



QUARTERLY STATEMENT

As of September 30, 2020
of the Condition and Affairs of the

MICO INSURANCE COMPANY

NAIC Group Code.....291, 291 (Current Period) (Prior Period)	NAIC Company Code..... 40932	Employer's ID Number..... 31-10
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile
Incorporated/Organized..... November 30, 1981	Commenced Business..... December 3, 1981	
Statutory Home Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	614-225-8211 <i>(Area Code) (Telephone Number)</i>
Mail Address	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	614-225-8211 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	ENCOVA.COM	
Statutory Statement Contact	AMY E KUHLMAN <i>(Name)</i> ACCOUNTING@ENCOVA.COM <i>(E-Mail Address)</i>	614-225-8285 <i>(Area Code) (Telephone Number) (E)</i> 614-225-8330 <i>(Fax Number)</i>

OFFICERS

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

OTHER

GREGORY ARTHUR BURTON EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

JEFFREY LEIGH BENINTENDI # GRADY BRENDAN CAMPBELL # JAMES CHRISTOPHER HOWAT THOMAS JOSEPH OBROKTA ,
MATTHEW CARL WILCOX #

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

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

_____ (Signature) THOMAS JOSEPH OBROKTA JR. 1. (Printed Name) PRESIDENT & CHIEF EXECUTIVE OFFICER _____ (Title)	_____ (Signature) MARCHELLE ELAINE MOORE 2. (Printed Name) SECRETARY _____ (Title)	_____ (Signature) JAMES CHRISTOPHER HOWAT 3. (Printed Name) TREASURER _____ (Title)
---	--	---

Subscribed and sworn to before me
This 6th day of November 2020

a. Is this an original filing? Yes [X] No []

b. If no:

1. State the amendment number _____

2. Date filed _____

3. Number of pages attached _____

ASSETS

	Current Statement Date			4 Decem Prior Ye Admitted
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,767,524		8,767,524	
2. Stocks:				
2.1 Preferred stocks.....			.0	
2.2 Common stocks.....	2,081,686		2,081,686	
3. Mortgage loans on real estate:				
3.1 First liens.....			.0	
3.2 Other than first liens.....			.0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			.0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			.0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			.0	
5. Cash (\$....229), cash equivalents (\$....983,092) and short-term investments (\$.....0).....	983,321		983,321	
6. Contract loans (including \$.....0 premium notes).....			.0	
7. Derivatives.....			.0	
8. Other invested assets.....	428,242		428,242	
9. Receivables for securities.....			.0	
10. Securities lending reinvested collateral assets.....			.0	
11. Aggregate write-ins for invested assets.....	.0	.0	.0	
12. Subtotals, cash and invested assets (Lines 1 to 11).....	12,260,773	.0	12,260,773	1
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	48,434		48,434	
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	10,929	3,509	7,419	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	11,151		11,151	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	(3,953)		(3,953)	
16.2 Funds held by or deposited with reinsured companies.....			.0	
16.3 Other amounts receivable under reinsurance contracts.....			.0	
17. Amounts receivable relating to uninsured plans.....			.0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			.0	
18.2 Net deferred tax asset.....	(59,317)		(59,317)	
19. Guaranty funds receivable or on deposit.....			.0	
20. Electronic data processing equipment and software.....			.0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			.0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
23. Receivables from parent, subsidiaries and affiliates.....	29,300		29,300	
24. Health care (\$.....0) and other amounts receivable.....			.0	
25. Aggregate write-ins for other than invested assets.....	53	.0	53	
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	12,297,369	3,509	12,293,860	1
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. Total (Lines 26 and 27).....	12,297,369	3,509	12,293,860	1

DETAILS OF WRITE-INS

1101. ....			.0	
1102. ....			.0	
1103. ....			.0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	.0	.0	.0	
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	.0	.0	.0	
2501. Pooled General Expenses Receivable.....			.0	
2502. Misc. assets.....			.0	
2503. Surcharges Receivable.....	23		23	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	30	.0	30	
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	53	.0	53	

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 3 Prior Year
1. Losses (current accident year \$.....0).....		
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....		
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	27,587	
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....		
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	66,754	
7.2 Net deferred tax liability.....	1	
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$...39,111 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....		
10. Advance premium.....		
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	36,923	
13. Funds held by company under reinsurance treaties.....	18,571	
14. Amounts withheld or retained by company for account of others.....		
15. Remittances and items not allocated.....	14,026	
16. Provision for reinsurance (including \$.....0 certified).....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	4,539	
20. Derivatives.....		
21. Payable for securities.....		
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	2,769	
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	171,169	
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	171,169	
29. Aggregate write-ins for special surplus funds.....	0	
30. Common capital stock.....	2,252,000	2,
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	1,126,000	1,
35. Unassigned funds (surplus).....	8,744,691	8,
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	12,122,691	12,
38. Totals (Page 2, Line 28, Col. 3).....	12,293,860	12,

DETAILS OF WRITE-INS

2501. Misc. liability.....	2,715	
2502. Surcharges Payable.....	54	
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,769	
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Decemb
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....36,923).....	(2,188)		
1.2 Assumed..... (written \$.....0).....			
1.3 Ceded..... (written \$....36,923).....	(2,188)		
1.4 Net..... (written \$.....0).....	0	0	
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....0):			
2.1 Direct.....	(15,296)	(6,115)	
2.2 Assumed.....			
2.3 Ceded.....	(15,296)	(6,115)	
2.4 Net.....	0	0	
3. Loss adjustment expenses incurred.....			
4. Other underwriting expenses incurred.....			
5. Aggregate write-ins for underwriting deductions.....	0	0	
6. Total underwriting deductions (Lines 2 through 5).....	0	0	
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	0	0	
INVESTMENT INCOME			
9. Net investment income earned.....	176,237	207,636	
10. Net realized capital gains (losses) less capital gains tax of \$....957.....	1,477	13,776	
11. Net investment gain (loss) (Lines 9 + 10).....	177,714	221,412	
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	(4,792)	0	
15. Total other income (Lines 12 through 14).....	(4,792)	0	
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	172,922	221,412	
17. Dividends to policyholders.....			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	172,922	221,412	
19. Federal and foreign income taxes incurred.....	91,646	57,682	
20. Net income (Line 18 minus Line 19) (to Line 22).....	81,276	163,730	
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	12,067,776	11,467,897	11
22. Net income (from Line 20).....	81,276	163,730	
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....99,011.....	60,044	213,215	
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(19,111)	22,503	
27. Change in nonadmitted assets.....	(67,294)		
28. Change in provision for reinsurance.....			
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	
38. Change in surplus as regards policyholders (Lines 22 through 37).....	54,915	399,448	
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	12,122,691	11,867,345	12
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	
1401. Miscellaneous income or expense.....	(4,792)		
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(4,792)	0	
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year | Decembe
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	18,352		
2. Net investment income.....	219,922	253,121	
3. Miscellaneous income.....	(4,792)		
4. Total (Lines 1 through 3).....	233,483	253,121	
5. Benefit and loss related payments.....	(3,100)	(4,456)	
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	(17,527)	1,096	
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	26,478		
10. Total (Lines 5 through 9).....	5,851	(3,360)	
11. Net cash from operations (Line 4 minus Line 10).....	227,632	256,481	
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,255,410	908,494	1,
12.2 Stocks.....	23,562	110,661	
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....		31	
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,278,972	1,019,186	1,
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,347,457	1,096,170	1,
13.2 Stocks.....	38,828	124,366	
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....	14,000	17,052	
13.6 Miscellaneous applications.....		0	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,400,284	1,237,589	1,
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(121,312)	(218,403)	(
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	1,068	(5,834)	
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	1,068	(5,834)	
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).....	107,388	32,244	(
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	875,933	999,401	
19.2 End of period (Line 18 plus Line 19.1).....	983,321	1,031,645	

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

20.0001			
---------	--	--	--

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 81,276	\$ 24
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 81,276	\$ 24
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 12,122,691	\$ 12,06
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 12,122,691	\$ 12,06

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

C. Accounting Policy

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

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

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

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

D. Going Concern

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

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from market data vendors or broker dealer valuation

(2) Securities with Recognized Other-Than-Temporary Impairment

Not Applicable

(3) Recognized OTTI securities

Not Applicable

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

Not Applicable

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

The Company performed an analysis of loan-backed securities and determined that exposure to credit risk was not a factor and did not warrant any other-than-temporary impairments.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transaction – Cash Taker – Overview of Secured Borrowing Transactions

Not Applicable

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

Not Applicable

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

Not Applicable

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

Not Applicable

M. Working Capital Finance Investments

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs

Not Applicable

(3) Any Events of Default or Working Capital Finance Investments

Not Applicable

N. Offsetting and Netting of Assets and Liabilities

Not Applicable

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

A. Derivatives Under SSAP No. 86 – Derivatives

Not Applicable

B. Derivatives under SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees

(2) Recognition of Gains/Losses and Deferred Assets and Liabilities

a. Scheduled Amortization

Not Applicable

b. Total Deferred Balance

Not Applicable

c. Reconciliation of Amortization

Not Applicable

Note 9 – Income Taxes

No significant changes

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

No significant changes

Note 11 – Debt

No significant changes

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

A. Defined Benefit Plan

No significant changes

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

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

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

Not applicable

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

No significant changes

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

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

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

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

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

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

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

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	\$	\$ 45,750	\$	\$	\$ 45,750
Common Stocks, unaffiliated	\$ 2,081,686	\$	\$	\$	\$ 2,081,686
Total	\$ 2,081,686	\$ 45,750	\$	\$	\$ 2,127,436
Liabilities at Fair Value					
	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$

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

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

Not Applicable

(3) Policies when Transfers Between Levels are Recognized

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

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

Not Applicable

(5) Fair Value Disclosures for Derivative Assets and Liabilities

Not Applicable

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

Not Applicable

C. Fair Value Level

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 9,284,469	\$ 8,767,524	\$	\$ 9,284,469	\$	\$	\$
Common Stocks, unaffiliated	\$ 2,081,686	\$ 2,081,686	\$ 2,081,686	\$	\$	\$	\$

Bonds and Common Stocks

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

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

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

D. Not Practicable to Estimate Fair Value

Not Applicable

E. NAV Practical Expedient Investments

Not Applicable

Note 21 – Other Items

A. Unusual or Infrequent Items

Due to decreased activity as a result of the COVID-19 pandemic, certain affiliated entities elected to provide credits to personal auto policyholder accounts. The amounts credited during Q2.2020 are recorded in other underwriting expenses incurred, consistent with the economics of the transaction and the practice these companies are pursuing with the Ohio Department of Insurance. After pooling, the impact to the Company is an incurred underwriting expense of \$0.

Note 22 – Events Subsequent

Subsequent events have been considered through November 14, 2020 for these statutory financial statements which are to be issued on November 15, 2020. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act

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

Yes [] No

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

Not applicable

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

Not applicable

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

Not applicable

- (5) ACA Risk Corridors Receivable as of Reporting Date

Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

- A. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable

- B. Information about Significant Changes in Methodologies and Assumptions

Not applicable

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

No significant changes

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

No significant changes

Note 33 – Asbestos/Environmental Reserves

No significant changes

Note 34 – Subscriber Savings Accounts

No significant changes

Note 35 – Multiple Peril Crop Insurance

No significant changes

Note 36 – Financial Guaranty Insurance

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

Not Applicable

MICO INSURANCE COMPANY GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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 []

2 If yes, has the report been filed with the domiciliary state? Yes []

1.1 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 []

1.2 If yes, date of change: _____

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

1.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes []

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

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes []

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. _____

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

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

1 Name of Entity	2 NAIC Company Code	St Dc

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

i.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

i.2 State 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. 12/31/2018

i.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). 06/03/2020

i.4 By what department or departments?
OHIO DEPARTMENT OF INSURANCE

i.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 []

i.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No []

1.1 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 []

1.2 If yes, give full information:

1.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes []

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

1.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes []

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

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

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

- (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.

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

1.2 Has the code of ethics for senior managers been amended? Yes []

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

1.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes []

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

MICO INSURANCE COMPANY GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 0.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X]
- 0.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 2

INVESTMENT

- 1.1 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 []
- 1.2 If yes, give full and complete information relating thereto:

2. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ _____
3. Amount of real estate and mortgages held in short-term investments: \$ _____
- 4.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes []

14.2 If yes, please complete the following:

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

- 5.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes []
- 5.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []
- If no, attach a description with this statement.

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

- 6.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ _____
- 6.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ _____
- 6.3 Total payable for securities lending reported on the liability page: \$ _____

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes []
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 []
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 []

MICRO GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes []
 If yes, attach an explanation.

1.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes []
 1.2 If yes, give full and complete information thereto:

1.1 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 []
 1.2 If yes, complete the following schedule:

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

i. 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 _____

i.1 Do you act as a custodian for health savings accounts? Yes []

i.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ _____

i.3 Do you act as an administrator for health savings accounts? Yes []

i.4 If yes, please provide the amount of funds administered as of the reporting date. \$ _____

1. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X]

1.1 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 []

MICO INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	Effect of (C Re F
U.S. Insurers						
11551.....	35-2293075.....	Endurance Assurance Corporation.....	DE.....	Authorized.....	.....	.....
All Other Insurers						
00000.....	AA-3191352.....	Ascot Reinsurance Company Ltd.....	BMU.....	Unauthorized...	.....	.....
00000.....	AA-3191413.....	Brit Reinsurance (Bermuda) Ltd.....	BMU.....	Unauthorized...	.....	.....
00000.....	AA-1120191.....	Convex Insurance UK Ltd.....	GBR.....	Unauthorized...	.....	.....
00000.....	AA-1340028.....	Devk Ruckversicherungs und Beteiligungs AG.....	DEU.....	Unauthorized...	.....	.....
00000.....	AA-1127861.....	Lloyd's Syndicate Number 1861.....	GBR.....	Authorized.....	.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	AL	N					
2. Alaska.....	AK	N					
3. Arizona.....	AZ	N					
4. Arkansas.....	AR	N					
5. California.....	CA	N					
6. Colorado.....	CO	N					
7. Connecticut.....	CT	N					
8. Delaware.....	DE	N					
9. District of Columbia.....	DC	N					
10. Florida.....	FL	N					
11. Georgia.....	GA	N					
12. Hawaii.....	HI	N					
13. Idaho.....	ID	N					
14. Illinois.....	IL	N					
15. Indiana.....	IN	L	27,213		(134)	(445)	
16. Iowa.....	IA	L					
17. Kansas.....	KS	N					
18. Kentucky.....	KY	L					1
19. Louisiana.....	LA	N					
20. Maine.....	ME	N					
21. Maryland.....	MD	N					
22. Massachusetts.....	MA	N					
23. Michigan.....	MI	N					
24. Minnesota.....	MN	N					
25. Mississippi.....	MS	N					
26. Missouri.....	MO	N					
27. Montana.....	MT	N					
28. Nebraska.....	NE	N					
29. Nevada.....	NV	N					
30. New Hampshire.....	NH	N					
31. New Jersey.....	NJ	N					
32. New Mexico.....	NM	N					
33. New York.....	NY	N					
34. North Carolina.....	NC	N					
35. North Dakota.....	ND	N					
36. Ohio.....	OH	L	1,274		(15,162)	(5,670)	
37. Oklahoma.....	OK	N					
38. Oregon.....	OR	N					
39. Pennsylvania.....	PA	L					
40. Rhode Island.....	RI	N					
41. South Carolina.....	SC	N					
42. South Dakota.....	SD	N					
43. Tennessee.....	TN	L					
44. Texas.....	TX	N					
45. Utah.....	UT	N					
46. Vermont.....	VT	N					
47. Virginia.....	VA	N					
48. Washington.....	WA	N					
49. West Virginia.....	WV	L	8,436				
50. Wisconsin.....	WI	L					
51. Wyoming.....	WY	N					
52. American Samoa.....	AS	N					
53. Guam.....	GU	N					
54. Puerto Rico.....	PR	N					
55. US Virgin Islands.....	VI	N					
56. Northern Mariana Islands.....	MP	N					
57. Canada.....	CAN	N					
58. Aggregate Other Alien.....	OT	XXX	0	0	0	0	0
59. Totals.....	XXX		36,923	0	(15,296)	(6,115)	1

DETAILS OF WRITE-INS

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

(a) Active Status Count

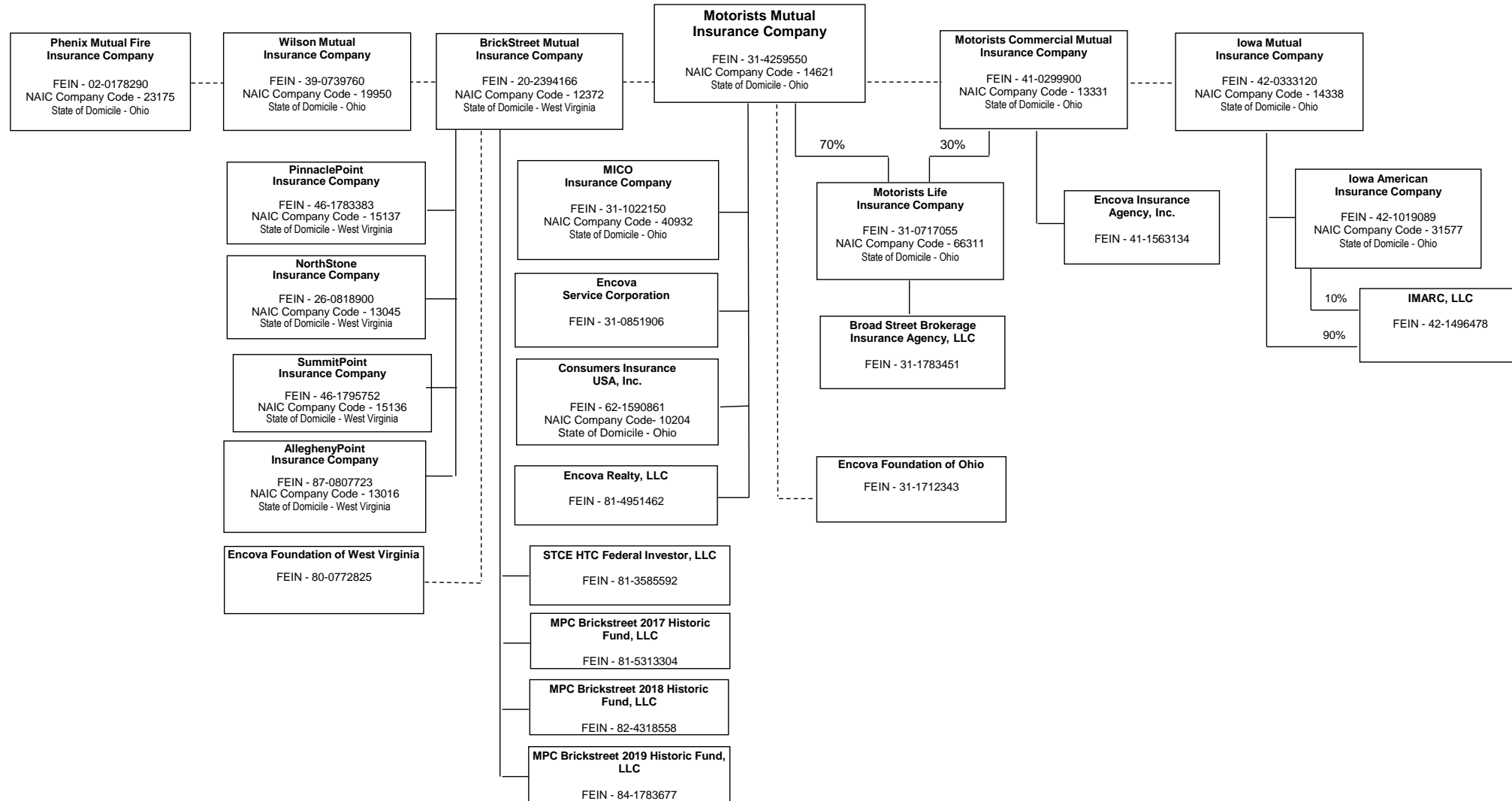
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 8

R - Registered - Non-domiciled RRGs.....

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
(other than their state of domicile - See DSLI)..... 0

Q - Qualified - Qualified or accredited reinsurer.....
N - None of the above - Not allowed to write business in the state.....

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12

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

Aster Explanation

1	The company is a mutual property/casualty insurer and an affiliate of Encova Mutual Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of the Group through an interlocking board of directors.
2	This company is a stock subsidiary of BrickStreet Mutual Insurance Company with ultimate control of that parent as described in Note 1
3	The entity is a subsidiary of an insurer that is an affiliate of Encova Mutual Insurance Group. With ultimate control of that insurer as described in Note 1
4	Schedule Y, Parts 1 and 1A, includes the Encova Foundation of Ohio, a 501(c)(3) tax-exempt private foundation incorporated on 7/12/2000.
5	Schedule Y, Parts 1 and 1A, includes Encova Foundation of West Virginia, Inc, a 501(c)(3) tax-exempt private foundation incorporated on December 23, 2011.
6	NorthStone Insurance Company and AlleghenyPoint Insurance Company redomesticated from Pennsylvania to West Virginia on 6/24/2020.

Q12.1

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	20		0.000	
2. Allied lines.....	27		0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....	(2,188)		0.000	
5. Commercial multiple peril.....			0.000	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	370		0.000	
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	(94)		0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....			0.000	
17.1 Other liability-occurrence.....	233		0.000	
17.2 Other liability-claims made.....			0.000	
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....			0.000	
18.2 Products liability-claims made.....			0.000	
19.1, 19.2 Private passenger auto liability.....	(245)	(14,188)	5,788.845	
19.3, 19.4 Commercial auto liability.....			0.000	
21. Auto physical damage.....	(311)	(1,108)	356.597	
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....			0.000	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	(2,188)	(15,296)	699.032	

DETAILS OF WRITE-INS

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

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	551	551	
2. Allied lines.....	768	768	
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....	19,704	19,704	
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	370	370	
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....	369	369	
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1 Other liability-occurrence.....	392	392	
17.2 Other liability-claims made.....			
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....			
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....	8,281	8,281	
19.3 19.4 Commercial auto liability.....			
21. Auto physical damage.....	6,488	6,488	
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	
35. Totals.....	36,923	36,923	

DETAILS OF WRITE-INS

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

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total and LAE Savings/Deficiency (Cols. 1 + 11 + 12)
1. 2017 + Prior.....			.....0			.....0				.....0	.....0	.....0	
2. 2018.....			.....0			.....0				.....0	.....0	.....0	
3. Subtotals 2018 + Prior.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	
4. 2019.....			.....0			.....0				.....0	.....0	.....0	
5. Subtotals 2019 + Prior.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	
6. 2020.....	.....XXX	.....XXX	.....XXX	.....XXX		.....0	.....XXX			.....0	.....XXX	.....XXX	.....X
7. Totals.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	
8. Prior Year-End's Surplus As Regards Policyholders	.....12,068										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13 As % of Lin
											1. ....0.0 %	2. ....0.0 %	3.
													Col. 13 Lin
													4.

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Respc
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	<u>NC</u>
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	<u>NC</u>
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	<u>NC</u>
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	<u>NC</u>

Explanation:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 Decem Prior Ye Admitted
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Fees Receivable.....	30		30	
2597. Summary of remaining write-ins for Line 25.....	30	0	30	

MICO INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year End December 3
1. Book/adjusted carrying value, December 31 of prior year.....	428,775	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	14,000	
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(14,533)	
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	428,242	
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	428,242	

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year End December 3
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	10,808,059	
2. Cost of bonds and stocks acquired.....	1,395,781	
3. Accrual of discount.....	1,056	
4. Unrealized valuation increase (decrease).....	(24,434)	
5. Total gain (loss) on disposals.....	10,444	
6. Deduct consideration for bonds and stocks disposed of.....	1,290,509	
7. Deduct amortization of premium.....	43,159	
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	8,027	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	10,849,210	
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	10,849,210	

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December Prior Year
BONDS								
1. NAIC 1 (a).....	8,052,092	573,254	490,637	(2,600)	8,145,081	8,052,092	8,132,109	8,1
2. NAIC 2 (a).....	632,354	57,505	99,805	(389)	525,404	632,354	589,665	5
3. NAIC 3 (a).....	45,563			188	29,611	45,563	45,750	
4. NAIC 4 (a).....							0	
5. NAIC 5 (a).....							0	
6. NAIC 6 (a).....							0	
7. Total Bonds.....	8,730,009	630,758	590,442	(2,801)	8,700,095	8,730,009	8,767,524	8,7
PREFERRED STOCK								
8. NAIC 1.....							0	
9. NAIC 2.....							0	
10. NAIC 3.....							0	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	0	0	0	0	0	0	0	
15. Total Bonds and Preferred Stock.....	8,730,009	630,758	590,442	(2,801)	8,700,095	8,730,009	8,767,524	8,7

QSI02

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

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

**Sch. DA - Verification
NONE**

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

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

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	874,636	
2. Cost of cash equivalents acquired.....	1,512,273	
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	1,403,817	
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	983,092	
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	983,092	

**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 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment
		City	State								
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated											
	Crescent Senior Secured Floating Rate Fund.....	Dover.....	DE.....	Crescent Capital Group LP.....		05/01/2007....				4,066	
2599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							0	4,066	0	0
4899999	Subtotal - Unaffiliated.....							0	4,066	0	0
5099999	Totals.....							0	4,066	0	0

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.					
NONE																		

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admir
Bonds - U.S. States, Territories and Possessions									
68609T A6 5	OREGON ST.....		07/09/2020.....	CITIGROUP GLOBAL MARKETS INC.....		50,000	50,000		1FE..
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					50,000	50,000	0	
Bonds - U.S. Special Revenue and Special Assessment									
220245 L8 5	CORPUS CHRISTI TEX UTIL SYS REV.....		08/12/2020.....	Various.....		101,960	100,000	.86	1FE..
3132DV 7B 5	FH SD8090 - RMBS.....		08/28/2020.....	GOLDMAN.....		231,083	224,284	162	1FE..
59447T XX 6	MICHIGAN FIN AUTH REV.....		08/14/2020.....	BARCLAYS CAPITAL INC.....		85,320	75,000	543	1FE..
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL.....		08/06/2020.....	Jefferies.....		54,892	50,000	968	1FE..
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					473,254	449,284	1,759	
Bonds - Industrial and Miscellaneous									
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY.....		08/05/2020.....	GOLDMAN.....		50,000	50,000		1FE..
708696 BZ 1	PENNSYLVANIA ELECTRIC CO.....		07/20/2020.....	DEUTSCHE BANK SECURITIES, INC.....		57,505	50,000	255	2FE..
3899999	Total - Bonds - Industrial and Miscellaneous.....					107,505	100,000	255	
8399997	Total - Bonds - Part 3.....					630,758	599,284	2,014	
8399999	Total - Bonds.....					630,758	599,284	2,014	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
004225 10 8	ACADIA PHARMACEUTICALS ORD.....		07/16/2020.....	ITG INC.....	6.000	329	XXX		
00434H 10 8	ACCELERON PHARMA ORD.....		07/16/2020.....	ITG INC.....	3.000	293	XXX		
007903 10 7	ADVANCED MICRO DEVICES ORD.....		07/16/2020.....	ITG INC.....	7.000	384	XXX		
023436 10 8	AMEDISYS ORD.....		07/16/2020.....	ITG INC.....	2.000	421	XXX		
03272L 10 8	ANAPLAN ORD.....		07/16/2020.....	ITG INC.....	7.000	310	XXX		
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD.....		07/16/2020.....	ITG INC.....	9.000	460	XXX		
05338G 10 6	AVALARA ORD.....		07/16/2020.....	ITG INC.....	4.000	497	XXX		
05352A 10 0	AVANTOR ORD.....		07/16/2020.....	ITG INC.....	17.000	320	XXX		
05464C 10 1	AXON ENTERPRISE ORD.....		07/16/2020.....	ITG INC.....	4.000	365	XXX		
163092 10 9	CHEGG ORD.....		07/16/2020.....	ITG INC.....	7.000	499	XXX		
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD.....		07/16/2020.....	ITG INC.....	6.000	605	XXX		
23804L 10 3	DATADOG CL A ORD.....		07/16/2020.....	ITG INC.....	8.000	680	XXX		
29355A 10 7	ENPHASE ENERGY ORD.....		07/16/2020.....	ITG INC.....	6.000	346	XXX		
29978A 10 4	EVERBRIDGE ORD.....		07/16/2020.....	ITG INC.....	2.000	262	XXX		
31188V 10 0	FASTLY CL A ORD.....		07/16/2020.....	ITG INC.....	3.000	235	XXX		
338307 10 1	FIVE9 ORD.....		07/16/2020.....	ITG INC.....	4.000	444	XXX		
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD.....		07/16/2020.....	ITG INC.....	3.000	217	XXX		
40131M 10 9	GUARDANT HEALTH ORD.....		07/16/2020.....	ITG INC.....	3.000	247	XXX		
44891N 10 9	IAC INTERACTIVE ORD.....		07/01/2020.....	ITG INC.....	4.000	233	XXX		
452907 10 8	IMMUNOMEDICS ORD.....		07/16/2020.....	ITG INC.....	11.000	455	XXX		
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD.....		07/16/2020.....	ITG INC.....	7.000	208	XXX		
48251W 10 4	KKR AND CO ORD.....		07/16/2020.....	ITG INC.....	26.000	897	XXX		
539183 10 3	LIVONGO HEALTH ORD.....		07/16/2020.....	ITG INC.....	3.000	311	XXX		
57667L 10 7	MATCH GROUP ORD.....		07/01/2020.....	ITG INC.....	8.634	498	XXX		
609839 10 5	MONOLITHIC POWER SYSTEMS ORD.....		07/16/2020.....	ITG INC.....	3.000	734	XXX		
70614W 10 0	PELTON INTERACTIVE ORD.....		07/16/2020.....	ITG INC.....	4.000	247	XXX		
72352L 10 6	PINTEREST CL A ORD.....		07/16/2020.....	ITG INC.....	21.000	516	XXX		
74838J 10 1	QUIDEL ORD.....		07/16/2020.....	ITG INC.....	1.000	243	XXX		
75615P 10 3	REATA PHARMACEUTICALS CL A ORD.....		07/16/2020.....	ITG INC.....	1.000	153	XXX		
759916 10 9	REPLIGEN ORD.....		07/16/2020.....	ITG INC.....	2.000	265	XXX		
77512D 10 2	ROKU CL A ORD.....		07/16/2020.....	ITG INC.....	2.000	266	XXX		

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admir
83088V 10 2	SLACK TECHNOLOGIES CL A ORD.....		07/16/2020.....	ITG INC.....	15.000	475	XXX		
83417M 10 4	SOLAREEDGE TECHNOLOGIES ORD.....	C.....	07/16/2020.....	ITG INC.....	2.000	329	XXX		
872590 10 4	T MOBILE US ORD.....		07/16/2020.....	ITG INC.....	6.000	624	XXX		
875372 20 3	TANDEM DIABETES CARE ORD.....		07/16/2020.....	ITG INC.....	2.000	198	XXX		
87918A 10 5	TELADOC HEALTH ORD.....		07/16/2020.....	ITG INC.....	3.000	657	XXX		
88025U 10 9	10X GENOMICS CL A ORD.....		07/16/2020.....	ITG INC.....	2.000	178	XXX		
89531P 10 5	TREX ORD.....		07/16/2020.....	ITG INC.....	2.000	265	XXX		
90353T 10 0	UBER TECHNOLOGIES ORD.....		07/16/2020.....	ITG INC.....	18.000	583	XXX		
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD.....		07/16/2020.....	ITG INC.....	7.000	1,748	XXX		
G0250X 10 7	AMCOR ORD.....	C.....	07/16/2020.....	ITG INC.....	68.000	732	XXX		
G6674U 10 8	NOVOCURE ORD.....	C.....	07/16/2020.....	ITG INC.....	4.000	243	XXX		
L8681T 10 2	SPOTIFY TECHNOLOGY ORD.....	C.....	07/16/2020.....	ITG INC.....	1.000	270	XXX		
N14506 10 4	ELASTIC ORD.....	C.....	07/16/2020.....	ITG INC.....	2.000	177	XXX		
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					18,459	XXX	0	
9799997	Total - Common Stocks - Part 3.....					18,459	XXX	0	
9799999	Total - Common Stocks.....					18,459	XXX	0	
9899999	Total - Preferred and Common Stocks.....					18,459	XXX	0	
9999999	Total - Bonds, Preferred and Common Stocks.....					649,217	XXX	2,014	

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
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
38377R	VK 8		09/01/2020	Paydown		2,939	2,939	3,102	3,015		(77)		(77)		2,939			0	56	04/20/2039
0599999	Total - Bonds - U.S. Government					2,939	2,939	3,102	3,015	0	(77)	0	(77)	0	2,939	0	0	0	56	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3131XT	QN 3		09/01/2020	Paydown		7,991	7,991	8,252	8,215		(224)		(224)		7,991		0	0	180	11/01/2045
3131XV	F6 7		09/01/2020	Paydown		17,807	17,807	18,405	18,347		(540)		(540)		17,807		0	0	361	10/01/2041
31329J	PX 9		09/01/2020	Paydown		3,269	3,269	3,379	3,366		(97)		(97)		3,269		0	0	65	08/01/2042
31329K	X3 3		09/01/2020	Paydown		26,089	26,089	26,195	26,158		(69)		(69)		26,089		0	0	611	03/01/2038
3132A4	6K 9		09/01/2020	Paydown		4,681	4,681	4,836	4,822		(141)		(141)		4,681		0	0	110	03/01/2042
3132A5	AY 1		09/01/2020	Paydown		4,748	4,748	4,772	4,764		(17)		(17)		4,748		0	0	111	07/01/2043
3132A5	E8 4		09/01/2020	Paydown		16,910	16,910	17,724	17,709		(799)		(799)		16,910		0	0	393	04/01/2046
3136A4	DA 4		09/01/2020	Paydown		2,068	2,068	2,120	2,084		(15)		(15)		2,068		0	0	35	05/25/2030
3136A5	YC 4		09/01/2020	Paydown		2,201	2,201	2,247	2,225		(23)		(23)		2,201		0	0	38	04/25/2031
3136A6	CK 8		09/01/2020	Paydown		2,879	2,879	3,065	2,933		(55)		(55)		2,879		0	0	66	12/25/2039
3138MQ	4E 0		09/01/2020	Paydown		1,559	1,559	1,621	1,596		(37)		(37)		1,559		0	0	26	01/01/2028
3138WD	3Z 2		09/01/2020	Paydown		13,581	13,581	14,533	14,353		(772)		(772)		13,581		0	0	349	02/01/2045
3138WE	KK 4		09/01/2020	Paydown		5,181	5,181	5,458	5,434		(252)		(252)		5,181		0	0	123	04/01/2045
3138WF	TA 4		09/01/2020	Paydown		5,007	5,007	5,251	5,204		(197)		(197)		5,007		0	0	114	10/01/2045
31397Q	LT 3		09/01/2020	Paydown		1,000	1,000	1,052	1,020		(20)		(20)		1,000		0	0	20	04/25/2040
31398V	7F 7		09/01/2020	Paydown		759	759	806	783		(24)		(24)		759		(0)	(0)	20	03/15/2025
3140F1	YB 2		09/01/2020	Paydown		10,679	10,679	11,193	11,185		(506)		(506)		10,679		0	0	257	06/01/2046
3140FP	DG 1		09/01/2020	Paydown		33,626	33,626	35,254	35,068		(1,443)		(1,443)		33,626		0	0	885	06/01/2047
3140X4	M4 5		09/01/2020	Paydown		22,824	22,824	23,355	23,324		(500)		(500)		22,824		(0)	(0)	460	07/01/2034
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					182,858	182,858	189,520	188,591	0	(5,733)	0	(5,733)	0	182,858	0	0	0	4,224	XXX
Bonds - Industrial and Miscellaneous																				
035242	AA 4		06/29/2020	Adjustment		52,563	50,000	49,313	49,767		38		38		49,805		2,758	2,758	1,276	01/17/2023
126650	CJ 7		07/20/2020	Maturity @ 100.00		50,000	50,000	49,963	49,996		4		4		50,000		0	0	1,400	07/20/2020
23305Y	AD 1		09/01/2020	Paydown		3,049	3,049	3,080	3,051		(2)		(2)		3,049		0	0	92	08/12/2044
263901	AC 4		07/15/2020	Maturity @ 100.00		50,000	50,000	53,948	50,279		(279)		(279)		50,000		0	0	1,875	07/15/2020
29366A	AA 2		06/01/2020	Paydown									0				0	0	41	09/01/2023
34528Q	EC 4		08/15/2020	Various		100,000	100,000	100,594	100,099		(99)		(99)		100,000		0	0	1,593	08/15/2022
46625H	HZ 6		09/16/2020	Not Available		51,423	50,000	50,912	50,152		(80)		(80)		50,072		1,350	1,350	1,998	05/10/2021
617459	AD 4		09/01/2020	Paydown		1,719	1,719	1,765	1,724		(5)		(5)		1,719		0	0	60	06/17/2044
693476	BL 6		08/11/2020	Maturity @ 100.00		50,000	50,000	52,619	50,211		(211)		(211)		50,000		0	0	2,188	08/11/2020
74456Q	AX 4		08/15/2020	Maturity @ 100.00		50,000	50,000	52,378	50,188		(188)		(188)		50,000		0	0	1,750	08/15/2020
872590	11 2		07/22/2020	ITG INC.		2	16						0				2	2		
3899999	Total - Bonds - Industrial and Miscellaneous					408,755	404,784	414,570	405,466	0	(820)	0	(820)	0	404,645	0	4,110	4,110	12,273	XXX
8399997	Total - Bonds - Part 4					594,552	590,581	607,191	597,072	0	(6,630)	0	(6,630)	0	590,442	0	4,110	4,110	16,553	XXX
8399999	Total - Bonds					594,552	590,581	607,191	597,072	0	(6,630)	0	(6,630)	0	590,442	0	4,110	4,110	16,553	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
037833	10 0		08/31/2020	ITG INC.		2,000	770	XXX	114	(75,450)			75,564		114		656	656	3	XXX

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For rei gn	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
053332 10 2	AUTOZONE ORD.....		07/16/2020	ITG INC.....	1.000	1,151	XXX	854	1,191	(338)			(338)		854		298	298		XXX
127686 10 3	CAESARS ENTERTAINMENT ORD.....		07/21/2020	CORPORATE ACTION.....	29.000	360	XXX	247	394	(147)			(147)		247		113	113		XXX
166764 10 0	CHEVRON ORD.....		07/16/2020	ITG INC.....	8.000	699	XXX	953	964	(12)			(12)		953		(254)	(254)	21	XXX
172967 42 4	CITIGROUP ORD.....		07/16/2020	ITG INC.....	14.000	715	XXX	803	1,118	(315)			(315)		803		(88)	(88)	14	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD.....		07/16/2020	ITG INC.....	12.000	116	XXX	177	187	(9)			(9)		177		(62)	(62)	2	XXX
437076 10 2	HOME DEPOT ORD.....		07/16/2020	ITG INC.....	2.000	513	XXX	354	437	(83)			(83)		354		159	159	6	XXX
44919P 50 8	MATCH GROUP, INC.....		07/01/2020	VARIOUS.....	4.000	731	XXX	731	996	(266)			(266)		731		0	0		XXX
458140 10 0	INTEL ORD.....		07/16/2020	ITG INC.....	11.000	648	XXX	537	658	(121)			(121)		537		110	110	7	XXX
46625H 10 0	JPMORGAN CHASE ORD.....		07/16/2020	ITG INC.....	11.000	1,091	XXX	396	1,533	(1,138)			(1,138)		396		695	695	30	XXX
54142L 10 9	LOGMEIN ORD.....		08/31/2020	CORPORATE ACTION.....	2.000	172	XXX	175	171	4			4		175		(3)	(3)		XXX
57667L 10 7	MATCH GROUP ORD.....		07/13/2020	CORPORATE ACTION.....	0.634	55	XXX	37					0		37		18	18		XXX
59156R 10 8	METLIFE ORD.....		07/16/2020	ITG INC.....	12.000	463	XXX	543	612	(69)			(69)		543		(81)	(81)	11	XXX
617446 44 8	MORGAN STANLEY ORD.....		07/16/2020	ITG INC.....	11.000	573	XXX	270	562	(292)			(292)		270		303	303	8	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD.....		07/16/2020	ITG INC.....	17.000	288	XXX	768	701	67			67		768		(480)	(480)	27	XXX
76118Y 10 4	RESIDEO TECHNOLOGIES ORD.....		07/16/2020	ITG INC.....	8.000	105	XXX	176	95	81			81		176		(71)	(71)		XXX
88160R 10 1	TESLA ORD.....		08/31/2020	XXX			XXX		(3,710)	3,710			3,710				0	0		XXX
G0403H 10 8	AON CL A ORD.....	C	07/16/2020	ITG INC.....	11.000	2,223	XXX	1,805		(487)			(487)		1,805		418	418	10	XXX
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	C	07/16/2020	ITG INC.....	12.000	445	XXX	401	489	(87)			(87)		401		44	44	9	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					11,116	XXX	9,341	(69,050)	76,064	0	0	76,064	0	9,341	0	1,775	1,775	148	XXX
9799997	Total - Common Stocks - Part 4.....					11,116	XXX	9,341	(69,050)	76,064	0	0	76,064	0	9,341	0	1,775	1,775	148	XXX
9799999	Total - Common Stocks.....					11,116	XXX	9,341	(69,050)	76,064	0	0	76,064	0	9,341	0	1,775	1,775	148	XXX
9899999	Total - Preferred and Common Stocks.....					11,116	XXX	9,341	(69,050)	76,064	0	0	76,064	0	9,341	0	1,775	1,775	148	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					605,667	XXX	616,532	528,022	76,064	(6,630)	0	69,434	0	599,783	0	5,884	5,884	16,701	XXX

QE05.1

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

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

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

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

Sch. DB - Pt. E
NONE

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....1,442 Book/Adjusted Carrying Value \$.....1,442
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter		
					6 First Month	7 Second Month	8 Third Month
Open Depositories							
BNY Mellon..... Pittsburgh, PA.....					(2,431)	223	2
0199999. Total Open Depositories.....	XXX	XXX	0	0	(2,431)	223	2
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(2,431)	223	2
0599999. Total Cash.....	XXX	XXX	0	0	(2,431)	223	2

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received Durin
All Other Money Market Mutual Funds								
000000 00 0	FIDELITY.....		07/01/2019.....			50,000		
316175 10 8	FIDELITY IMM:GOVT I.....		09/30/2020.....	.010		933,092	.8	
8699999	Total - All Other Money Market Mutual Funds.....					983,092	.8	
8899999	Total - Cash Equivalents.....					983,092	.8	

QE14