*40932202120100101*

# QUARTERLY STATEMENT

**As of March 31, 2021**

of the Condition and Affairs of the

# MICO INSURANCE COMPANY

NAIC Group Code.....291, 291 (Current Period) (Prior Period) NAIC Company Code..... 40932 Employer's ID Number..... 31-1022150

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... November 30, 1981 Commenced Business..... December 3, 1981

| | | |
|---|---|---|
| Statutory Home Office | 471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | |
| Main Administrative Office | 471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 614-225-8211<br>*(Area Code) (Telephone Number)* |
| Mail Address | 471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215<br>*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)* | |
| Primary Location of Books and Records | 471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 614-225-8211<br>*(Area Code) (Telephone Number)* |
| Internet Web Site Address | ENCOVA.COM | |
| Statutory Statement Contact | AMY E KUHLMAN<br>*(Name)* | 614-225-8285<br>*(Area Code) (Telephone Number) (Extension)* |
| | ACCOUNTING@ENCOVA.COM<br>*(E-Mail Address)* | 614-225-8330<br>*(Fax Number)* |

## OFFICERS

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

## OTHER

GREGORY ARTHUR BURTON EXECUTIVE CHAIR

## DIRECTORS OR TRUSTEES

JEFFREY LEIGH BENINTENDI GRADY BRENDAN CAMPBELL JAMES CHRISTOPHER HOWAT THOMAS JOSEPH OBROKTA JR.
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) | (Signature) | (Signature) |
| THOMAS JOSEPH OBROKTA JR. | MARCHELLE ELAINE MOORE | JAMES CHRISTOPHER HOWAT |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| PRESIDENT & CHIEF EXECUTIVE OFFICER | SECRETARY | TREASURER |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This ________ day of ____________________

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 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | 4 December 31 Prior Year Net Admitted Assets |
|---|---|---|---|---|
| 1. Bonds | 8,590,605 | | 8,590,605 | 8,645,221 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | 0 | |
| 2.2 Common stocks | 2,600,741 | | 2,600,741 | 2,427,700 |
| 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 $..........0 encumbrances) | | | 0 | |
| 5. Cash ($.....(1,386)), cash equivalents ($.....1,358,100) and short-term investments ($..........0) | 1,356,714 | | 1,356,714 | 956,120 |
| 6. Contract loans (including $..........0 premium notes) | | | 0 | |
| 7. Derivatives | | | 0 | |
| 8. Other invested assets | 304,681 | | 304,681 | 438,264 |
| 9. Receivables for securities | | | 0 | |
| 10. Securities lending reinvested collateral assets | | | 0 | |
| 11. Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 12,852,742 | 0 | 12,852,742 | 12,467,305 |
| 13. Title plants less $..........0 charged off (for Title insurers only) | | | 0 | |
| 14. Investment income due and accrued | 44,915 | | 44,915 | 44,572 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 111,675 | 3,509 | 108,166 | 55,463 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums) | 783,378 | | 783,378 | 272,851 |
| 15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0) | | | 0 | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 34,129 | | 34,129 | (13,546) |
| 16.2 Funds held by or deposited with reinsured companies | 917,801 | | 917,801 | |
| 16.3 Other amounts receivable under reinsurance contracts | | | 0 | |
| 17. Amounts receivable relating to uninsured plans | | | 0 | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 27,489 | | 27,489 | 27,489 |
| 18.2 Net deferred tax asset | | | 0 | |
| 19. Guaranty funds receivable or on deposit | | | 0 | |
| 20. Electronic data processing equipment and software | | | 0 | |
| 21. Furniture and equipment, including health care delivery assets ($..........0) | | | 0 | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | 0 | |
| 23. Receivables from parent, subsidiaries and affiliates | | | 0 | 19,914 |
| 24. Health care ($..........0) and other amounts receivable | | | 0 | |
| 25. Aggregate write-ins for other than invested assets | 8,028 | 0 | 8,028 | 2,404 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25) | 14,780,158 | 3,509 | 14,776,649 | 12,876,452 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | 0 | |
| 28. Total (Lines 26 and 27) | 14,780,158 | 3,509 | 14,776,649 | 12,876,452 |

**DETAILS OF WRITE-INS**

| | | | | |
|---|---|---|---|---|
| 1101. | | | 0 | |
| 1102. | | | 0 | |
| 1103. | | | 0 | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. Fees Receivable | 6,644 | | 6,644 | 1,932 |
| 2502. Surchrges Receivable | 1,384 | | 1,384 | 472 |
| 2503. | | | 0 | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 | 0 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above) | 8,028 | 0 | 8,028 | 2,404 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>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) | | 17,234 |
| 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)) | 66,266 | 52,266 |
| 7.2 | Net deferred tax liability | 135,698 | 134,834 |
| 8. | Borrowed money $..........0 and interest thereon $..........0 | | |
| 9. | Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....1,481,030 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) | 1,307,154 | 67,011 |
| 13. | Funds held by company under reinsurance treaties | 47,675 | 322,016 |
| 14. | Amounts withheld or retained by company for account of others | | |
| 15. | Remittances and items not allocated | 97,335 | (200,476) |
| 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 | 550,116 | |
| 20. | Derivatives | | |
| 21. | Payable for securities | 99,953 | |
| 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 | (232,876) | 779 |
| 26. | Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 2,071,322 | 393,664 |
| 27. | Protected cell liabilities | | |
| 28. | Total liabilities (Lines 26 and 27) | 2,071,322 | 393,664 |
| 29. | Aggregate write-ins for special surplus funds | 0 | 0 |
| 30. | Common capital stock | 2,252,000 | 2,252,000 |
| 31. | Preferred capital stock | | |
| 32. | Aggregate write-ins for other than special surplus funds | 0 | 0 |
| 33. | Surplus notes | | |
| 34. | Gross paid in and contributed surplus | 1,126,000 | 1,126,000 |
| 35. | Unassigned funds (surplus) | 9,327,327 | 9,104,789 |
| 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) | 12,705,327 | 12,482,789 |
| 38. | Totals (Page 2, Line 28, Col. 3) | 14,776,649 | 12,876,453 |

## DETAILS OF WRITE-INS

| | | | |
|---|---|---|---|
| 2501. | Surcharge Payable | 1,611 | 779 |
| 2502. | Misc. liability | (234,487) | |
| 2503. | | | |
| 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) | (232,876) | 779 |
| 2901. | | | |
| 2902. | | | |
| 2903. | | | |
| 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. | | | |
| 3202. | | | |
| 3203. | | | |
| 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 $.....1,247,021) | 293,412 | | 67,190 |
| 1.2 Assumed (written $..........0) | | | |
| 1.3 Ceded (written $.....1,247,021) | 293,412 | | 67,190 |
| 1.4 Net (written $..........0) | 0 | 0 | 0 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year $..........0): | | | |
| 2.1 Direct | 207,176 | (12,843) | 7,941 |
| 2.2 Assumed | | | |
| 2.3 Ceded | 207,176 | (12,843) | 7,941 |
| 2.4 Net | 0 | 0 | 0 |
| 3. Loss adjustment expenses incurred | | | |
| 4. Other underwriting expenses incurred | | | |
| 5. Aggregate write-ins for underwriting deductions | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5) | 0 | 0 | 0 |
| 7. Net income of protected cells | | | |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7) | 0 | 0 | 0 |
| **INVESTMENT INCOME** | | | |
| 9. Net investment income earned | 46,820 | 57,577 | 203,329 |
| 10. Net realized capital gains (losses) less capital gains tax of $.....25,499 | 98,346 | 330 | 6,160 |
| 11. Net investment gain (loss) (Lines 9 + 10) | 145,166 | 57,907 | 209,489 |
| **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 | 5,436 | | 1,128 |
| 14. Aggregate write-ins for miscellaneous income | 0 | 0 | (4,792) |
| 15. Total other income (Lines 12 through 14) | 5,436 | 0 | (3,664) |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 150,602 | 57,907 | 205,825 |
| 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) | 150,602 | 57,907 | 205,825 |
| 19. Federal and foreign income taxes incurred | (11,499) | 13,828 | 49,019 |
| 20. Net income (Line 18 minus Line 19) (to Line 22) | 162,101 | 44,079 | 156,806 |
| **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 21. Surplus as regards policyholders, December 31 prior year | 12,482,788 | 12,067,776 | 12,067,776 |
| 22. Net income (from Line 20) | 162,101 | 44,079 | 156,806 |
| 23. Net transfers (to) from Protected Cell accounts | | | |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....66,373 | 127,675 | (445,847) | 342,785 |
| 25. Change in net unrealized foreign exchange capital gain (loss) | | | |
| 26. Change in net deferred income tax | (67,238) | 38,960 | (84,579) |
| 27. Change in nonadmitted assets | | (39,012) | |
| 28. Change in provision for reinsurance | | | |
| 29. Change in surplus notes | | | |
| 30. Surplus (contributed to) withdrawn from protected cells | | | |
| 31. Cumulative effect of changes in accounting principles | | | |
| 32. Capital changes: | | | |
| 32.1 Paid in | | | |
| 32.2 Transferred from surplus (Stock Dividend) | | | |
| 32.3 Transferred to surplus | | | |
| 33. Surplus adjustments: | | | |
| 33.1 Paid in | | | |
| 33.2 Transferred to capital (Stock Dividend) | | | |
| 33.3 Transferred from capital | | | |
| 34. Net remittances from or (to) Home Office | | | |
| 35. Dividends to stockholders | | | |
| 36. Change in treasury stock | | | |
| 37. Aggregate write-ins for gains and losses in surplus | 0 | 0 | 0 |
| 38. Change in surplus as regards policyholders (Lines 22 through 37) | 222,538 | (401,820) | 415,012 |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 12,705,326 | 11,665,957 | 12,482,788 |

**DETAILS OF WRITE-INS**

| | | | |
|---|---|---|---|
| 0501. | | | |
| 0502. | | | |
| 0503. | | | |
| 0598. Summary of remaining write-ins for Line 5 from overflow page | 0 | 0 | 0 |
| 0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above) | 0 | 0 | 0 |
| 1401. Miscellaneous Revenue | | | (4,792) |
| 1402. | | | |
| 1403. | | | |
| 1498. Summary of remaining write-ins for Line 14 from overflow page | 0 | 0 | 0 |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above) | 0 | 0 | (4,792) |
| 3701. | | | |
| 3702. | | | |
| 3703. | | | |
| 3798. Summary of remaining write-ins for Line 37 from overflow page | 0 | 0 | 0 |
| 3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above) | 0 | 0 | 0 |

# 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 | 676,913 | | (261,303) |
| 2. | Net investment income | 61,878 | 78,986 | (1,190,328) |
| 3. | Miscellaneous income | 5,436 | | (3,664) |
| 4. | Total (Lines 1 through 3) | 744,227 | 78,986 | (1,455,295) |
| 5. | Benefit and loss related payments | 965,476 | (5,172) | (12,693) |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 17,234 | (2,532) | (1,475,464) |
| 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) | 982,710 | (7,704) | (1,461,678) |
| 11. | Net cash from operations (Line 4 minus Line 10) | (238,483) | 86,690 | 6,383 |
| | **CASH FROM INVESTMENTS** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 1,504,090 | 434,656 | 2,760,301 |
| | 12.2 Stocks | 19,315 | 453 | 49,138 |
| | 12.3 Mortgage loans | | | |
| | 12.4 Real estate | | | |
| | 12.5 Other invested assets | 146,460 | | |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | | |
| | 12.7 Miscellaneous proceeds | 99,953 | (15) | |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 1,769,818 | 435,094 | 2,809,439 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 1,454,968 | 459,684 | 2,736,866 |
| | 13.2 Stocks | 26,025 | (470) | 71,954 |
| | 13.3 Mortgage loans | | | |
| | 13.4 Real estate | | | |
| | 13.5 Other invested assets | 3,969 | 5,043 | 17,443 |
| | 13.6 Miscellaneous applications | | | |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 1,484,962 | 464,257 | 2,826,263 |
| 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) | 284,856 | (29,163) | (16,824) |
| | **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) | 354,221 | (17,728) | 90,628 |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6) | 354,221 | (17,728) | 90,628 |
| | **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) | 400,594 | 39,800 | 80,187 |
| 19. | Cash, cash equivalents and short-term investments: | | | |
| | 19.1 Beginning of year | 956,120 | 875,933 | 875,933 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 1,356,714 | 915,733 | 956,120 |

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

| | | | | |
|---|---|---|---|---|
| 20.0001 | | | | |

# NOTES TO FINANCIAL STATEMENTS

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

A. Accounting Practices

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

| | SSAP # | F/S Page | F/S Line # | Current Year to Date | 2020 |
|---|---|---|---|---|---|
| **NET INCOME** | | | | | |
| (1) The Company state basis (Page 4, Line 20, Columns 1 & 3) | XXX | XXX | XXX | $ 162,101 | $ 156,806 |
| (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 | $ 162,101 | $ 156,806 |
| **SURPLUS** | | | | | |
| (5) The Company state basis (Page 3, line 37, Columns 1 & 2) | XXX | XXX | XXX | $ 12,705,327 | $ 12,482,789 |
| (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 | $ 12,705,327 | $ 12,482,789 |

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

C. Accounting Policy

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

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

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

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

D. Going Concern

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

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

No significant changes

**Note 3 – Business Combinations and Goodwill**

No significant changes

**Note 4 – Discontinued Operations**

No significant changes

**Note 5 – Investments**

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

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

Not Applicable

(3) Recognized OTTI securities

Not Applicable

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

| | | | |
|---|---|---|---|
| a. The aggregate amount of unrealized losses: | 1. Less than 12 Months | $ | 19,962 |
| | 2. 12 Months or Longer | $ | |
| b. The aggregate related fair value of securities with unrealized losses: | 1. Less than 12 Months | $ | 1,085,635 |
| | 2. 12 Months or Longer | $ | |

# NOTES TO FINANCIAL STATEMENTS

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

Not Applicable

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

Not Applicable

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

Not Applicable

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

Not Applicable

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

Not Applicable

M. Working Capital Finance Investments

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

Not Applicable

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

Not Applicable

N. Offsetting and Netting of Assets and Liabilities

Not Applicable

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

No significant changes

**Note 7 – Investment Income**

No significant changes

**Note 8 – Derivative Instruments**

A. Derivatives Under *SSAP No. 86 – Derivatives*

Not Applicable

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

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

a. Scheduled Amortization

Not Applicable

b. Total Deferred Balance

Not Applicable

c. Reconciliation of Amortization

Not Applicable

**Note 9 – Income Taxes**

No significant changes

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

A. Nature of the Relationship Involved

Effective January 1, 2021, a mutual holding company structure went into effect. Through this conversion, the Company's parent company and mutual affiliates became stock companies under Encova Holdings, Inc., which is 100% owned by Encova Mutual Insurance Group, Inc.

**Note 11 – Debt**

B. FHLB (Federal Home Loan Bank) Agreements

Not Applicable

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

A. Defined Benefit Plan

No significant changes

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

No significant changes

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

No significant changes

**Note 15 – Leases**

No significant changes

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

No significant changes

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

B. Transfer and Servicing of Financial Assets

Not Applicable

C. Wash Sales

Not Applicable

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

No significant changes

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

No significant changes

**Note 20 – Fair Value Measurements**

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Inputs Used for Assets and Liabilities Measured and Reported at Fair Value
SSAP No. 100, Fair Value Measurements, clarifies the definition of estimated fair value and establishes a hierarchy for measuring estimated fair value. The hierarchy established by this standard consists of three levels to indicate the quality of the estimated fair value measurements as described below:
Level 1 - Quoted Prices in Active Markets for Identical Assets and Liabilities: Unadjusted quoted prices for identical assets or liabilities in active markets that are readily and regularly obtainable.
Level 2 - Significant Other Observable Inputs: Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar but not identical assets or liabilities other than quoted prices in Level 1.
Level 3 - Significant Unobservable Inputs: Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of assets or liabilities. Unobservable inputs reflect the entity's assumptions about the assumptions that market participants would use in pricing the asset or liability.

| Description for Each Type of Asset or Liability | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| Assets at Fair Value | | | | | |
| Common Stocks, unaffiliated | $ 2,600,741 | $ | $ | $ | $ 2,600,741 |
| Total | $ 2,600,741 | $ | $ | $ | $ 2,600,741 |
| Liabilities at Fair Value | | | | | |
| | $ | $ | $ | $ | $ |
| Total | $ | $ | $ | $ | $ |

(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 into or out of any of the levels during the period reported.

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

Not Applicable

(5) Fair Value Disclosures for Derivative Assets and Liabilities

Not Applicable

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

Not Applicable

C. Fair Value Level

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

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Bonds | $ 8,847,170 | $ 8,590,605 | $ | $ 8,847,170 | $ | $ | $ |
| Common Stocks, unaffiliated | $ 2,600,741 | $ 2,600,741 | $ 2,600,741 | $ | $ | $ | $ |

Bonds and Common Stocks
When available, the estimated fair values for bonds, including loan-backed and structured securities,and unaffiliated common stocks are based on quoted prices in active markets that are readily and regularly obtainable. Generally, these investments are classified in Level 1. Generally, these are the most liquid of the Company's securities holdings and valuation of these securities does not involve management's judgment.
When quoted prices in active markets are not available, the determination of estimated fair value is based on market standard valuation methodologies, giving priority to observable inputs. The significant inputs to the market standard valuation methodologies for certain types of securities with reasonable levels of price transparency are inputs that are observable in the market or can be derived principally from or corroborated by observable market data. Generally, these investments are classified as Level 2.
When observable inputs are not available, the market standard valuation methodologies for determining the estimated fair value of certain types of securities that trade infrequently, and therefore have little or no price transparency, rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from or corroborated by observable market data. These unobservable inputs can be based in large part on management's judgment or estimation, and cannot be supported by reference or market activity. Even though these inputs are unobservable, management believes they are consistent with what other market participants would use when pricing such securities and are considered appropriate given the circumstances. Generally, these investments are classified as Level 3.

D. Not Practicable to Estimate Fair Value

Not Applicable

E. NAV Practical Expedient Investments

Not Applicable

**Note 21 – Other Items**

No significant changes

**Note 22 – Events Subsequent**

Subsequent events have been considered through May 12, 2021 for these statutory financial statements which are to be issued on May 12, 2021. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

**Note 23 – Reinsurance**

No significant changes

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

F. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? Yes [ ] No [ X ]

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

Not Applicable

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

Not Applicable

# NOTES TO FINANCIAL STATEMENTS

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

Not Applicable

(5) ACA Risk Corridors Receivable as of Reporting Date

Not Applicable

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

A. Change in Incurred Losses and Loss Adjustment Expenses

Not Applicable

B. Information about Significant Changes in Methodologies and Assumptions

Not Applicable

**Note 26 – Intercompany Pooling Arrangements**

No significant changes

**Note 27 – Structured Settlements**

No significant changes

**Note 28 – Health Care Receivables**

No significant changes

**Note 29 – Participating Policies**

No significant changes

**Note 30 – Premium Deficiency Reserves**

No significant changes

**Note 31 – High Deductibles**

No significant changes

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

No significant changes

**Note 33 – Asbestos/Environmental Reserves**

No significant changes

**Note 34 – Subscriber Savings Accounts**

No significant changes

**Note 35 – Multiple Peril Crop Insurance**

No significant changes

**Note 36 – Financial Guaranty Insurance**

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

Not Applicable

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [ X ]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [ X ]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [ X ] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ X ] No [ ]

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

Encova Holdings,Inc. was formed to hold 100% of the stock of former mutual insurance cos. Encova Mutual Insurance Group, Inc. was formed to hold 100% of Encova Holdings, Inc.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [ X ]

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [ X ]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

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). 06/03/2020

6.4 By what department or departments?

OHIO DEPARTMENT OF INSURANCE

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [ X ]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [ X ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [ X ]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [ X ]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [ X ]

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| | | | | | |

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [ X ] No [ ]

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

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

(c) Compliance with applicable governmental laws, rules and regulations;

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

(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [ X ]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [ X ]

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

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

### FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [ X ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

### INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [ X ]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

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

14.2 If yes, please complete the following:

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

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [X ]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

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

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

| 1<br>Name of Custodian(s) | 2<br>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<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 [ X ]

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of 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 |
|---|---|
| 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 ] 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 [ X ] No [ ]

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

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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

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 [ ] No [ X ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [ X ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [ X ]

# GENERAL INTERROGATORIES (continued)

## PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent 0.000%

   5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

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

# SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Name of Reinsurer | 4<br>Domiciliary Jurisdiction | 5<br>Type of Reinsurer | 6<br>Certified Reinsurer Rating (1 through 6) | 7<br>Effective Date of Certified Reinsurer Rating |
|---|---|---|---|---|---|---|
| **All Other Insurers** | | | | | | |
| 00000........... | AA-3191388......... | Vermeer Reinsurance Ltd........................................................................................................... | BMU.......... | Unauthorized.... | .......................... | .......................... |

# SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

## Current Year to Date - Allocated by States and Territories

| | 1 | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | |
|---|---|---|---|---|---|---|---|
| States, Etc. | Active Status (a) | 2<br>Current Year to Date | 3<br>Prior Year to Date | 4<br>Current Year to Date | 5<br>Prior Year to Date | 6<br>Current Year to Date | 7<br>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 | L | | | | | | |
| 15. Indiana IN | L | 83,852 | | 109 | (67) | 1,200 | |
| 16. Iowa IA | L | 1,298 | | | | | |
| 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 | 860,494 | | 38,925 | (12,776) | 118,610 | |
| 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 | L | | | | | | |
| 48. Washington WA | N | | | | | | |
| 49. West Virginia WV | L | 293,014 | | 8,603 | | 69,730 | |
| 50. Wisconsin WI | L | 8,363 | | | | | |
| 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 | 0 |
| 59. Totals | XXX | 1,247,021 | 0 | 47,636 | (12,843) | 189,540 | 1 |

**DETAILS OF WRITE-INS**

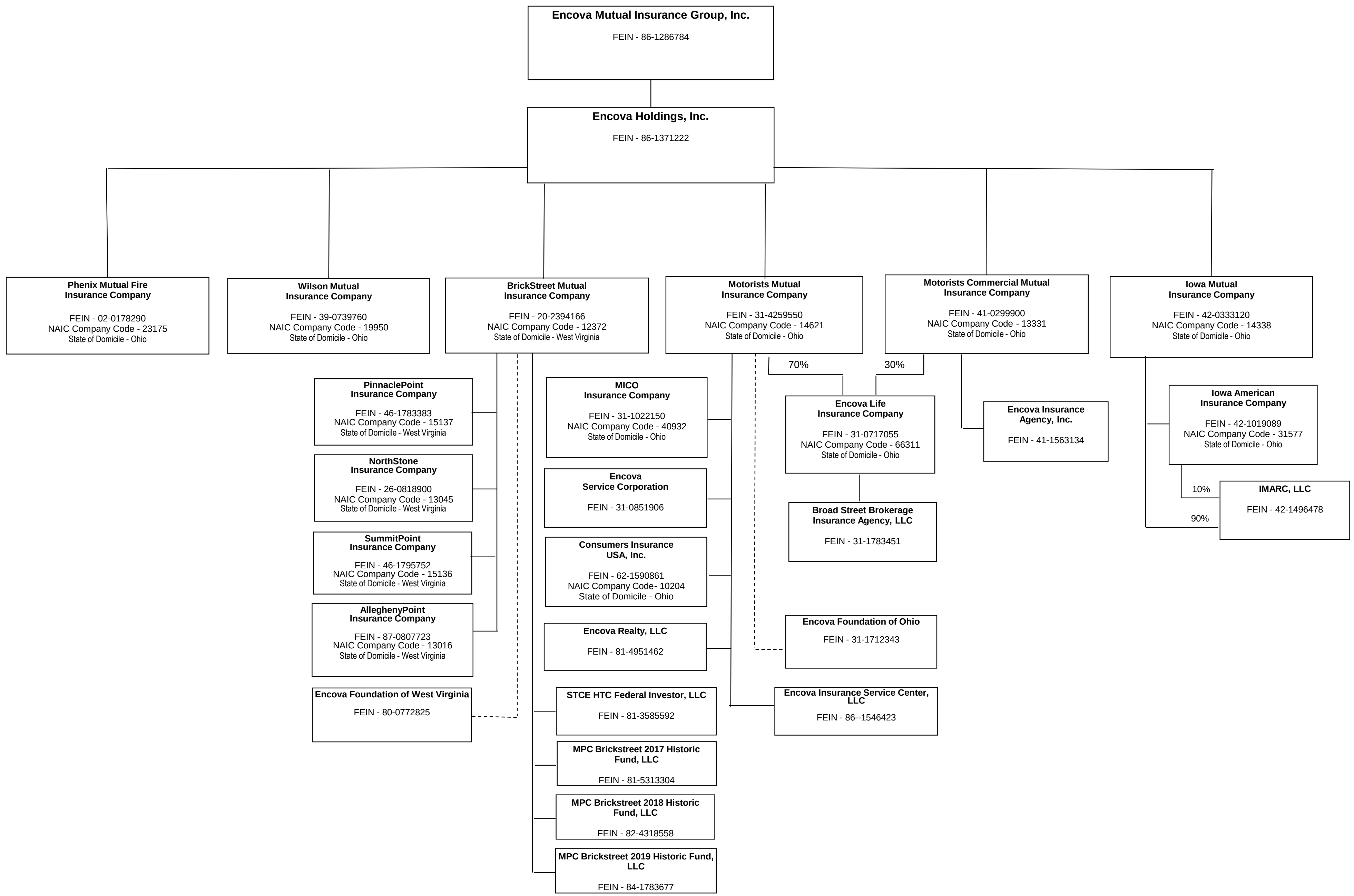
| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 58001. | XXX | | | | | | |
| 58002. | XXX | | | | | | |
| 58003. | XXX | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line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

(a) Active Status Count

| | | | |
|---|---|---|---|
| L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG | 10 | R - Registered - Non-domiciled RRGs | 0 |
| E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI) | 0 | Q - Qualified - Qualified or accredited reinsurer | 0 |
| D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile | 0 | N - None of the above - Not allowed to write business in the state | 47 |

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

# SCHEDULE Y

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ........ | ........ | ........ | 81-3585592.. | ........ | ........ | ........ | STCE HTC Federal Investor, LLC........ | GA........ | NIA........ | BrickStreet Mutual Insurance Company........ | Ownership........ | ......99.990 | Encova Mutual Insurance Group, Inc........ | ......N...... | ........ |
| ........ | ........ | ........ | 81-5313304.. | ........ | ........ | ........ | MPC Brickstreet 2017 Historic Fund, LLC........ | GA........ | NIA........ | BrickStreet Mutual Insurance Company........ | Ownership........ | ......99.990 | Encova Mutual Insurance Group, Inc........ | ......N...... | ........ |
| ........ | ........ | ........ | 82-4318558.. | ........ | ........ | ........ | MPC Brickstreet 2018 Historic Fund, LLC........ | GA........ | NIA........ | BrickStreet Mutual Insurance Company........ | Ownership........ | ......99.990 | Encova Mutual Insurance Group, Inc........ | ......N...... | ........ |
| ........ | ........ | ........ | 84-1783677.. | ........ | ........ | ........ | MPC Brickstreet 2019 Historic Fund, LLC........ | GA........ | NIA........ | BrickStreet Mutual Insurance Company........ | Ownership........ | ......99.990 | Encova Mutual Insurance Group, Inc........ | ......N...... | ........ |
| ........ | ........ | ........ | 86-1546423.. | ........ | ........ | ........ | Encova Insurance Service Center, LLC........ | OH........ | NIA........ | Motorists Mutual Insurance Company........ | Ownership........ | ....100.000 | Encova Mutual Insurance Group, Inc........ | ......N...... | ........ |
| 0291 | Encova Mutual Insurance Group | ........ | 86-1371222.. | ........ | ........ | ........ | Encova Holdings, Inc........ | OH........ | UIP........ | Encova Mutual Insurance Group, Inc........ | Ownership........ | ....100.000 | Encova Mutual Insurance Group, Inc........ | ......N...... | 7........ |
| 0291 | Encova Mutual Insurance Group | ........ | 86-1286784.. | ........ | ........ | ........ | Encova Mutual Insurance Group, Inc........ | OH........ | UIP........ | ........ | Ownership........ | ....100.000 | ........ | ......N...... | 8........ |

| Aster | Explanation |
|---|---|
| 1 | The company is a mutual property/casualty insurer and an affiliate of Encova Mutual Insurance Group. Encova Mutual Insurance Group 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 | Motorists Life Insurance Company was renamed Encova Life Insurance Company on 1/4/2021. |
| 7 | Encova Holdings,Inc. was formed on 1/1/2021 and holds 100% of the stock of Motorist Mutual Insurance Co, Motorists Commercial Mutual Insurance Co, Brickstreet Mutual Insurance Co, Iowa Mutual Insurance Co, Phenix Mutual Fire Insurance Co and Wilson Mutual Insurance Co., |
| 8 | Encova Mutual Insurance Group, Inc.was formed on 1/1/2021 and owns 100% of the stock of Encova Holdings, Inc. |

# PART 1 - LOSS EXPERIENCE

| Lines of Business | Current Year to Date 1 Direct Premiums Earned | 2 Direct Losses Incurred | 3 Direct Loss Percentage | 4 Prior Year to Date Direct Loss Percentage |
|---|---|---|---|---|
| 1. Fire | 1,484 | 500 | 33.701 | |
| 2. Allied lines | 1,974 | 700 | 35.469 | |
| 3. Farmowners multiple peril | | | 0.000 | |
| 4. Homeowners multiple peril | 89,396 | 48,000 | 53.693 | |
| 5. Commercial multiple peril | | | 0.000 | |
| 6. Mortgage guaranty | | | 0.000 | |
| 8. Ocean marine | | | 0.000 | |
| 9. Inland marine | 2,656 | 800 | 30.121 | |
| 10. Financial guaranty | | | 0.000 | |
| 11.1. Medical professional liability - occurrence | | | 0.000 | |
| 11.2. Medical professional liability - claims-made | | | 0.000 | |
| 12. Earthquake | 1,024 | | 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 | 4,173 | 2,000 | 47.925 | |
| 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 | 102,426 | 79,563 | 77.679 | |
| 19.3, 19.4 Commercial auto liability | | | 0.000 | |
| 21. Auto physical damage | 90,722 | 75,613 | 83.346 | |
| 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 | (442) | 0 | 0.000 | |
| 35. Totals | 293,412 | 207,176 | 70.609 | |
| **DETAILS OF WRITE-INS** | | | | |
| 3401. Aggregate Other | (442) | | 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) | (442) | 0 | 0.000 | |

# PART 2 - DIRECT PREMIUMS WRITTEN

| Lines of Business | 1 Current Quarter | 2 Current Year to Date | 3 Prior Year Year to Date |
|---|---|---|---|
| 1. Fire | 4,551 | 4,551 | |
| 2. Allied lines | 6,256 | 6,256 | |
| 3. Farmowners multiple peril | | | |
| 4. Homeowners multiple peril | 386,873 | 386,873 | |
| 5. Commercial multiple peril | | | |
| 6. Mortgage guaranty | | | |
| 8. Ocean marine | | | |
| 9. Inland marine | 9,940 | 9,940 | |
| 10. Financial guaranty | | | |
| 11.1 Medical professional liability - occurrence | | | |
| 11.2 Medical professional liability - claims made | | | |
| 12. Earthquake | 4,707 | 4,707 | |
| 13. Group accident and health | | | |
| 14. Credit accident and health | | | |
| 15. Other accident and health | | | |
| 16. Workers' compensation | | | |
| 17.1 Other liability-occurrence | 18,599 | 18,599 | |
| 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 | 428,298 | 428,298 | |
| 19.3 19.4 Commercial auto liability | | | |
| 21. Auto physical damage | 387,158 | 387,158 | |
| 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 | 639 | 639 | 0 |
| 35. Totals | 1,247,021 | 1,247,021 | 0 |
| **DETAILS OF WRITE-INS** | | | |
| 3401. Aggregate Other | 639 | 639 | |
| 3402. | | | |
| 3403. | | | |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page | 0 | 0 | 0 |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34) | 639 | 639 | 0 |

# PART 3 (000 omitted)

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| Years in Which Losses Occurred | 1 Prior Year-End Known Case Loss and LAE Reserves | 2 Prior Year-End IBNR Loss and LAE Reserves | 3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2) | 4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End | 5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End | 6 Total 2021 Loss and LAE Payments (Cols. 4 + 5) | 7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End | 8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End | 9 Q.S. Date IBNR Loss and LAE Reserves | 10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9) | 11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1) | 12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2) | 13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. 2018 + Prior | | | 0 | | | 0 | | | | 0 | 0 | 0 | 0 |
| 2. 2019 | | | 0 | | | 0 | | | | 0 | 0 | 0 | 0 |
| 3. Subtotals 2019 + Prior | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. 2020 | | | 0 | | | 0 | | | | 0 | 0 | 0 | 0 |
| 5. Subtotals 2020 + Prior | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. 2021 | XXX | XXX | XXX | XXX | | 0 | XXX | | | 0 | XXX | XXX | XXX |
| 7. Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. Prior Year-End's Surplus As Regards Policyholders | 12,483 | | | | | | | | | | | | |

| Col. 11, Line 7 As % of Col. 1, Line 7 | Col. 12, Line 7 As % of Col. 2, Line 7 | Col. 13, Line 7 As % of Col. 3, Line 7 |
|---|---|---|
| 1. 0.0 % | 2. 0.0 % | 3. 0.0 % |

| Col. 13, Line 7 Line 8 |
|---|
| 4. 0.0 % |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**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:**

* 4 0 9 3 2 2 0 2 1 4 9 0 0 0 0 0 1 *

* 4 0 9 3 2 2 0 2 1 4 5 5 0 0 0 0 1 *

* 4 0 9 3 2 2 0 2 1 3 6 5 0 0 0 0 1 *

* 4 0 9 3 2 2 0 2 1 5 0 5 0 0 0 0 1 *

# Overflow Page for Write-Ins

NONE

# SCHEDULE A - VERIFICATION

Real Estate

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

NONE

# SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 438,264 | 428,775 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | |
| 2.2 Additional investment made after acquisition | 3,969 | 17,443 |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease) | 8,908 | (7,954) |
| 6. Total gain (loss) on disposals | | |
| 7. Deduct amounts received on disposals | 146,460 | |
| 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) | 304,681 | 438,264 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 304,681 | 438,264 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 11,072,921 | 10,808,059 |
| 2. Cost of bonds and stocks acquired | 1,482,855 | 2,830,740 |
| 3. Accrual of discount | 787 | 2,224 |
| 4. Unrealized valuation increase (decrease) | 52,394 | 329,071 |
| 5. Total gain (loss) on disposals | 123,845 | 15,937 |
| 6. Deduct consideration for bonds and stocks disposed of | 1,525,267 | 2,833,412 |
| 7. Deduct amortization of premium | 16,187 | 71,413 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other-than-temporary impairment recognized | | 8,286 |
| 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) | 11,191,347 | 11,072,921 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 11,191,347 | 11,072,921 |

# 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 Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 8,080,924 | 1,454,968 | 1,357,845 | (126,319) | 8,051,728 | | | 8,080,924 |
| 2. NAIC 2 (a) | 539,321 | | | (443) | 538,878 | | | 539,321 |
| 3. NAIC 3 (a) | 24,976 | | 25,065 | 89 | 0 | | | 24,976 |
| 4. NAIC 4 (a) | | | | | 0 | | | |
| 5. NAIC 5 (a) | | | | | 0 | | | |
| 6. NAIC 6 (a) | | | | | 0 | | | |
| 7. Total Bonds | 8,645,221 | 1,454,968 | 1,382,910 | (126,674) | 8,590,605 | 0 | 0 | 8,645,221 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | | | | | 0 | | | |
| 9. NAIC 2 | | | | | 0 | | | |
| 10. NAIC 3 | | | | | 0 | | | |
| 11. NAIC 4 | | | | | 0 | | | |
| 12. NAIC 5 | | | | | 0 | | | |
| 13. NAIC 6 | | | | | 0 | | | |
| 14. Total Preferred Stock | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Total Bonds and Preferred Stock | 8,645,221 | 1,454,968 | 1,382,910 | (126,674) | 8,590,605 | 0 | 0 | 8,645,221 |

(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<br>Year To Date | 2<br>Prior Year Ended<br>December 31 |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 955,893 | 874,636 |
| 2. Cost of cash equivalents acquired | 1,813,038 | 2,259,645 |
| 3. Accrual of discount | | |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | |
| 6. Deduct consideration received on disposals | 1,410,831 | 2,178,388 |
| 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) | 1,358,100 | 955,893 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1,358,100 | 955,893 |

# 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, NAIC Designation and SVO Administrative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made after Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated** | | | | | | | | | | | | |
| | Crescent Senior Secured Floating Rate Fund | Dover | DE | Crescent Capital Group LP | | 05/01/2007 | | | 3,969 | | 0 | 0.270 |
| 2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated | | | | | | | | 0 | 3,969 | 0 | 0 | XXX |
| 4899999. Subtotal - Unaffiliated | | | | | | | | 0 | 3,969 | 0 | 0 | XXX |
| 5099999. Totals | | | | | | | | 0 | 3,969 | 0 | 0 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Changes in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| **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 | 03/01/2021 | 438,264 | 8,908 | | | | 8,908 | | | 146,460 | | | 0 | 3,969 |
| 2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated | | | | | | | 438,264 | 8,908 | 0 | 0 | 0 | 8,908 | 0 | 0 | 146,460 | 0 | 0 | 0 | 3,969 |
| 4899999. Subtotal - Unaffiliated | | | | | | | 438,264 | 8,908 | 0 | 0 | 0 | 8,908 | 0 | 0 | 146,460 | 0 | 0 | 0 | 3,969 |
| 5099999. Totals | | | | | | | 438,264 | 8,908 | 0 | 0 | 0 | 8,908 | 0 | 0 | 146,460 | 0 | 0 | 0 | 3,969 |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| **Bonds - U.S. Political Subdivisions of States** | | | | | | | | | |
| 115117 MP 5 | BROWARD CNTY FLA WTR & SWR UTIL REV | | 01/08/2021 | SUNTRUST ROBINSON HUMPHREY INC. | | 56,179 | 50,000 | 468 | 1.B FE |
| 798186 P9 7 | SAN JOSE CALIF UNI SCH DIST SANTA CLARA | | 01/08/2021 | STIFEL NICOLAUS & COMPANY | | 50,000 | 50,000 | | 1.B FE |
| 798186 Q2 1 | SAN JOSE CALIF UNI SCH DIST SANTA CLARA | | 01/08/2021 | STIFEL NICOLAUS & COMPANY | | 50,000 | 50,000 | | 1.B FE |
| 932423 VN 3 | WALLED LAKE MICH CONS SCH DIST | | 01/15/2021 | STIFEL NICOLAUS & COMPANY | | 50,000 | 50,000 | | 1.B FE |
| 2499999. Total - Bonds - U.S. Political Subdivisions of States | | | | | | 206,179 | 200,000 | 468 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | |
| 92778W LB 0 | VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R | | 01/14/2021 | NATL FINANCIAL SERVICES CORP (NFS) | | 75,116 | 75,000 | | 1.B FE |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | 75,116 | 75,000 | 0 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | |
| 05565E BQ 7 | BMW US CAPITAL LLC | | 03/29/2021 | J P MORGAN SECURITIES | | 99,953 | 100,000 | | 1.F FE |
| 191216 DK 3 | COCA-COLA CO | | 03/01/2021 | GOLDMAN | | 99,613 | 100,000 | | 1.E FE |
| 29736R AR 1 | ESTEE LAUDER COMPANIES INC | | 03/01/2021 | GOLDMAN | | 99,340 | 100,000 | | 1.E FE |
| 34532N AD 7 | FORDO 2021-A A4 - ABS | | 02/17/2021 | SG AMERICAS SECURITIES, LLC | | 99,995 | 100,000 | | 1.A FE |
| 36261R AD 0 | GMALT 2021-1 A4 - ABS | | 02/17/2021 | RBC CAPITAL MARKETS | | 99,985 | 100,000 | | 1.A FE |
| 43813G AD 3 | HAROT 2021-1 A4 - ABS | | 02/17/2021 | J P MORGAN SECURITIES | | 99,995 | 100,000 | | 1.A FE |
| 57636Q AS 3 | MASTERCARD INC | | 03/02/2021 | BANC OF AMERICA/FIXED INCOME | | 99,872 | 100,000 | | 1.E FE |
| 82652Q AA 9 | SRFC 211 A - RMBS | | 03/08/2021 | DEUTSCHE BANK SECURITIES, INC. | | 99,972 | 100,000 | | 1.A FE |
| 89240B AD 0 | TAOT 2021-A A4 - ABS | | 02/02/2021 | MITSUBISHI UFJ SECURITIES | | 224,964 | 225,000 | | 1.A FE |
| 98164E AD 7 | WOART 2021-A A4 - ABS | | 02/03/2021 | MIZUHO SECURITIES USA/FIXED INCOME | | 149,986 | 150,000 | | 1.A FE |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | 1,173,674 | 1,175,000 | 0 | XXX |
| 8399997. Total - Bonds - Part 3 | | | | | | 1,454,968 | 1,450,000 | 468 | XXX |
| 8399999. Total - Bonds | | | | | | 1,454,968 | 1,450,000 | 468 | XXX |
| **Common Stocks - Industrial and Miscellaneous (Unaffliated) Publicly Traded** | | | | | | | | | |
| 00206R 10 2 | AT&T ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 24.000 | 723 | XXX | | XXX |
| 02209S 10 3 | ALTRIA GROUP ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 16.000 | 797 | XXX | | XXX |
| 064058 10 0 | BANK OF NEW YORK MELLON ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 13.000 | 596 | XXX | | XXX |
| 084423 10 2 | WR BERKLEY ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 7.000 | 525 | XXX | | XXX |
| 097023 10 5 | BOEING ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 3.000 | 733 | XXX | | XXX |
| 101137 10 7 | BOSTON SCIENTIFIC ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 16.000 | 604 | XXX | | XXX |
| 12572Q 10 5 | CME GROUP CL A ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 3.000 | 614 | XXX | | XXX |
| 166764 10 0 | CHEVRON ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 28.000 | 2,954 | XXX | | XXX |
| 20825C 10 4 | CONOCOPHILLIPS ORD | | 01/15/2021 | ITG INC. | 14.600 | 717 | XXX | | XXX |
| 22052L 10 4 | CORTEVA ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 12.000 | 557 | XXX | | XXX |
| 24703L 20 2 | DELL TECHNOLOGIES CL C ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 8.000 | 698 | XXX | | XXX |
| 25179M 10 3 | DEVON ENERGY ORD | | 01/07/2021 | ITG INC. | 9.297 | 258 | XXX | | XXX |
| 253868 10 3 | DIGITAL REALTY REIT ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 5.000 | 702 | XXX | | XXX |
| 25746U 10 9 | DOMINION ENERGY ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10.000 | 742 | XXX | | XXX |
| 29362U 10 4 | ENTEGRIS ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 7.000 | 735 | XXX | | XXX |
| 35137L 10 5 | FOX CL A ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 17.000 | 696 | XXX | | XXX |
| 369604 10 3 | GENERAL ELECTRIC ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 39.000 | 498 | XXX | | XXX |
| 459506 10 1 | INTERNATIONAL FLAVORS & FRAGRANS ORD | | 03/24/2021 | Various | 7.872 | 1,024 | XXX | | XXX |
| 49271V 10 0 | KEURIG DR PEPPER ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 25.000 | 862 | XXX | | XXX |
| 518439 10 4 | ESTEE LAUDER CL A ORD | | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2.000 | 574 | XXX | | XXX |
| 550021 10 9 | LULULEMON ATHLETICA ORD | C | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2.000 | 621 | XXX | | XXX |

# 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, NAIC Designation Modifier and SVO Administrative Symbol |
| 55261F 10 4 | M&T BANK ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 5.000 | 748 | XXX |  | XXX |
| 70614W 10 0 | PELOTON INTERACTIVE ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 7.000 | 717 | XXX |  | XXX |
| 723787 10 7 | PIONEER NATURAL RESOURCE ORD |  | 01/12/2021 | ITG INC | 1.502 | 266 | XXX |  | XXX |
| 743315 10 3 | PROGRESSIVE ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 6.000 | 559 | XXX |  | XXX |
| 75513E 10 1 | RAYTHEON TECHNOLOGIES ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 11.000 | 844 | XXX |  | XXX |
| 78440X 80 4 | SL GREEN RLTY REIT ORD |  | 01/21/2021 | ITG INC | 2.915 | 285 | XXX |  | XXX |
| 79466L 30 2 | SALESFORCE.COM ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 3.000 | 634 | XXX |  | XXX |
| 81762P 10 2 | SERVICENOW ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 2.000 | 950 | XXX |  | XXX |
| 872590 10 4 | T MOBILE US ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 4.000 | 496 | XXX |  | XXX |
| 88579Y 10 1 | 3M ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 3.000 | 575 | XXX |  | XXX |
| 90138F 10 2 | TWILIO CL A ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 1.000 | 332 | XXX |  | XXX |
| 90353T 10 0 | UBER TECHNOLOGIES ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 9.000 | 486 | XXX |  | XXX |
| 92556H 20 6 | VIACOMCBS CL B ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 16.000 | 1,178 | XXX |  | XXX |
| 931427 10 8 | WALGREEN BOOTS ALLIANCE ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 9.000 | 475 | XXX |  | XXX |
| 949746 10 1 | WELLS FARGO ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 44.000 | 1,698 | XXX |  | XXX |
| 98138H 10 1 | WORKDAY CL A ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 1.000 | 250 | XXX |  | XXX |
| 98978V 10 3 | ZOETIS CL A ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 3.000 | 467 | XXX |  | XXX |
| G7709Q 10 4 | ROYALTY PHARMA CL A ORD |  | 03/24/2021 | MERRILL LYNCH PIERCE FENNER & SMITH INC | 16.000 | 699 | XXX |  | XXX |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |  |  |  |  |  | 27,887 | XXX | 0 | XXX |
| 9799997. Total - Common Stocks - Part 3 |  |  |  |  |  | 27,887 | XXX | 0 | XXX |
| 9799999. Total - Common Stocks |  |  |  |  |  | 27,887 | XXX | 0 | XXX |
| 9899999. Total - Preferred and Common Stocks |  |  |  |  |  | 27,887 | XXX | 0 | XXX |
| 9999999. Total - Bonds, Preferred and Common Stocks |  |  |  |  |  | 1,482,855 | XXX | 468 | XXX |

# SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/Adjusted Carrying Value | Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease) | 12 Current Year's (Amortization) / Accretion | 13 Current Year's Other-Than-Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | 16 Book/Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest / Stock Dividends Received During Year | 21 Stated Contractual Maturity Date | 22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | | |
| 38377R VK 8 | GNR 2010-166 GP - CMO/RMBS | .. | 03/01/2021. | Paydown | | 1,555 | 1,555 | 1,641 | 1,580 | | (26) | | (26) | | 1,555 | | 0 | 0 | 8 | 04/20/2039. | 1.A |
| 912828 PP 9 | UNITED STATES TREASURY | .. | 01/15/2021. | Maturity @ 100.00 | | 952,000 | 952,000 | 984,899 | 963,113 | (111,368) | (14,644) | | (126,012) | | 837,102 | | 114,898 | 114,898 | 5,355 | 01/15/2021. | 1.A |
| 0599999. | Total - Bonds - U.S. Government | | | | | 953,555 | 953,555 | 986,540 | 964,694 | (111,368) | (14,670) | 0 | (126,038) | 0 | 838,656 | 0 | 114,898 | 114,898 | 5,363 | XXX | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | | |
| 3131XT QN 3 | FH ZM0461 - RMBS | .. | 03/01/2021. | Paydown | | 6,584 | 6,584 | 6,799 | 6,762 | | (178) | | (178) | | 6,584 | | | 0 | 39 | 11/01/2045. | 1.A |
| 3131XV F6 7 | FH ZM1989 - RMBS | .. | 03/01/2021. | Paydown | | 15,696 | 15,696 | 16,223 | 16,178 | | (482) | | (482) | | 15,696 | | 0 | 0 | 81 | 10/01/2041. | 1.A |
| 31329J PX 9 | FH ZA1338 - RMBS | .. | 03/01/2021. | Paydown | | 3,439 | 3,439 | 3,555 | 3,546 | | (107) | | (107) | | 3,439 | | 0 | 0 | 17 | 08/01/2042. | 1.A |
| 31329K X3 3 | FH ZA2498 - RMBS | .. | 03/01/2021. | Paydown | | 19,085 | 19,085 | 19,162 | 19,139 | | (54) | | (54) | | 19,085 | | 0 | 0 | 114 | 03/01/2038. | 1.A |
| 3132A4 6K 9 | FH ZS4474 - RMBS | .. | 03/01/2021. | Paydown | | 4,424 | 4,424 | 4,571 | 4,563 | | (139) | | (139) | | 4,424 | | | 0 | 25 | 03/01/2042. | 1.A |
| 3132A5 AY 1 | FH ZS4523 - RMBS | .. | 03/01/2021. | Paydown | | 4,372 | 4,372 | 4,394 | 4,387 | | (15) | | (15) | | 4,372 | | 0 | 0 | 25 | 07/01/2043. | 1.A |
| 3132A5 E8 4 | FH ZS4659 - RMBS | .. | 03/01/2021. | Paydown | | 13,795 | 13,795 | 14,459 | 14,497 | | (702) | | (702) | | 13,795 | | 0 | 0 | 78 | 04/01/2046. | 1.A |
| 3136A4 DA 4 | FNR 2012-24 AC - CMO/RMBS | .. | 03/01/2021. | Paydown | | 1,781 | 1,781 | 1,826 | 1,783 | | (1) | | (1) | | 1,781 | | | 0 | 7 | 05/25/2030. | 1.A |
| 3136A5 YC 4 | FNR 2012-30 ED - CMO/RMBS | .. | 03/01/2021. | Paydown | | 2,104 | 2,104 | 2,148 | 2,115 | | (10) | | (10) | | 2,104 | | | 0 | 9 | 04/25/2031. | 1.A |
| 3136A6 CK 8 | FNR 2012-45 PH - CMO/RMBS | .. | 03/01/2021. | Paydown | | 2,320 | 2,320 | 2,469 | 2,327 | | (7) | | (7) | | 2,320 | | | 0 | 11 | 12/25/2039. | 1.A |
| 3138MQ 4E 0 | FN AQ8920 - RMBS | .. | 03/01/2021. | Paydown | | 1,534 | 1,534 | 1,595 | 1,562 | | (29) | | (29) | | 1,534 | | 0 | 0 | 6 | 01/01/2028. | 1.A |
| 3138WD 3Z 2 | FN AS4415 - RMBS | .. | 03/01/2021. | Paydown | | 38,934 | 38,934 | 41,665 | 40,547 | | (1,613) | | (1,613) | | 38,934 | | 0 | 0 | 253 | 02/01/2045. | 1.A |
| 3138WE KK 4 | FN AS4797 - RMBS | .. | 03/01/2021. | Paydown | | 3,854 | 3,854 | 4,060 | 3,987 | | (132) | | (132) | | 3,854 | | 0 | 0 | 22 | 04/01/2045. | 1.A |
| 3138WF TA 4 | FN AS5944 - RMBS | .. | 03/01/2021. | Paydown | | 4,381 | 4,381 | 4,595 | 4,507 | | (126) | | (126) | | 4,381 | | | 0 | 25 | 10/01/2045. | 1.A |
| 31397Q LT 3 | FNR 2011-4 PK - CMO/RMBS | .. | 03/01/2021. | Paydown | | 897 | 897 | 944 | 911 | | (14) | | (14) | | 897 | | | 0 | 4 | 04/25/2040. | 1.A |
| 31398V 7F 7 | FHR 3649 BW - CMO/RMBS | .. | 03/01/2021. | Paydown | | 673 | 673 | 715 | 690 | | (18) | | (18) | | 673 | | (0) | (0) | 4 | 03/15/2025. | 1.A |
| 3140F1 YB 2 | FN BC6105 - RMBS | .. | 03/01/2021. | Paydown | | 15,782 | 15,782 | 16,542 | 16,313 | | (531) | | (531) | | 15,782 | | 0 | 0 | 135 | 06/01/2046. | 1.A |
| 3140FP DG 1 | FN BE3702 - RMBS | .. | 03/01/2021. | Paydown | | 24,786 | 24,786 | 25,987 | 25,776 | | (990) | | (990) | | 24,786 | | | 0 | 157 | 06/01/2047. | 1.A |
| 3140X4 M4 5 | FN FM1278 - RMBS | .. | 03/01/2021. | Paydown | | 15,906 | 15,906 | 16,277 | 16,256 | | (350) | | (350) | | 15,906 | | (0) | (0) | 72 | 07/01/2034. | 1.A |
| 3140X8 KJ 5 | FN FM4796 - RMBS | .. | 03/01/2021. | Paydown | | 6,817 | 6,817 | 7,105 | 7,104 | | (287) | | (287) | | 6,817 | | | 0 | 25 | 11/01/2050. | 1.A |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments. | | | | | 187,163 | 187,163 | 195,090 | 192,948 | 0 | (5,785) | 0 | (5,785) | 0 | 187,163 | 0 | 0 | 0 | 1,110 | XXX | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | | |
| 14042W AC 4 | COPAR 2019-1 A3 - ABS | .. | 03/15/2021. | Paydown | | 15,669 | 15,669 | 15,666 | 15,668 | | 1 | | 1 | | 15,669 | | | 0 | 73 | 11/15/2023. | 1.A FE |
| 23305Y AD 1 | DBUBS 2011-LC3 A4 - CMBS | .. | 03/12/2021. | Paydown | | 63,917 | 63,917 | 64,552 | 63,881 | | 37 | | 37 | | 63,917 | | | 0 | 611 | 08/12/2044. | 1.A FE |
| 36257A AD 3 | GMALT 2019-2 A3 - ABS | .. | 03/20/2021. | Paydown | | 27,178 | 27,178 | 27,177 | 27,178 | | 0 | | 0 | | 27,178 | | | 0 | 119 | 03/21/2022. | 1.A FE |
| 674599 CE 3 | OCCIDENTAL PETROLEUM CORP | .. | 02/26/2021. | MARKETAXESS CORPORATION | | 24,406 | 25,000 | 25,324 | 24,976 | 95 | (6) | | 89 | | 25,065 | | (659) | (659) | 369 | 02/15/2023. | 3.B FE |
| 822582 AY 8 | SHELL INTERNATIONAL FINANCE BV | C | 02/24/2021. | GOLDMAN | | 60,019 | 50,000 | 53,556 | 53,090 | | (13) | | (13) | | 53,077 | | 6,941 | 6,941 | 1,226 | 08/12/2043. | 1.D FE |
| 92936C AJ 8 | WFRBS 2011-C4 A4 - CMBS | .. | 03/01/2021. | Paydown | | 145,964 | 145,964 | 147,420 | 145,670 | | 294 | | 294 | | 145,964 | | | 0 | 1,366 | 06/17/2044. | 1.A FE |
| 98162V AD 1 | WOART 2019-B A3 - ABS | .. | 03/15/2021. | Paydown | | 26,220 | 26,220 | 26,220 | 26,220 | | 0 | | 0 | | 26,220 | | | 0 | 135 | 07/15/2024. | 1.A FE |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 363,373 | 353,949 | 359,913 | 356,683 | 95 | 314 | 0 | 408 | 0 | 357,091 | 0 | 6,282 | 6,282 | 3,900 | XXX | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 1,504,090 | 1,494,666 | 1,541,544 | 1,514,325 | (111,273) | (20,141) | 0 | (131,415) | 0 | 1,382,910 | 0 | 121,180 | 121,180 | 10,373 | XXX | XXX |
| 8399999. | Total - Bonds | | | | | 1,504,090 | 1,494,666 | 1,541,544 | 1,514,325 | (111,273) | (20,141) | 0 | (131,415) | 0 | 1,382,910 | 0 | 121,180 | 121,180 | 10,373 | XXX | XXX |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded** | | | | | | | | | | | | | | | | | | | | | |
| 001055 10 2 | AFLAC ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10.000 | 503 | XXX | 446 | 445 | 1 | | | 1 | | 446 | | 58 | 58 | 3 | XXX | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 004225 10 8 | ACADIA PHARMACEUTICALS ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 6.000 | 153 | XXX | 329 | 321 | 8 | | | 8 | | 329 | | (176) | (176) | | XXX | XXX |
| 020002 10 1 | ALLSTATE ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 4.000 | 452 | XXX | 358 | 440 | (82) | | | (82) | | 358 | | 94 | 94 | 2 | XXX | XXX |
| 03748R 74 7 | APARTMENT INVST MGT CL A REIT ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 6.000 | 34 | XXX | 332 | 32 | 300 | | | 300 | | 332 | | (297) | (297) | | XXX | XXX |
| 037833 10 0 | APPLE ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 8.000 | 971 | XXX | 114 | 1,062 | (947) | | | (947) | | 114 | | 857 | 857 | 2 | XXX | XXX |
| 060505 10 4 | BANK OF AMERICA ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 15.000 | 559 | XXX | 416 | 455 | (38) | | | (38) | | 416 | | 143 | 143 | 3 | XXX | XXX |
| 084670 70 2 | BERKSHIRE HATHAWAY CL B ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 7.000 | 1,757 | XXX | 1,423 | 1,623 | (200) | | | (200) | | 1,423 | | 334 | 334 | | XXX | XXX |
| 09215C 10 5 | BLACK KNIGHT ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 7.000 | 515 | XXX | 667 | 618 | 49 | | | 49 | | 667 | | (151) | (151) | | XXX | XXX |
| 127190 30 4 | CACI INTERNATIONAL CL A ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2.000 | 490 | XXX | 414 | 499 | (85) | | | (85) | | 414 | | 76 | 76 | | XXX | XXX |
| 17275R 10 2 | CISCO SYSTEMS ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 13.000 | 652 | XXX | 603 | 582 | 21 | | | 21 | | 603 | | 50 | 50 | 5 | XXX | XXX |
| 172967 42 4 | CITIGROUP ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 7.000 | 500 | XXX | 402 | 432 | (30) | | | (30) | | 402 | | 99 | 99 | 4 | XXX | XXX |
| 191216 10 0 | COCA-COLA ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 9.000 | 465 | XXX | 452 | 494 | (42) | | | (42) | | 452 | | 13 | 13 | | XXX | XXX |
| 200340 10 7 | COMERICA ORD | .. | 12/15/2020. | CITIGROUP GLOBAL MARKETS INC. | | | XXX | | | | | | 0 | | | | | 0 | 6 | XXX | XXX |
| 20605P 10 1 | CONCHO RESOURCES ORD | .. | 01/15/2021. | VARIOUS | 10.000 | 717 | XXX | 717 | 584 | 133 | | | 133 | | 717 | | | 0 | | XXX | XXX |
| 20825C 10 4 | CONOCOPHILLIPS ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 9.600 | 510 | XXX | 635 | 384 | 251 | | | 251 | | 635 | | (125) | (125) | 4 | XXX | XXX |
| 25179M 10 3 | DEVON ENERGY ORD | .. | 01/07/2021. | CORPORATE ACTION | 0.297 | 6 | XXX | 8 | | | | | 0 | | 8 | | (2) | (2) | | XXX | XXX |
| 254687 10 6 | WALT DISNEY ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 3.000 | 560 | XXX | 121 | 544 | (422) | | | (422) | | 121 | | 438 | 438 | | XXX | XXX |
| 26614N 10 2 | DUPONT DE NEMOURS ORD | .. | 02/04/2021. | VARIOUS | 4.000 | 337 | XXX | 337 | 284 | 53 | | | 53 | | 337 | | | 0 | | XXX | XXX |
| 278265 10 3 | EATON VANCE COM NON VTG ORD | .. | 03/01/2021. | Not Available | 6.000 | 42 | XXX | 372 | 408 | (35) | | | (35) | | 372 | | (330) | (330) | 172 | XXX | XXX |
| 30231G 10 2 | EXXON MOBIL ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50.000 | 2,847 | XXX | 1,997 | 2,061 | (64) | | | (64) | | 1,997 | | 850 | 850 | 44 | XXX | XXX |
| 37045V 10 0 | GENERAL MOTORS ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 8.000 | 455 | XXX | 286 | 333 | (47) | | | (47) | | 286 | | 169 | 169 | | XXX | XXX |
| 375558 10 3 | GILEAD SCIENCES ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 9.000 | 582 | XXX | 591 | 524 | 67 | | | 67 | | 591 | | (10) | (10) | 6 | XXX | XXX |
| 42824C 10 9 | HEWLETT PACKARD ENTERPRISE ORD | .. | 12/15/2020. | CITIGROUP GLOBAL MARKETS INC. | | | XXX | | | | | | 0 | | | | | 0 | 5 | XXX | XXX |
| 478160 10 4 | JOHNSON & JOHNSON ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 8.000 | 1,296 | XXX | 1,168 | 1,259 | (91) | | | (91) | | 1,168 | | 128 | 128 | 8 | XXX | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 58933Y 10 5 | MERCK & CO ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 6.000 | 459 | XXX | 456 | 491 | (34) | | | (34) | | 456 | | 3 | 3 | 4 | XXX | XXX |
| 68389X 10 5 | ORACLE ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 7.000 | 470 | XXX | 358 | 453 | (95) | | | (95) | | 358 | | 112 | 112 | 2 | XXX | XXX |
| 701877 10 2 | PARSLEY ENERGY CL A ORD | .. | 01/12/2021. | VARIOUS | 12.000 | 266 | XXX | 266 | 170 | 95 | | | 95 | | 266 | | | 0 | | XXX | XXX |
| 718172 10 9 | PHILIP MORRIS INTERNATIONAL ORD.. | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 5.000 | 446 | XXX | 479 | 414 | 65 | | | 65 | | 479 | | (33) | (33) | 6 | XXX | XXX |
| 74838J 10 1 | QUIDEL ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1.000 | 130 | XXX | 243 | 180 | 63 | | | 63 | | 243 | | (113) | (113) | | XXX | XXX |
| 78440X 10 1 | SL GREEN RLTY REIT ORD | .. | 01/21/2021. | VARIOUS | 3.000 | 285 | XXX | 285 | 179 | 106 | | | 106 | | 285 | | | 0 | 6 | XXX | XXX |
| 848574 10 9 | SPIRIT AEROSYSTEMS HLDGS A ORD.. | .. | 12/15/2020. | CITIGROUP GLOBAL MARKETS INC. | | | XXX | | | | | | 0 | | | | | 0 | 0 | XXX | XXX |
| 886547 10 8 | TIFFANY ORD | .. | 01/07/2021. | CORPORATE ACTION | 5.000 | 658 | XXX | 398 | 657 | (259) | | | (259) | | 398 | | 260 | 260 | | XXX | XXX |
| 902681 10 5 | UGI ORD | .. | 12/15/2020. | CITIGROUP GLOBAL MARKETS INC. | | | XXX | | | | | | 0 | | | | | 0 | 3 | XXX | XXX |
| 902973 30 4 | US BANCORP ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10.000 | 540 | XXX | 521 | 466 | 55 | | | 55 | | 521 | | 19 | 19 | 4 | XXX | XXX |
| 92343V 10 4 | VERIZON COMMUNICATIONS ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 36.000 | 2,058 | XXX | 2,168 | 2,115 | 53 | | | 53 | | 2,168 | | (109) | (109) | 23 | XXX | XXX |
| 92556H 20 6 | VIACOMCBS CL B ORD | .. | 12/15/2020. | CITIGROUP GLOBAL MARKETS INC. | | | XXX | | | | | | 0 | | | | | 0 | 2 | XXX | XXX |
| 931142 10 3 | WALMART ORD | .. | 03/24/2021. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 9.000 | 1,202 | XXX | 895 | 1,297 | (402) | | | (402) | | 895 | | 307 | 307 | 5 | XXX | XXX |
| 98212B 10 3 | WPX ENERGY ORD | .. | 01/07/2021. | VARIOUS | 18.000 | 258 | XXX | 258 | 147 | 111 | | | 111 | | 258 | | | 0 | | XXX | XXX |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 21,177 | XXX | 18,513 | 19,949 | (1,445) | 0 | 0 | (1,445) | 0 | 18,513 | 0 | 2,664 | 2,664 | 317 | XXX | XXX |
| 9799997. | Total - Common Stocks - Part 4 | | | | | 21,177 | XXX | 18,513 | 19,949 | (1,445) | 0 | 0 | (1,445) | 0 | 18,513 | 0 | 2,664 | 2,664 | 317 | XXX | XXX |
| 9799999. | Total - Common Stocks | | | | | 21,177 | XXX | 18,513 | 19,949 | (1,445) | 0 | 0 | (1,445) | 0 | 18,513 | 0 | 2,664 | 2,664 | 317 | XXX | XXX |
| 9899999. | Total - Preferred and Common Stocks | | | | | 21,177 | XXX | 18,513 | 19,949 | (1,445) | 0 | 0 | (1,445) | 0 | 18,513 | 0 | 2,664 | 2,664 | 317 | XXX | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 1,525,267 | XXX | 1,560,056 | 1,534,274 | (112,718) | (20,141) | 0 | (132,860) | 0 | 1,401,423 | 0 | 123,845 | 123,845 | 10,691 | XXX | XXX |

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

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

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

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

## Sch. DB - Pt. E
## NONE

## 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 of Interest Accrued at Current Statement Date | First Month | Second Month | Third Month | * |
| **Open Depositories** | | | | | | | | |
| BNY Mellon Pittsburgh, PA | | | | | 227 | (591) | (1,386) | XXX |
| 0199999. Total Open Depositories | XXX | XXX | 0 | 0 | 227 | (591) | (1,386) | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | 0 | 0 | 227 | (591) | (1,386) | XXX |
| 0599999. Total Cash | XXX | XXX | 0 | 0 | 227 | (591) | (1,386) | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| **All Other Money Market Mutual Funds** | | | | | | | | |
| 316175 10 8 | FIDELITY IMM:GOVT I | | 03/31/2021 | 0.010 | | 1,358,100 | 11 | 13 |
| 8699999. Total - All Other Money Market Mutual Funds | | | | | | 1,358,100 | 11 | 13 |
| 9999999. Total - Cash Equivalents | | | | | | 1,358,100 | 11 | 13 |