



QUARTERLY STATEMENT

As of September 30, 2020

of the Condition and Affairs of the

Westfield Insurance Company

|                                                                   |                                                                                                                                              |                                                                                            |
|-------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| NAIC Group Code.....0228, 0228<br>(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<br>(Street and Number) (City or Town, State, Country and Zip Code)             |                                                                                            |
| Main Administrative Office                                        | One Park Circle .. Westfield Center .. OH .. US .. 44251-5001<br>(Street and Number) (City or Town, State, Country and Zip Code)             | 330-887-0101<br>(Area Code) (Telephone Number)                                             |
| Mail Address                                                      | P. O. Box 5001 .. Westfield Center .. OH .. US .. 44251-5001<br>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code) |                                                                                            |
| Primary Location of Books and Records                             | One Park Circle .. Westfield Center .. OH .. US .. 44251-5001<br>(Street and Number) (City or Town, State, Country and Zip Code)             | 330-887-0101<br>(Area Code) (Telephone Number)                                             |
| Internet Web Site Address                                         | www.westfieldgrp.com                                                                                                                         |                                                                                            |
| Statutory Statement Contact                                       | Jeffrey Scott Gillentine<br>(Name)<br>FinancialReporting@westfieldgrp.com<br>(E-Mail Address)                                                | 330-887-0101<br>(Area Code) (Telephone Number) (Extension)<br>330-887-7626<br>(Fax Number) |

OFFICERS

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

OTHER

|                                 |                                          |                          |                                       |
|---------------------------------|------------------------------------------|--------------------------|---------------------------------------|
| Robert William Bowers           | National Claims and Customer Service Ldr | Jeffrey Scott Gillentine | Controller                            |
| Robyn Renee Hahn                | President, Small Business Segment        | Mark Anthony Kidd        | Mid Market UW and Sales Leader        |
| Terry Lee McClaskey Jr          | National Personal Lines Leader           | James Robert Merz        | Chief Actuarial and Analytic Officer  |
| Jennifer Constantine Palmieri # | Chief People 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)<br>Edward James Largent III<br>1. (Printed Name)<br>President, CEO, and Board Chair<br>(Title) | (Signature)<br>Joseph Christian Kohmann<br>2. (Printed Name)<br>Chief Financial Officer and Treasurer<br>(Title)             | (Signature)<br>Frank Anthony Carrino<br>3. (Printed Name)<br>Chief Legal Officer and Secretary<br>(Title) |
| Subscribed and sworn to before me<br>This 15th day of October, 2020                                        | a. Is this an original filing?<br>b. If no:<br>1. State the amendment number<br>2. Date filed<br>3. Number of pages attached | Yes [ X ] No [ ]<br><br><br>                                                                              |

ASSETS

|                                                                                                                                                              | Current Statement Date |                    |                                      | 4                                                |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|--------------------|--------------------------------------|--------------------------------------------------|
|                                                                                                                                                              | 1                      | 2                  | 3                                    |                                                  |
|                                                                                                                                                              | Assets                 | Nonadmitted Assets | Net Admitted Assets<br>(Cols. 1 - 2) | December 31<br>Prior Year Net<br>Admitted Assets |
| 1. Bonds.....                                                                                                                                                | 1,355,002,281          | .....0             | 1,355,002,281                        | 1,430,080,049                                    |
| 2. Stocks:                                                                                                                                                   |                        |                    |                                      |                                                  |
| 2.1 Preferred stocks.....                                                                                                                                    | .....0                 | .....0             | .....0                               | .....0                                           |
| 2.2 Common stocks.....                                                                                                                                       | 522,421,842            | .....0             | 522,421,842                          | 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 (\$.....5,125,950), cash equivalents (\$.....57,083,172) and short-term investments (\$.....0).....                                                  | 62,209,122             | .....0             | 62,209,122                           | 5,334,335                                        |
| 6. Contract loans (including \$.....0 premium notes).....                                                                                                    | .....0                 | .....0             | .....0                               | .....0                                           |
| 7. Derivatives.....                                                                                                                                          | .....0                 | .....0             | .....0                               | .....0                                           |
| 8. Other invested assets.....                                                                                                                                | 404,208,720            | .....0             | 404,208,720                          | 371,789,752                                      |
| 9. Receivables for securities.....                                                                                                                           | .....0                 | .....0             | .....0                               | .....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).....                                                                                                 | 2,343,841,965          | .....0             | 2,343,841,965                        | 2,358,396,234                                    |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....                                                                                    | .....0                 | .....0             | .....0                               | .....0                                           |
| 14. Investment income due and accrued.....                                                                                                                   | 14,823,578             | .....0             | 14,823,578                           | 18,293,102                                       |
| 15. Premiums and considerations:                                                                                                                             |                        |                    |                                      |                                                  |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                                                              | 53,015,528             | 6,701,706          | 46,313,822                           | 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)..... | 295,530,169            | 100,528            | 295,429,641                          | 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.....                                                                                                   | 59,253,720             | 59,253,720         | .....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.....                                                                                                | 65,590,416             | .....0             | 65,590,416                           | 59,500,000                                       |
| 24. Health care (\$.....0) and other amounts receivable.....                                                                                                 | .....0                 | .....0             | .....0                               | .....0                                           |
| 25. Aggregate write-ins for other than invested assets.....                                                                                                  | 242,776,476            | .....0             | 242,776,476                          | 243,319,363                                      |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....                                     | 3,074,831,852          | 66,055,954         | 3,008,775,898                        | 2,998,829,719                                    |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                             | .....0                 | .....0             | .....0                               | .....0                                           |
| 28. Total (Lines 26 and 27).....                                                                                                                             | 3,074,831,852          | 66,055,954         | 3,008,775,898                        | 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.....                                                      | 242,776,476 | .....0 | 242,776,476 | 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).....       | 242,776,476 | .....0 | 242,776,476 | 243,319,363 |

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                                                                                    | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Losses (current accident year \$.....230,337,016).....                                                                                                                                                                                                                                          | 733,461,598                    | 726,226,317                    |
| 2. Reinsurance payable on paid losses and loss adjustment expenses.....                                                                                                                                                                                                                            | 0                              | 0                              |
| 3. Loss adjustment expenses.....                                                                                                                                                                                                                                                                   | 223,288,228                    | 217,424,261                    |
| 4. Commissions payable, contingent commissions and other similar charges.....                                                                                                                                                                                                                      | 52,063,173                     | 53,483,993                     |
| 5. Other expenses (excluding taxes, licenses and fees).....                                                                                                                                                                                                                                        | 44,050,438                     | 44,523,529                     |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes).....                                                                                                                                                                                                                      | 11,236,289                     | 12,490,990                     |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....                                                                                                                                                                                          | 1,703,897                      | 10,133,838                     |
| 7.2 Net deferred tax liability.....                                                                                                                                                                                                                                                                | 24,226,966                     | 26,623,267                     |
| 8. Borrowed money \$.....162,947,368 and interest thereon \$.....54,196.....                                                                                                                                                                                                                       | 163,001,564                    | 113,962,010                    |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....478,160,134 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)..... | 499,715,826                    | 477,258,269                    |
| 10. Advance premium.....                                                                                                                                                                                                                                                                           | 0                              | 0                              |
| 11. Dividends declared and unpaid:                                                                                                                                                                                                                                                                 |                                |                                |
| 11.1 Stockholders.....                                                                                                                                                                                                                                                                             | 0                              | 0                              |
| 11.2 Policyholders.....                                                                                                                                                                                                                                                                            | 19,204                         | 0                              |
| 12. Ceded reinsurance premiums payable (net of ceding commissions).....                                                                                                                                                                                                                            | 1,064,310                      | 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.....                                                                                                                                                                                                                                                                    | 471,354                        | 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).....                                                                                                                                                                                                               | 1,754,302,847                  | 1,714,150,001                  |
| 27. Protected cell liabilities.....                                                                                                                                                                                                                                                                | 0                              | 0                              |
| 28. Total liabilities (Lines 26 and 27).....                                                                                                                                                                                                                                                       | 1,754,302,847                  | 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).....                                                                                                                                                                                                                                                                | 1,178,986,036                  | 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).....                                                                                                                                                                                                                                | 1,254,473,051                  | 1,284,679,718                  |
| 38. Totals (Page 2, Line 28, Col. 3).....                                                                                                                                                                                                                                                          | 3,008,775,898                  | 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<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME                                                                                                                                             |                              |                            |                                      |
| 1. Premiums earned:                                                                                                                                             |                              |                            |                                      |
| 1.1 Direct..... (written \$.....754,193,311).....                                                                                                               | 743,730,790                  | 800,666,978                | 1,059,900,292                        |
| 1.2 Assumed..... (written \$.....746,321,154).....                                                                                                              | 724,131,225                  | 739,761,740                | 987,885,015                          |
| 1.3 Ceded..... (written \$.....755,808,999).....                                                                                                                | 745,614,107                  | 802,862,464                | 1,062,842,890                        |
| 1.4 Net..... (written \$.....744,705,466).....                                                                                                                  | 722,247,908                  | 737,566,254                | 984,942,417                          |
| DEDUCTIONS:                                                                                                                                                     |                              |                            |                                      |
| 2. Losses incurred (current accident year \$.....432,591,902):                                                                                                  |                              |                            |                                      |
| 2.1 Direct.....                                                                                                                                                 | 415,385,567                  | 457,103,352                | 564,233,709                          |
| 2.2 Assumed.....                                                                                                                                                | 402,486,505                  | 442,415,933                | 586,965,184                          |
| 2.3 Ceded.....                                                                                                                                                  | 416,674,189                  | 458,361,551                | 566,047,706                          |
| 2.4 Net.....                                                                                                                                                    | 401,197,883                  | 441,157,734                | 585,151,187                          |
| 3. Loss adjustment expenses incurred.....                                                                                                                       | 82,382,330                   | 85,186,020                 | 112,098,209                          |
| 4. Other underwriting expenses incurred.....                                                                                                                    | 252,966,264                  | 266,832,468                | 344,228,655                          |
| 5. Aggregate write-ins for underwriting deductions.....                                                                                                         | 0                            | 0                          | 0                                    |
| 6. Total underwriting deductions (Lines 2 through 5).....                                                                                                       | 736,546,477                  | 793,176,222                | 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).....                                                                                             | (14,298,569)                 | (55,609,968)               | (56,535,634)                         |
| INVESTMENT INCOME                                                                                                                                               |                              |                            |                                      |
| 9. Net investment income earned.....                                                                                                                            | 55,076,853                   | 58,548,887                 | 91,293,292                           |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....4,359,212.....                                                                         | 16,398,940                   | 19,394,286                 | 54,496,289                           |
| 11. Net investment gain (loss) (Lines 9 + 10).....                                                                                                              | 71,475,793                   | 77,943,173                 | 145,789,581                          |
| OTHER INCOME                                                                                                                                                    |                              |                            |                                      |
| 12. Net gain or (loss) from agents' or premium balances charged off<br>(amount recovered \$.....2,156,596 amount charged off \$.....2,961,854).....             | (805,258)                    | (1,261,685)                | (1,529,176)                          |
| 13. Finance and service charges not included in premiums.....                                                                                                   | 1,649,295                    | 1,999,913                  | 2,658,426                            |
| 14. Aggregate write-ins for miscellaneous income.....                                                                                                           | (535,010)                    | 18,945,507                 | 27,062,534                           |
| 15. Total other income (Lines 12 through 14).....                                                                                                               | 309,027                      | 19,683,735                 | 28,191,784                           |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Lines 8 + 11 + 15).....     | 57,486,251                   | 42,016,940                 | 117,445,731                          |
| 17. Dividends to policyholders.....                                                                                                                             | 4,126,881                    | 1,303,433                  | 1,452,658                            |
| 18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Line 16 minus Line 17)..... | 53,359,370                   | 40,713,507                 | 115,993,073                          |
| 19. Federal and foreign income taxes incurred.....                                                                                                              | 661,472                      | (7,559,125)                | 1,392,045                            |
| 20. Net income (Line 18 minus Line 19) (to Line 22).....                                                                                                        | 52,697,898                   | 48,272,632                 | 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).....                                                                                                                              | 52,697,898                   | 48,272,632                 | 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 \$.....(5,197,123).....                                                        | (19,551,080)                 | 62,080,307                 | 50,896,392                           |
| 25. Change in net unrealized foreign exchange capital gain (loss).....                                                                                          | 0                            | 0                          | 0                                    |
| 26. Change in net deferred income tax.....                                                                                                                      | (2,800,822)                  | (3,415,111)                | (1,429,553)                          |
| 27. Change in nonadmitted assets.....                                                                                                                           | (10,552,663)                 | 3,157,474                  | 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).....                                                                                       | (30,206,667)                 | 75,095,302                 | 129,110,826                          |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....                                                                              | 1,254,473,051                | 1,230,664,194              | 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.....                                     | 7,878     | 20,840     | 25,806     |
| 1402. COLI CSV.....                                                      | (542,888) | 18,924,667 | 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).....       | (535,010) | 18,945,507 | 27,062,534 |
| 3701. ....                                                               | 0         | 0          | 0          |
| 3702. ....                                                               | 0         | 0          | 0          |
| 3703. ....                                                               | 0         | 0          | 0          |
| 3798. Summary of remaining write-ins for Line 37 from overflow page..... | 0         | 0          | 0          |
| 3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....       | 0         | 0          | 0          |

Westfield Insurance Company  
CASH FLOW

|                                                                                                                     | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS                                                                                                |                              |                            |                                      |
| 1. Premiums collected net of reinsurance.....                                                                       | 719,127,174                  | 745,539,102                | 988,090,400                          |
| 2. Net investment income.....                                                                                       | 69,786,946                   | 73,794,483                 | 107,820,076                          |
| 3. Miscellaneous income.....                                                                                        | 309,026                      | 28,948,913                 | 37,456,963                           |
| 4. Total (Lines 1 through 3).....                                                                                   | 789,223,146                  | 848,282,498                | 1,133,367,439                        |
| 5. Benefit and loss related payments.....                                                                           | 393,962,603                  | 426,892,334                | 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.....                                           | 332,667,743                  | 365,687,846                | 466,464,841                          |
| 8. Dividends paid to policyholders.....                                                                             | 4,107,677                    | 1,326,940                  | 1,476,164                            |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....4,359,212 tax on capital gains (losses).....     | 13,450,625                   | 4,385,093                  | 9,785,188                            |
| 10. Total (Lines 5 through 9).....                                                                                  | 744,188,648                  | 798,292,213                | 1,072,676,185                        |
| 11. Net cash from operations (Line 4 minus Line 10).....                                                            | 45,034,498                   | 49,990,285                 | 60,691,254                           |
| CASH FROM INVESTMENTS                                                                                               |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                              |                              |                            |                                      |
| 12.1 Bonds.....                                                                                                     | 200,545,860                  | 78,553,942                 | 104,943,583                          |
| 12.2 Stocks.....                                                                                                    | 66,288,149                   | 65,639,784                 | 145,200,718                          |
| 12.3 Mortgage loans.....                                                                                            | 0                            | 0                          | 0                                    |
| 12.4 Real estate.....                                                                                               | 0                            | 0                          | 0                                    |
| 12.5 Other invested assets.....                                                                                     | 27,619,128                   | 31,978,423                 | 52,934,461                           |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                                | 0                            | 0                          | 0                                    |
| 12.7 Miscellaneous proceeds.....                                                                                    | 471,354                      | 0                          | 0                                    |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....                                                            | 294,924,491                  | 176,172,149                | 303,078,762                          |
| 13. Cost of investments acquired (long-term only):                                                                  |                              |                            |                                      |
| 13.1 Bonds.....                                                                                                     | 129,535,456                  | 58,100,602                 | 64,956,016                           |
| 13.2 Stocks.....                                                                                                    | 50,848,129                   | 37,827,181                 | 54,803,348                           |
| 13.3 Mortgage loans.....                                                                                            | 0                            | 0                          | 0                                    |
| 13.4 Real estate.....                                                                                               | 0                            | 0                          | 0                                    |
| 13.5 Other invested assets.....                                                                                     | 57,836,610                   | 76,964,256                 | 105,682,083                          |
| 13.6 Miscellaneous applications.....                                                                                | 0                            | 3,859                      | 795                                  |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....                                                           | 238,220,195                  | 172,895,898                | 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).....                                          | 56,704,296                   | 3,276,251                  | 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.....                                                                                            | 49,039,554                   | (43,902,935)               | (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).....                                                                             | (47,457,809)                 | 20,537,877                 | (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)..... | (48,418,255)                 | (58,365,058)               | (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).....        | 53,320,539                   | (5,098,522)                | (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).....                                                                    | 62,209,122                   | 7,263,892                  | 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 # | 9/30/2020        | 12/31/2019       |
|-----------------------------------------------------------------------------|--------|----------|------------|------------------|------------------|
| <b>NET INCOME</b>                                                           |        |          |            |                  |                  |
| (1) The Company state basis<br>(Page 4, Line 20, Columns 1 & 3)             | XXX    | XXX      | XXX        | \$ 52,697,898    | \$ 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        | \$ 52,697,898    | \$ 114,601,028   |
| <b>SURPLUS</b>                                                              |        |          |            |                  |                  |
| (5) The Company state basis<br>(Page 3, line 37, Columns 1 & 2)             | XXX    | XXX      | XXX        | \$ 1,254,473,051 | \$ 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        | \$ 1,254,473,051 | \$ 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 September 30, 2020 are summarized below:

|                                                                           |                        |              |
|---------------------------------------------------------------------------|------------------------|--------------|
| a. The aggregate amount of unrealized losses:                             | 1. Less than 12 Months | \$ (244,952) |
|                                                                           | 2. 12 Months or Longer | \$ 0         |
| b. The aggregate related fair value of securities with unrealized losses: | 1. Less than 12 Months | \$ 8,934,481 |
|                                                                           | 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                    | 2              | 3               | 4             | 5              | 6               | 7                  | 8                 | 9               |
|                                                                          | Ordinary             | Capital        | (Col 1+2) Total | Ordinary      | Capital        | (Col 4+5) Total | (Col 1-4) Ordinary | (Col 2-5) Capital | (Col 7+8) Total |
| a. Gross deferred tax assets                                             | \$ 77,592,516        | \$ 8,691,066   | \$ 86,283,582   | \$ 70,780,166 | \$ 9,978,867   | \$ 80,759,033   | \$ 6,812,350       | \$ (1,287,801)    | \$ 5,524,549    |
| b. Statutory valuation allowance adjustment                              | 0                    | 0              | 0               | 0             | 0              | 0               | 0                  | 0                 | 0               |
| c. Adjusted gross deferred tax assets (1a-1b)                            | \$ 77,592,516        | \$ 8,691,066   | \$ 86,283,582   | \$ 70,780,166 | \$ 9,978,867   | \$ 80,759,033   | \$ 6,812,350       | \$ (1,287,801)    | \$ 5,524,549    |
| d. Deferred tax assets nonadmitted                                       | 0                    | 0              | 0               | 0             | 0              | 0               | 0                  | 0                 | 0               |
| e. Subtotal net admitted deferred tax asset (1c-1d)                      | \$ 77,592,516        | \$ 8,691,066   | \$ 86,283,582   | \$ 70,780,166 | \$ 9,978,867   | \$ 80,759,033   | \$ 6,812,350       | \$ (1,287,801)    | \$ 5,524,549    |
| f. Deferred tax liabilities                                              | 44,983,405           | 65,527,143     | 110,510,548     | 38,583,755    | 68,798,545     | 107,382,300     | 6,399,650          | (3,271,402)       | 3,128,248       |
| g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f) | \$ 32,609,111        | \$(56,836,077) | \$(24,226,966)  | \$ 32,196,411 | \$(58,819,678) | \$(26,623,267)  | \$ 412,700         | \$ 1,983,601      | \$ 2,396,301    |
| 2. Admission Calculation Components SSAP No. 101                         | Current Year         |                |                 | Prior Year    |                |                 | Change             |                   |                 |

NOTES TO FINANCIAL STATEMENTS

|                                                                                                                                                                                                                  | to Date              |              |                    |               |                        |                       |                       |                      |                    |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------|--------------|--------------------|---------------|------------------------|-----------------------|-----------------------|----------------------|--------------------|
|                                                                                                                                                                                                                  | 1                    | 2            | 3                  | 4             | 5                      | 6                     | 7                     | 8                    | 9                  |
|                                                                                                                                                                                                                  | Ordinary             | Capital      | (Col 1+2)<br>Total | Ordinary      | Capital                | (Col 4+5)<br>Total    | (Col 1-4)<br>Ordinary | (Col 2-5)<br>Capital | (Col 7+8)<br>Total |
| a. Federal income taxes paid in prior years recoverable through loss carrybacks                                                                                                                                  | \$ 4,211,345         | \$ 2,553,674 | \$ 6,765,019       | \$ 3,633,463  | \$ 3,225,421           | \$ 6,858,884          | \$ 577,882            | \$ (671,747)         | \$ (93,865)        |
| 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) | 33,067,762           | 0            | 33,067,762         | 31,199,109    | 0                      | 31,199,109            | 1,868,653             | 0                    | 1,868,653          |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date                                                                                                                   | 33,067,762           | 0            | 33,067,762         | 31,199,109    | 0                      | 31,199,109            | 1,868,653             | 0                    | 1,868,653          |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold                                                                                                                                           |                      |              | 188,170,958        |               |                        | 192,701,958           |                       |                      | (4,531,000)        |
| 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                                                            | 40,313,409           | 6,137,392    | 46,450,801         | 35,947,594    | 6,753,446              | 42,701,040            | 4,365,815             | (616,054)            | 3,749,761          |
| d. Deferred tax assets admitted as the result of application of SSAP 101. Total (2(a)+2(b)+2(c))                                                                                                                 | \$ 77,592,516        | \$ 8,691,066 | \$ 86,283,582      | \$ 70,780,166 | \$ 9,978,867           | \$ 80,759,033         | \$ 6,812,350          | \$ (1,287,801)       | \$ 5,524,549       |
| 3. Other Admissibility Criteria                                                                                                                                                                                  |                      |              |                    |               |                        |                       |                       |                      |                    |
|                                                                                                                                                                                                                  |                      |              |                    |               |                        | 2020                  |                       | 2019                 |                    |
| a. Ratio percentage used to determine recovery period and threshold limitation amount                                                                                                                            |                      |              |                    |               |                        | 834.9%                |                       | 855.0%               |                    |
| b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above                                                                                              |                      |              |                    |               |                        | \$ 1,254,473,051      |                       | \$ 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                    | 2            | 3                  | 4             | 5                      | 6                     |                       |                      |                    |
|                                                                                                                                                                                                                  | Ordinary             | Capital      | Ordinary           | Capital       | (Col. 1-3)<br>Ordinary | (Col. 2-4)<br>Capital |                       |                      |                    |
| 1. Adjusted gross DTAs amount from Note 9A1(c)                                                                                                                                                                   | \$ 77,592,516        | \$ 8,691,066 | \$ 70,780,166      | \$ 9,978,867  | \$ 6,812,350           | \$ (1,287,801)        |                       |                      |                    |
| 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)                                                                                                                                                      | \$ 77,592,516        | \$ 8,691,066 | \$ 70,780,166      | \$ 9,978,867  | \$ 6,812,350           | \$ (1,287,801)        |                       |                      |                    |
| 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? <u>NO</u>                                                                                                                         |                      |              |                    |               |                        |                       |                       |                      |                    |

B. Deferred Tax Liabilities Not Recognized

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

**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)<br>Change |
| a. Federal                                    | \$ 4,937,094         | \$ 18,147,996   | \$ (13,210,902)     |
| b. Foreign                                    | \$ 83,590            | \$ 134,088      | \$ (50,498)         |
| c. Subtotal                                   | \$ 5,020,684         | \$ 18,282,084   | \$ (13,261,400)     |
| d. Federal income tax on net capital gains    | \$ (4,359,212)       | \$ (14,514,533) | \$ 10,155,321       |
| 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  | \$ 661,472           | \$ 1,392,045    | \$ (730,573)        |

2. Deferred Tax Assets

|                                                                   | 1                    | 2             | 3                   |
|-------------------------------------------------------------------|----------------------|---------------|---------------------|
|                                                                   | Current Year to Date | Prior Year    | (Col 1-2)<br>Change |
| a. Ordinary:                                                      |                      |               |                     |
| 1. Discounting of unpaid losses                                   | \$ 11,371,958        | \$ 11,343,907 | \$ 28,051           |
| 2. Unearned premium reserve                                       | 21,397,829           | 20,690,416    | 707,413             |
| 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                                                   | 32,821,037           | 27,106,689    | 5,714,348           |
| 8. Compensation and benefits accrual                              | 0                    | 0             | 0                   |
| 9. Pension accrual                                                | 6,653,783            | 6,612,101     | 41,682              |
| 10. Receivables - nonadmitted                                     | 0                    | 0             | 0                   |
| 11. Net operating loss carry-forward                              | 892,238              | 892,238       | 0                   |
| 12. Tax credit carry-forward                                      | 0                    | 0             | 0                   |
| 13. Other (items <=5% and >5% of total ordinary tax assets)       | 4,446,956            | 4,126,100     | 320,856             |
| Other (items listed individually >5%of total ordinary tax assets) |                      |               |                     |
| Guaranty fund accrual                                             | 322,453              | 330,733       | (8,280)             |
| Salvage and subrogation                                           | 4,052,803            | 3,745,678     | 307,125             |
| Other                                                             | 71,700               | 49,689        | 22,011              |
| 99. Subtotal                                                      | 77,592,516           | 70,780,166    | 6,812,350           |
| b. Statutory valuation allowance adjustment                       | 0                    | 0             | 0                   |
| c. Nonadmitted                                                    | 0                    | 0             | 0                   |
| d. Admitted ordinary deferred tax assets (2a99-2b-2c)             | 77,592,516           | 70,780,166    | 6,812,350           |
| e. Capital:                                                       |                      |               |                     |
| 1. Investments                                                    | \$ 6,819,324         | \$ 7,503,829  | \$ (684,505)        |
| 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)         | 1,871,742            | 2,475,038     | (603,296)           |
| Other (items listed individually >5% of total capital tax assets) |                      |               |                     |
| Other                                                             | 1,871,742            | 2,475,038     | (603,296)           |
| 99. Subtotal                                                      | \$ 8,691,066         | \$ 9,978,867  | \$ (1,287,801)      |
| f. Statutory valuation allowance adjustment                       | 0                    | 0             | 0                   |
| g. Nonadmitted                                                    | 0                    | 0             | 0                   |
| h. Admitted capital deferred tax assets (2e99-2f-2g)              | 8,691,066            | 9,978,867     | (1,287,801)         |
| i. Admitted deferred tax assets (2d+2h)                           | \$ 86,283,582        | \$ 80,759,033 | \$ 5,524,549        |

3. Deferred Tax Liabilities

|                                                                         | 1                    | 2          | 3                   |
|-------------------------------------------------------------------------|----------------------|------------|---------------------|
|                                                                         | Current Year to Date | Prior Year | (Col 1-2)<br>Change |
| a. Ordinary:                                                            |                      |            |                     |
| 1. Investments                                                          | \$ 0                 | \$ 5,771   | \$ (5,771)          |
| 2. Fixed assets                                                         | 36,268,386           | 31,391,749 | 4,876,637           |
| 3. Deferred and uncollected premium                                     | 4,952,244            | 3,347,174  | 1,605,070           |
| 4. Policyholder reserves                                                | 0                    | 0          | 0                   |
| 5. Other (items <=5% and >5% of total ordinary tax liabilities)         | 3,762,775            | 3,839,061  | (76,286)            |
| Other (items listed individually >5% of total ordinary tax liabilities) |                      |            |                     |
| Pension accrual                                                         | 0                    | 0          | 0                   |
| Other                                                                   | 3,762,775            | 3,839,061  | (76,286)            |
| 99. Subtotal                                                            | 44,983,405           | 38,583,755 | 6,399,650           |
| b. Capital:                                                             |                      |            |                     |
| 1. Investments                                                          | 7,574,187            | 5,648,467  | 1,925,720           |
| 2. Real estate                                                          | 0                    | 0          | 0                   |
| 3. Other (Items <=5% and >5% of total capital tax liabilities)          | 57,952,956           | 63,150,078 | (5,197,122)         |
| Other (items listed individually >5% of total capital tax liabilities)  |                      |            |                     |
| Unrealized gain/(loss)                                                  | 57,952,956           | 63,150,078 | (5,197,122)         |
| 99. Subtotal                                                            | 65,527,143           | 68,798,545 | (3,271,402)         |

NOTES TO FINANCIAL STATEMENTS

|                                                  |    |              |    |              |    |           |
|--------------------------------------------------|----|--------------|----|--------------|----|-----------|
| c. Deferred tax liabilities (3a99+3b99)          | \$ | 110,510,548  | \$ | 107,382,300  | \$ | 3,128,248 |
| 4. Net Deferred Tax Assets/Liabilities (2i – 3c) | \$ | (24,226,966) | \$ | (26,623,267) | \$ | 2,396,301 |

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

|                                           | Amount        | Effective Tax Rate (%) |
|-------------------------------------------|---------------|------------------------|
| <b>Permanent Differences:</b>             |               |                        |
| Provision computed at statutory rate      | \$ 12,120,902 | 21.0%                  |
| Change in nonadmitted assets              | 0             | 0%                     |
| Proration of tax exempt investment income | 454,658       | 0.8%                   |
| Tax exempt income deduction               | (1,211,196)   | (2.1)%                 |
| Dividends received deduction              | (493,430)     | (0.9)%                 |
| Disallowed travel and entertainment       | 140,339       | 0.2%                   |
| Other permanent differences               | 87,174        | 0.2%                   |
| <b>Temporary Differences:</b>             |               |                        |
| Total ordinary DTAs                       | 2,937,877     | 5.1%                   |
| Total ordinary DTLs                       | (6,405,417)   | (11.1)%                |
| Total capital DTAs                        | (684,503)     | (1.2)%                 |
| Total capital DTLs                        | (1,925,720)   | (3.3)%                 |
| <b>Other:</b>                             |               |                        |
| Statutory valuation allowance adjustment  | 0             | 0%                     |
| Accrual adjustment – prior year           | 0             | 0%                     |
| Other                                     | 0             | 0%                     |
| Totals                                    | 5,020,684     | 8.7%                   |
| Federal and foreign income taxes incurred | 661,472       | 1.1%                   |
| Realized capital gains (losses) tax       | 4,359,212     | 7.6%                   |
| Change in net deferred income taxes       | 6,077,763     | 10.5%                  |
| Total statutory income taxes              | \$ 11,098,447 | 19.2%                  |

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      |
|------------|--------------|
| 2020/09/30 | \$4,937,094  |
| 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:

|   |               |     |
|---|---------------|-----|
| 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 9/30/2020 and 12/31/2019 respectively were:

|                                |               |               |
|--------------------------------|---------------|---------------|
|                                | 9/30/2020     | 12/31/2019    |
| Ohio Farmers Insurance Company | \$ 555,833    | \$ 0          |
| Westfield Credit Corp.*        | 65,034,583    | 59,500,000    |
| Affiliated Receivable          | \$ 65,590,416 | \$ 59,500,000 |
| Ohio Farmers Insurance Company | \$ 0          | \$ 27,677,454 |
| Affiliated Payable             | \$ 0          | \$ 27,677,454 |

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

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

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

**Note 11 – Debt**

- A. Debt, Including Capital Notes
- On June 20, 2018, the Company entered into a Term Loan Credit Agreement (“Term Loan”) with The Huntington National Bank (“Huntington Bank”) and an available commitment amount of \$50.0 million. An initial amount of \$25.0 million was drawn on the commencement of the Term Loan and the additional amount of \$25.0 million available under the Term Loan was drawn by the Company, in full, on September 20, 2018 to partially finance various planned capital projects. The Term Loan matures June 20, 2023. Borrowings under the Term Loan bear interest on the prevailing three (3) month term London Interbank Offer Rate (“LIBOR”) based advance instrument with interest payable upon maturity of each LIBOR borrowing term. The interest rate on the Term Loan at September 30, 2020, was 1.13%. The Term Loan requires quarterly amortization payments of 5% of the original principal amount starting in the fourth quarter

**NOTES TO FINANCIAL STATEMENTS**

of 2018. Voluntary principal prepayments are permitted without premium or penalty and are applied to the schedule of required quarterly minimum payment obligations in reverse order of respective maturities. As of September 30, 2020, the Company has prepaid \$21.0 million on the Term Loan to date, including \$7.9 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 September 30, 2020, the fair market value of these securities pledged was \$54.9 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<br>Total<br>2 + 3 | 2<br>General<br>Account | 3<br>Protected Cell<br>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 | \$ 222,294,380      | XXX                     | XXX                             |

2. Prior Year-End

|                                                                         | 1<br>Total<br>2 + 3 | 2<br>General<br>Account | 3<br>Protected Cell<br>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<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate Total<br>Borrowing |
|-----------------------------------------------------------------------------------------------|-----------------|---------------------|-----------------------------------|
| 1. Current Year to Date Total General and Protected Cell Total Collateral Pledged (Lines 2+3) | \$ 237,281,326  | \$ 219,864,223      | \$ 134,000,000                    |
| 2. Current Year to Date General Account Total Collateral Pledged                              | 237,281,326     | 219,864,223         | 134,000,000                       |
| 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<br>Fair Value | 2<br>Carrying Value | 3<br>Amount Borrowed at Time<br>of Maximum Collateral |
|-----------------------------------------------------------------------------------------------|-----------------|---------------------|-------------------------------------------------------|
| 1. Current Year to Date Total General and Protected Cell Total Collateral Pledged (Lines 2+3) | \$ 250,635,797  | \$ 231,851,544      | \$ 164,000,000                                        |
| 2. Current Year to Date General Account Total Collateral Pledged                              | 250,635,797     | 231,851,544         | 164,000,000                                           |
| 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                                         |

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

**NOTES TO FINANCIAL STATEMENTS**

1. Current Year to Date

|                             | 1<br>Total<br>2 + 3 | 2<br>General<br>Account | 3<br>Protected Cell<br>Account | 4<br>Funding Agreements<br>Reserves Established |
|-----------------------------|---------------------|-------------------------|--------------------------------|-------------------------------------------------|
| (a) Debt                    | 134,000,000         | 134,000,000             | 0                              | XXX                                             |
| (b) Funding Agreements      | 0                   | 0                       | 0                              | 0                                               |
| (c) Other                   | 0                   | 0                       | 0                              | XXX                                             |
| (d) Aggregate Total (a+b+c) | 134,000,000         | 134,000,000             | 0                              | 0                                               |

2. Prior Year-End

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

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

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

c. FHLB – Prepayment Obligations

|                       | Does the Company have Prepayment Obligations under the<br>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 \$28,324,007 at September 30, 2020. This \$711,182 decrease (-2.4%) resulted from the economic impacts arising from the Coronavirus pandemic. The pension plan net assets increased \$86,947,187 (18.4%) from \$473,586,497 at December 31, 2019 to \$560,533,684 at September 30, 2020. The unfavorable market impact of the pandemic on the pension plan net assets early in 2020 was mitigated by the \$72.1 million employer contribution made by Ohio Farmers Insurance Company in the first quarter. Further fluctuation of the market due to the pandemic is uncertain at this time.
- (3) Funded Status – No significant changes
- (4) Components of Net Periodic Benefit Cost

As of September 30, 2020 and September 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<br>Benefits per SSAP No. 11 |            |
|------------------------------------------------------------|------------------|---------------|-------------------------|--------------|----------------------------------------------------|------------|
|                                                            | 09/30/2020       | 09/30/2019    | 09/30/2020              | 09/30/2019   | 09/30/2020                                         | 09/30/2019 |
| a. Service cost                                            | \$ 15,499,083    | \$ 12,317,468 | \$ 604,512              | \$ 554,806   | \$ 0                                               | \$ 0       |
| b. Interest cost                                           | 17,517,758       | 18,508,025    | 1,151,412               | 1,361,358    | 0                                                  | 0          |
| c. Expected return on plan assets                          | (31,671,191)     | (24,462,484)  | (1,740,408)             | (1,545,721)  | 0                                                  | 0          |
| d. Transition asset or obligation                          | 0                | 0             | 0                       | 0            | 0                                                  | 0          |
| e. Gains and losses                                        | 8,477,873        | 6,485,217     | 222,401                 | 360,342      | 0                                                  | 0          |
| f. Prior service cost or credit                            | 459,008          | 805,812       | 290,680                 | 290,680      | 0                                                  | 0          |
| g. Gain or loss recognized due to a settlement curtailment | 0                | 0             | 0                       | 0            | 0                                                  | 0          |
| h. Total net periodic benefit cost                         | \$ 10,282,531    | \$ 13,654,038 | \$ 528,597              | \$ 1,021,465 | \$ 0                                               | \$ 0       |

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

(5-10) No significant changes

**NOTES TO FINANCIAL STATEMENTS**

- (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 plans to make an additional contribution of \$50.0 million in October 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 \$28,505,490 at September 30, 2020. This \$752,803 decrease (-2.6%) resulted from the economic impacts arising from the Coronavirus pandemic. The fair value of pension plan assets increased \$83,443,110 from \$440,006,916 at December 31, 2019 to \$523,450,026 at September 30, 2020. The unfavorable market impact of the pandemic on the pension plan assets earlier in 2020 was mitigated by the \$72.1 million employer contribution made by Ohio Farmers Insurance Company in the first quarter. Further fluctuation of the market due to the pandemic 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 increased from \$364,990,279 at December 31, 2019 to \$373,372,815 at September 30, 2020. This \$8,382,536 increase (2.3%) reflects a partial recovery from the economic impacts arising from the Coronavirus pandemic reported earlier in 2020. Further fluctuation of the market due to the pandemic 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

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

Not applicable

**Note 20 – Fair Value Measurements**

**NOTES TO FINANCIAL STATEMENTS**

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                  | \$ 315,513,490 | \$ 0    | \$ 0    | \$ 0                  | \$ 315,513,490 |
| CS - Mutual Funds                                                 | \$ 206,908,352 | \$ 0    | \$ 0    | \$ 0                  | \$ 206,908,352 |
| CE - Money Market Mutual Funds                                    | \$ 0           | \$ 0    | \$ 0    | \$ 57,083,172         | \$ 57,083,172  |
| OIA - Joint Venture, Ptr or LLC, char. of Com Stks - Unaffiliated | \$ 2,700,880   | \$ 0    | \$ 0    | \$ 0                  | \$ 2,700,880   |
| Total                                                             | \$ 525,122,722 | \$ 0    | \$ 0    | \$ 57,083,172         | \$ 582,205,894 |
| Liabilities at Fair Value                                         |                |         |         |                       |                |
|                                                                   | \$ 0           | \$ 0    | \$ 0    | \$ 0                  | \$ 0           |
| Total                                                             | \$ 0           | \$ 0    | \$ 0    | \$ 0                  | \$ 0           |

- (2) At September 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 September 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 September 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.

*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                        | \$1,510,972,651      | \$1,355,002,281 | \$ 277,653,653 | \$1,233,318,294 | \$ 704    | \$ 0                  | \$ 0                             |
| Common stocks                | \$ 522,421,842       | \$ 522,421,842  | \$ 522,421,842 | \$ 0            | \$ 0      | \$ 0                  | \$ 0                             |
| Cash equivalents             | \$ 57,083,172        | \$ 57,083,172   | \$ 0           | \$ 0            | \$ 0      | \$ 57,083,172         | \$ 0                             |
| Other invested assets        | \$ 2,700,880         | \$ 2,700,880    | \$ 2,700,880   | \$ 0            | \$ 0      | \$ 0                  | \$ 0                             |
| Borrowed money               | \$ 163,001,564       | \$ 163,001,564  | \$ 0           | \$ 163,001,564  | \$ 0      | \$ 0                  | \$ 0                             |
| Payable for securities       | \$ 471,354           | \$ 471,354      | \$ 0           | \$ 471,354      | \$ 0      | \$ 0                  | \$ 0                             |

D. Not Practicable to Estimate Fair Value - Not applicable

E. NAV Practical Expedient Investments

NOTES TO FINANCIAL STATEMENTS

At September 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 through the third 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 October 15, 2020 for the statutory statements issued as of September 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, \$230.2 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$682.9 million. Therefore, there has been a \$30.6 million favorable prior-year development from December 31, 2019 to September 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 9/30/2020 and 12/31/2019 respectively were:

|                                 | 9/30/2020     | 12/31/2019    |
|---------------------------------|---------------|---------------|
| Ohio Farmers Insurance Company* | \$ 555,833    | \$ 0          |
| Westfield Credit Corp.          | 66,034,583    | 59,500,000    |
| Affiliated Receivable           | \$ 66,590,416 | \$ 59,500,000 |
| Ohio Farmers Insurance Company* | \$ 0          | \$ 27,677,454 |
| Affiliated Payable              | \$ 0          | \$ 27,677,454 |

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

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

Not applicable

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

**NOTES TO FINANCIAL STATEMENTS**

**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?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ ☒ X ] No [ ☐ ]

3.2

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

Yes [ ☐ ] No [ ☒ X ]

3.3

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

3.4

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

Yes [ ☐ ] No [ ☒ X ]

3.5

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

4.1

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

Yes [ ☐ ] No [ ☒ X ]

4.2

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

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

5.

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

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ X ]

6.1

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

12/31/2017

6.2

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

12/31/2017

6.3

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

05/29/2019

6.4

By what department or departments?  
Ohio

6.5

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

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ X ]

6.6

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

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

9.1

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

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

Yes [ ☒ X ] No [ ☐ ]

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [ ☐ ] No [ ☒ X ]

9.21

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

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

FINANCIAL

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

Yes [ ☒ ] No [ ☐ ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$

555,833

INVESTMENT

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

Yes [ ☐ ] No [ ☒ ]
- 11.2 If yes, give full and complete information relating thereto:

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

\$

13,801,842
13. Amount of real estate and mortgages held in short-term investments:

\$

0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [ ☐ ] No [ ☒ ]

14.2 If yes, please complete the following:

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

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

Yes [ ☐ ] No [ ☒ ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [ ☐ ] No [ ☐ ] N/A [ ☐ ]

If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$

0

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

\$

0

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

\$

0
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [ ☒ ] No [ ☐ ]
- 17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:
- | 1<br>Name of Custodian(s)          | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |
- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [ ☐ ] No [ ☒ ]

17.4 If yes, give full and complete information relating thereto:
- | 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of<br>Change | 4<br>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<br>Name of Firm or Individual | 2<br>Affiliation |
|---------------------------------|------------------|
| George Wiswesser                | I                |
| Ronald Stephonic                | I                |
| Krishna Patel                   | I                |
| Scott Richter                   | I                |
| Richard Nash                    | I                |
| Chris Giampietro                | I                |
- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?

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

Yes [ ☐ ] No [ ☒ ]
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.
- Q07.1

**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?  
  
If yes, attach an explanation.

Yes [ ]    No [X]    N/A [ ]

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?  
  
If yes, attach an explanation.

Yes [ ]    No [X]

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<br><br>Line of Business | 2<br><br>Maximum Interest | 3<br><br>Disc. Rate | Total Discount     |                 |           |            | Discount Taken During Period |                 |            |             |
|---------------------------|---------------------------|---------------------|--------------------|-----------------|-----------|------------|------------------------------|-----------------|------------|-------------|
|                           |                           |                     | 4<br>Unpaid Losses | 5<br>Unpaid LAE | 6<br>IBNR | 7<br>Total | 8<br>Unpaid Losses           | 9<br>Unpaid LAE | 10<br>IBNR | 11<br>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

5.2    A&H cost containment percent

5.3    A&H expense percent excluding cost containment expenses

0.000%

0.000%

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

| States, Etc. |                                 | 1<br>Active<br>Status<br>(a) | Direct Premiums Written      |                            | Direct Losses Paid (Deducting Salvage) |                            | Direct Losses Unpaid         |                            |
|--------------|---------------------------------|------------------------------|------------------------------|----------------------------|----------------------------------------|----------------------------|------------------------------|----------------------------|
|              |                                 |                              | 2<br>Current Year<br>to Date | 3<br>Prior Year<br>to Date | 4<br>Current Year<br>to Date           | 5<br>Prior Year<br>to Date | 6<br>Current Year<br>to Date | 7<br>Prior Year<br>to Date |
| 1.           | Alabama.....AL                  | ..L..                        | .....1,438,512               | .....1,173,518             | .....1,475,433                         | .....211,998               | .....1,346,397               | .....1,249,524             |
| 2.           | Alaska.....AK                   | ..L..                        | .....3,838                   | .....4,146                 | .....0                                 | .....0                     | .....564                     | .....1,050                 |
| 3.           | Arizona.....AZ                  | ..L..                        | .....16,535,349              | .....17,874,225            | .....8,476,082                         | .....12,221,706            | .....34,332,316              | .....27,297,481            |
| 4.           | Arkansas.....AR                 | ..L..                        | .....1,195,875               | .....911,402               | .....616                               | .....514,173               | .....200,767                 | .....147,930               |
| 5.           | California.....CA               | ..N..                        | .....0                       | .....0                     | .....0                                 | .....4,315                 | .....70,815                  | .....90,815                |
| 6.           | Colorado.....CO                 | ..L..                        | .....22,294,490              | .....23,276,979            | .....11,451,138                        | .....13,510,031            | .....27,361,486              | .....24,673,625            |
| 7.           | Connecticut.....CT              | ..L..                        | .....719,262                 | .....884,384               | .....0                                 | .....80,935                | .....39,505                  | .....27,692                |
| 8.           | Delaware.....DE                 | ..L..                        | .....4,844,051               | .....5,155,328             | .....1,808,263                         | .....3,350,650             | .....7,924,946               | .....12,263,946            |
| 9.           | District of Columbia.....DC     | ..L..                        | .....326,997                 | .....495,897               | .....2,625                             | .....13,643                | .....160,112                 | .....132,259               |
| 10.          | Florida.....FL                  | ..L..                        | .....89,779,961              | .....93,471,341            | .....59,410,835                        | .....72,826,380            | .....181,505,733             | .....191,831,042           |
| 11.          | Georgia.....GA                  | ..L..                        | .....32,326,425              | .....32,089,086            | .....14,964,591                        | .....31,310,827            | .....45,207,226              | .....54,456,366            |
| 12.          | Hawaii.....HI                   | ..L..                        | .....1,850                   | .....12,763                | .....0                                 | .....0                     | .....602                     | .....215                   |
| 13.          | Idaho.....ID                    | ..L..                        | .....288,126                 | .....261,902               | .....15,938                            | .....4,681                 | .....94,634                  | .....88,715                |
| 14.          | Illinois.....IL                 | ..L..                        | .....39,611,473              | .....44,047,354            | .....29,319,672                        | .....34,313,486            | .....84,696,280              | .....88,032,017            |
| 15.          | Indiana.....IN                  | ..L..                        | .....28,759,930              | .....30,593,720            | .....15,630,091                        | .....22,826,307            | .....30,288,505              | .....39,407,730            |
| 16.          | Iowa.....IA                     | ..L..                        | .....16,483,736              | .....15,298,475            | .....10,305,613                        | .....8,227,277             | .....18,922,154              | .....14,929,549            |
| 17.          | Kansas.....KS                   | ..L..                        | .....436,899                 | .....522,645               | .....(17,485)                          | .....153,380               | .....803,532                 | .....349,271               |
| 18.          | Kentucky.....KY                 | ..L..                        | .....26,747,218              | .....28,639,007            | .....20,163,078                        | .....14,844,093            | .....42,907,669              | .....50,923,889            |
| 19.          | Louisiana.....LA                | ..L..                        | .....391,193                 | .....350,225               | .....(10,089)                          | .....0                     | .....33,340                  | .....50,732                |
| 20.          | Maine.....ME                    | ..L..                        | .....284,045                 | .....202,313               | .....0                                 | .....0                     | .....30,332                  | .....16,959                |
| 21.          | Maryland.....MD                 | ..L..                        | .....10,213,706              | .....10,635,244            | .....4,727,158                         | .....6,608,174             | .....10,639,086              | .....13,925,852            |
| 22.          | Massachusetts.....MA            | ..L..                        | .....1,431,499               | .....1,197,396             | .....0                                 | .....(145)                 | .....111,224                 | .....38,226                |
| 23.          | Michigan.....MI                 | ..L..                        | .....38,775,570              | .....44,503,545            | .....20,743,241                        | .....24,079,156            | .....58,792,858              | .....67,986,160            |
| 24.          | Minnesota.....MN                | ..L..                        | .....23,719,071              | .....24,113,904            | .....13,281,444                        | .....17,860,176            | .....34,253,137              | .....29,736,526            |
| 25.          | Mississippi.....MS              | ..L..                        | .....452,935                 | .....353,433               | .....44,145                            | .....110,132               | .....166,576                 | .....148,165               |
| 26.          | Missouri.....MO                 | ..L..                        | .....1,139,457               | .....1,158,116             | .....843,289                           | .....424,779               | .....1,460,706               | .....1,736,552             |
| 27.          | Montana.....MT                  | ..L..                        | .....115,425                 | .....114,114               | .....19,910                            | .....48,239                | .....110,507                 | .....41,014                |
| 28.          | Nebraska.....NE                 | ..L..                        | .....814,439                 | .....580,070               | .....122,348                           | .....186,180               | .....405,047                 | .....387,490               |
| 29.          | Nevada.....NV                   | ..L..                        | .....402,502                 | .....531,316               | .....9,550                             | .....109,660               | .....985,207                 | .....312,491               |
| 30.          | New Hampshire.....NH            | ..L..                        | .....(912)                   | .....67,281                | .....0                                 | .....0                     | .....4,808                   | .....3,941                 |
| 31.          | New Jersey.....NJ               | ..L..                        | .....158,744                 | .....158,817               | .....0                                 | .....0                     | .....9,450                   | .....9,291                 |
| 32.          | New Mexico.....NM               | ..L..                        | .....7,265,350               | .....6,389,852             | .....2,097,889                         | .....1,802,288             | .....7,217,375               | .....6,523,812             |
| 33.          | New York.....NY                 | ..L..                        | .....348,878                 | .....337,034               | .....6,965                             | .....0                     | .....48,318                  | .....50,024                |
| 34.          | North Carolina.....NC           | ..L..                        | .....19,345,995              | .....18,597,862            | .....9,781,521                         | .....9,673,019             | .....16,464,179              | .....18,562,653            |
| 35.          | North Dakota.....ND             | ..L..                        | .....226,908                 | .....241,613               | .....6,924                             | .....22,178                | .....275,924                 | .....589,684               |
| 36.          | Ohio.....OH                     | ..L..                        | .....157,304,841             | .....166,803,497           | .....72,387,577                        | .....83,132,449            | .....167,940,703             | .....168,678,762           |
| 37.          | Oklahoma.....OK                 | ..L..                        | .....416,330                 | .....402,963               | .....59,532                            | .....72,661                | .....408,201                 | .....355,692               |
| 38.          | Oregon.....OR                   | ..L..                        | .....148,102                 | .....191,901               | .....0                                 | .....0                     | .....250,000                 | .....0                     |
| 39.          | Pennsylvania.....PA             | ..L..                        | .....89,617,118              | .....93,230,605            | .....52,747,388                        | .....44,636,322            | .....80,425,033              | .....96,507,619            |
| 40.          | Rhode Island.....RI             | ..L..                        | .....153,119                 | .....75,321                | .....0                                 | .....0                     | .....7,937                   | .....2,401                 |
| 41.          | South Carolina.....SC           | ..L..                        | .....11,462,730              | .....10,540,364            | .....5,591,629                         | .....6,277,279             | .....24,494,043              | .....26,162,267            |
| 42.          | South Dakota.....SD             | ..L..                        | .....254,542                 | .....196,408               | .....113,836                           | .....20,421                | .....200,977                 | .....283,550               |
| 43.          | Tennessee.....TN                | ..L..                        | .....34,661,131              | .....35,430,458            | .....34,873,944                        | .....17,324,843            | .....34,231,427              | .....39,673,539            |
| 44.          | Texas.....TX                    | ..L..                        | .....7,968,333               | .....7,547,980             | .....301,928                           | .....1,553,377             | .....1,982,890               | .....1,947,224             |
| 45.          | Utah.....UT                     | ..L..                        | .....479,768                 | .....423,281               | .....80,545                            | .....296,404               | .....141,776                 | .....168,859               |
| 46.          | Vermont.....VT                  | ..L..                        | .....10,680                  | .....1,762                 | .....0                                 | .....0                     | .....605                     | .....293                   |
| 47.          | Virginia.....VA                 | ..L..                        | .....10,140,509              | .....9,680,628             | .....4,843,990                         | .....3,724,918             | .....13,317,801              | .....13,468,872            |
| 48.          | Washington.....WA               | ..L..                        | .....194,621                 | .....259,176               | .....0                                 | .....31,733                | .....85,828                  | .....152,775               |
| 49.          | West Virginia.....WV            | ..L..                        | .....48,671,466              | .....49,862,737            | .....18,716,036                        | .....24,463,711            | .....38,871,059              | .....38,130,602            |
| 50.          | Wisconsin.....WI                | ..L..                        | .....5,730,211               | .....5,808,141             | .....2,940,136                         | .....3,508,516             | .....5,616,647               | .....5,834,042             |
| 51.          | Wyoming.....WY                  | ..L..                        | .....101,011                 | .....93,497                | .....100,000                           | .....0                     | .....114,891                 | .....1,104,715             |
| 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..                      | .....754,193,309             | .....784,793,026           | .....417,437,326                       | .....460,380,352           | .....974,961,135             | .....1,038,493,900         |

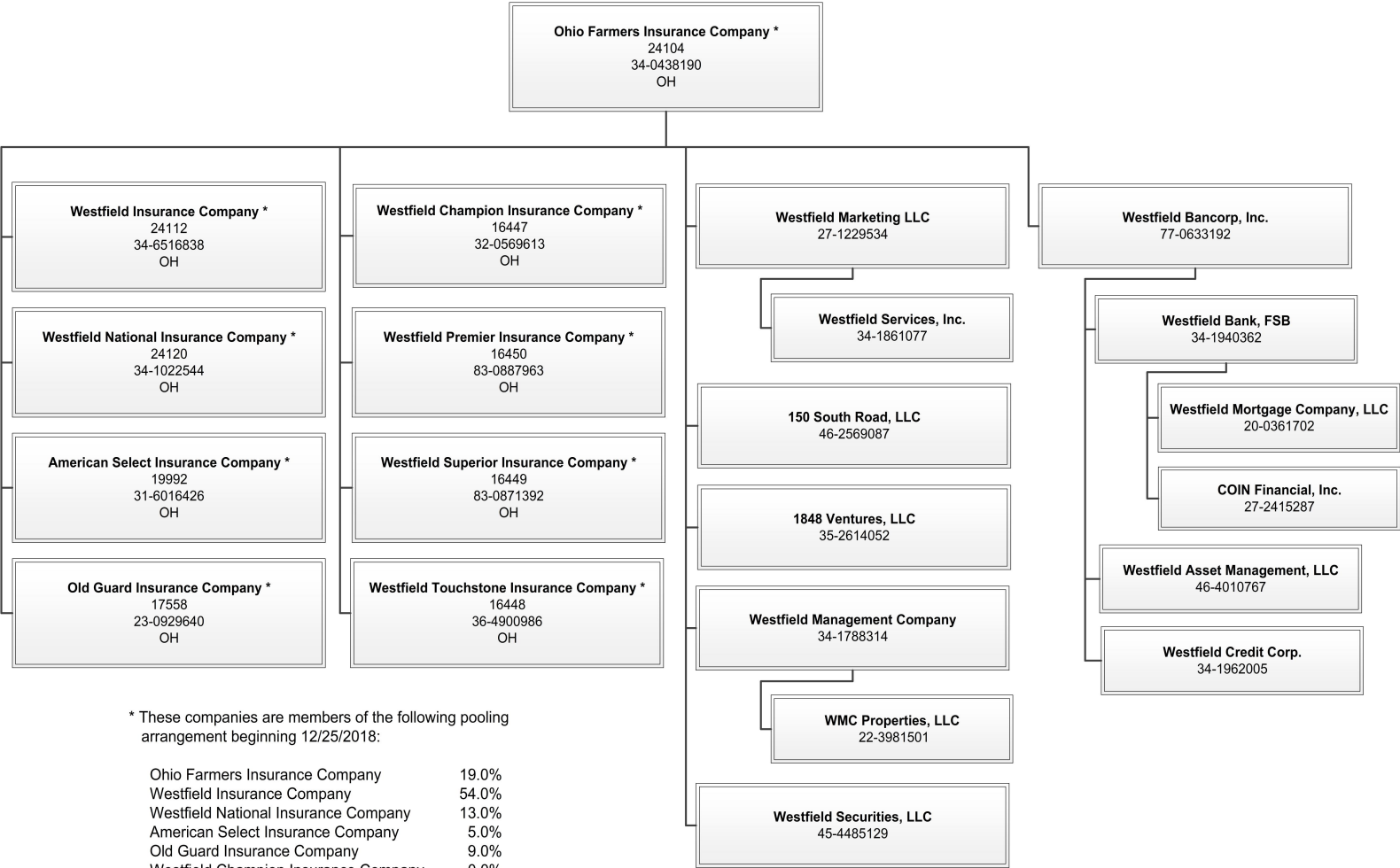
DETAILS OF WRITE-INS

|                                                                             |         |        |        |        |        |        |        |
|-----------------------------------------------------------------------------|---------|--------|--------|--------|--------|--------|--------|
| 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<br>for Line 58 from overflow page.... | ..XXX.. | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 |
| 58999. Totals (Lines 58001 thru 58003+<br>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<br>(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<br>surplus lines in the state of domicile.....                  | 0  | N - None of the above - Not allowed to write business in the state..... | 7 |

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



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

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

**SCHEDULE Y**

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

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

**Asterisk**

**Explanation**

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

Q12

Westfield Insurance Company  
PART 1 - LOSS EXPERIENCE

| Lines of Business                                                     | Current Year to Date           |                                |                                | Prior Year to Date<br>Direct Loss<br>Percentage |
|-----------------------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------|-------------------------------------------------|
|                                                                       | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct<br>Loss Percentage |                                                 |
| 1. Fire.....                                                          | 10,902,877                     | 3,052,673                      | 27.999                         | 19.022                                          |
| 2. Allied lines.....                                                  | 20,358,696                     | 10,921,383                     | 53.645                         | 53.955                                          |
| 3. Farmowners multiple peril.....                                     | 57,856,043                     | 34,067,488                     | 58.883                         | 53.648                                          |
| 4. Homeowners multiple peril.....                                     | 41,366,267                     | 21,529,742                     | 52.047                         | 58.715                                          |
| 5. Commercial multiple peril.....                                     | 223,954,000                    | 180,968,878                    | 80.806                         | 54.984                                          |
| 6. Mortgage guaranty.....                                             | 0                              | 0                              | 0.000                          | 0.000                                           |
| 8. Ocean marine.....                                                  | 0                              | 0                              | 0.000                          | 0.000                                           |
| 9. Inland marine.....                                                 | 25,734,602                     | 6,797,613                      | 26.414                         | 29.724                                          |
| 10. Financial guaranty.....                                           | 0                              | 0                              | 0.000                          | 0.000                                           |
| 11.1. Medical professional liability - occurrence.....                | 0                              | 0                              | 0.000                          | 0.000                                           |
| 11.2. Medical professional liability - claims-made.....               | 0                              | 0                              | 0.000                          | 0.000                                           |
| 12. Earthquake.....                                                   | 1,312,278                      | 10,000                         | 0.762                          | 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.....                                        | 25,065,234                     | 4,103,867                      | 16.373                         | 34.886                                          |
| 17.1. Other liability-occurrence.....                                 | 81,403,154                     | 32,869,024                     | 40.378                         | 59.008                                          |
| 17.2. Other liability-claims made.....                                | 2,278,842                      | 237,586                        | 10.426                         | 8.619                                           |
| 17.3. Excess workers' compensation.....                               | 0                              | 0                              | 0.000                          | 0.000                                           |
| 18.1. Products liability-occurrence.....                              | 2,181,080                      | (673,848)                      | (30.895)                       | 15.771                                          |
| 18.2. Products liability-claims made.....                             | 0                              | 0                              | 0.000                          | 0.000                                           |
| 19.1, 19.2. Private passenger auto liability.....                     | 31,500,087                     | 13,459,283                     | 42.728                         | 68.957                                          |
| 19.3, 19.4. Commercial auto liability.....                            | 109,049,769                    | 76,781,585                     | 70.410                         | 98.508                                          |
| 21. Auto physical damage.....                                         | 70,594,880                     | 26,116,037                     | 36.994                         | 49.729                                          |
| 22. Aircraft (all perils).....                                        | 0                              | 0                              | 0.000                          | 0.000                                           |
| 23. Fidelity.....                                                     | 741,262                        | 358,799                        | 48.404                         | (64.666)                                        |
| 24. Surety.....                                                       | 35,108,643                     | 2,451,736                      | 6.983                          | 2.124                                           |
| 26. Burglary and theft.....                                           | 89,277                         | 29,227                         | 32.737                         | 15.659                                          |
| 27. Boiler and machinery.....                                         | 4,233,799                      | 2,304,496                      | 54.431                         | 29.533                                          |
| 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.....                                                       | 743,730,790                    | 415,385,569                    | 55.852                         | 57.090                                          |
| 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<br>Current<br>Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|-----------------------------------------------------------------------|-------------------------|------------------------------|---------------------------------|
| 1. Fire.....                                                          | 3,408,545               | 10,675,870                   | 11,052,508                      |
| 2. Allied lines.....                                                  | 7,068,261               | 20,396,225                   | 20,185,718                      |
| 3. Farmowners multiple peril.....                                     | 18,929,349              | 62,540,568                   | 58,549,957                      |
| 4. Homeowners multiple peril.....                                     | 14,606,702              | 39,800,078                   | 43,288,749                      |
| 5. Commercial multiple peril.....                                     | 69,444,707              | 225,058,747                  | 235,852,737                     |
| 6. Mortgage guaranty.....                                             | 0                       | 0                            | 0                               |
| 8. Ocean marine.....                                                  | 0                       | 0                            | 0                               |
| 9. Inland marine.....                                                 | 7,389,292               | 25,767,016                   | 27,591,053                      |
| 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.....                                                   | 452,823                 | 1,359,051                    | 1,356,344                       |
| 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.....                                        | 8,001,164               | 24,966,817                   | 29,349,510                      |
| 17.1. Other liability-occurrence.....                                 | 26,071,252              | 85,202,951                   | 84,225,577                      |
| 17.2. Other liability-claims made.....                                | 723,623                 | 2,315,802                    | 2,306,971                       |
| 17.3. Excess workers' compensation.....                               | 0                       | 0                            | 0                               |
| 18.1. Products liability-occurrence.....                              | 1,031,468               | 2,283,342                    | 2,486,665                       |
| 18.2. Products liability-claims made.....                             | 0                       | 0                            | 0                               |
| 19.1 19.2. Private passenger auto liability.....                      | 9,311,939               | 29,587,942                   | 34,155,571                      |
| 19.3 19.4. Commercial auto liability.....                             | 32,610,270              | 112,372,134                  | 116,945,755                     |
| 21. Auto physical damage.....                                         | 21,234,489              | 68,674,728                   | 77,051,326                      |
| 22. Aircraft (all perils).....                                        | 0                       | 0                            | 0                               |
| 23. Fidelity.....                                                     | 214,594                 | 750,488                      | 834,933                         |
| 24. Surety.....                                                       | 12,349,217              | 37,971,466                   | 35,362,098                      |
| 26. Burglary and theft.....                                           | 31,600                  | 90,533                       | 97,283                          |
| 27. Boiler and machinery.....                                         | 1,354,222               | 4,379,553                    | 4,100,273                       |
| 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.....                                                       | 234,233,517             | 754,193,311                  | 784,793,028                     |
| 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<br>Losses<br>Occurred                           | Prior Year-End<br>Known Case<br>Loss and LAE<br>Reserves | Prior Year-End<br>IBNR<br>Loss and LAE<br>Reserves | Total Prior<br>Year-End<br>Loss and<br>LAE Reserves<br>(Cols. 1 + 2) | 2020<br>Loss and LAE<br>Payments on Claims<br>Reported as of Prior<br>Year-End | 2020<br>Loss and LAE<br>Payments on Claims<br>Unreported as of<br>Prior Year-End | Total 2020<br>Loss and<br>LAE Payments<br>(Cols. 4 + 5) | Q.S. Date Known<br>Case Loss and<br>LAE Reserves on<br>Claims Reported and<br>Open as of Prior<br>Year-End | Q.S. Date Known<br>Case Loss and LAE<br>Reserves on Claims<br>Reported or Reopened<br>Subsequent to<br>Prior Year-End | Q.S. Date<br>IBNR<br>Loss and LAE<br>Reserves | Total Q.S.<br>Loss and LAE<br>Reserves<br>(Cols. 7 + 8 + 9) | Prior Year-End Known<br>Case Loss and LAE<br>Reserves Developed<br>(Savings)/Deficiency<br>(Cols. 4 + 7<br>minus Col. 1) | Prior Year-End<br>IBNR Loss and LAE<br>Reserves Developed<br>(Savings)/Deficiency<br>(Cols. 5 + 8 + 9<br>minus Col. 2) | Prior Year-End<br>Total Loss<br>and LAE Reserve<br>Developed<br>(Savings)/Deficiency<br>(Cols. 11 + 12) |
| 1. 2017 + Prior.....                                           | .....160,277                                             | .....213,788                                       | .....374,065                                                         | .....62,893                                                                    | .....3,777                                                                       | .....66,670                                             | .....103,920                                                                                               | .....6,598                                                                                                            | .....174,082                                  | .....284,600                                                | .....6,536                                                                                                               | .....(29,331)                                                                                                          | .....(22,795)                                                                                           |
| 2. 2018.....                                                   | .....90,341                                              | .....123,179                                       | .....213,520                                                         | .....46,988                                                                    | .....3,336                                                                       | .....50,324                                             | .....60,138                                                                                                | .....4,728                                                                                                            | .....97,138                                   | .....162,004                                                | .....16,785                                                                                                              | .....(17,977)                                                                                                          | .....(1,192)                                                                                            |
| 3. Subtotals<br>2018 + Prior.....                              | .....250,618                                             | .....336,967                                       | .....587,585                                                         | .....109,881                                                                   | .....7,113                                                                       | .....116,994                                            | .....164,058                                                                                               | .....11,326                                                                                                           | .....271,220                                  | .....446,604                                                | .....23,321                                                                                                              | .....(47,308)                                                                                                          | .....(23,987)                                                                                           |
| 4. 2019.....                                                   | .....119,332                                             | .....236,733                                       | .....356,065                                                         | .....84,053                                                                    | .....29,124                                                                      | .....113,177                                            | .....69,466                                                                                                | .....15,317                                                                                                           | .....151,543                                  | .....236,326                                                | .....34,187                                                                                                              | .....(40,749)                                                                                                          | .....(6,562)                                                                                            |
| 5. Subtotals<br>2019 + Prior.....                              | .....369,950                                             | .....573,700                                       | .....943,650                                                         | .....193,934                                                                   | .....36,237                                                                      | .....230,171                                            | .....233,524                                                                                               | .....26,643                                                                                                           | .....422,763                                  | .....682,930                                                | .....57,508                                                                                                              | .....(88,057)                                                                                                          | .....(30,549)                                                                                           |
| 6. 2020.....                                                   | .....XXX.....                                            | .....XXX.....                                      | .....XXX.....                                                        | .....XXX.....                                                                  | .....240,309                                                                     | .....240,309                                            | .....XXX.....                                                                                              | .....81,777                                                                                                           | .....192,044                                  | .....273,821                                                | .....XXX.....                                                                                                            | .....XXX.....                                                                                                          | .....XXX.....                                                                                           |
| 7. Totals.....                                                 | .....369,950                                             | .....573,700                                       | .....943,650                                                         | .....193,934                                                                   | .....276,546                                                                     | .....470,480                                            | .....233,524                                                                                               | .....108,420                                                                                                          | .....614,807                                  | .....956,751                                                | .....57,508                                                                                                              | .....(88,057)                                                                                                          | .....(30,549)                                                                                           |
| 8. Prior Year-<br>End's Surplus<br>As Regards<br>Policyholders | .....1,284,680                                           |                                                    |                                                                      |                                                                                |                                                                                  |                                                         |                                                                                                            |                                                                                                                       |                                               |                                                             | Col. 11, Line 7<br>As % of Col. 1,<br>Line 7                                                                             | Col. 12, Line 7<br>As % of Col. 2,<br>Line 7                                                                           | Col. 13, Line 7<br>As % of Col. 3,<br>Line 7                                                            |
|                                                                |                                                          |                                                    |                                                                      |                                                                                |                                                                                  |                                                         |                                                                                                            |                                                                                                                       |                                               |                                                             |                                                                                                                          |                                                                                                                        |                                                                                                         |
|                                                                |                                                          |                                                    |                                                                      |                                                                                |                                                                                  |                                                         |                                                                                                            |                                                                                                                       |                                               |                                                             | 1. ....15.5 %                                                                                                            | 2. ....(15.3)%                                                                                                         | 3. ....(3.2)%                                                                                           |
|                                                                |                                                          |                                                    |                                                                      |                                                                                |                                                                                  |                                                         |                                                                                                            |                                                                                                                       |                                               |                                                             |                                                                                                                          |                                                                                                                        |                                                                                                         |
|                                                                |                                                          |                                                    |                                                                      |                                                                                |                                                                                  |                                                         |                                                                                                            |                                                                                                                       |                                               |                                                             | Col. 13, Line 7<br>Line 8                                                                                                |                                                                                                                        |                                                                                                         |
|                                                                |                                                          |                                                    |                                                                      |                                                                                |                                                                                  |                                                         |                                                                                                            |                                                                                                                       |                                               |                                                             |                                                                                                                          | 4. ....(2.4)%                                                                                                          |                                                                                                         |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

1.

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

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

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

**Bar Code:**



NONE

Westfield Insurance Company  
SCHEDULE A - VERIFICATION  
Real Estate

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

SCHEDULE B - VERIFICATION  
Mortgage Loans

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

SCHEDULE BA - VERIFICATION  
Other Long-Term Invested Assets

|                                                                                             | 1            | 2                               |
|---------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                             | Year to Date | Prior Year Ended<br>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.....                                                 | 7,970,822    | 27,880,086                      |
| 2.2 Additional investment made after acquisition.....                                       | 49,865,788   | 77,801,997                      |
| 3. Capitalized deferred interest and other.....                                             | 0            | 0                               |
| 4. Accrual of discount.....                                                                 | 0            | 0                               |
| 5. Unrealized valuation increase (decrease).....                                            | (5,486,087)  | 11,619,666                      |
| 6. Total gain (loss) on disposals.....                                                      | 8,194,955    | 11,386,187                      |
| 7. Deduct amounts received on disposals.....                                                | 27,619,128   | 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)..... | 404,208,720  | 371,789,752                     |
| 12. Deduct total nonadmitted amounts.....                                                   | 0            | 0                               |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                   | 404,208,720  | 371,789,752                     |

SCHEDULE D - VERIFICATION  
Bonds and Stocks

|                                                                                                          | 1             | 2                               |
|----------------------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                                          | Year to Date  | Prior Year Ended<br>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.....                                                                | 180,383,585   | 119,759,364                     |
| 3. Accrual of discount.....                                                                              | 352,261       | 355,527                         |
| 4. Unrealized valuation increase (decrease).....                                                         | (19,262,115)  | 52,777,969                      |
| 5. Total gain (loss) on disposals.....                                                                   | 17,798,961    | 62,202,507                      |
| 6. Deduct consideration for bonds and stocks disposed of.....                                            | 266,834,009   | 250,144,301                     |
| 7. Deduct amortization of premium.....                                                                   | 11,558,324    | 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).....              | 1,877,424,123 | 1,981,272,147                   |
| 12. Deduct total nonadmitted amounts.....                                                                | 0             | 0                               |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                                | 1,877,424,123 | 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<br>Book/Adjusted Carrying<br>Value Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted Carrying<br>Value End of<br>First Quarter | 6<br>Book/Adjusted Carrying<br>Value End of<br>Second Quarter | 7<br>Book/Adjusted Carrying<br>Value End of<br>Third Quarter | 8<br>Book/Adjusted Carrying<br>Value December 31<br>Prior Year |
|------------------|--------------------------------------|----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|--------------------------------------------------------------|---------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|
| BONDS            |                                      |                                                                      |                                                |                                                |                                                        |                                                              |                                                               |                                                              |                                                                |
| 1.               | NAIC 1 (a).....                      | 1,257,694,993                                                        | 34,264,974                                     | 51,048,174                                     | (6,496,596)                                            | 1,282,899,354                                                | 1,257,694,993                                                 | 1,234,415,197                                                | 1,378,891,172                                                  |
| 2.               | NAIC 2 (a).....                      | 90,790,780                                                           | 17,040,200                                     | 0                                              | 2,814,380                                              | 75,228,172                                                   | 90,790,780                                                    | 110,645,360                                                  | 40,129,939                                                     |
| 3.               | NAIC 3 (a).....                      | 0                                                                    | 0                                              | 0                                              | 0                                                      | 0                                                            | 0                                                             | 0                                                            | 0                                                              |
| 4.               | NAIC 4 (a).....                      | 0                                                                    | 0                                              | 0                                              | 0                                                      | 0                                                            | 0                                                             | 0                                                            | 0                                                              |
| 5.               | NAIC 5 (a).....                      | 10,779,068                                                           | 1,466,283                                      | 2,303,627                                      | 0                                                      | 10,842,810                                                   | 10,779,068                                                    | 9,941,724                                                    | 11,058,938                                                     |
| 6.               | NAIC 6 (a).....                      | 0                                                                    | 0                                              | 0                                              | 0                                                      | 0                                                            | 0                                                             | 0                                                            | 0                                                              |
| 7.               | Total Bonds.....                     | 1,359,264,841                                                        | 52,771,457                                     | 53,351,801                                     | (3,682,216)                                            | 1,368,970,336                                                | 1,359,264,841                                                 | 1,355,002,281                                                | 1,430,080,049                                                  |
| PREFERRED STOCK  |                                      |                                                                      |                                                |                                                |                                                        |                                                              |                                                               |                                                              |                                                                |
| 8.               | NAIC 1.....                          | 0                                                                    | 0                                              | 0                                              | 0                                                      | 0                                                            | 0                                                             | 0                                                            | 0                                                              |
| 9.               | NAIC 2.....                          | 0                                                                    | 0                                              | 0                                              | 0                                                      | 0                                                            | 0                                                             | 0                                                            | 0                                                              |
| 10.              | NAIC 3.....                          | 0                                                                    | 0                                              | 0                                              | 0                                                      | 0                                                            | 0                                                             | 0                                                            | 0                                                              |
| 11.              | NAIC 4.....                          | 0                                                                    | 0                                              | 0                                              | 0                                                      | 0                                                            | 0                                                             | 0                                                            | 0                                                              |
| 12.              | NAIC 5.....                          | 0                                                                    | 0                                              | 0                                              | 0                                                      | 0                                                            | 0                                                             | 0                                                            | 0                                                              |
| 13.              | NAIC 6.....                          | 0                                                                    | 0                                              | 0                                              | 0                                                      | 0                                                            | 0                                                             | 0                                                            | 0                                                              |
| 14.              | Total Preferred Stock.....           | 0                                                                    | 0                                              | 0                                              | 0                                                      | 0                                                            | 0                                                             | 0                                                            | 0                                                              |
| 15.              | Total Bonds and Preferred Stock..... | 1,359,264,841                                                        | 52,771,457                                     | 53,351,801                                     | (3,682,216)                                            | 1,368,970,336                                                | 1,359,264,841                                                 | 1,355,002,281                                                | 1,430,080,049                                                  |

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

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

**Sch. DA - Verification**  
**NONE**

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

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

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

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

**Sch. DB - Verification**  
**NONE**

**SCHEDULE E - PART 2 - VERIFICATION**

Cash Equivalents

|                                                                                          | 1            | 2                               |
|------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                          | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 4,437,482    | 11,757,344                      |
| 2. Cost of cash equivalents acquired.....                                                | 67,870,094   | 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)..... | 57,083,172   | 4,437,482                       |
| 11. Deduct total nonadmitted amounts.....                                                | 0            | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 57,083,172   | 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 II LP.....                |  | DE....   | Direct..... |                                   |                                                              | 09/12/2016....           | .....0            | .....0                             | 566,445                                      | .....0                 | 531,867                              | 1.233                   |
| 000000 00 0                                                                                                                     | Citymark Capital U.S. Apartment Fund II LP.....               |  | DE....   | Direct..... |                                   |                                                              | 10/02/2019....           | .....0            | .....0                             | (488,862)                                    | .....0                 | 3,414,322                            | 5.394                   |
| 2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated..... |                                                               |  |          |             |                                   |                                                              |                          |                   | .....0                             | 77,583                                       | .....0                 | 3,946,189                            | XXX.....                |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated                             |                                                               |  |          |             |                                   |                                                              |                          |                   |                                    |                                              |                        |                                      |                         |
| 000000 00 0                                                                                                                     | GCG Investors III LP.....                                     |  | DE....   | Direct..... |                                   |                                                              | 12/05/2013....           | .....0            | .....0                             | 59,803                                       | .....0                 | 921,849                              | 4.421                   |
| 000000 00 0                                                                                                                     | NYLCAP Mezzanine Partners III LP.....                         |  | DE....   | Direct..... |                                   |                                                              | 05/26/2010....           | .....0            | .....0                             | 19,963                                       | .....0                 | 622,199                              | 1.049                   |
| 000000 00 0                                                                                                                     | GS Mezzanine Partners V LP.....                               |  | DE....   | Direct..... |                                   |                                                              | 11/30/2007....           | .....0            | .....0                             | (588)                                        | .....0                 | 3,756,403                            | 0.458                   |
| 000000 00 0                                                                                                                     | GoldPoint Partners Co-Investment V LP.....                    |  | DE....   | Direct..... |                                   |                                                              | 06/10/2014....           | .....0            | .....0                             | 83,110                                       | .....0                 | 1,518,156                            | 1.477                   |
| 000000 00 0                                                                                                                     | Cyprium Investors IV LP.....                                  |  | DE....   | Direct..... |                                   |                                                              | 06/16/2014....           | .....0            | .....0                             | 1,505                                        | .....0                 | 788,239                              | 2.161                   |
| 000000 00 0                                                                                                                     | AEA Mezzanine Fund III LP.....                                |  | DE....   | Direct..... |                                   |                                                              | 06/20/2014....           | .....0            | .....0                             | 17,023                                       | .....0                 | 462,167                              | 1.677                   |
| 000000 00 0                                                                                                                     | Peppertree International Fund QP LP.....                      |  | DE....   | Direct..... |                                   |                                                              | 04/13/2015....           | .....0            | .....0                             | 75,000                                       | .....0                 | 1,145,000                            | 19.591                  |
| 000000 00 0                                                                                                                     | NB Private Debt Fund II LP.....                               |  | DE....   | Direct..... |                                   |                                                              | 10/30/2015....           | .....0            | .....0                             | 211,401                                      | .....0                 | 1,607,025                            | 2.304                   |
| 000000 00 0                                                                                                                     | GoldPoint Mezzanine Partners IV LP.....                       |  | DE....   | Direct..... |                                   |                                                              | 12/21/2015....           | .....0            | .....0                             | 559,590                                      | .....0                 | 2,849,347                            | 1.529                   |
| 000000 00 0                                                                                                                     | Gryphon Partners IV LP.....                                   |  | DE....   | Direct..... |                                   |                                                              | 01/14/2016....           | .....0            | .....0                             | (8,008)                                      | .....0                 | 1,325,391                            | 0.856                   |
| 000000 00 0                                                                                                                     | Peppertree Capital Fund VI QP LP.....                         |  | DE....   | Direct..... |                                   |                                                              | 05/05/2016....           | .....0            | .....0                             | 68,000                                       | .....0                 | 122,000                              | 1.656                   |
| 000000 00 0                                                                                                                     | Gridiron Capital Fund III LP.....                             |  | DE....   | Direct..... |                                   |                                                              | 11/07/2016....           | .....0            | .....0                             | 28,636                                       | .....0                 | 1,847,242                            | 0.494                   |
| 000000 00 0                                                                                                                     | Newstone Capital Partners III LP.....                         |  | DE....   | Direct..... |                                   |                                                              | 11/09/2016....           | .....0            | .....0                             | 16,426                                       | .....0                 | 1,103,652                            | 1.730                   |
| 000000 00 0                                                                                                                     | AEA Middle Market Debt Fund III LP.....                       |  | DE....   | Direct..... |                                   |                                                              | 12/14/2016....           | .....0            | .....0                             | 69,425                                       | .....0                 | 987,890                              | 2.899                   |
| 000000 00 0                                                                                                                     | Carlyle Distressed Opportunities IV ASP Fund.....             |  | DE....   | Direct..... |                                   |                                                              | 02/09/2017....           | .....0            | .....0                             | 28,000                                       | .....0                 | 6,561,000                            | 6.288                   |
| 000000 00 0                                                                                                                     | GCG Investors IV LP.....                                      |  | DE....   | Direct..... |                                   |                                                              | 03/14/2017....           | .....0            | .....0                             | 43,636                                       | .....0                 | 2,163,220                            | 5.391                   |
| 000000 00 0                                                                                                                     | PA Direct Credit Opportunities Fund II LP.....                |  | DE....   | Direct..... |                                   |                                                              | 05/15/2017....           | .....0            | .....0                             | 65,465                                       | .....0                 | 2,552,265                            | 2.042                   |
| 000000 00 0                                                                                                                     | Yukon Capital Partners III LP.....                            |  | DE....   | Direct..... |                                   |                                                              | 07/18/2017....           | .....0            | .....0                             | 203,962                                      | .....0                 | 2,846,686                            | 2.680                   |
| 000000 00 0                                                                                                                     | Bison Capital Partners V LP.....                              |  | DE....   | Direct..... |                                   |                                                              | 09/18/2017....           | .....0            | .....0                             | 484,329                                      | .....0                 | 1,894,243                            | 1.420                   |
| 000000 00 0                                                                                                                     | Siguler Guff Small Business Credit Opportunities Fund LP..... |  | DE....   | Direct..... |                                   |                                                              | 10/06/2017....           | .....0            | .....0                             | 60,000                                       | .....0                 | 955,000                              | 8.458                   |
| 000000 00 0                                                                                                                     | GoldPoint Partners Co-Investment VI LP.....                   |  | DE....   | Direct..... |                                   |                                                              | 02/26/2018....           | .....0            | .....0                             | 709,782                                      | .....0                 | 4,874,056                            | 1.766                   |
| 000000 00 0                                                                                                                     | Intrepid Private Equity Fund I, LP.....                       |  | DE....   | Direct..... |                                   |                                                              | 08/16/2018....           | .....0            | .....0                             | 331,369                                      | .....0                 | 759,504                              | 6.161                   |
| 000000 00 0                                                                                                                     | Ridge Ventures IV LP.....                                     |  | DE....   | Direct..... |                                   |                                                              | 07/27/2018....           | .....0            | .....0                             | 210,000                                      | .....0                 | 4,795,000                            | 5.163                   |
| 000000 00 0                                                                                                                     | Vestigo Ventures Fund 1, LP.....                              |  | DE....   | Direct..... |                                   |                                                              | 07/19/2018....           | .....0            | .....0                             | 250,000                                      | .....0                 | 1,000,000                            | 8.397                   |
| 000000 00 0                                                                                                                     | Midwest Mezzanine Fund VI SBIC, LP.....                       |  | DE....   | Direct..... |                                   |                                                              | 08/06/2018....           | .....0            | .....0                             | 414,938                                      | .....0                 | 5,385,299                            | 11.527                  |
| 000000 00 0                                                                                                                     | AEA Mezzanine IV LP.....                                      |  | DE....   | Direct..... |                                   |                                                              | 07/31/2018....           | .....0            | .....0                             | 38,507                                       | .....0                 | 8,759,151                            | 1.694                   |
| 000000 00 0                                                                                                                     | Gryphon Partners V LP.....                                    |  | DE....   | Direct..... |                                   |                                                              | 08/31/2018....           | .....0            | .....0                             | 727,823                                      | .....0                 | 1,716,176                            | 1.244                   |
| 000000 00 0                                                                                                                     | North Haven Senior Loan Fund LP.....                          |  | DE....   | Direct..... |                                   |                                                              | 12/19/2018....           | .....0            | .....0                             | 609,443                                      | .....0                 | 5,069,898                            | 5.128                   |
| 000000 00 0                                                                                                                     | GMB Mezzanine Capital IV LP.....                              |  | DE....   | Direct..... |                                   |                                                              | 04/09/2019....           | .....0            | .....0                             | 600,000                                      | .....0                 | 7,025,000                            | 5.846                   |
| 000000 00 0                                                                                                                     | Performance Direct Investments IV LP.....                     |  | DE....   | Direct..... |                                   |                                                              | 04/24/2019....           | .....0            | .....0                             | (190,372)                                    | .....0                 | 6,804,695                            | 7.914                   |
| 000000 00 0                                                                                                                     | BP Natural Gas Opportunity Partners II, LP.....               |  | DE....   | Direct..... |                                   |                                                              | 06/12/2019....           | .....0            | .....0                             | 184,658                                      | .....0                 | 8,915,105                            | 2.869                   |
| 000000 00 0                                                                                                                     | Carlyle Global Infrastructure Opportunity Fund, LP.....       |  | DE....   | Direct..... |                                   |                                                              | 07/26/2019....           | .....0            | .....0                             | 340,018                                      | .....0                 | 4,076,465                            | 5.590                   |
| 000000 00 0                                                                                                                     | Cyprium Investors V LP.....                                   |  | DE....   | Direct..... |                                   |                                                              | 08/15/2019....           | .....0            | .....0                             | 505,944                                      | .....0                 | 9,904,283                            | 6.633                   |
| 000000 00 0                                                                                                                     | AEA Middle Market Debt Fund IV LP.....                        |  | DE....   | Direct..... |                                   |                                                              | 09/11/2019....           | .....0            | .....0                             | 161,940                                      | .....0                 | 1,755,758                            | 1.379                   |
| 000000 00 0                                                                                                                     | Riverside Credit Solutions Fund I LP.....                     |  | DE....   | Direct..... |                                   |                                                              | 09/20/2019....           | .....0            | .....0                             | (1,100)                                      | .....0                 | 1,340,094                            | 6.400                   |

QE03

SCHEDULE BA - PART 2

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

| 1                                                                                                                         | 2                                         |  | Location |        | 5                                 | 6                                                            | 7                        | 8                 | 9                                  | 10                                           | 11                     | 12                                   | 13                      |
|---------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|--|----------|--------|-----------------------------------|--------------------------------------------------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|--------------------------------------|-------------------------|
|                                                                                                                           |                                           |  | 3        | 4      |                                   |                                                              |                          |                   |                                    |                                              |                        |                                      |                         |
| CUSIP Identification                                                                                                      | Name or Description                       |  | City     | State  | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made after Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 000000 00 0                                                                                                               | NB Strategic Capital Partners.....        |  | .....    | DE.... | Direct.....                       | .....                                                        | 12/26/2019....           | .....0            | .....0                             | .....512,500                                 | .....0                 | .....8,032,424                       | .....1.007              |
| 000000 00 0                                                                                                               | GoldPoint Partners Private Debt V LP..... |  | .....    | DE.... | Direct.....                       | .....                                                        | 07/02/2020....           | .....0            | .....3,110,547                     | .....0                                       | .....0                 | .....11,948,047                      | .....1.477              |
| 000000 00 0                                                                                                               | Vestigo Ventures Fund II, L.P.....        |  | .....    | DE.... | Direct.....                       | .....                                                        | 09/17/2020....           | .....0            | .....1,000,000                     | .....0                                       | .....0                 | .....9,000,000                       | .....10.000             |
| 2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated..... |                                           |  |          |        |                                   |                                                              |                          |                   | 4,110,547                          | 7,492,130                                    | .....0                 | 137,189,929                          | XXX.....                |
| 4899999. Subtotal - Unaffiliated.....                                                                                     |                                           |  |          |        |                                   |                                                              |                          |                   | 4,110,547                          | 7,569,712                                    | .....0                 | 141,136,118                          | XXX.....                |
| 5099999. Totals.....                                                                                                      |                                           |  |          |        |                                   |                                                              |                          |                   | 4,110,547                          | 7,569,712                                    | .....0                 | 141,136,118                          | XXX.....                |

SCHEDULE BA - PART 3

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

QE03.1

| 1                    | 2                                                   | Location |   | 5     | 6     | 7                                       | 8                        | Changes in Book/Adjusted Carrying Value |                                                            |                                          |                                                             |                                                           |                                         | 15                                     | 16                                         | 17                                                         | 18             | 19                                       | 20                               |                               |                   |
|----------------------|-----------------------------------------------------|----------|---|-------|-------|-----------------------------------------|--------------------------|-----------------------------------------|------------------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|--------------------------------------------|------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|-------------------|
|                      |                                                     | 3        | 4 |       |       |                                         |                          | 9                                       | 10                                                         | 11                                       | 12                                                          | 13                                                        | 14                                      |                                        |                                            |                                                            |                |                                          |                                  |                               |                   |
| CUSIP Identification | Name or Description                                 |          |   | City  | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date                           | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration  | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| 000000 00 0          | GCG Investors III LP.....                           |          |   | ..... | DE..  | Redeemed Shr.....                       | 12/05/2013               | 09/02/2020                              | .....656,441                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....656,441                                               | .....656,441   | .....0                                   | - .....                          | .....0                        | .....56,059       |
| 000000 00 0          | NYLCAP Mezzanine Partners III LP.....               |          |   | ..... | DE..  | Redeemed Shr.....                       | 05/26/2010               | 08/21/2020                              | .....37,868                                                | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....37,868                                                | .....244,862   | .....0                                   | .....206,993                     | .....206,993                  | .....461          |
| 000000 00 0          | Northstar Mezzanine Partners V LP.....              |          |   | ..... | DE..  | Redeemed Shr.....                       | 11/28/2007               | 09/09/2020                              | .....111,204                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....111,204                                               | .....111,204   | .....0                                   | - .....                          | .....0                        | .....9,871        |
| 000000 00 0          | GS Mezzanine Partners V LP.....                     |          |   | ..... | DE..  | Redeemed Shr.....                       | 11/30/2007               | 09/28/2020                              | - .....                                                    | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | - .....                                                    | .....(588)     | .....0                                   | .....(588)                       | .....(588)                    | - .....           |
| 000000 00 0          | GCG Investors II LP.....                            |          |   | ..... | DE..  | Redeemed Shr.....                       | 12/07/2009               | 07/27/2020                              | .....733,249                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....733,249                                               | .....733,249   | .....0                                   | - .....                          | .....0                        | .....1,423,769    |
| 000000 00 0          | GoldPoint Partners Co-Investment V LP.....          |          |   | ..... | DE..  | Redeemed Shr.....                       | 06/10/2014               | 08/24/2020                              | - .....                                                    | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | - .....                                                    | .....27,834    | .....0                                   | .....27,834                      | .....27,834                   | - .....           |
| 000000 00 0          | AEA Mezzanine Fund III LP.....                      |          |   | ..... | DE..  | Redeemed Shr.....                       | 06/20/2014               | 07/07/2020                              | - .....                                                    | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | - .....                                                    | .....779       | .....0                                   | .....779                         | .....779                      | - .....           |
| 000000 00 0          | MPE Partners LP.....                                |          |   | ..... | DE..  | Redeemed Shr.....                       | 07/15/2014               | 09/18/2020                              | .....327,675                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....327,675                                               | .....3,887,010 | .....0                                   | .....3,559,335                   | .....3,559,335                | - .....           |
| 000000 00 0          | NB Private Debt ASP Fund LP.....                    |          |   | ..... | DE..  | Redeemed Shr.....                       | 02/25/2015               | 08/21/2020                              | .....9,464                                                 | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....9,464                                                 | .....204,550   | .....0                                   | .....195,086                     | .....195,086                  | .....145          |
| 000000 00 0          | NB Private Debt Fund II LP.....                     |          |   | ..... | DE..  | Redeemed Shr.....                       | 10/30/2015               | 08/07/2020                              | .....19,092                                                | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....19,092                                                | .....19,092    | .....0                                   | - .....                          | .....0                        | .....303          |
| 000000 00 0          | Gryphon Partners IV LP.....                         |          |   | ..... | DE..  | Redeemed Shr.....                       | 01/14/2016               | 08/18/2020                              | .....46,985                                                | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....46,985                                                | .....46,985    | .....0                                   | - .....                          | .....0                        | .....576          |
| 000000 00 0          | Gridiron Capital Fund III LP.....                   |          |   | ..... | DE..  | Redeemed Shr.....                       | 11/07/2016               | 07/31/2020                              | - .....                                                    | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | - .....                                                    | .....208,822   | .....0                                   | .....208,822                     | .....208,822                  | - .....           |
| 000000 00 0          | Newstone Capital Partners III LP.....               |          |   | ..... | DE..  | Redeemed Shr.....                       | 11/09/2016               | 09/21/2020                              | .....566,606                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....566,606                                               | .....925,440   | .....0                                   | .....358,834                     | .....358,834                  | .....8,900        |
| 000000 00 0          | GCG Investors IV LP.....                            |          |   | ..... | DE..  | Redeemed Shr.....                       | 03/14/2017               | 08/20/2020                              | .....1,221,747                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....1,221,747                                             | .....1,221,747 | .....0                                   | - .....                          | .....0                        | .....29,222       |
| 000000 00 0          | PA Direct Credit Opportunities Fund II LP.....      |          |   | ..... | DE..  | Redeemed Shr.....                       | 05/15/2017               | 07/15/2020                              | .....5,788                                                 | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....5,788                                                 | .....21,136    | .....0                                   | .....15,348                      | .....15,348                   | .....95           |
| 000000 00 0          | Siguler Guff Small Business Credit Opp Fund LP..... |          |   | ..... | DE..  | Redeemed Shr.....                       | 10/06/2017               | 09/17/2020                              | - .....                                                    | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | - .....                                                    | .....3,550     | .....0                                   | .....3,550                       | .....3,550                    | - .....           |
| 000000 00 0          | North Haven Senior Loan Fund LP.....                |          |   | ..... | DE..  | Redeemed Shr.....                       | 12/19/2018               | 07/30/2020                              | - .....                                                    | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | - .....                                                    | .....495       | .....0                                   | .....495                         | .....495                      | - .....           |
| 000000 00 0          | Performance Direct Investments IV LP.....           |          |   | ..... | DE..  | Redeemed Shr.....                       | 04/24/2019               | 07/15/2020                              | .....(33,436)                                              | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....(33,436)                                              | .....(52,413)  | .....0                                   | .....(18,978)                    | .....(18,978)                 | .....(216)        |
| 000000 00 0          | Riverside Credit Solutions Fund I LP.....           |          |   | ..... | DE..  | Redeemed Shr.....                       | 09/20/2019               | 07/17/2020                              | .....149,785                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....149,785                                               | .....149,785   | .....0                                   | - .....                          | .....0                        | .....4,203        |

**SCHEDULE BA - PART 3**

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

| 1                    | 2                                                                                                                | Location |       | 5                                       | 6                        | 7             | 8                                                          | Changes in Book/Adjusted Carrying Value  |                                                             |                                                           |                                         |                                        |                                            | 15                                                         | 16             | 17                                       | 18                               | 19                            | 20                |
|----------------------|------------------------------------------------------------------------------------------------------------------|----------|-------|-----------------------------------------|--------------------------|---------------|------------------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|--------------------------------------------|------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|-------------------|
|                      |                                                                                                                  | 3        | 4     |                                         |                          |               |                                                            | 9                                        | 10                                                          | 11                                                        | 12                                      | 13                                     | 14                                         |                                                            |                |                                          |                                  |                               |                   |
| CUSIP Identification | Name or Description                                                                                              | City     | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration  | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| 000000 00 0          | NB Strategic Capital Partners.....                                                                               |          | DE..  | Redeemed Shr.....                       | 12/26/2019               | 07/22/2020    | .....133,859                                               | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....133,859                                               | .....133,859   | .....0                                   | - .....                          | .....0                        | - .....           |
| 25999999             | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated..... |          |       |                                         |                          |               | .....3,986,328                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....3,986,328                                             | .....8,543,839 | .....0                                   | .....4,557,511                   | .....4,557,511                | .....1,533,387    |
| 48999999             | Subtotal - Unaffiliated.....                                                                                     |          |       |                                         |                          |               | .....3,986,328                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....3,986,328                                             | .....8,543,839 | .....0                                   | .....4,557,511                   | .....4,557,511                | .....1,533,387    |
| 50999999             | Totals.....                                                                                                      |          |       |                                         |                          |               | .....3,986,328                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                     | .....3,986,328                                             | .....8,543,839 | .....0                                   | .....4,557,511                   | .....4,557,511                | .....1,533,387    |

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. States, Territories and Possessions                            |    |   |                               |         |          |         |               |                             |  |            |                           |             |           |                                         |                                            |
| 13063D                                                                      | WA | 2 | CALIFORNIA ST VAR PURP GO     | 3.000%  | 11/01/50 |         | 09/04/2020    | Wells Fargo                 |  |            | 5,347,700                 | 5,000,000   | .0        | 1FE                                     |                                            |
| 13063D                                                                      | XJ | 2 | CALIFORNIA ST TAXABLE BAB GO  | 7.700%  | 11/01/30 |         | 09/14/2020    | Tax Free Exchange           |  |            | 6,534,145                 | 6,495,000   | 184,765   | 1FE                                     |                                            |
| 13063D                                                                      | XP | 8 | CALIFORNIA ST TAXABLE BAB GO  | 7.700%  | 11/01/30 |         | 09/14/2020    | Tax Free Exchange           |  |            | 5,030                     | 5,000       | .142      | 1FE                                     |                                            |
| 1799999. Total - Bonds - U.S. States, Territories & Possessions             |    |   |                               |         |          |         |               |                             |  |            | 11,886,875                | 11,500,000  | 184,907   | XXX                                     |                                            |
| Bonds - U.S. Political Subdivisions of States                               |    |   |                               |         |          |         |               |                             |  |            |                           |             |           |                                         |                                            |
| 517845                                                                      | KJ | 1 | LAS VEGAS VLY NV WTR DIST REF | 2.000%  | 06/01/37 |         | 07/08/2020    | Wells Fargo                 |  |            | 3,564,566                 | 3,585,000   | .0        | 1FE                                     |                                            |
| 517845                                                                      | KK | 8 | LAS VEGAS VLY NV WTR DIST REF | 2.000%  | 06/01/38 |         | 07/08/2020    | Wells Fargo                 |  |            | 3,117,424                 | 3,155,000   | .0        | 1FE                                     |                                            |
| 2499999. Total - Bonds - U.S. Political Subdivisions of States              |    |   |                               |         |          |         |               |                             |  |            | 6,681,990                 | 6,740,000   | .0        | XXX                                     |                                            |
| Bonds - Industrial and Miscellaneous                                        |    |   |                               |         |          |         |               |                             |  |            |                           |             |           |                                         |                                            |
| 00206R                                                                      | KD | 3 | AT&T INC SR NT                | 3.100%  | 02/01/43 |         | 07/28/2020    | KeyBanc Capital Mkts        |  |            | 5,032,650                 | 5,000,000   | .0        | 2FE                                     |                                            |
| 06051G                                                                      | JA | 8 | BANK OF AMERICA CORP MTN      | 4.083%  | 03/20/51 |         | 08/28/2020    | RBC Capital Markets         |  |            | 6,844,585                 | 5,500,000   | 100,430   | 1FE                                     |                                            |
| 110122                                                                      | CR | 7 | BRISTOL MYERS SQUIBB CO       | 4.250%  | 10/26/49 |         | 07/17/2020    | Tax Free Exchange           |  |            | 5,484,298                 | 5,000,000   | 47,813    | 1FE                                     |                                            |
| 126650                                                                      | DK | 3 | CVS HEALTH CORP               | 4.125%  | 04/01/40 |         | 08/25/2020    | Various                     |  |            | 12,007,550                | 10,000,000  | 148,385   | 2FE                                     |                                            |
| 845743                                                                      | BR | 3 | SOUTHWESTERN PUB SERV 1ST MTG | 3.700%  | 08/15/47 |         | 07/09/2020    | Brean Capital LLC           |  |            | 3,367,227                 | 2,870,000   | 43,656    | 1FE                                     |                                            |
| 3899999. Total - Bonds - Industrial and Miscellaneous                       |    |   |                               |         |          |         |               |                             |  |            | 32,736,310                | 28,370,000  | 340,284   | XXX                                     |                                            |
| Bonds - Unaffiliated Bank Loans                                             |    |   |                               |         |          |         |               |                             |  |            |                           |             |           |                                         |                                            |
| 06683*                                                                      | AA | 9 | BANYAN TECH ALPHA LLC         | 13.000% | 06/30/25 |         | 09/30/2020    | Direct                      |  |            | 1,460,038                 | 1,460,038   | .0        | 5GI                                     |                                            |
| 45678#                                                                      | AA | 0 | INFOSOFT GROUP LLC            | 10.000% | 03/16/25 |         | 09/30/2020    | Direct                      |  |            | 6,245                     | 6,245       | .0        | 5GI                                     |                                            |
| 8299999. Total - Bonds - Unaffiliated Bank Loans                            |    |   |                               |         |          |         |               |                             |  |            | 1,466,283                 | 1,466,283   | .0        | XXX                                     |                                            |
| 8399997. Total - Bonds - Part 3                                             |    |   |                               |         |          |         |               |                             |  |            | 52,771,458                | 48,076,283  | 525,191   | XXX                                     |                                            |
| 8399999. Total - Bonds                                                      |    |   |                               |         |          |         |               |                             |  |            | 52,771,458                | 48,076,283  | 525,191   | XXX                                     |                                            |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |    |   |                               |         |          |         |               |                             |  |            |                           |             |           |                                         |                                            |
| 007903                                                                      | 10 | 7 | ADVANCED MICRO DEVICES INC    |         |          |         | 09/30/2020    | Strategas Research Partners |  | 4,200,000  | 303,101                   | XXX         | .0        |                                         |                                            |
| 02079K                                                                      | 30 | 5 | ALPHABET INC CL A             |         |          |         | 08/17/2020    | Strategas Research Partners |  | 200,000    | 305,146                   | XXX         | .0        |                                         |                                            |
| 037833                                                                      | 10 | 0 | APPLE INC                     |         |          |         | 08/31/2020    | Stock Split                 |  | 27,000,000 | .0                        | XXX         | .0        |                                         |                                            |
| 04280A                                                                      | 10 | 0 | ARROWHEAD PHARMACEUTICALS INC |         |          |         | 08/18/2020    | Strategas Research Partners |  | 2,000,000  | 90,582                    | XXX         | .0        |                                         |                                            |
| 058586                                                                      | 10 | 8 | BALLARD POWER SYSTEMS INC     |         |          |         | 09/21/2020    | Strategas Research Partners |  | 7,500,000  | 121,224                   | XXX         | .0        |                                         |                                            |
| 09061G                                                                      | 10 | 1 | BIOMARIN PHARMACEUTICAL INC   |         |          |         | 07/27/2020    | Strategas Research Partners |  | 1,500,000  | 190,880                   | XXX         | .0        |                                         |                                            |
| 126408                                                                      | 10 | 3 | CSX CORP                      |         |          |         | 09/16/2020    | Strategas Research Partners |  | 6,150,000  | 466,570                   | XXX         | .0        |                                         |                                            |
| 12653C                                                                      | 10 | 8 | CNX RESOURCES CORP            |         |          |         | 09/16/2020    | Strategas Research Partners |  | 3,000,000  | 33,869                    | XXX         | .0        |                                         |                                            |
| 171779                                                                      | 30 | 9 | CIENA CORP                    |         |          |         | 07/28/2020    | Strategas Research Partners |  | 1,500,000  | 87,224                    | XXX         | .0        |                                         |                                            |
| 192422                                                                      | 10 | 3 | COGNEX CORP                   |         |          |         | 09/30/2020    | Strategas Research Partners |  | 3,800,000  | 246,729                   | XXX         | .0        |                                         |                                            |
| 22788C                                                                      | 10 | 5 | CROWDSTRIKE HLDGS INC CL A    |         |          |         | 09/21/2020    | Strategas Research Partners |  | 500,000    | 69,073                    | XXX         | .0        |                                         |                                            |
| 254687                                                                      | 10 | 6 | DISNEY WALT CO                |         |          |         | 09/16/2020    | Strategas Research Partners |  | 2,550,000  | 335,730                   | XXX         | .0        |                                         |                                            |
| 26210C                                                                      | 10 | 4 | DROPBOX INC CL A              |         |          |         | 07/08/2020    | Strategas Research Partners |  | 5,000,000  | 113,175                   | XXX         | .0        |                                         |                                            |
| 268603                                                                      | 10 | 7 | EL POLLO LOCO HLDGS INC       |         |          |         | 09/30/2020    | Strategas Research Partners |  | 5,696,000  | 96,541                    | XXX         | .0        |                                         |                                            |
| 285512                                                                      | 10 | 9 | ELECTRONIC ARTS INC           |         |          |         | 08/20/2020    | Strategas Research Partners |  | 825,000    | 117,322                   | XXX         | .0        |                                         |                                            |
| 400110                                                                      | 10 | 2 | GRUBHUB INC                   |         |          |         | 09/30/2020    | Strategas Research Partners |  | 3,000,000  | 224,072                   | XXX         | .0        |                                         |                                            |
| 44980X                                                                      | 10 | 9 | IPG PHOTONICS CORP            |         |          |         | 08/03/2020    | Strategas Research Partners |  | 1,300,000  | 228,934                   | XXX         | .0        |                                         |                                            |
| 501044                                                                      | 10 | 1 | KROGER CO                     |         |          |         | 08/17/2020    | Strategas Research Partners |  | 3,000,000  | 107,589                   | XXX         | .0        |                                         |                                            |
| 55024U                                                                      | 10 | 9 | LUMENTUM HLDGS INC            |         |          |         | 08/03/2020    | Strategas Research Partners |  | 400,000    | 38,032                    | XXX         | .0        |                                         |                                            |
| 60770K                                                                      | 10 | 7 | MODERNA INC                   |         |          |         | 07/09/2020    | Strategas Research Partners |  | 2,000,000  | 128,673                   | XXX         | .0        |                                         |                                            |
| 60855R                                                                      | 10 | 0 | MOLINA HEALTHCARE INC         |         |          |         | 09/30/2020    | Strategas Research Partners |  | 1,100,000  | 200,762                   | XXX         | .0        |                                         |                                            |
| 61174X                                                                      | 10 | 9 | MONSTER BEVERAGE CORP         |         |          |         | 09/16/2020    | Strategas Research Partners |  | 5,500,000  | 439,113                   | XXX         | .0        |                                         |                                            |
| 635017                                                                      | 10 | 6 | NATIONAL BEVERAGE CORP        |         |          |         | 09/09/2020    | Strategas Research Partners |  | 2,200,000  | 162,165                   | XXX         | .0        |                                         |                                            |
| 64110L                                                                      | 10 | 6 | NETFLIX INC                   |         |          |         | 08/20/2020    | Strategas Research Partners |  | 350,000    | 169,875                   | XXX         | .0        |                                         |                                            |

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 |
| 67066G 10 4                  | NVIDIA CORP.....                                                                         |         | 07/20/2020..... | Strategas Research Partners..... | 200.000                   | 84,216      | XXX       | 0                                       |                                            |
| 679295 10 5                  | OKTA INC.....                                                                            |         | 09/30/2020..... | Strategas Research Partners..... | 750.000                   | 158,113     | XXX       | 0                                       |                                            |
| 72352L 10 6                  | PINTEREST INC CL A.....                                                                  |         | 09/30/2020..... | Strategas Research Partners..... | 14,700.000                | 463,187     | XXX       | 0                                       |                                            |
| 74347B 24 3                  | PROSHARES ULTRASHORT QQQ ETF.....                                                        |         | 09/18/2020..... | Strategas Research Partners..... | 35,000.000                | 359,045     | XXX       | 0                                       |                                            |
| 81762P 10 2                  | SERVICENOW INC.....                                                                      |         | 09/09/2020..... | Strategas Research Partners..... | 400.000                   | 176,585     | XXX       | 0                                       |                                            |
| 819047 10 1                  | SHAKE SHACK INC.....                                                                     |         | 09/16/2020..... | Strategas Research Partners..... | 3,000.000                 | 172,662     | XXX       | 0                                       |                                            |
| 875372 20 3                  | TANDEM DIABETES CARE INC.....                                                            |         | 09/30/2020..... | Strategas Research Partners..... | 4,100.000                 | 447,612     | XXX       | 0                                       |                                            |
| 87612E 10 6                  | TARGET CORP.....                                                                         |         | 09/21/2020..... | Strategas Research Partners..... | 1,500.000                 | 213,490     | XXX       | 0                                       |                                            |
| 90184L 10 2                  | TWITTER INC.....                                                                         |         | 09/30/2020..... | Strategas Research Partners..... | 7,300.000                 | 303,684     | XXX       | 0                                       |                                            |
| 92766K 10 6                  | VIRGIN GALACTIC HLDGS INC.....                                                           |         | 07/27/2020..... | Strategas Research Partners..... | 3,500.000                 | 76,804      | XXX       | 0                                       |                                            |
| 98986T 10 8                  | ZYNGA INC CL A.....                                                                      |         | 08/20/2020..... | Strategas Research Partners..... | 8,500.000                 | 83,475      | XXX       | 0                                       |                                            |
| 36197T 10 3                  | GW PHARMACEUTICALS PLC ADR.....                                                          | C.....  | 07/17/2020..... | Strategas Research Partners..... | 1,000.000                 | 137,732     | XXX       | 0                                       |                                            |
| 46591M 10 9                  | JOYY INC ADR.....                                                                        | C.....  | 08/25/2020..... | Strategas Research Partners..... | 400.000                   | 37,744      | XXX       | 0                                       |                                            |
| G5876H 10 5                  | MARVELL TECHNOLOGY GROUP LTD.....                                                        | C.....  | 09/17/2020..... | Strategas Research Partners..... | 3,500.000                 | 129,856     | XXX       | 0                                       |                                            |
| L8681T 10 2                  | SPOTIFY TECHNOLOGY S.A.....                                                              | C.....  | 09/01/2020..... | Strategas Research Partners..... | 1,400.000                 | 370,402     | XXX       | 0                                       |                                            |
| 9099999.                     | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... |         |                 |                                  |                           | 7,490,988   | XXX       | 0                                       | XXX.....                                   |
| Common Stocks - Mutual Funds |                                                                                          |         |                 |                                  |                           |             |           |                                         |                                            |
| 47103D 72 8                  | JANUS HENDERSON SMALL CAP VALUE FUND N.....                                              |         | 09/28/2020..... | Direct.....                      | 174,927.114               | 3,000,000   | XXX       | 0                                       |                                            |
| 9499999.                     | Total - Common Stocks - Mutual Funds.....                                                |         |                 |                                  |                           | 3,000,000   | XXX       | 0                                       | XXX.....                                   |
| 9799997.                     | Total - Common Stocks - Part 3.....                                                      |         |                 |                                  |                           | 10,490,988  | XXX       | 0                                       | XXX.....                                   |
| 9799999.                     | Total - Common Stocks.....                                                               |         |                 |                                  |                           | 10,490,988  | XXX       | 0                                       | XXX.....                                   |
| 9899999.                     | Total - Preferred and Common Stocks.....                                                 |         |                 |                                  |                           | 10,490,988  | XXX       | 0                                       | XXX.....                                   |
| 9999999.                     | Total - Bonds, Preferred and Common Stocks.....                                          |         |                 |                                  |                           | 63,262,446  | XXX       | 525,191                                 | XXX.....                                   |

QE04.1

**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 |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation and Administrative Symbol |

**Bonds - U.S. Government**

QE05

|          |                                      |   |                                    |        |    |             |              |              |              |              |              |        |               |        |               |        |              |        |        |        |             |             |        |
|----------|--------------------------------------|---|------------------------------------|--------|----|-------------|--------------|--------------|--------------|--------------|--------------|--------|---------------|--------|---------------|--------|--------------|--------|--------|--------|-------------|-------------|--------|
| 36200R   | YA                                   | 4 | GNMA GTD PASS THRU POOL 570505     | 6.500% | .. | 09/01/2020. | Paydown..... | .....370     | .....370     | .....377     | .....376     | .....0 | .....(6)      | .....0 | .....(6)      | .....0 | .....370     | .....0 | .....0 | .....0 | .....16     | 12/15/2031. | 1..... |
| 36200S   | TX                                   | 8 | GNMA GTD PASS THRU POOL 571266     | 6.500% | .. | 09/01/2020. | Paydown..... | .....205     | .....205     | .....205     | .....205     | .....0 | .....0        | .....0 | .....0        | .....0 | .....205     | .....0 | .....0 | .....0 | .....9      | 10/15/2031. | 1..... |
| 36202D   | LF                                   | 6 | GNMA GTD PASS THRU POOL 003026     | 7.000% | .. | 09/01/2020. | Paydown..... | .....1,349   | .....1,349   | .....1,367   | .....1,360   | .....0 | .....(11)     | .....0 | .....(11)     | .....0 | .....1,349   | .....0 | .....0 | .....0 | .....64     | 01/20/2031. | 1..... |
| 36202E   | CC                                   | 1 | GNMA GTD PASS THRU POOL 003667     | 6.500% | .. | 09/01/2020. | Paydown..... | .....32,692  | .....32,692  | .....33,637  | .....33,347  | .....0 | .....(656)    | .....0 | .....(656)    | .....0 | .....32,692  | .....0 | .....0 | .....0 | .....1,393  | 01/20/2035. | 1..... |
| 36202E   | GS                                   | 2 | GNMA GTD PASS THRU POOL 003809     | 6.500% | .. | 09/01/2020. | Paydown..... | .....23,452  | .....23,452  | .....24,100  | .....23,980  | .....0 | .....(528)    | .....0 | .....(528)    | .....0 | .....23,452  | .....0 | .....0 | .....0 | .....948    | 01/20/2036. | 1..... |
| 36202E   | JZ                                   | 3 | GNMA GTD PASS THRU POOL 003880     | 6.500% | .. | 09/01/2020. | Paydown..... | .....21,122  | .....21,122  | .....21,637  | .....21,520  | .....0 | .....(398)    | .....0 | .....(398)    | .....0 | .....21,122  | .....0 | .....0 | .....0 | .....909    | 07/20/2036. | 1..... |
| 36202E   | KD                                   | 0 | GNMA GTD PASS THRU POOL 003892     | 7.000% | .. | 09/01/2020. | Paydown..... | .....6,547   | .....6,547   | .....6,765   | .....6,718   | .....0 | .....(171)    | .....0 | .....(171)    | .....0 | .....6,547   | .....0 | .....0 | .....0 | .....288    | 08/20/2036. | 1..... |
| 36202E   | M3                                   | 0 | GNMA GTD PASS THRU POOL 003978     | 7.000% | .. | 09/01/2020. | Paydown..... | .....5,155   | .....5,155   | .....5,334   | .....5,314   | .....0 | .....(158)    | .....0 | .....(158)    | .....0 | .....5,155   | .....0 | .....0 | .....0 | .....263    | 04/20/2037. | 1..... |
| 36202E   | PC                                   | 7 | GNMA GTD PASS THRU POOL 004019     | 7.000% | .. | 09/01/2020. | Paydown..... | .....22,373  | .....22,373  | .....23,177  | .....23,094  | .....0 | .....(721)    | .....0 | .....(721)    | .....0 | .....22,373  | .....0 | .....0 | .....0 | .....1,097  | 08/20/2037. | 1..... |
| 36202E   | PN                                   | 3 | GNMA GTD PASS THRU POOL 004029     | 6.500% | .. | 09/01/2020. | Paydown..... | .....9,694   | .....9,694   | .....9,928   | .....9,891   | .....0 | .....(197)    | .....0 | .....(197)    | .....0 | .....9,694   | .....0 | .....0 | .....0 | .....402    | 09/20/2037. | 1..... |
| 36202E   | PP                                   | 8 | GNMA GTD PASS THRU POOL 004030     | 7.000% | .. | 09/01/2020. | Paydown..... | .....4,783   | .....4,783   | .....4,964   | .....4,933   | .....0 | .....(151)    | .....0 | .....(151)    | .....0 | .....4,783   | .....0 | .....0 | .....0 | .....229    | 09/20/2037. | 1..... |
| 36202E   | PZ                                   | 6 | GNMA GTD PASS THRU POOL 004040     | 6.500% | .. | 09/01/2020. | Paydown..... | .....64,705  | .....64,705  | .....70,378  | .....69,499  | .....0 | .....(4,794)  | .....0 | .....(4,794)  | .....0 | .....64,705  | .....0 | .....0 | .....0 | .....2,757  | 10/20/2037. | 1..... |
| 36202E   | RG                                   | 6 | GNMA GTD PASS THRU POOL 004087     | 7.000% | .. | 09/01/2020. | Paydown..... | .....19,258  | .....19,258  | .....20,426  | .....20,254  | .....0 | .....(996)    | .....0 | .....(996)    | .....0 | .....19,258  | .....0 | .....0 | .....0 | .....898    | 02/20/2038. | 1..... |
| 36208V   | 6T                                   | 7 | GNMA GTD PASS THRU POOL 462682     | 6.500% | .. | 09/01/2020. | Paydown..... | .....47,244  | .....47,244  | .....49,127  | .....48,265  | .....0 | .....(1,021)  | .....0 | .....(1,021)  | .....0 | .....47,244  | .....0 | .....0 | .....0 | .....1,840  | 04/15/2028. | 1..... |
| 36224K   | LH                                   | 0 | GNMA GTD PASS THRU POOL 330728     | 7.500% | .. | 09/01/2020. | Paydown..... | .....994     | .....994     | .....928     | .....956     | .....0 | .....38       | .....0 | .....38       | .....0 | .....994     | .....0 | .....0 | .....0 | .....50     | 03/15/2023. | 1..... |
| 36241K   | FV                                   | 5 | GNMA GTD PASS THRU POOL 781980     | 7.000% | .. | 09/01/2020. | Paydown..... | .....59,145  | .....59,145  | .....61,400  | .....60,814  | .....0 | .....(1,669)  | .....0 | .....(1,669)  | .....0 | .....59,145  | .....0 | .....0 | .....0 | .....2,754  | 12/15/2034. | 1..... |
| 36290U   | F9                                   | 2 | GNMA GTD PASS THRU POOL 617692     | 6.500% | .. | 09/01/2020. | Paydown..... | .....12,765  | .....12,765  | .....13,155  | .....13,066  | .....0 | .....(300)    | .....0 | .....(300)    | .....0 | .....12,765  | .....0 | .....0 | .....0 | .....520    | 09/15/2037. | 1..... |
| 36290U   | GE                                   | 0 | GNMA GTD PASS THRU POOL 617697     | 7.000% | .. | 09/01/2020. | Paydown..... | .....629     | .....629     | .....655     | .....649     | .....0 | .....(20)     | .....0 | .....(20)     | .....0 | .....629     | .....0 | .....0 | .....0 | .....29     | 09/15/2037. | 1..... |
| 36290U   | H4                                   | 1 | GNMA GTD PASS THRU POOL 617751     | 7.000% | .. | 09/01/2020. | Paydown..... | .....229     | .....229     | .....240     | .....237     | .....0 | .....(8)      | .....0 | .....(8)      | .....0 | .....229     | .....0 | .....0 | .....0 | .....11     | 10/15/2037. | 1..... |
| 36291Y   | LP                                   | 0 | GNMA GTD PASS THRU POOL 642134     | 7.000% | .. | 09/01/2020. | Paydown..... | .....971     | .....971     | .....1,004   | .....1,002   | .....0 | .....(31)     | .....0 | .....(31)     | .....0 | .....971     | .....0 | .....0 | .....0 | .....45     | 08/15/2036. | 1..... |
| 36294S   | EF                                   | 0 | GNMA GTD PASS THRU POOL 658134     | 7.000% | .. | 09/01/2020. | Paydown..... | .....789     | .....789     | .....815     | .....809     | .....0 | .....(20)     | .....0 | .....(20)     | .....0 | .....789     | .....0 | .....0 | .....0 | .....37     | 10/15/2036. | 1..... |
| 36294T   | 2P                                   | 9 | GNMA GTD PASS THRU POOL 659682     | 7.000% | .. | 09/01/2020. | Paydown..... | .....801     | .....801     | .....827     | .....821     | .....0 | .....(20)     | .....0 | .....(20)     | .....0 | .....801     | .....0 | .....0 | .....0 | .....37     | 10/15/2036. | 1..... |
| 36294T   | YE                                   | 9 | GNMA GTD PASS THRU POOL 659609     | 7.000% | .. | 09/01/2020. | Paydown..... | .....512     | .....512     | .....529     | .....525     | .....0 | .....(13)     | .....0 | .....(13)     | .....0 | .....512     | .....0 | .....0 | .....0 | .....24     | 08/15/2036. | 1..... |
| 36295A   | DH                                   | 5 | GNMA GTD PASS THRU POOL 664404     | 6.500% | .. | 09/01/2020. | Paydown..... | .....46,334  | .....46,334  | .....48,376  | .....47,916  | .....0 | .....(1,582)  | .....0 | .....(1,582)  | .....0 | .....46,334  | .....0 | .....0 | .....0 | .....2,186  | 10/15/2037. | 1..... |
| 36295H   | R9                                   | 3 | GNMA GTD PASS THRU POOL 671112     | 6.500% | .. | 09/01/2020. | Paydown..... | .....377     | .....377     | .....390     | .....389     | .....0 | .....(12)     | .....0 | .....(12)     | .....0 | .....377     | .....0 | .....0 | .....0 | .....16     | 08/15/2037. | 1..... |
| 36295Q   | PH                                   | 7 | GNMA GTD PASS THRU POOL 677324     | 6.500% | .. | 09/01/2020. | Paydown..... | .....3,528   | .....3,528   | .....3,654   | .....3,648   | .....0 | .....(119)    | .....0 | .....(119)    | .....0 | .....3,528   | .....0 | .....0 | .....0 | .....135    | 09/15/2038. | 1..... |
| 36296Q   | PX                                   | 1 | GNMA GTD PASS THRU POOL 698038     | 6.500% | .. | 09/01/2020. | Paydown..... | .....24,140  | .....24,140  | .....25,476  | .....25,408  | .....0 | .....(1,267)  | .....0 | .....(1,267)  | .....0 | .....24,140  | .....0 | .....0 | .....0 | .....972    | 01/15/2039. | 1..... |
| 36296T   | QN                                   | 6 | GNMA GTD PASS THRU POOL 700761     | 6.500% | .. | 09/01/2020. | Paydown..... | .....550     | .....550     | .....571     | .....568     | .....0 | .....(18)     | .....0 | .....(18)     | .....0 | .....550     | .....0 | .....0 | .....0 | .....24     | 10/15/2038. | 1..... |
| 36296U   | NG                                   | 1 | GNMA GTD PASS THRU POOL 701591     | 6.500% | .. | 09/01/2020. | Paydown..... | .....27,598  | .....27,598  | .....28,978  | .....28,712  | .....0 | .....(1,113)  | .....0 | .....(1,113)  | .....0 | .....27,598  | .....0 | .....0 | .....0 | .....1,275  | 01/15/2039. | 1..... |
| 36296X   | EA                                   | 2 | GNMA GTD PASS THRU POOL 704055     | 6.500% | .. | 09/01/2020. | Paydown..... | .....1,376   | .....1,376   | .....1,437   | .....1,430   | .....0 | .....(54)     | .....0 | .....(54)     | .....0 | .....1,376   | .....0 | .....0 | .....0 | .....59     | 11/15/2038. | 1..... |
| 36296X   | GG                                   | 3 | GNMA GTD PASS THRU POOL 704099     | 6.500% | .. | 09/01/2020. | Paydown..... | .....1,176   | .....1,176   | .....1,233   | .....1,222   | .....0 | .....(46)     | .....0 | .....(46)     | .....0 | .....1,176   | .....0 | .....0 | .....0 | .....51     | 12/15/2038. | 1..... |
| 383739   | 2A                                   | 6 | GNMA 01 24 PE 7.000% 05/20/31..... |        | .. | 09/01/2020. | Paydown..... | .....37,166  | .....37,166  | .....38,989  | .....38,250  | .....0 | .....(1,084)  | .....0 | .....(1,084)  | .....0 | .....37,166  | .....0 | .....0 | .....0 | .....1,706  | 05/20/2031. | 1..... |
| 0599999. | Total - Bonds - U.S. Government..... |   |                                    |        |    |             |              | .....478,029 | .....478,029 | .....500,079 | .....495,178 | .....0 | .....(17,146) | .....0 | .....(17,146) | .....0 | .....478,029 | .....0 | .....0 | .....0 | .....21,044 | XXX         | XXX    |

**Bonds - U.S. States, Territories and Possessions**

|          |                                                             |   |                                          |    |             |                          |       |                 |                 |                 |                 |        |                |        |                |        |                 |        |        |        |              |             |          |
|----------|-------------------------------------------------------------|---|------------------------------------------|----|-------------|--------------------------|-------|-----------------|-----------------|-----------------|-----------------|--------|----------------|--------|----------------|--------|-----------------|--------|--------|--------|--------------|-------------|----------|
| 13063B   | JB                                                          | 9 | CALIFORNIA ST TAXABLE BAB GO 7.700%..... | .. | 09/14/2020. | Tax Free Exchange.....   | ..... | .....6,539,175  | .....6,500,000  | .....7,994,790  | .....6,750,219  | .....0 | .....(211,044) | .....0 | .....(211,044) | .....0 | .....6,539,175  | .....0 | .....0 | .....0 | .....435,157 | 11/01/2030. | 1FE..... |
| 246381   | HD                                                          | 2 | DELAWARE ST UNREFUNDED GO 5.000%.....    | .. | 07/16/2020. | Redemption 100.0000..... | ..... | .....783,000    | .....783,000    | .....855,241    | .....791,887    | .....0 | .....(8,887)   | .....0 | .....(8,887)   | .....0 | .....783,000    | .....0 | .....0 | .....0 | .....40,781  | 07/01/2025. | 1FE..... |
| 70914P   | PQ                                                          | 9 | PA ST TAXABLE BAB SER B GO 5.850%.....   | .. | 07/15/2020. | Redemption 100.0000..... | ..... | .....5,000,000  | .....5,000,000  | .....5,706,850  | .....5,078,766  | .....0 | .....(78,766)  | .....0 | .....(78,766)  | .....0 | .....5,000,000  | .....0 | .....0 | .....0 | .....292,500 | 07/15/2030. | 1FE..... |
| 1799999. | Total - Bonds - U.S. States, Territories & Possessions..... |   |                                          |    |             |                          |       | .....12,322,175 | .....12,283,000 | .....14,556,881 | .....12,620,872 | .....0 | .....(298,697) | .....0 | .....(298,697) | .....0 | .....12,322,175 | .....0 | .....0 | .....0 | .....768,438 | XXX         | XXX      |

**Bonds - U.S. Special Revenue and Special Assessment**

|        |    |   |                                              |    |             |              |       |             |             |             |             |        |            |        |            |        |             |        |        |        |          |             |        |
|--------|----|---|----------------------------------------------|----|-------------|--------------|-------|-------------|-------------|-------------|-------------|--------|------------|--------|------------|--------|-------------|--------|--------|--------|----------|-------------|--------|
| 31283H | 5A | 9 | FHLMC 30 YR GOLD PC GRP POOL G01741 6.500%.. | .. | 09/01/2020. | Paydown..... | ..... | .....16,778 | .....16,778 | .....17,449 | .....17,337 | .....0 | .....(559) | .....0 | .....(559) | .....0 | .....16,778 | .....0 | .....0 | .....0 | .....715 | 10/01/2034. | 1..... |
| 31283H | V2 | 8 | FHLMC 30 YR GOLD PC GRP POOL G01533 6.000%.. | .. | 09/01/2020. | Paydown..... | ..... | .....10,896 | .....10,896 | .....11,270 | .....11,209 | .....0 | .....(313) | .....0 | .....(313) | .....0 | .....10,896 | .....0 | .....0 | .....0 | .....422 | 03/01/2033. | 1..... |

**SCHEDULE D - PART 4**

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

QE05.1

| 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<br>o<br>r<br>e<br>i<br>g<br>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 |
| 31287N               | CF          | 3 | FHLMC 30 YR GOLD PC GRP POOL C62770 7.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 4,439         | 4,439     | 4,684       | 4,617                                   | .....0                                   | .....(178)                                | .....0                                                    | .....(178)                           | .....0                                     | 4,439                                         | .....0                                   | .....0                           | .....0                        | .....207                                             | 01/01/2032.                      | 1.....                                     |
| 31287N               | UQ          | 9 | FHLMC 30 YR GOLD PC GRP POOL C63291 6.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 9,652         | 9,652     | 9,890       | 9,838                                   | .....0                                   | .....(186)                                | .....0                                                    | .....(186)                           | .....0                                     | 9,652                                         | .....0                                   | .....0                           | .....0                        | .....386                                             | 01/01/2032.                      | 1.....                                     |
| 3128K6               | L7          | 3 | FHLMC 30 YR GOLD PC GRP POOL A45750 7.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 10,037        | 10,037    | 10,545      | 10,354                                  | .....0                                   | .....(317)                                | .....0                                                    | .....(317)                           | .....0                                     | 10,037                                        | .....0                                   | .....0                           | .....0                        | .....468                                             | 10/01/2031.                      | 1.....                                     |
| 3128K9               | 6W          | 9 | FHLMC 30 YR GOLD PC GRP POOL A48985 7.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 896           | 896       | 920         | 918                                     | .....0                                   | .....(22)                                 | .....0                                                    | .....(22)                            | .....0                                     | 896                                           | .....0                                   | .....0                           | .....0                        | .....42                                              | 05/01/2036.                      | 1.....                                     |
| 3128KM               | ZE          | 8 | FHLMC 30 YR GOLD PC GRP POOL A58841 7.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 2,364         | 2,364     | 2,447       | 2,427                                   | .....0                                   | .....(63)                                 | .....0                                                    | .....(63)                            | .....0                                     | 2,364                                         | .....0                                   | .....0                           | .....0                        | .....110                                             | 03/01/2037.                      | 1.....                                     |
| 3128M4               | AX          | 1 | FHLMC 30 YR GOLD PC GRP POOL G02422 6.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 6,407         | 6,407     | 6,825       | 6,762                                   | .....0                                   | .....(355)                                | .....0                                                    | .....(355)                           | .....0                                     | 6,407                                         | .....0                                   | .....0                           | .....0                        | .....255                                             | 12/01/2036.                      | 1.....                                     |
| 3128M5               | DG          | 2 | FHLMC 30 YR GOLD PC GRP POOL G03403 6.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 8,568         | 8,568     | 9,296       | 9,245                                   | .....0                                   | .....(678)                                | .....0                                                    | .....(678)                           | .....0                                     | 8,568                                         | .....0                                   | .....0                           | .....0                        | .....401                                             | 10/01/2037.                      | 1.....                                     |
| 3128M5               | KM          | 1 | FHLMC 30 YR GOLD PC GRP POOL G03600 7.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 3,353         | 3,353     | 3,454       | 3,439                                   | .....0                                   | .....(86)                                 | .....0                                                    | .....(86)                            | .....0                                     | 3,353                                         | .....0                                   | .....0                           | .....0                        | .....157                                             | 11/01/2037.                      | 1.....                                     |
| 3128M7               | PD          | 2 | FHLMC 30 YR GOLD PC GRP POOL G05520 6.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 12,223        | 12,223    | 13,216      | 13,072                                  | .....0                                   | .....(849)                                | .....0                                                    | .....(849)                           | .....0                                     | 12,223                                        | .....0                                   | .....0                           | .....0                        | .....540                                             | 01/01/2039.                      | 1.....                                     |
| 3128M7               | Q9          | 0 | FHLMC 30 YR GOLD PC GRP POOL G05580 6.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 6,216         | 6,216     | 6,662       | 6,626                                   | .....0                                   | .....(410)                                | .....0                                                    | .....(410)                           | .....0                                     | 6,216                                         | .....0                                   | .....0                           | .....0                        | .....267                                             | 04/01/2039.                      | 1.....                                     |
| 3128M9               | MP          | 4 | FHLMC 30 YR GOLD PC GRP POOL G07266 4.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 222,546       | 222,546   | 236,560     | 235,428                                 | .....0                                   | .....(12,884)                             | .....0                                                    | .....(12,884)                        | .....0                                     | 222,546                                       | .....0                                   | .....0                           | .....0                        | .....5,847                                           | 12/01/2042.                      | 1.....                                     |
| 3128MJ               | 2M          | 1 | FHLMC 30 YR GOLD PC GRP POOL G08779 3.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 3,250,597     | 3,250,597 | 3,269,622   | 3,269,180                               | .....0                                   | .....(18,583)                             | .....0                                                    | .....(18,583)                        | .....0                                     | 3,250,597                                     | .....0                                   | .....0                           | .....0                        | .....75,426                                          | 09/01/2047.                      | 1.....                                     |
| 3128MJ               | 2S          | 8 | FHLMC 30 YR GOLD PC GRP POOL G08784 3.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 917,786       | 917,786   | 931,391     | 931,044                                 | .....0                                   | .....(13,257)                             | .....0                                                    | .....(13,257)                        | .....0                                     | 917,786                                       | .....0                                   | .....0                           | .....0                        | .....21,277                                          | 10/01/2047.                      | 1.....                                     |
| 3128MJ               | 2Z          | 2 | FHLMC 30 YR GOLD PC GRP POOL G08791 3.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 1,121,052     | 1,121,052 | 1,113,520   | 1,113,640                               | .....0                                   | .....7,410                                | .....0                                                    | .....7,410                           | .....0                                     | 1,121,051                                     | .....0                                   | .....0                           | .....0                        | .....22,540                                          | 12/01/2047.                      | 1.....                                     |
| 3128MJ               | 3N          | 8 | FHLMC 30 YR GOLD PC GRP POOL G08804 3.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 705,538       | 705,538   | 703,443     | 703,459                                 | .....0                                   | .....2,081                                | .....0                                                    | .....2,081                           | .....0                                     | 705,539                                       | .....0                                   | .....0                           | .....0                        | .....16,349                                          | 03/01/2048.                      | 1.....                                     |
| 3128MJ               | 4H          | 0 | FHLMC 30 YR GOLD PC GRP POOL G08823 3.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 594,517       | 594,517   | 594,190     | 594,189                                 | .....0                                   | .....329                                  | .....0                                                    | .....329                             | .....0                                     | 594,517                                       | .....0                                   | .....0                           | .....0                        | .....13,652                                          | 07/01/2048.                      | 1.....                                     |
| 3128MJ               | AM          | 2 | FHLMC 30 YR GOLD PC GRP POOL G08011 6.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 9,706         | 9,706     | 10,023      | 9,966                                   | .....0                                   | .....(260)                                | .....0                                                    | .....(260)                           | .....0                                     | 9,706                                         | .....0                                   | .....0                           | .....0                        | .....393                                             | 09/01/2034.                      | 1.....                                     |
| 3128MJ               | S3          | 5 | FHLMC 30 YR GOLD PC GRP POOL G08537 3.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 425,853       | 425,853   | 415,007     | 415,757                                 | .....0                                   | .....10,095                               | .....0                                                    | .....10,095                          | .....0                                     | 425,853                                       | .....0                                   | .....0                           | .....0                        | .....8,577                                           | 07/01/2043.                      | 1.....                                     |
| 3128MJ               | S4          | 3 | FHLMC 30 YR GOLD PC GRP POOL G08538 3.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 383,606       | 383,606   | 379,650     | 379,879                                 | .....0                                   | .....3,727                                | .....0                                                    | .....3,727                           | .....0                                     | 383,606                                       | .....0                                   | .....0                           | .....0                        | .....9,001                                           | 07/01/2043.                      | 1.....                                     |
| 3128MJ               | SY          | 7 | FHLMC 30 YR GOLD PC GRP POOL G08534 3.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 208,265       | 208,265   | 202,993     | 203,377                                 | .....0                                   | .....4,888                                | .....0                                                    | .....4,888                           | .....0                                     | 208,265                                       | .....0                                   | .....0                           | .....0                        | .....4,166                                           | 06/01/2043.                      | 1.....                                     |
| 3128MJ               | U3          | 2 | FHLMC 30 YR GOLD PC GRP POOL G08601 4.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 503,313       | 503,313   | 534,949     | 533,860                                 | .....0                                   | .....(30,547)                             | .....0                                                    | .....(30,547)                        | .....0                                     | 503,313                                       | .....0                                   | .....0                           | .....0                        | .....13,417                                          | 08/01/2044.                      | 1.....                                     |
| 3128MJ               | UM          | 0 | FHLMC 30 YR GOLD PC GRP POOL G08587 4.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 108,473       | 108,473   | 117,422     | 117,168                                 | .....0                                   | .....(8,695)                              | .....0                                                    | .....(8,695)                         | .....0                                     | 108,473                                       | .....0                                   | .....0                           | .....0                        | .....3,032                                           | 05/01/2044.                      | 1.....                                     |
| 3128MJ               | US          | 7 | FHLMC 30 YR GOLD PC GRP POOL G08592 4.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 403,910       | 403,910   | 427,387     | 426,548                                 | .....0                                   | .....(22,638)                             | .....0                                                    | .....(22,638)                        | .....0                                     | 403,910                                       | .....0                                   | .....0                           | .....0                        | .....10,702                                          | 06/01/2044.                      | 1.....                                     |
| 3128MJ               | UV          | 0 | FHLMC 30 YR GOLD PC GRP POOL G08595 4.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 166,710       | 166,710   | 176,255     | 175,930                                 | .....0                                   | .....(9,220)                              | .....0                                                    | .....(9,220)                         | .....0                                     | 166,710                                       | .....0                                   | .....0                           | .....0                        | .....4,419                                           | 07/01/2044.                      | 1.....                                     |
| 3128MJ               | V7          | 2 | FHLMC 30 YR GOLD PC GRP POOL G08637 4.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 244,247       | 244,247   | 261,189     | 260,715                                 | .....0                                   | .....(16,469)                             | .....0                                                    | .....(16,469)                        | .....0                                     | 244,247                                       | .....0                                   | .....0                           | .....0                        | .....6,425                                           | 04/01/2045.                      | 1.....                                     |
| 3128MJ               | VB          | 3 | FHLMC 30 YR GOLD PC GRP POOL G08609 3.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 264,428       | 264,428   | 276,031     | 275,600                                 | .....0                                   | .....(11,172)                             | .....0                                                    | .....(11,172)                        | .....0                                     | 264,428                                       | .....0                                   | .....0                           | .....0                        | .....6,122                                           | 10/01/2044.                      | 1.....                                     |
| 3128MJ               | VC          | 1 | FHLMC 30 YR GOLD PC GRP POOL G08610 4.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 167,816       | 167,816   | 178,540     | 178,098                                 | .....0                                   | .....(10,283)                             | .....0                                                    | .....(10,283)                        | .....0                                     | 167,816                                       | .....0                                   | .....0                           | .....0                        | .....4,440                                           | 10/01/2044.                      | 1.....                                     |
| 3128MJ               | VV          | 9 | FHLMC 30 YR GOLD PC GRP POOL G08627 3.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 116,956       | 116,956   | 122,256     | 122,068                                 | .....0                                   | .....(5,112)                              | .....0                                                    | .....(5,112)                         | .....0                                     | 116,956                                       | .....0                                   | .....0                           | .....0                        | .....2,722                                           | 02/01/2045.                      | 1.....                                     |
| 3128MJ               | WW          | 6 | FHLMC 30 YR GOLD PC GRP POOL G08660 4.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 144,502       | 144,502   | 152,890     | 152,672                                 | .....0                                   | .....(8,169)                              | .....0                                                    | .....(8,169)                         | .....0                                     | 144,502                                       | .....0                                   | .....0                           | .....0                        | .....3,808                                           | 08/01/2045.                      | 1.....                                     |
| 3128MJ               | XK          | 1 | FHLMC 30 YR GOLD PC GRP POOL G08681 3.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 508,053       | 508,053   | 521,695     | 521,306                                 | .....0                                   | .....(13,253)                             | .....0                                                    | .....(13,253)                        | .....0                                     | 508,053                                       | .....0                                   | .....0                           | .....0                        | .....11,832                                          | 12/01/2045.                      | 1.....                                     |
| 3128MJ               | XR          | 6 | FHLMC 30 YR GOLD PC GRP POOL G08687 3.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 331,218       | 331,218   | 347,261     | 346,879                                 | .....0                                   | .....(15,661)                             | .....0                                                    | .....(15,661)                        | .....0                                     | 331,218                                       | .....0                                   | .....0                           | .....0                        | .....7,719                                           | 01/01/2046.                      | 1.....                                     |
| 3128MJ               | Y7          | 9 | FHLMC 30 YR GOLD PC GRP POOL G08733 3.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 393,832       | 393,832   | 392,047     | 392,063                                 | .....0                                   | .....1,769                                | .....0                                                    | .....1,769                           | .....0                                     | 393,832                                       | .....0                                   | .....0                           | .....0                        | .....9,225                                           | 11/01/2046.                      | 1.....                                     |
| 3128MJ               | YB          | 0 | FHLMC 30 YR GOLD PC GRP POOL G08705 3.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 410,403       | 410,403   | 420,278     | 419,931                                 | .....0                                   | .....(9,528)                              | .....0                                                    | .....(9,528)                         | .....0                                     | 410,403                                       | .....0                                   | .....0                           | .....0                        | .....8,230                                           | 05/01/2046.                      | 1.....                                     |
| 3128MJ               | ZF          | 0 | FHLMC 30 YR GOLD PC GRP POOL G08741 3.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 1,992,886     | 1,992,886 | 1,983,252   | 1,983,318                               | .....0                                   | .....9,567                                | .....0                                                    | .....9,567                           | .....0                                     | 1,992,886                                     | .....0                                   | .....0                           | .....0                        | .....40,233                                          | 01/01/2047.                      | 1.....                                     |
| 3128P7               | 5H          | 2 | FHLMC 30 YR GOLD PC GRP POOL C91748 3.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 263,567       | 263,567   | 272,565     | 271,287                                 | .....0                                   | .....(7,720)                              | .....0                                                    | .....(7,720)                         | .....0                                     | 263,567                                       | .....0                                   | .....0                           | .....0                        | .....6,181                                           | 02/01/2034.                      | 1.....                                     |
| 312910               | 3Q          | 3 | FHLMC REMIC SER 1311 K PAC 7.000% ..          | 09/01/2020.   | Paydown.....      | .....                     | 21,967        | 21,967    | 22,846      | 22,207                                  | .....0                                   | .....(239)                                | .....0                                                    | .....(239)                           | .....0                                     | 21,967                                        | .....0                                   | .....0                           | .....0                        | .....989                                             | 07/15/2022.                      | 1.....                                     |
| 31292H               | MU          | 5 | FHLMC 30 YR GOLD PC GRP POOL C01271 6.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 342           | 342       | 347         | 345                                     | .....0                                   | .....(3)                                  | .....0                                                    | .....(3)                             | .....0                                     | 342                                           | .....0                                   | .....0                           | .....0                        | .....15                                              | 12/01/2031.                      | 1.....                                     |
| 31292K               | GP          | 6 | FHLMC 30 YR GOLD PC GRP POOL C02906 7.000% .. | 08/01/2020.   | Paydown.....      | .....                     | 21,122        | 21,122    | 21,746      | 21,705                                  | .....0                                   | .....(583)                                | .....0                                                    | .....(583)                           | .....0                                     | 21,122                                        | .....0                                   | .....0                           | .....0                        | .....985                                             | 06/01/2037.                      | 1.....                                     |
| 31292S               | AD          | 2 | FHLMC 30 YR GOLD PC GRP POOL C09004 3.500% .. | 09/01/2020.   | Paydown.....      | .....                     | 134,512       | 134,512   | 137,875     | 137,653                                 | .....0                                   | .....(3,141)                              | .....0                                                    | .....(3,141)                         | .....0                                     | 134,512                                       | .....0                                   | .....0                           | .....0                        | .....3,144                                           | 07/01/2042.                      | 1.....                                     |
| 31292S               | B7          | 4 | FHLMC 30 YR GOLD PC GRP POOL C09062 4.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 488,382       | 488,382   | 516,253     | 515,119                                 | .....0                                   | .....(26,737)                             | .....0                                                    | .....(26,737)                        | .....0                                     | 488,382                                       | .....0                                   | .....0                           | .....0                        | .....12,752                                          | 07/01/2044.                      | 1.....                                     |
| 31292S               | CE          | 8 | FHLMC 30 YR GOLD PC GRP POOL C09069 4.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 103,051       | 103,051   | 109,620     | 109,356                                 | .....0                                   | .....(6,306)                              | .....0                                                    | .....(6,306)                         | .....0                                     | 103,051                                       | .....0                                   | .....0                           | .....0                        | .....2,741                                           | 11/01/2044.                      | 1.....                                     |
| 31297K               | V4          | 1 | FHLMC 30 YR GOLD PC GRP POOL A30635 6.000% .. | 09/01/2020.   | Paydown.....      | .....                     | 13,955        | 13,955    | 14,478      | 14,281                                  | .....0                                   | .....(326)                                | .....0                                                    | .....(326)                           | .....0                                     | 13,955                                        | .....0                                   | .....0                           | .....0                        | .....603                                             | 07/01/2032.                      | 1.....                                     |

**SCHEDULE D - PART 4**

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

QE05.2

| 1                    | 2                                    |         |    | 3                               | 4                    | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                         |
|----------------------|--------------------------------------|---------|----|---------------------------------|----------------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|--------------------------------------------|
|                      |                                      |         |    |                                 |                      |                   |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                            |
| CUSIP Identification | Description                          |         |    | F<br>o<br>r<br>e<br>i<br>g<br>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 |
| 3132GK V6 0          | FHLMC 30 YR GOLD PC GRP POOL Q04537  | 3.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 277,585       | 277,585   | 284,484     | 283,988                                 | .....0                                   | (6,403)                                   | .....0                                                    | (6,403)                              | .....0                                     | 277,585                                       | .....0                                   | .....0                           | .....0                        | 6,459                                                | 11/01/2041.                      | 1.....                                     |
| 3132HN DM 8          | FHLMC 30 YR GOLD PC GRP POOL Q11908  | 3.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 110,905       | 110,905   | 113,851     | 113,668                                 | .....0                                   | (2,763)                                   | .....0                                                    | (2,763)                              | .....0                                     | 110,905                                       | .....0                                   | .....0                           | .....0                        | 2,680                                                | 10/01/2042.                      | 1.....                                     |
| 3132M5 7D 8          | FHLMC 30 YR GOLD PC GRP POOL Q25692  | 4.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 99,270        | 99,270    | 104,575     | 104,339                                 | .....0                                   | (5,069)                                   | .....0                                                    | (5,069)                              | .....0                                     | 99,270                                        | .....0                                   | .....0                           | .....0                        | 2,684                                                | 04/01/2044.                      | 1.....                                     |
| 31339N PT 7          | FHLMC REMIC SER 2429 HB SCH          | 6.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 19,328        | 19,328    | 20,397      | 19,604                                  | .....0                                   | (275)                                     | .....0                                                    | (275)                                | .....0                                     | 19,328                                        | .....0                                   | .....0                           | .....0                        | 837                                                  | 12/15/2023.                      | 1.....                                     |
| 3133EK A2 2          | FEDERAL FARM CR BKS                  | 2.950%  | .. | 08/21/2020.                     | Redemption 100.0000. |                   |                           | 9,000,000     | 9,000,000 | 9,000,000   | 9,000,000                               | .....0                                   | 0                                         | .....0                                                    | 0                                    | .....0                                     | 9,000,000                                     | .....0                                   | .....0                           | .....0                        | 265,500                                              | 08/21/2034.                      | 1.....                                     |
| 3133TL V5 4          | FHLMC REMIC SER T 18 A3 SEQ          | 6.609%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 12            | 12        | 12          | 12                                      | .....0                                   | 0                                         | .....0                                                    | 0                                    | .....0                                     | 12                                            | .....0                                   | .....0                           | .....0                        | 1                                                    | 08/15/2029.                      | 1.....                                     |
| 31358P UA 3          | FNMA 92 REMIC INV FLTR SER 137 CL SR | 13.993% | .. | 09/25/2020.                     | Paydown.....         |                   |                           | 1,224         | 1,224     | 1,191       | 1,218                                   | .....0                                   | 7                                         | .....0                                                    | 7                                    | .....0                                     | 1,224                                         | .....0                                   | .....0                           | .....0                        | 106                                                  | 08/25/2022.                      | 1.....                                     |
| 31368H NG 4          | FNMA PASS THRU POOL 190391           | 6.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 8,515         | 8,515     | 9,149       | 9,065                                   | .....0                                   | (549)                                     | .....0                                                    | (549)                                | .....0                                     | 8,515                                         | .....0                                   | .....0                           | .....0                        | 339                                                  | 09/01/2038.                      | 1.....                                     |
| 31371L 4S 5          | FNMA PASS THRU POOL 255633           | 6.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 2,262         | 2,262     | 2,352       | 2,324                                   | .....0                                   | (62)                                      | .....0                                                    | (62)                                 | .....0                                     | 2,262                                         | .....0                                   | .....0                           | .....0                        | 98                                                   | 01/01/2035.                      | 1.....                                     |
| 31371L VE 6          | FNMA PASS THRU POOL 255413           | 6.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 7,656         | 7,656     | 7,914       | 7,853                                   | .....0                                   | (197)                                     | .....0                                                    | (197)                                | .....0                                     | 7,656                                         | .....0                                   | .....0                           | .....0                        | 342                                                  | 10/01/2034.                      | 1.....                                     |
| 31371M 3Y 1          | FNMA PASS THRU POOL 256515           | 6.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 5,223         | 5,223     | 5,331       | 5,310                                   | .....0                                   | (87)                                      | .....0                                                    | (87)                                 | .....0                                     | 5,223                                         | .....0                                   | .....0                           | .....0                        | 246                                                  | 12/01/2036.                      | 1.....                                     |
| 31371M 5P 8          | FNMA PASS THRU POOL 256554           | 6.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 946           | 946       | 966         | 961                                     | .....0                                   | (15)                                      | .....0                                                    | (15)                                 | .....0                                     | 946                                           | .....0                                   | .....0                           | .....0                        | 41                                                   | 01/01/2037.                      | 1.....                                     |
| 31371M WV 5          | FNMA PASS THRU POOL 256360           | 7.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 2,372         | 2,372     | 2,438       | 2,425                                   | .....0                                   | (53)                                      | .....0                                                    | (53)                                 | .....0                                     | 2,372                                         | .....0                                   | .....0                           | .....0                        | 107                                                  | 08/01/2036.                      | 1.....                                     |
| 3137BR 7J 8          | FHLMC CMO SER 4608 JV PAC            | 3.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 236,818       | 236,818   | 248,226     | 245,515                                 | .....0                                   | (8,698)                                   | .....0                                                    | (8,698)                              | .....0                                     | 236,818                                       | .....0                                   | .....0                           | .....0                        | 5,524                                                | 01/15/2055.                      | 1.....                                     |
| 3137BR RS 6          | FHLMC CMO SER 4612 DV PAC            | 3.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 32,639        | 32,639    | 33,980      | 33,733                                  | .....0                                   | (1,094)                                   | .....0                                                    | (1,094)                              | .....0                                     | 32,639                                        | .....0                                   | .....0                           | .....0                        | 762                                                  | 01/15/2055.                      | 1.....                                     |
| 31385W 2S 7          | FNMA PASS THRU POOL 555285           | 6.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 6,689         | 6,689     | 6,797       | 6,760                                   | .....0                                   | (71)                                      | .....0                                                    | (71)                                 | .....0                                     | 6,689                                         | .....0                                   | .....0                           | .....0                        | 268                                                  | 03/01/2033.                      | 1.....                                     |
| 3138E1 M5 3          | FNMA PASS THRU POOL AJ8479           | 4.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 65,717        | 65,717    | 69,629      | 69,445                                  | .....0                                   | (3,729)                                   | .....0                                                    | (3,729)                              | .....0                                     | 65,717                                        | .....0                                   | .....0                           | .....0                        | 1,674                                                | 12/01/2041.                      | 1.....                                     |
| 3138EE RL 5          | FNMA PASS THRU POOL AK9490           | 4.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 128,854       | 128,854   | 135,941     | 135,352                                 | .....0                                   | (6,498)                                   | .....0                                                    | (6,498)                              | .....0                                     | 128,854                                       | .....0                                   | .....0                           | .....0                        | 3,381                                                | 04/01/2042.                      | 1.....                                     |
| 3138WM M5 8          | FNMA PASS THRU POOL AT0347           | 3.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 44,793        | 44,793    | 45,129      | 45,112                                  | .....0                                   | (319)                                     | .....0                                                    | (319)                                | .....0                                     | 44,793                                        | .....0                                   | .....0                           | .....0                        | 1,037                                                | 05/01/2043.                      | 1.....                                     |
| 3138Y9 L4 7          | FNMA PASS THRU POOL AX7578           | 3.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 215,917       | 215,917   | 222,389     | 222,066                                 | .....0                                   | (6,150)                                   | .....0                                                    | (6,150)                              | .....0                                     | 215,917                                       | .....0                                   | .....0                           | .....0                        | 4,282                                                | 01/01/2045.                      | 1.....                                     |
| 31390P GJ 0          | FNMA PASS THRU POOL 651901           | 6.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 3,707         | 3,707     | 3,815       | 3,784                                   | .....0                                   | (77)                                      | .....0                                                    | (77)                                 | .....0                                     | 3,707                                         | .....0                                   | .....0                           | .....0                        | 148                                                  | 08/01/2032.                      | 1.....                                     |
| 31396H UD 9          | FHLMC REMIC 3117 BT TWO TIER INV FL  | 7.000%  | .. | 09/15/2020.                     | Paydown.....         |                   |                           | 62,371        | 62,371    | 62,955      | 62,777                                  | .....0                                   | (407)                                     | .....0                                                    | (407)                                | .....0                                     | 62,371                                        | .....0                                   | .....0                           | .....0                        | 2,973                                                | 02/15/2036.                      | 1.....                                     |
| 31396N J9 8          | FHLMC REMIC 3147 DT TWO TIER INV FL  | 7.000%  | .. | 09/15/2020.                     | Paydown.....         |                   |                           | 197           | 197       | 198         | 198                                     | .....0                                   | (1)                                       | .....0                                                    | (1)                                  | .....0                                     | 197                                           | .....0                                   | .....0                           | .....0                        | 9                                                    | 04/15/2036.                      | 1.....                                     |
| 31401M FA 4          | FNMA PASS THRU POOL 712161           | 6.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 6,398         | 6,398     | 6,597       | 6,554                                   | .....0                                   | (156)                                     | .....0                                                    | (156)                                | .....0                                     | 6,398                                         | .....0                                   | .....0                           | .....0                        | 277                                                  | 08/01/2033.                      | 1.....                                     |
| 31402C TT 9          | FNMA PASS THRU POOL 725162           | 6.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 6,338         | 6,338     | 6,551       | 6,501                                   | .....0                                   | (163)                                     | .....0                                                    | (163)                                | .....0                                     | 6,338                                         | .....0                                   | .....0                           | .....0                        | 259                                                  | 02/01/2034.                      | 1.....                                     |
| 31403D VZ 9          | FNMA PASS THRU POOL 745932           | 6.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 6,125         | 6,125     | 6,292       | 6,265                                   | .....0                                   | (140)                                     | .....0                                                    | (140)                                | .....0                                     | 6,125                                         | .....0                                   | .....0                           | .....0                        | 266                                                  | 11/01/2036.                      | 1.....                                     |
| 31404U MR 8          | FNMA PASS THRU POOL 778968           | 6.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 730           | 730       | 743         | 742                                     | .....0                                   | (12)                                      | .....0                                                    | (12)                                 | .....0                                     | 730                                           | .....0                                   | .....0                           | .....0                        | 29                                                   | 06/01/2034.                      | 1.....                                     |
| 31404U UK 4          | FNMA PASS THRU POOL 779186           | 6.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 725           | 725       | 737         | 733                                     | .....0                                   | (7)                                       | .....0                                                    | (7)                                  | .....0                                     | 725                                           | .....0                                   | .....0                           | .....0                        | 30                                                   | 06/01/2034.                      | 1.....                                     |
| 31405M KC 0          | FNMA PASS THRU POOL 793291           | 6.500%  | .. | 07/01/2020.                     | Paydown.....         |                   |                           | 3,669         | 3,669     | 3,857       | 3,821                                   | .....0                                   | (153)                                     | .....0                                                    | (153)                                | .....0                                     | 3,669                                         | .....0                                   | .....0                           | .....0                        | 139                                                  | 01/01/2032.                      | 1.....                                     |
| 31405M MK 0          | FNMA PASS THRU POOL 793362           | 6.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 130,945       | 130,945   | 134,342     | 133,144                                 | .....0                                   | (2,198)                                   | .....0                                                    | (2,198)                              | .....0                                     | 130,945                                       | .....0                                   | .....0                           | .....0                        | 5,235                                                | 08/01/2034.                      | 1.....                                     |
| 31406Y E3 0          | FNMA PASS THRU POOL 823754           | 7.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 2,771         | 2,771     | 2,931       | 2,868                                   | .....0                                   | (97)                                      | .....0                                                    | (97)                                 | .....0                                     | 2,771                                         | .....0                                   | .....0                           | .....0                        | 129                                                  | 09/01/2031.                      | 1.....                                     |
| 31408E BH 4          | FNMA PASS THRU POOL 848840           | 7.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 2,172         | 2,172     | 2,230       | 2,213                                   | .....0                                   | (41)                                      | .....0                                                    | (41)                                 | .....0                                     | 2,172                                         | .....0                                   | .....0                           | .....0                        | 101                                                  | 01/01/2036.                      | 1.....                                     |
| 31410B EL 4          | FNMA PASS THRU POOL 884039           | 7.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 751           | 751       | 781         | 779                                     | .....0                                   | (28)                                      | .....0                                                    | (28)                                 | .....0                                     | 751                                           | .....0                                   | .....0                           | .....0                        | 37                                                   | 05/01/2036.                      | 1.....                                     |
| 31410G RK 1          | FNMA PASS THRU POOL 888890           | 6.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 10,430        | 10,430    | 11,447      | 11,347                                  | .....0                                   | (916)                                     | .....0                                                    | (916)                                | .....0                                     | 10,430                                        | .....0                                   | .....0                           | .....0                        | 457                                                  | 10/01/2037.                      | 1.....                                     |
| 31410G WX 0          | FNMA PASS THRU POOL 889072           | 6.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 11,832        | 11,832    | 12,978      | 12,836                                  | .....0                                   | (1,004)                                   | .....0                                                    | (1,004)                              | .....0                                     | 11,832                                        | .....0                                   | .....0                           | .....0                        | 509                                                  | 12/01/2037.                      | 1.....                                     |
| 31410K CK 0          | FNMA PASS THRU POOL 889386           | 6.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 12,063        | 12,063    | 13,072      | 12,989                                  | .....0                                   | (925)                                     | .....0                                                    | (925)                                | .....0                                     | 12,063                                        | .....0                                   | .....0                           | .....0                        | 507                                                  | 03/01/2038.                      | 1.....                                     |
| 31410K DX 7          | FNMA PASS THRU POOL 889406           | 6.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 4,447         | 4,447     | 4,751       | 4,711                                   | .....0                                   | (265)                                     | .....0                                                    | (265)                                | .....0                                     | 4,447                                         | .....0                                   | .....0                           | .....0                        | 170                                                  | 04/01/2038.                      | 1.....                                     |
| 31410K JY 1          | FNMA PASS THRU POOL 889579           | 6.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 19,032        | 19,032    | 20,737      | 20,557                                  | .....0                                   | (1,525)                                   | .....0                                                    | (1,525)                              | .....0                                     | 19,032                                        | .....0                                   | .....0                           | .....0                        | 770                                                  | 05/01/2038.                      | 1.....                                     |
| 31410S 2P 1          | FNMA PASS THRU POOL 896382           | 7.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 60,566        | 60,566    | 62,137      | 61,717                                  | .....0                                   | (1,150)                                   | .....0                                                    | (1,150)                              | .....0                                     | 60,566                                        | .....0                                   | .....0                           | .....0                        | 3,158                                                | 06/01/2036.                      | 1.....                                     |
| 31410S PW 1          | FNMA PASS THRU POOL 896037           | 7.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 2,849         | 2,849     | 2,938       | 2,932                                   | .....0                                   | (84)                                      | .....0                                                    | (84)                                 | .....0                                     | 2,849                                         | .....0                                   | .....0                           | .....0                        | 133                                                  | 08/01/2036.                      | 1.....                                     |
| 31410W QY 7          | FNMA PASS THRU POOL 899671           | 6.500%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 47,330        | 47,330    | 50,798      | 50,553                                  | .....0                                   | (3,223)                                   | .....0                                                    | (3,223)                              | .....0                                     | 47,330                                        | .....0                                   | .....0                           | .....0                        | 1,962                                                | 08/01/2037.                      | 1.....                                     |
| 31411F FC 3          | FNMA PASS THRU POOL 906563           | 6.000%  | .. | 09/01/2020.                     | Paydown.....         |                   |                           | 15,797        | 15,797    | 16,301      | 16,177                                  | .....0                                   | (379)                                     | .....0                                                    | (379)                                | .....0                                     | 15,797                                        | .....0                                   | .....0                           | .....0                        | 561                                                  | 01/01/2037.                      | 1.....                                     |

SCHEDULE D - PART 4

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

| 1                    |                                                              |   | 2                          |        |            |         | 3<br><br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value             |                                                     |                                                                     |                                                |                                                      | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                         |
|----------------------|--------------------------------------------------------------|---|----------------------------|--------|------------|---------|------------------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|----------------------------------------------------|-----------------------------------------------------|---------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|--------------------------------------------|
|                      |                                                              |   |                            |        |            |         |                                          | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | 11<br><br>Unrealized Valuation Increase (Decrease) | 12<br><br>Current Year's (Amortization) / Accretion | 13<br><br>Current Year's Other-Than-Temporary Impairment Recognized | 14<br><br>Total Change in B./A.C.V. (11+12-13) | 15<br><br>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 |
| CUSIP Identification |                                                              |   | Description                |        |            |         |                                          |               |                   |                           |               |           |             |                                         |                                                    |                                                     |                                                                     |                                                |                                                      |                                               |                                          |                                  |                               |                                                      |                                  |                                            |
| 31412F               | H4                                                           | 8 | FNMA PASS THRU POOL 923751 | 7.000% | 09/01/2020 | Paydown | 18,207                                   | 18,207        | 18,682            | 18,634                    | 0             | (428)     | 0           | (428)                                   | 0                                                  | 18,207                                              | 0                                                                   | 0                                              | 0                                                    | 746                                           | 04/01/2037                               | 1                                |                               |                                                      |                                  |                                            |
| 31413Y               | KQ                                                           | 3 | FNMA PASS THRU POOL 959403 | 6.500% | 09/01/2020 | Paydown | 1,211                                    | 1,211         | 1,244             | 1,243                     | 0             | (32)      | 0           | (32)                                    | 0                                                  | 1,211                                               | 0                                                                   | 0                                              | 0                                                    | 53                                            | 12/01/2037                               | 1                                |                               |                                                      |                                  |                                            |
| 31416B               | RR                                                           | 1 | FNMA PASS THRU POOL 995196 | 6.000% | 09/01/2020 | Paydown | 27,951                                   | 27,951        | 30,895            | 30,570                    | 0             | (2,619)   | 0           | (2,619)                                 | 0                                                  | 27,951                                              | 0                                                                   | 0                                              | 0                                                    | 1,106                                         | 07/01/2038                               | 1                                |                               |                                                      |                                  |                                            |
| 31416B               | ST                                                           | 6 | FNMA PASS THRU POOL 995230 | 6.500% | 09/01/2020 | Paydown | 6,566                                    | 6,566         | 7,173             | 7,089                     | 0             | (524)     | 0           | (524)                                   | 0                                                  | 6,566                                               | 0                                                                   | 0                                              | 0                                                    | 282                                           | 01/01/2039                               | 1                                |                               |                                                      |                                  |                                            |
| 31416B               | SU                                                           | 3 | FNMA PASS THRU POOL 995231 | 6.500% | 09/01/2020 | Paydown | 6,465                                    | 6,465         | 6,981             | 6,914                     | 0             | (449)     | 0           | (449)                                   | 0                                                  | 6,465                                               | 0                                                                   | 0                                              | 0                                                    | 283                                           | 01/01/2039                               | 1                                |                               |                                                      |                                  |                                            |
| 31418A               | UP                                                           | 1 | FNMA PASS THRU POOL MA1489 | 3.000% | 09/01/2020 | Paydown | 216,599                                  | 216,599       | 211,929           | 212,209                   | 0             | 4,390     | 0           | 4,390                                   | 0                                                  | 216,599                                             | 0                                                                   | 0                                              | 0                                                    | 4,272                                         | 07/01/2043                               | 1                                |                               |                                                      |                                  |                                            |
| 31418B               | E8                                                           | 5 | FNMA PASS THRU POOL MA1958 | 4.000% | 09/01/2020 | Paydown | 30,755                                   | 30,755        | 32,543            | 32,477                    | 0             | (1,722)   | 0           | (1,722)                                 | 0                                                  | 30,755                                              | 0                                                                   | 0                                              | 0                                                    | 835                                           | 07/01/2044                               | 1                                |                               |                                                      |                                  |                                            |
| 31418C               | DT                                                           | 8 | FNMA PASS THRU POOL MA2813 | 3.000% | 09/01/2020 | Paydown | 127,693                                  | 127,693       | 130,646           | 130,309                   | 0             | (2,616)   | 0           | (2,616)                                 | 0                                                  | 127,693                                             | 0                                                                   | 0                                              | 0                                                    | 2,492                                         | 11/01/2031                               | 1                                |                               |                                                      |                                  |                                            |
| 31418C               | P9                                                           | 9 | FNMA PASS THRU POOL MA3147 | 3.000% | 09/01/2020 | Paydown | 1,198,204                                | 1,198,204     | 1,200,825         | 1,200,698                 | 0             | (2,494)   | 0           | (2,494)                                 | 0                                                  | 1,198,204                                           | 0                                                                   | 0                                              | 0                                                    | 24,027                                        | 10/01/2047                               | 1                                |                               |                                                      |                                  |                                            |
| 31418C               | R7                                                           | 1 | FNMA PASS THRU POOL MA3209 | 3.000% | 09/01/2020 | Paydown | 996,294                                  | 996,294       | 994,815           | 994,802                   | 0             | 1,491     | 0           | 1,491                                   | 0                                                  | 996,294                                             | 0                                                                   | 0                                              | 0                                                    | 19,871                                        | 12/01/2047                               | 1                                |                               |                                                      |                                  |                                            |
| 31418C               | RE                                                           | 6 | FNMA PASS THRU POOL MA3184 | 4.500% | 09/01/2020 | Paydown | 574,169                                  | 574,169       | 609,427           | 609,062                   | 0             | (34,892)  | 0           | (34,892)                                | 0                                                  | 574,169                                             | 0                                                                   | 0                                              | 0                                                    | 17,352                                        | 11/01/2047                               | 1                                |                               |                                                      |                                  |                                            |
| 31419G               | B9                                                           | 4 | FNMA PASS THRU POOL AE5463 | 4.000% | 09/01/2020 | Paydown | 146,649                                  | 146,649       | 155,104           | 154,595                   | 0             | (7,946)   | 0           | (7,946)                                 | 0                                                  | 146,649                                             | 0                                                                   | 0                                              | 0                                                    | 3,931                                         | 10/01/2040                               | 1                                |                               |                                                      |                                  |                                            |
| 3199999              | Total - Bonds - U.S. Special Revenue and Special Assessments |   |                            |        |            |         |                                          | 28,763,673    | 28,763,673        | 29,102,442                | 29,081,422    | 0         | (317,753)   | 0                                       | (317,753)                                          | 0                                                   | 28,763,673                                                          | 0                                              | 0                                                    | 0                                             | 730,411                                  | XXX                              | XXX                           |                                                      |                                  |                                            |

Bonds - Industrial and Miscellaneous

|         |                                              |   |                                   |        |            |                   |            |            |            |            |   |           |   |           |   |            |   |   |           |            |     |
|---------|----------------------------------------------|---|-----------------------------------|--------|------------|-------------------|------------|------------|------------|------------|---|-----------|---|-----------|---|------------|---|---|-----------|------------|-----|
| 02261W  | AA                                           | 7 | ALZA CORP CONV LYON               | 0.000% | 07/28/2020 | Maturity          | 4,000,000  | 4,000,000  | 2,205,040  | 3,932,095  | 0 | 67,905    | 0 | 67,905    | 0 | 4,000,000  | 0 | 0 | 0         | 07/28/2020 | 1FE |
| 110122  | CD                                           | 8 | BRISTOL MYERS SQUIBB CO 144A      | 4.250% | 07/17/2020 | Tax Free Exchange | 5,484,298  | 5,000,000  | 5,493,284  | 5,489,914  | 0 | (5,616)   | 0 | (5,616)   | 0 | 5,484,298  | 0 | 0 | 154,063   | 10/26/2049 | 1FE |
| 47025#  | AA                                           | 6 | JAMES B OSWALD CO JBO HLDG CO INC | 4.360% | 09/01/2020 | Paydown           | 2,303,627  | 2,303,627  | 2,303,627  | 2,303,627  | 0 | 0         | 0 | 0         | 0 | 2,303,627  | 0 | 0 | 0         | 06/01/2021 | 5GI |
| 3899999 | Total - Bonds - Industrial and Miscellaneous |   |                                   |        |            |                   | 11,787,925 | 11,303,627 | 10,001,951 | 11,725,636 | 0 | 62,289    | 0 | 62,289    | 0 | 11,787,925 | 0 | 0 | 154,063   | XXX        | XXX |
| 8399997 | Total - Bonds - Part 4                       |   |                                   |        |            |                   | 53,351,802 | 52,828,329 | 54,161,353 | 53,923,108 | 0 | (571,307) | 0 | (571,307) | 0 | 53,351,802 | 0 | 0 | 1,673,956 | XXX        | XXX |
| 8399999 | Total - Bonds                                |   |                                   |        |            |                   | 53,351,802 | 52,828,329 | 54,161,353 | 53,923,108 | 0 | (571,307) | 0 | (571,307) | 0 | 53,351,802 | 0 | 0 | 1,673,956 | XXX        | XXX |

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

|        |    |   |                               |            |                  |            |           |     |           |           |             |   |   |           |   |           |           |        |     |  |
|--------|----|---|-------------------------------|------------|------------------|------------|-----------|-----|-----------|-----------|-------------|---|---|-----------|---|-----------|-----------|--------|-----|--|
| 007903 | 10 | 7 | ADVANCED MICRO DEVICES INC    | 08/07/2020 | Strategas        | 500,000    | 42,339    | XXX | 28,145    | 0         | 0           | 0 | 0 | 28,145    | 0 | 14,194    | 14,194    | 0      | XXX |  |
| 02079K | 30 | 5 | ALPHABET INC CL A             | 09/17/2020 | Strategas        | 125,000    | 185,712   | XXX | 191,192   | 0         | 0           | 0 | 0 | 191,192   | 0 | (5,480)   | (5,480)   | 0      | XXX |  |
| 04280A | 10 | 0 | ARROWHEAD PHARMACEUTICALS INC | 09/11/2020 | Strategas        | 2,000,000  | 67,212    | XXX | 90,582    | 0         | 0           | 0 | 0 | 90,582    | 0 | (23,371)  | (23,371)  | 0      | XXX |  |
| 09061G | 10 | 1 | BIOMARIN PHARMACEUTICAL INC   | 09/01/2020 | Strategas        | 4,500,000  | 338,331   | XXX | 511,533   | 0         | 0           | 0 | 0 | 511,533   | 0 | (173,202) | (173,202) | 0      | XXX |  |
| 171779 | 30 | 9 | CIENA CORP                    | 09/25/2020 | Strategas        | 4,500,000  | 197,998   | XXX | 239,963   | 0         | 0           | 0 | 0 | 239,963   | 0 | (41,965)  | (41,965)  | 0      | XXX |  |
| 26210C | 10 | 4 | DROPBOX INC CL A              | 08/14/2020 | Strategas        | 5,000,000  | 97,630    | XXX | 113,175   | 0         | 0           | 0 | 0 | 113,175   | 0 | (15,545)  | (15,545)  | 0      | XXX |  |
| 285512 | 10 | 9 | ELECTRONIC ARTS INC           | 09/04/2020 | Strategas        | 300,000    | 38,642    | XXX | 43,165    | 0         | 0           | 0 | 0 | 43,165    | 0 | (4,523)   | (4,523)   | 0      | XXX |  |
| 405217 | 10 | 0 | HAIN CELESTIAL GROUP INC      | 07/09/2020 | Strategas        | 1,000,000  | 31,059    | XXX | 30,823    | 0         | 0           | 0 | 0 | 30,823    | 0 | 236       | 236       | 0      | XXX |  |
| 44980X | 10 | 9 | IPG PHOTONICS CORP            | 08/25/2020 | Strategas        | 2,800,000  | 432,597   | XXX | 471,529   | 0         | 0           | 0 | 0 | 471,529   | 0 | (38,932)  | (38,932)  | 0      | XXX |  |
| 464287 | 46 | 5 | ISHARES MSCI EAFE IDX FD      | 09/25/2020 | MKM Partners LLC | 8,000,000  | 502,943   | XXX | 466,463   | 0         | 0           | 0 | 0 | 466,463   | 0 | 36,480    | 36,480    | 6,862  | XXX |  |
| 46428Q | 10 | 9 | ISHARES SILVER TRUST ETF      | 08/07/2020 | Strategas        | 3,000,000  | 67,644    | XXX | 49,900    | 0         | 0           | 0 | 0 | 49,900    | 0 | 17,744    | 17,744    | 0      | XXX |  |
| 501044 | 10 | 1 | KROGER CO                     | 07/10/2020 | Strategas        | 3,000,000  | 98,855    | XXX | 98,227    | 0         | 0           | 0 | 0 | 98,227    | 0 | 628       | 628       | 0      | XXX |  |
| 55024U | 10 | 9 | LUMENTUM HLDGS INC            | 08/25/2020 | Strategas        | 400,000    | 33,435    | XXX | 38,032    | 0         | 0           | 0 | 0 | 38,032    | 0 | (4,597)   | (4,597)   | 0      | XXX |  |
| 58933Y | 10 | 5 | MERCK & CO INC                | 09/25/2020 | MKM Partners LLC | 20,000,000 | 1,651,951 | XXX | 1,598,120 | 0         | 0           | 0 | 0 | 1,598,120 | 0 | 53,831    | 53,831    | 24,400 | XXX |  |
| 594918 | 10 | 4 | MICROSOFT CORP                | 09/16/2020 | MKM Partners LLC | 15,000,000 | 3,106,233 | XXX | 376,950   | 2,365,500 | (1,988,550) | 0 | 0 | 376,950   | 0 | 2,729,283 | 2,729,283 | 22,950 | XXX |  |
| 60770K | 10 | 7 | MODERNA INC                   | 09/09/2020 | Strategas        | 2,000,000  | 125,211   | XXX | 128,673   | 0         | 0           | 0 | 0 | 128,673   | 0 | (3,462)   | (3,462)   | 0      | XXX |  |
| 60855R | 10 | 0 | MOLINA HEALTHCARE INC         | 09/22/2020 | Strategas        | 1,500,000  | 253,177   | XXX | 271,210   | 0         | 0           | 0 | 0 | 271,210   | 0 | (18,034)  | (18,034)  | 0      | XXX |  |
| 64110L | 10 | 6 | NETFLIX INC                   | 09/17/2020 | Strategas        | 750,000    | 386,142   | XXX | 356,142   | 0         | 0           | 0 | 0 | 356,142   | 0 | 30,000    | 30,000    | 0      | XXX |  |
| 67066G | 10 | 4 | NVIDIA CORP                   | 09/17/2020 | Strategas        | 375,000    | 184,395   | XXX | 150,406   | 0         | 0           | 0 | 0 | 150,406   | 0 | 33,988    | 33,988    | 60     | XXX |  |
| 74347B | 24 | 3 | PROSHARES ULTRASHORT QQQ ETF  | 09/25/2020 | Strategas        | 25,000,000 | 253,744   | XXX | 259,316   | 0         | 0           | 0 | 0 | 259,316   | 0 | (5,571)   | (5,571)   | 0      | XXX |  |
| 747525 | 10 | 3 | QUALCOMM INC                  | 09/22/2020 | Key Capital      | 9,900,000  | 1,128,205 | XXX | 513,216   | 873,477   | (360,261)   | 0 | 0 | 513,216   | 0 | 614,989   | 614,989   | 19,008 | XXX |  |

QE053

**SCHEDULE D - PART 4**

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

| 1                                                                                                 | 2 |                                              | 3                               | 4             | 5                 | 6                         | 7              | 8               | 9               | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               | 22                                         |
|---------------------------------------------------------------------------------------------------|---|----------------------------------------------|---------------------------------|---------------|-------------------|---------------------------|----------------|-----------------|-----------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|--------------------------------------------|
|                                                                                                   |   |                                              | F<br>o<br>r<br>e<br>i<br>g<br>n |               |                   |                           |                |                 |                 |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |                                            |
| CUSIP Identification                                                                              |   | Description                                  |                                 | 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 |
| 89832Q 10 9                                                                                       |   | TRUIST FINL CORP.....                        | ..                              | 09/22/2020.   | Key Capital.....  | .....20,000.000           | .....721,247   | XXX             | .....690,900    | .....1,126,400                          | .....(435,501)                           | .....0                                    | .....0                                                    | .....(435,501)                       | .....0                                     | .....690,900                                  | .....0                                   | .....30,348                      | .....30,348                   | .....27,000                                          | XXX                              | .....                                      |
| 911312 10 6                                                                                       |   | UNITED PARCEL SERVICE INC CL B.....          | ..                              | 09/22/2020.   | Key Capital.....  | .....1,000.000            | .....161,900   | XXX             | .....109,139    | .....117,060                            | .....(7,921)                             | .....0                                    | .....0                                                    | .....(7,921)                         | .....0                                     | .....109,139                                  | .....0                                   | .....52,761                      | .....52,761                   | .....3,030                                           | XXX                              | .....                                      |
| 92766K 10 6                                                                                       |   | VIRGIN GALACTIC HLDGS INC.....               | ..                              | 08/25/2020.   | Strategas.....    | .....3,500.000            | .....60,639    | XXX             | .....76,804     | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....76,804                                   | .....0                                   | .....(16,165)                    | .....(16,165)                 | .....0                                               | XXX                              | .....                                      |
| 98986T 10 8                                                                                       |   | ZYNGA INC CL A.....                          | ..                              | 09/04/2020.   | Strategas.....    | .....2,000.000            | .....17,183    | XXX             | .....20,239     | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....20,239                                   | .....0                                   | .....(3,056)                     | .....(3,056)                  | .....0                                               | XXX                              | .....                                      |
| 36197T 10 3                                                                                       |   | GW PHARMACEUTICALS PLC ADR.....              | C                               | 08/13/2020.   | Strategas.....    | .....1,000.000            | .....108,205   | XXX             | .....137,732    | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....137,732                                  | .....0                                   | .....(29,527)                    | .....(29,527)                 | .....0                                               | XXX                              | .....                                      |
| G1151C 10 1                                                                                       |   | ACCENTURE PLC IRELAND PLC SHS.....           | C                               | 09/17/2020.   | Evercore ISI..... | .....8,500.000            | .....2,011,774 | XXX             | .....917,625    | .....947,565                            | .....(698,619)                           | .....0                                    | .....0                                                    | .....(698,619)                       | .....0                                     | .....917,625                                  | .....0                                   | ..1,094,149                      | .....1,094,149                | .....17,200                                          | XXX                              | .....                                      |
| L8681T 10 2                                                                                       |   | SPOTIFY TECHNOLOGY S.A.....                  | C                               | 09/17/2020.   | Strategas.....    | .....1,000.000            | .....243,745   | XXX             | .....254,540    | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....254,540                                  | .....0                                   | .....(10,795)                    | .....(10,795)                 | .....0                                               | XXX                              | .....                                      |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... |   |                                              |                                 |               |                   | .....12,548,148           | XXX            | .....8,233,741  | .....5,430,002  | ..(3,490,852)                           | .....0                                   | .....0                                    | .....(3,490,852)                                          | .....0                               | .....8,233,741                             | .....0                                        | ..4,314,406                              | .....4,314,406                   | .....120,510                  | XXX                                                  | XXX                              |                                            |
| Common Stocks - Mutual Funds                                                                      |   |                                              |                                 |               |                   |                           |                |                 |                 |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |                                            |
| 44134R 86 7                                                                                       |   | HOTCHKIS & WILEY SMALL CAP VALUE FUND I..... | ..                              | 09/28/2020.   | Direct.....       | .....196,762.956          | .....7,720,978 | XXX             | .....7,390,211  | .....9,734,992                          | .....265,008                             | .....0                                    | ..3,109,789                                               | .....(2,844,781)                     | .....0                                     | .....7,390,211                                | .....0                                   | .....330,767                     | .....330,767                  | .....0                                               | XXX                              | .....                                      |
| 9499999. Total - Common Stocks - Mutual Funds.....                                                |   |                                              |                                 |               |                   | .....7,720,978            | XXX            | .....7,390,211  | .....9,734,992  | .....265,008                            | .....0                                   | ..3,109,789                               | .....(2,844,781)                                          | .....0                               | .....7,390,211                             | .....0                                        | .....330,767                             | .....330,767                     | .....0                        | XXX                                                  | XXX                              |                                            |
| 9799997. Total - Common Stocks - Part 4.....                                                      |   |                                              |                                 |               |                   | .....20,269,126           | XXX            | .....15,623,952 | .....15,164,994 | ..(3,225,844)                           | .....0                                   | ..3,109,789                               | .....(6,335,633)                                          | .....0                               | .....15,623,952                            | .....0                                        | ..4,645,173                              | .....4,645,173                   | .....120,510                  | XXX                                                  | XXX                              |                                            |
| 9799999. Total - Common Stocks.....                                                               |   |                                              |                                 |               |                   | .....20,269,126           | XXX            | .....15,623,952 | .....15,164,994 | ..(3,225,844)                           | .....0                                   | ..3,109,789                               | .....(6,335,633)                                          | .....0                               | .....15,623,952                            | .....0                                        | ..4,645,173                              | .....4,645,173                   | .....120,510                  | XXX                                                  | XXX                              |                                            |
| 9899999. Total - Preferred and Common Stocks.....                                                 |   |                                              |                                 |               |                   | .....20,269,126           | XXX            | .....15,623,952 | .....15,164,994 | ..(3,225,844)                           | .....0                                   | ..3,109,789                               | .....(6,335,633)                                          | .....0                               | .....15,623,952                            | .....0                                        | ..4,645,173                              | .....4,645,173                   | .....120,510                  | XXX                                                  | XXX                              |                                            |
| 9999999. Total - Bonds, Preferred and Common Stocks.....                                          |   |                                              |                                 |               |                   | .....73,620,928           | XXX            | .....69,785,305 | .....69,088,102 | ..(3,225,844)                           | .....(571,307)                           | ..3,109,789                               | .....(6,906,940)                                          | .....0                               | .....68,975,754                            | .....0                                        | ..4,645,173                              | .....4,645,173                   | ..1,794,466                   | 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                                                 | 2    | 3                | 4                                                  | 5                                                    | Book Balance at End of Each Month During Current Quarter |               |                | 9   |
|---------------------------------------------------|------|------------------|----------------------------------------------------|------------------------------------------------------|----------------------------------------------------------|---------------|----------------|-----|
|                                                   |      |                  |                                                    |                                                      | 6                                                        | 7             | 8              |     |
| Depository                                        | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount or Interest Accrued at Current Statement Date | First Month                                              | Second Month  | Third Month    | *   |
| Open Depositories                                 |      |                  |                                                    |                                                      |                                                          |               |                |     |
| FEDERAL HOME LN BANK..... CINCINNATI, OH.....     |      | .....0.020       | .....140                                           | .....0                                               | .....275,230                                             | .....168,943  | .....5,166,417 | XXX |
| REGIONS..... BIRMINGHAM, AL.....                  |      | .....0.000       | .....0                                             | .....0                                               | .....9,188                                               | .....9,188    | .....9,188     | XXX |
| WESTFIELD BANK FSB..... WESTFIELD CENTER, OH..... |      | .....0.000       | .....0                                             | .....0                                               | .....(48,268)                                            | .....(37,138) | .....(49,654)  | XXX |
| 0199999. Total Open Depositories.....             | XXX  | XXX              | .....140                                           | .....0                                               | .....236,150                                             | .....140,992  | .....5,125,950 | XXX |
| 0399999. Total Cash on Deposit.....               | XXX  | XXX              | .....140                                           | .....0                                               | .....236,150                                             | .....140,992  | .....5,125,950 | XXX |
| 0599999. Total Cash.....                          | XXX  | XXX              | .....140                                           | .....0                                               | .....236,150                                             | .....140,992  | .....5,125,950 | 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..... |  |  |  |      | 09/30/2020..... | 0.010            |               | 57,083,172                   | 0                                | 65,912                      |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO..... |                                           |  |  |  |      |                 |                  |               | 57,083,172                   | 0                                | 65,912                      |
| 8899999. Total - Cash Equivalents                                               |                                           |  |  |  |      |                 |                  |               | 57,083,172                   | 0                                | 65,912                      |



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended September 30, 2020

NAIC Group Code.....228  
Company Name: Westfield Insurance Company

NAIC Company Code.....24112

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

1. Monoline Policies

| 1<br>Direct<br>Written<br>Premiums | 2<br>Direct<br>Earned<br>Premiums | 3<br>Direct<br>Losses<br>Incurred |
|------------------------------------|-----------------------------------|-----------------------------------|
| .....1,000                         | .....749                          | .....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: ..... \$.....64,169

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