



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2018
OF THE CONDITION AND AFFAIRS OF THE

Motorists Life Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 66311 Employer's ID Number 31-0717055

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 10/27/1965 Commenced Business 01/24/1967

Statutory Home Office _____ 471 East Broad Street _____, _____ Columbus , OH, US 43215
(Street and Number) _____ (City or Town, State, Country and Zip Code)

Main Administrative Office 471 East Broad Street
(Street and Number)
Columbus, OH 43215 614-225-8211

(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Mail Address 471 East Broad Street . Columbus , OH, US 43215

(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Columbus , OH, US 43215 (Street and Number) **614-225-8211**
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.motoristsgroup.com

Statutory Statement Contact Melissa A Wood, 614-225-8265
(Name) (Area Code) (Telephone Number)
accounting@motoristsgroup.com, 614-225-8330
(E-mail Address) (FAX Number)

OFFICERS

Chief Executive Officer David Lynn Kaufman Secretary Marchelle Elaine Moore
President Michael Joseph Agan Treasurer & CFO James Christopher Howat

OTHER

DIRECTORS OR TRUSTEES

Gregory Arthur Burton

Yvette McGee Brown

Thomas Joseph Obrokta, Jr

State of Ohio County of Franklin SS:

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.

David L. Kaufman
Chief Executive Officer

Marchelle E. Moore
Secretary

J. Christopher Howat
Treasurer

Subscribed and sworn to before me this
_____7th_____day of _____August, 2018

- a. Is this an original filing?
- b. If no,
 - 1. State the amendment number.....
 - 2. Date filed
 - 3. Number of pages attached

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|-------------------------|---|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 405,870,990 | 0 | 405,870,990 | 384,927,939 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 0 | 0 | 0 | 0 |
| 2.2 Common stocks | 16,060,076 | 0 | 16,060,076 | 15,969,486 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 0 | 0 | 0 | 0 |
| 3.2 Other than first liens | 0 | 0 | 0 | 0 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$ encumbrances) | 0 | 0 | 0 | 0 |
| 4.2 Properties held for the production of income (less \$ encumbrances) | 0 | 0 | 0 | 0 |
| 4.3 Properties held for sale (less \$ encumbrances) | 0 | 0 | 0 | 0 |
| 5. Cash (\$ 5,691,971), cash equivalents (\$ 3,391,772) and short-term investments (\$ 0) | 9,083,743 | 0 | 9,083,743 | 27,384,768 |
| 6. Contract loans (including \$ 0 premium notes) | 16,350,678 | 204,041 | 16,146,637 | 15,952,061 |
| 7. Derivatives | 0 | 0 | 0 | 0 |
| 8. Other invested assets | 221,922 | 221,922 | 0 | 0 |
| 9. Receivables for securities | 0 | 0 | 0 | 17,761 |
| 10. Securities lending reinvested collateral assets | 0 | 0 | 0 | 0 |
| 11. Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 447,587,409 | 425,964 | 447,161,446 | 444,252,015 |
| 13. Title plants less \$ 0 charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. Investment income due and accrued | 4,257,926 | 0 | 4,257,926 | 4,316,705 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | (467,488) | 10,487 | (477,975) | (746,691) |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums) | 18,697,486 | 596,709 | 18,100,777 | 17,894,073 |
| 15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0) | 0 | 0 | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 2,056,379 | .86,500 | 1,969,879 | 1,773,661 |
| 16.2 Funds held by or deposited with reinsured companies | 0 | 0 | 0 | 0 |
| 16.3 Other amounts receivable under reinsurance contracts | 2,853,523 | 0 | 2,853,523 | 238,276 |
| 17. Amounts receivable relating to uninsured plans | 0 | 0 | 0 | 0 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 844,047 | 0 | 844,047 | 0 |
| 18.2 Net deferred tax asset | 3,739,617 | 0 | 3,739,617 | 3,737,409 |
| 19. Guaranty funds receivable or on deposit | 137,822 | 0 | 137,822 | 137,822 |
| 20. Electronic data processing equipment and software | 0 | 0 | 0 | 0 |
| 21. Furniture and equipment, including health care delivery assets (\$ 0) | 789,440 | 789,440 | 0 | 0 |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | 0 | 0 | 0 | 0 |
| 23. Receivables from parent, subsidiaries and affiliates | 72,592 | 0 | 72,592 | 78,919 |
| 24. Health care (\$ 0) and other amounts receivable | 200,268 | 200,268 | 0 | 0 |
| 25. Aggregate write-ins for other than invested assets | 21,601 | 0 | 21,601 | 5,946 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 480,790,624 | 2,109,367 | 478,681,257 | 471,688,136 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 | 0 |
| 28. Total (Lines 26 and 27) | 480,790,624 | 2,109,367 | 478,681,257 | 471,688,136 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. Miscellaneous Receivable | 21,601 | 0 | 21,601 | 5,946 |
| 2502. | | | | |
| 2503. | | | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 21,601 | 0 | 21,601 | 5,946 |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$388,740,377 less \$0 included in Line 6.3 (including \$0 Modco Reserve) | 388,740,377 | 382,355,842 |
| 2. Aggregate reserve for accident and health contracts (including \$0 Modco Reserve) | 0 | 0 |
| 3. Liability for deposit-type contracts (including \$0 Modco Reserve) | 892,721 | 946,412 |
| 4. Contract claims: | | |
| 4.1 Life | 3,774,902 | 3,595,137 |
| 4.2 Accident and health | 0 | 0 |
| 5. Policyholders' dividends \$0 and coupons \$0 due and unpaid | 0 | 0 |
| 6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: | | |
| 6.1 Dividends apportioned for payment (including \$0 Modco) | 1,284,854 | 1,246,661 |
| 6.2 Dividends not yet apportioned (including \$0 Modco) | 0 | 0 |
| 6.3 Coupons and similar benefits (including \$0 Modco) | 0 | 0 |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 | 0 | 0 |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$0 discount; including \$0 accident and health premiums | 198,482 | 145,451 |
| 9. Contract liabilities not included elsewhere: | | |
| 9.1 Surrender values on canceled contracts | 0 | 0 |
| 9.2 Provision for experience rating refunds, including the liability of \$0 accident and health experience rating refunds of which \$0 is for medical loss ratio rebate per the Public Health Service Act | 0 | 0 |
| 9.3 Other amounts payable on reinsurance, including \$0 assumed and \$0 ceded | 0 | 0 |
| 9.4 Interest Maintenance Reserve | 3,795,026 | 4,026,290 |
| 10. Commissions to agents due or accrued-life and annuity contracts \$733,481 , accident and health \$0 and deposit-type contract funds \$0 | 733,481 | 624,383 |
| 11. Commissions and expense allowances payable on reinsurance assumed | 0 | 0 |
| 12. General expenses due or accrued | 703,485 | 686,268 |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$0 accrued for expense allowances recognized in reserves, net of reinsured allowances) | 0 | 0 |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes | 360,968 | 502,997 |
| 15.1 Current federal and foreign income taxes, including \$69,416 on realized capital gains (losses) | 0 | 539,851 |
| 15.2 Net deferred tax liability | 0 | 0 |
| 16. Unearned investment income | 0 | 0 |
| 17. Amounts withheld or retained by company as agent or trustee | 184,155 | 146,183 |
| 18. Amounts held for agents' account, including \$0 agents' credit balances | 0 | 0 |
| 19. Remittances and items not allocated | 426,893 | 1,162,761 |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates | 0 | 0 |
| 21. Liability for benefits for employees and agents if not included above | 0 | 0 |
| 22. Borrowed money \$0 and interest thereon \$0 | 0 | 0 |
| 23. Dividends to stockholders declared and unpaid | 0 | 0 |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve | 5,093,221 | 5,342,036 |
| 24.02 Reinsurance in unauthorized and certified (\$0) companies | 0 | 0 |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$0) reinsurers | 0 | 0 |
| 24.04 Payable to parent, subsidiaries and affiliates | 1,861,636 | 1,346,572 |
| 24.05 Drafts outstanding | 0 | 0 |
| 24.06 Liability for amounts held under uninsured plans | 0 | 0 |
| 24.07 Funds held under coinsurance | 0 | 0 |
| 24.08 Derivatives | 0 | 0 |
| 24.09 Payable for securities | 111,408 | 127,574 |
| 24.10 Payable for securities lending | 0 | 0 |
| 24.11 Capital notes \$0 and interest thereon \$0 | 0 | 0 |
| 25. Aggregate write-ins for liabilities | 342,858 | 276,278 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 408,504,466 | 403,070,698 |
| 27. From Separate Accounts Statement | 0 | 0 |
| 28. Total liabilities (Lines 26 and 27) | 408,504,466 | 403,070,698 |
| 29. Common capital stock | 1,200,000 | 1,200,000 |
| 30. Preferred capital stock | 0 | 0 |
| 31. Aggregate write-ins for other than special surplus funds | 4,442,361 | 4,492,106 |
| 32. Surplus notes | 0 | 0 |
| 33. Gross paid in and contributed surplus | 23,018,060 | 23,018,060 |
| 34. Aggregate write-ins for special surplus funds | 0 | 0 |
| 35. Unassigned funds (surplus) | 41,516,370 | 39,907,272 |
| 36. Less treasury stock, at cost: | | |
| 36.10 shares common (value included in Line 29 \$0) | 0 | 0 |
| 36.20 shares preferred (value included in Line 30 \$0) | 0 | 0 |
| 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$0 in Separate Accounts Statement) | 68,976,791 | 67,417,438 |
| 38. Totals of Lines 29, 30 and 37 | 70,176,791 | 68,617,438 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 478,681,257 | 471,688,136 |
| DETAILS OF WRITE-INS | | |
| 2501. Interest Due On Death Claims | 231,110 | 156,821 |
| 2502. Miscellaneous Liabilities | 111,749 | 119,457 |
| 2503. | 0 | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 342,858 | 276,278 |
| 3101. Commission and expense allowance on initial cession of existing annuity business | 4,442,361 | 4,492,106 |
| 3102. | 0 | 0 |
| 3103. | 0 | 0 |
| 3198. Summary of remaining write-ins for Line 31 from overflow page | 0 | 0 |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | 4,442,361 | 4,492,106 |
| 3401. | 0 | 0 |
| 3402. | 0 | 0 |
| 3403. | 0 | 0 |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY
SUMMARY OF OPERATIONS

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts | 23,429,282 | 128,179,553 | 36,656,503 |
| 2. Considerations for supplementary contracts with life contingencies | 614,029 | 753,705 | 946,250 |
| 3. Net investment income | 9,513,845 | 10,593,810 | 22,256,862 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 66,037 | 146,030 | 387,391 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | 0 | 0 | 0 |
| 6. Commissions and expense allowances on reinsurance ceded | 1,547,774 | 3,551,913 | 6,175,992 |
| 7. Reserve adjustments on reinsurance ceded | 0 | 0 | 0 |
| 8. Miscellaneous Income: | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 0 | 0 | 0 |
| 8.2 Charges and fees for deposit-type contracts | 0 | 0 | 0 |
| 8.3 Aggregate write-ins for miscellaneous income | 620 | (5,827) | 0 |
| 9. Totals (Lines 1 to 8.3) | 35,171,587 | 143,219,184 | 66,422,998 |
| 10. Death benefits | 9,994,658 | 10,231,806 | 20,846,051 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 5,000 | 3,000 | 3,302 |
| 12. Annuity benefits | 1,245,499 | 1,431,643 | 5,712,312 |
| 13. Disability benefits and benefits under accident and health contracts | 88,759 | 126,328 | 243,049 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | 0 | 0 | 0 |
| 15. Surrender benefits and withdrawals for life contracts | 6,363,644 | 8,696,632 | 17,965,387 |
| 16. Group conversions | 0 | 0 | 0 |
| 17. Interest and adjustments on contract or deposit-type contract funds | 100,333 | 107,074 | 237,997 |
| 18. Payments on supplementary contracts with life contingencies | 686,382 | 498,097 | 983,866 |
| 19. Increase in aggregate reserves for life and accident and health contracts | 6,384,535 | 111,191,199 | (828,554) |
| 20. Totals (Lines 10 to 19) | 24,868,809 | 132,285,779 | 45,163,410 |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 2,955,947 | 3,235,222 | 6,327,494 |
| 22. Commissions and expense allowances on reinsurance assumed | 0 | 0 | 0 |
| 23. General insurance expenses | 3,339,541 | 5,545,575 | 9,826,695 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 821,891 | 920,508 | 433,271 |
| 25. Increase in loading on deferred and uncollected premiums | 357,858 | (409,545) | (392,156) |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | 0 | 0 | 0 |
| 27. Aggregate write-ins for deductions | 110 | 0 | 0 |
| 28. Totals (Lines 20 to 27) | 32,344,157 | 141,577,541 | 61,358,714 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 2,827,430 | 1,641,644 | 5,064,284 |
| 30. Dividends to policyholders | 633,627 | 604,888 | 1,236,586 |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | 2,193,802 | 1,036,756 | 3,827,698 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) | 530,568 | 771,306 | 652,047 |
| 33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 1,663,234 | 265,450 | 3,175,651 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 49,456 (excluding taxes of \$ (43,921) transferred to the IMR) | 183,564 | 163,144 | 65,148 |
| 35. Net income (Line 33 plus Line 34) | 1,846,799 | 428,594 | 3,240,799 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 36. Capital and surplus, December 31, prior year | 68,617,438 | 62,200,672 | 62,200,672 |
| 37. Net income (Line 35) | 1,846,799 | 428,594 | 3,240,799 |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (70,574) | (224,198) | 648,260 | 2,329,492 |
| 39. Change in net unrealized foreign exchange capital gain (loss) | 0 | 0 | 0 |
| 40. Change in net deferred income tax | (68,367) | 881,264 | (3,972,217) |
| 41. Change in nonadmitted assets | (193,952) | (67,674) | 15,289 |
| 42. Change in liability for reinsurance in unauthorized and certified companies | 0 | 0 | 0 |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease | 0 | 0 | 0 |
| 44. Change in asset valuation reserve | 248,815 | (611,227) | (102,738) |
| 45. Change in treasury stock | 0 | 0 | 0 |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period | 0 | 0 | 0 |
| 47. Other changes in surplus in Separate Accounts Statement | 0 | 0 | 0 |
| 48. Change in surplus notes | 0 | 0 | 0 |
| 49. Cumulative effect of changes in accounting principles | 0 | 0 | 0 |
| 50. Capital changes: | | | |
| 50.1 Paid in | 0 | 0 | 0 |
| 50.2 Transferred from surplus (Stock Dividend) | 0 | 0 | 0 |
| 50.3 Transferred to surplus | 0 | 0 | 0 |
| 51. Surplus adjustment: | | | |
| 51.1 Paid in | 0 | 0 | 2,250,000 |
| 51.2 Transferred to capital (Stock Dividend) | 0 | 0 | 0 |
| 51.3 Transferred from capital | 0 | 0 | 0 |
| 51.4 Change in surplus as a result of reinsurance | 0 | 0 | 0 |
| 52. Dividends to stockholders | 0 | 0 | 0 |
| 53. Aggregate write-ins for gains and losses in surplus | (49,744) | (1,835,965) | 2,656,141 |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) | 1,559,353 | (556,748) | 6,416,766 |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) | 70,176,791 | 61,643,924 | 68,617,438 |
| DETAILS OF WRITE-INS | | | |
| 08.301. Miscellaneous Income | 620 | (5,827) | 0 |
| 08.302. | | | |
| 08.303. | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | 0 | 0 | 0 |
| 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 620 | (5,827) | 0 |
| 2701. Penalties and Assessments | 110 | 0 | 0 |
| 2702. | | | |
| 2703. | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | 0 | 0 | 0 |
| 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) | 110 | 0 | 0 |
| 5301. Commission and expense allowance on initial cession of existing annuity business | (49,744) | (1,835,965) | 4,492,106 |
| 5302. Commission and expense allowance on recapture of annuity business | 0 | 0 | (1,835,964) |
| 5303. | | | |
| 5398. Summary of remaining write-ins for Line 53 from overflow page | 0 | 0 | 0 |
| 5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above) | (49,744) | (1,835,965) | 2,656,141 |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY
CASH FLOW

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 23,263,063 | 129,517,955 | 37,974,917 |
| 2. Net investment income | 9,889,319 | 11,684,192 | 26,112,774 |
| 3. Miscellaneous income | 1,519,626 | 3,293,830 | 6,015,212 |
| 4. Total (Lines 1 to 3) | 34,672,009 | 144,495,976 | 70,102,903 |
| 5. Benefit and loss related payments | 21,074,027 | 20,468,950 | 45,020,607 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 6,924,886 | 10,976,702 | 18,993,408 |
| 8. Dividends paid to policyholders | 595,434 | 570,472 | 1,155,173 |
| 9. Federal and foreign income taxes paid (recovered) net of \$99,768 tax on capital gains (losses) | 1,920,000 | 900,000 | 900,000 |
| 10. Total (Lines 5 through 9) | 30,514,347 | 32,916,124 | 66,069,188 |
| 11. Net cash from operations (Line 4 minus Line 10) | 4,157,661 | 111,579,853 | 4,033,715 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 27,225,203 | 52,688,337 | 197,895,487 |
| 12.2 Stocks | 1,341,513 | 954,277 | 7,364,894 |
| 12.3 Mortgage loans | 0 | 0 | 0 |
| 12.4 Real estate | 0 | 0 | 0 |
| 12.5 Other invested assets | 0 | 0 | 0 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 0 | 0 | 0 |
| 12.7 Miscellaneous proceeds | 0 | 0 | 0 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 28,566,716 | 53,642,614 | 205,260,381 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 48,649,226 | 148,285,103 | 185,730,079 |
| 13.2 Stocks | 1,529,159 | 6,347,692 | 7,739,675 |
| 13.3 Mortgage loans | 0 | 0 | 0 |
| 13.4 Real estate | 0 | 0 | 0 |
| 13.5 Other invested assets | 0 | 0 | 0 |
| 13.6 Miscellaneous applications | 0 | 0 | 0 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 50,178,385 | 154,632,795 | 193,469,753 |
| 14. Net increase (or decrease) in contract loans and premium notes | 265,092 | 454,938 | 1,118,014 |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (21,876,761) | (101,445,120) | 10,672,614 |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | 0 | 0 | 0 |
| 16.2 Capital and paid in surplus, less treasury stock | 0 | 0 | 2,250,000 |
| 16.3 Borrowed funds | 0 | 0 | 0 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (53,692) | (121,878) | (149,162) |
| 16.5 Dividends to stockholders | 0 | 0 | 0 |
| 16.6 Other cash provided (applied) | (528,233) | (10,018,512) | 2,610,134 |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (581,925) | (10,140,390) | 4,710,972 |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | (18,301,025) | (5,657) | 19,417,301 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 27,384,768 | 7,967,467 | 7,967,467 |
| 19.2 End of period (Line 18 plus Line 19.1) | 9,083,743 | 7,961,809 | 27,384,768 |

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

| | | | |
|--|--|--|--|
| | | | |
|--|--|--|--|

EXHIBIT 1**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Industrial life | 0 | 0 | 0 |
| 2. Ordinary life insurance | 26,625,646 | 26,321,054 | 52,313,265 |
| 3. Ordinary individual annuities | 3,929,858 | 5,517,724 | 11,505,605 |
| 4. Credit life (group and individual) | 0 | 0 | 0 |
| 5. Group life insurance | 299,087 | 416,213 | 826,948 |
| 6. Group annuities | 0 | 0 | 0 |
| 7. A & H - group | 0 | 0 | 0 |
| 8. A & H - credit (group and individual) | 0 | 0 | 0 |
| 9. A & H - other | 0 | 0 | 0 |
| 10. Aggregate of all other lines of business | 0 | 0 | 0 |
| 11. Subtotal | 30,854,591 | 32,254,990 | 64,645,818 |
| 12. Deposit-type contracts | 0 | 0 | 30,962 |
| 13. Total | 30,854,591 | 32,254,990 | 64,676,780 |
| DETAILS OF WRITE-INS | | | |
| 1001. | | | |
| 1002. | | | |
| 1003. | | | |
| 1098. Summary of remaining write-ins for Line 10 from overflow page | 0 | 0 | 0 |
| 1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above) | 0 | 0 | 0 |

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements have 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.

| <u>Net Income</u> | SSAP # | F/S Page # | F/S Line # | June 30, | December |
|--|--------|------------|------------|------------|------------|
| | | | | 2018 | 31, 2017 |
| (1) Motorists Life Insurance Company state basis | XXX | 4 | 35 | 1,846,799 | 3,240,799 |
| (2) State Prescribed Practices that increase/(decrease) NAIC SAP | XXX | | | - | - |
| (3) State Permitted Practices that increase/(decrease) NAIC SAP | XXX | | | - | - |
| (4) NAIC SAP | XXX | 4 | 35 | 1,846,799 | 3,240,799 |
| <hr/> | | | | | |
| <u>Surplus</u> | | | | | |
| (5) Motorists Life Insurance Company state basis | XXX | 3 | 38 | 70,176,791 | 68,617,438 |
| (6) State Prescribed Practices that increase/(decrease) NAIC SAP | XXX | | | - | - |
| (7) State Permitted Practices that increase/(decrease) NAIC SAP | XXX | | | - | - |
| (8) NAIC SAP | XXX | 3 | 38 | 70,176,791 | 68,617,438 |

C. (6) Loan-backed securities are stated in accordance with the guidance provided in SSAP No. 43R: Loan-backed and Structured Securities. The retrospective adjustment method is used to value these securities.

(12) Following their affiliation on April 24, 2017, Motorists Mutual Insurance Company, BrickStreet Mutual Insurance Company and their affiliates adopted a common capitalization policy effective July 1, 2017.

D. Going Concern

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

2. Accounting Changes and Correction of Errors

There were not any significant changes since last year end.

3. Business Combinations and Goodwill

There were not any significant changes since last year end.

4. Discontinued Operations

There were not any significant changes since last year end.

5. Investments

A., B., C., J., K., L. & O.

There were not any significant changes since last year end.

D. Loan-Backed Securities

- 1) Prepayment assumptions for mortgage-backed / loan-backed and structured securities were obtained from market data vendors or broker dealer values.
- 2) The company held no other-than-temporarily impaired loan-backed securities.
- 3) The company held no other-than-temporarily impaired loan-backed securities.
- 4) All impaired securities (fair value is less than cost or amortized cost) for which 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:

| | |
|---------------------|-----------|
| Less than 12 months | 1,027,778 |
| 12 months or longer | 356,108 |

b. The aggregate related fair value of securities with unrealized losses:

| | |
|---------------------|------------|
| Less than 12 months | 42,328,565 |
| 12 months or longer | 4,952,315 |

- 5) The company performed analysis on loan-backed securities and determined exposure to credit risk is not a factor and does not warrant other-than-temporary impairment.

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY
NOTES TO FINANCIAL STATEMENTS

E. Repurchase Agreements and / or Securities Lending Transactions

3) **Collateral Received**

b. The fair value of collateral received was \$0.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The company does not have any repurchase agreements transactions accounted for as secured borrowing.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The company does not have any reverse repurchase agreements transactions accounted for as secured borrowing.

H. Repurchase Agreements Transactions Accounted for as a Sale.

The company does not have any repurchase agreements transactions accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale.

The company does not have any reverse repurchase agreements transactions accounted for as a sale

M. Working Capital Finance Investments

The company does not hold any working capital finance investments.

N. As of March 31, 2018, the company was not involved in any Offsetting and Netting of Assets and Liabilities during the periods reported.

6. Joint Ventures, Partnerships and Limited Liability Companies

There were not any significant changes since last year end.

7. Investment Income

There were not any significant changes since last year end.

8. Derivative Instruments

The company does not hold any derivative instruments.

9. Income Taxes

There were not any significant changes since last year end.

10. Information Concerning Parent

A., B. & C. On September 29, 2017, Motorists Mutual Insurance Company and Motorists Commercial Insurance Company made respective surplus contributions of \$1,575,000 (70%) and \$675,000 (30%) to the company.

11. Debt

The company has not borrowed money and has no capital note obligations.

12. Retirement Plans, Deferred Compensation and Other Postretirement Benefit Plans

A-D. The company participates in a defined benefit pension plan sponsored by its parent, Motorists Mutual Insurance Company. Motorists Mutual elected to freeze its defined pension and other non-qualified benefit plans effective December 31, 2017. This change had no financial impact in the periods reported for Motorists Life Insurance Company. See note 12 in the Notes to the Financial Statement for Motorists Mutual Insurance Company for additional information.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

There were not any significant changes since last year end.

14. Contingencies

There were not any significant changes since last year end.

15. Leases

There were not any significant changes since last year end.

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

16. Information about Financial Investments with Off-Balance Sheet Risk and Financial Investments with Concentrations of Credit Risk

(1-2) The company did not have any off-balance sheet risks for the periods disclosed.

(3-4) The company is exposed to concentration of credit risk due to cash deposits in excess of federal insured limits. The company mitigates its exposure to losses from these cash deposits by monitoring the financial stability of the financial institutions involved and thru the concentration of funds and nightly sweep to mutual fund investments.

The company is exposed to credit-related losses in the event that a bond issuer may default on its obligation. The company mitigates its exposure of these credit related losses by maintaining a diversified bond portfolio with high credit ratings. The company also is exposed to credit related losses in the event a reinsurer is unable to honor its liabilities to the company. The company mitigates its exposure to losses from insolvent reinsurers by continuously monitoring the credit rating of all the company's reinsurers.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

- 2 The company did not have any servicing assets or servicing liabilities to disclose for the periods reported.
4. The company did not securitize any financial assets during the periods reported.

C. Wash Sales

In the course of the company's asset management, there were not any securities and reacquisitions made within 30 days of the sale date to enhance the yield on the investment portfolio.

18. Gain or Loss to the Insurer from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

20. Fair Value Measurements

A. Fair Value Hierarchy

1. Assets Measured at Fair Value on a Recurring Basis

| Description for each class of asset or liability | Fair Value Measurements at June 30, 2018 | | | |
|--|---|--|--|------------|
| | Quoted Prices in Active Markets for Identical Assets (Level 1) | Significant Other Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) | Total |
| a. Assets at fair value | | | | |
| Perpetual Preferred stock | | | | |
| Industrial and Misc | - | - | - | - |
| Parents, Subsidiaries and Affiliates | - | - | - | - |
| Total Perpetual Preferred Stocks | - | - | - | - |
| Bonds | | | | |
| U.S. Governments | - | - | - | - |
| Industrial and Misc | - | - | - | - |
| Hybrid Securities | - | - | - | - |
| Parents, Subsidiaries and Affiliates | - | - | - | - |
| Total Bonds | - | - | - | - |
| Common Stock | | | | |
| Industrial and Misc | 16,060,077 | - | - | 16,060,077 |
| Parents, Subsidiaries and Affiliates | - | - | - | - |
| Total Common Stocks | 16,060,077 | - | - | 16,060,077 |
| Other Invested Assets | - | - | - | - |
| Derivative Assets | - | - | - | - |
| Interest rate contract | - | - | - | - |
| Foreign exchange contracts | - | - | - | - |
| Credit contracts | - | - | - | - |
| Commodity future contracts | - | - | - | - |
| Commodity forward contracts | - | - | - | - |
| Total Derivatives | - | - | - | - |
| Separate account assets | - | - | - | - |
| Total assets at fair value | 16,060,077 | - | - | 16,060,077 |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY
NOTES TO FINANCIAL STATEMENTS

| | | | | | | | | | | |
|---------------------------------|---|---|---|---|---|---|---|---|---|---|
| b. Liabilities at fair value | - | - | - | - | - | - | - | - | - | - |
| Derivative liabilities | - | - | - | - | - | - | - | - | - | - |
| Total liabilities at fair value | - | - | - | - | - | - | - | - | - | - |

2. Assets measured at fair value on a recurring basis using significant unobservable inputs (Level 3)

| Description | Beginning Balance at 4/01/2018 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at 6/30/2018 |
|--|--------------------------------|------------------------|--------------------------|---|--|-----------|-----------|-------|-------------|-----------------------------|
| a. Assets | | | | | | | | | | |
| Loan-Backed and Structured Securities (NAIC 3-6) | - | - | - | - | - | - | - | - | - | - |
| Residential Mortgaged-Backed Securities | - | - | - | - | - | - | - | - | - | - |
| Commercial Mortgaged-Backed Securities | - | - | - | - | - | - | - | - | - | - |
| Derivative | - | - | - | - | - | - | - | - | - | - |
| Credit Contracts | - | - | - | - | - | - | - | - | - | - |
| Other Fund Investments | - | - | - | - | - | - | - | - | - | - |
| Hedge Fund High-Yield Debt Securities | - | - | - | - | - | - | - | - | - | - |
| Private Equity | - | - | - | - | - | - | - | - | - | - |
| Common Stock | - | - | - | - | - | - | - | - | - | - |
| Industrial and Misc | 95 | | | | - | | - | (95) | - | - |
| Total Assets | 95 | - | - | - | - | - | - | (95) | - | - |
| b. Liabilities | | | | | | | | | | |
| Total Liabilities | - | - | - | - | - | - | - | - | - | - |

3. (a) The company did not recognize any transfers in or transfers out of Level 3 during the reporting period.

(b) The company's policy is to recognize transfers in and transfers out as of the actual date of the event or change in circumstance that caused the transfer.

4. The company valued common stocks using the equity method and other invested assets based on equity statements from the respective fund managers.

5. The company does not hold any derivative assets or liabilities measured at Fair Value.

B. The company did not have any other assets measured at fair value.

| C. Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Not Practicable (Carrying Value) |
|---------------------------------|----------------------|-----------------|------------|-------------|-----------|----------------------------------|
| Bonds | 411,816,590 | 405,870,990 | - | 411,816,590 | - | - |
| Common Stock | 16,060,077 | 16,060,077 | 16,060,077 | - | - | - |
| Perpetual Preferred stock | - | - | - | - | - | - |
| Other Invested Assets | 221,922 | - | - | - | - | 221,922 |
| | 428,098,589 | 421,931,067 | 16,060,077 | 411,816,590 | - | 221,922 |

D. Not Practicable to Estimate Fair Value

| Type or Class of Financial Instrument | Carrying Value | Effective Interest Rate | Maturity Date | Explanation |
|---------------------------------------|----------------|-------------------------|---------------|--|
| Other Invested Assets | | | | |
| Affiliated LLC holdings | 221,922 | n/a | n/a | Asset is not a marketable financial instrument |
| | 221,922 | | | |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY
NOTES TO FINANCIAL STATEMENTS

21. Other Items

A., B., C., D., E., & F.

There were not any significant changes since last year end.

G. The company does not have any retained asset accounts for beneficiaries.

H. The company did not have any insurance linked securities.

22. Events Subsequent

There were not any significant changes since last year end.

23. Reinsurance

On December 30, 2015 Motorists Life entered into a reinsurance contract whereby it ceded a block of existing annuity business to Beechwood Bermuda International, Ltd. As a result of non-compliance with the terms of the coinsurance agreement, this block of business was recaptured from Beechwood effective February 1, 2017. The Company re-ceded this business to Colorado Bankers Life Insurance Company effective December 1, 2017.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A., B., C., & D. – Not Applicable

E. Not Applicable – The company does not write accident and health insurance premium, and is not subject to the Affordable Care Act risk-sharing provisions.

25. Change in Incurred Losses and Loss Adjustment Expenses

The company did not make any material changes in the provision for incurred loss and loss adjustment expenses attributable to insured events of prior years.

26. Intercompany Pooling Arrangements.

There were not any significant changes since last year end.

27. Structured Settlements

There were not any significant changes since last year end.

28. Health Care Receivables

There were not any significant changes since last year end.

29. Participating Policies

There were not any significant changes since last year end.

30. Premium Deficiency Reserves

There were not any significant changes since last year end.

31. Reserves for Life Contracts and Deposit-Type Contracts

There were not any significant changes since last year end.

32. Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

There were not any significant changes since last year end.

33. Premiums and Annuity Considerations Due and Uncollected

There were not any significant changes since last year end.

34. Separate Accounts

There were not any significant changes since last year end.

35. Loss/Claim Adjustment Expenses

There were not any significant changes since last year end.

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: _____

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]

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

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

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. 12/31/2013

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/07/2014

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

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 [] 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 []

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 []

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No []
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 72,592

INVESTMENT

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

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

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

14.2 If yes, please complete the following:

| | 1 Prior Year-End Book/Adjusted Carrying Value | 2 Current Quarter Book/Adjusted Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 0 | \$ 0 |
| 14.22 Preferred Stock | \$ 0 | \$ 0 |
| 14.23 Common Stock | \$ 0 | \$ 0 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 176,594 | \$ 221,922 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 176,594 | \$ 221,922 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ 0 | \$ 0 |

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

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

| 1 Name of Firm or Individual | 2 Affiliation |
|--|------------------|
| Diamond Hill Capital Management, Inc. | U..... |
| KDP Asset Management, Inc. | U..... |
| 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 assets? Yes [] No []

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

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

| 1 Central Registration Depository Number | 2 Name of Firm or Individual | 3 Legal Entity Identifier (LEI) | 4 Registered With | 5 Investment Management Agreement (IMA) Filed |
|--|--|------------------------------------|----------------------|---|
| 110638 | Diamond Hill Capital Management, Inc. | | SEC | NO..... |
| 110265 | KDP Asset Management, Inc. | | SEC | NO..... |
| 105900 | New England Asset Management, Inc. | KUR85E5PS4GQFZTFC130 | SEC | NO..... |
| 105780 | Northern Trust Investments, Inc. | BEL4B8X7EHJJU845Y2N39 | SEC | NO..... |

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [] No []

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist.
- 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 5*GI securities? Yes [] No []

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

| | | |
|------|---|------------------|
| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | 1 Amount |
| 1.1 | Long-Term Mortgages In Good Standing | |
| 1.11 | Farm Mortgages | \$ 0 |
| 1.12 | Residential Mortgages | \$ 0 |
| 1.13 | Commercial Mortgages | \$ 0 |
| 1.14 | Total Mortgages in Good Standing | \$ 0 |
| 1.2 | Long-Term Mortgages In Good Standing with Restructured Terms | |
| 1.21 | Total Mortgages in Good Standing with Restructured Terms..... | \$ 0 |
| 1.3 | Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | |
| 1.31 | Farm Mortgages | \$ 0 |
| 1.32 | Residential Mortgages | \$ 0 |
| 1.33 | Commercial Mortgages | \$ 0 |
| 1.34 | Total Mortgages with Interest Overdue more than Three Months | \$ 0 |
| 1.4 | Long-Term Mortgage Loans in Process of Foreclosure | |
| 1.41 | Farm Mortgages | \$ 0 |
| 1.42 | Residential Mortgages | \$ 0 |
| 1.43 | Commercial Mortgages | \$ 0 |
| 1.44 | Total Mortgages in Process of Foreclosure | \$ 0 |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | \$ 0 |
| 1.6 | Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | |
| 1.61 | Farm Mortgages | \$ 0 |
| 1.62 | Residential Mortgages | \$ 0 |
| 1.63 | Commercial Mortgages | \$ 0 |
| 1.64 | Total Mortgages Foreclosed and Transferred to Real Estate | \$ 0 |
| 2. | Operating Percentages: | |
| 2.1 | A&H loss percent | 0.000 % |
| 2.2 | A&H cost containment percent | 0.000 % |
| 2.3 | A&H expense percent excluding cost containment expenses | 0.000 % |
| 3.1 | Do you act as a custodian for health savings accounts? | Yes [] No [X] |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date | \$ 0 |
| 3.3 | Do you act as an administrator for health savings accounts? | Yes [] No [X] |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date | \$ 0 |
| 4. | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes [X] No [] |
| 4.1 | 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 [] |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| States, Etc. | 1 Active Status (a) | Direct Business Only | | | | | |
|--|---------------------------|---------------------------------|--------------------------------|--|---|-------------------------|---------------------------------|
| | | Life Contracts | | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | | Other Considerations | Total Columns 2 Through 5 |
| | | 2 Life Insurance Premiums | 3 Annuity Considerations | | | | |
| 1. Alabama | AL | 26,982 | 0 | 0 | 0 | 0 | 26,982 |
| 2. Alaska | AK | 2,741 | 0 | 0 | 0 | 0 | 2,741 |
| 3. Arizona | AZ | 37,951 | 2,500 | 0 | 0 | 0 | 40,451 |
| 4. Arkansas | AR | 4,236 | 0 | 0 | 0 | 0 | 4,236 |
| 5. California | CA | 30,214 | 5,000 | 0 | 0 | 0 | 35,214 |
| 6. Colorado | CO | 9,598 | 0 | 0 | 0 | 0 | 9,598 |
| 7. Connecticut | CT | 6,227 | 0 | 0 | 0 | 0 | 6,227 |
| 8. Delaware | DE | 8,690 | 0 | 0 | 0 | 0 | 8,690 |
| 9. District of Columbia | DC | 896 | 0 | 0 | 0 | 0 | 896 |
| 10. Florida | FL | 515,760 | 48,500 | 0 | 0 | 0 | 564,260 |
| 11. Georgia | GA | 527,094 | 11,856 | 0 | 0 | 0 | 538,951 |
| 12. Hawaii | HI | 569 | 0 | 0 | 0 | 0 | 569 |
| 13. Idaho | ID | 724 | 0 | 0 | 0 | 0 | 724 |
| 14. Illinois | IL | 141,053 | 300 | 0 | 0 | 0 | 141,353 |
| 15. Indiana | IN | 1,766,729 | 492,406 | 0 | 0 | 0 | 2,259,135 |
| 16. Iowa | IA | 20,521 | 0 | 0 | 0 | 0 | 20,521 |
| 17. Kansas | KS | 6,630 | 0 | 0 | 0 | 0 | 6,630 |
| 18. Kentucky | KY | 2,087,911 | 515,242 | 0 | 0 | 0 | 2,603,154 |
| 19. Louisiana | LA | 7,285 | 0 | 0 | 0 | 0 | 7,285 |
| 20. Maine | ME | 1,622 | 0 | 0 | 0 | 0 | 1,622 |
| 21. Maryland | MD | 35,483 | 0 | 0 | 0 | 0 | 35,483 |
| 22. Massachusetts | MA | 11,213 | 0 | 0 | 0 | 0 | 11,213 |
| 23. Michigan | MI | 2,388,725 | 52,304 | 0 | 0 | 0 | 2,441,029 |
| 24. Minnesota | MN | 51,123 | 0 | 0 | 0 | 0 | 51,123 |
| 25. Mississippi | MS | 21,941 | 0 | 0 | 0 | 0 | 21,941 |
| 26. Missouri | MO | 21,027 | 0 | 0 | 0 | 0 | 21,027 |
| 27. Montana | MT | 3,423 | 0 | 0 | 0 | 0 | 3,423 |
| 28. Nebraska | NE | 10,402 | 0 | 0 | 0 | 0 | 10,402 |
| 29. Nevada | NV | 10,624 | 0 | 0 | 0 | 0 | 10,624 |
| 30. New Hampshire | NH | 4,884 | 0 | 0 | 0 | 0 | 4,884 |
| 31. New Jersey | NJ | 23,035 | 0 | 0 | 0 | 0 | 23,035 |
| 32. New Mexico | NM | 6,019 | 0 | 0 | 0 | 0 | 6,019 |
| 33. New York | NY | 39,734 | 0 | 0 | 0 | 0 | 39,734 |
| 34. North Carolina | NC | 68,428 | 6,600 | 0 | 0 | 0 | 75,028 |
| 35. North Dakota | ND | 1,642 | 0 | 0 | 0 | 0 | 1,642 |
| 36. Ohio | OH | 10,501,019 | 1,652,295 | 0 | 0 | 0 | 12,153,313 |
| 37. Oklahoma | OK | 9,842 | 0 | 0 | 0 | 0 | 9,842 |
| 38. Oregon | OR | 5,329 | 0 | 0 | 0 | 0 | 5,329 |
| 39. Pennsylvania | PA | 4,251,693 | 1,004,337 | 0 | 0 | 0 | 5,256,030 |
| 40. Rhode Island | RI | 587 | 0 | 0 | 0 | 0 | 587 |
| 41. South Carolina | SC | 309,127 | 150 | 0 | 0 | 0 | 309,277 |
| 42. South Dakota | SD | 633 | 0 | 0 | 0 | 0 | 633 |
| 43. Tennessee | TN | 733,965 | 600 | 0 | 0 | 0 | 734,565 |
| 44. Texas | TX | 58,591 | 14,252 | 0 | 0 | 0 | 72,843 |
| 45. Utah | UT | 2,047 | 0 | 0 | 0 | 0 | 2,047 |
| 46. Vermont | VT | 403 | 0 | 0 | 0 | 0 | 403 |
| 47. Virginia | VA | 252,401 | 0 | 0 | 0 | 0 | 252,401 |
| 48. Washington | WA | 8,855 | 0 | 0 | 0 | 0 | 8,855 |
| 49. West Virginia | WV | 1,059,514 | 122,526 | 0 | 0 | 0 | 1,182,040 |
| 50. Wisconsin | WI | 739,338 | .990 | 0 | 0 | 0 | 740,328 |
| 51. Wyoming | WY | 1,037 | 0 | 0 | 0 | 0 | 1,037 |
| 52. American Samoa | AS | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam | GU | 0 | 0 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico | PR | 461 | 0 | 0 | 0 | 0 | 461 |
| 55. U.S. Virgin Islands | VI | 204 | 0 | 0 | 0 | 0 | 204 |
| 56. Northern Mariana Islands | MP | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada | CAN | 533 | 0 | 0 | 0 | 0 | 533 |
| 58. Aggregate Other Aliens | OT | 2,173 | 0 | 0 | 0 | 0 | 2,173 |
| 59. Subtotal | XXX | 25,838,887 | 3,929,858 | 0 | 0 | 0 | 29,768,745 |
| 90. Reporting entity contributions for employee benefits plans | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | XXX | 513,889 | 0 | 0 | 0 | 0 | 513,889 |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 93. Premium or annuity considerations waived under disability or other contract provisions | XXX | 51,639 | 0 | 0 | 0 | 0 | 51,639 |
| 94. Aggregate or other amounts not allocable by State | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 95. Totals (Direct Business) | XXX | 26,404,414 | 3,929,858 | 0 | 0 | 0 | 30,334,272 |
| 96. Plus Reinsurance Assumed | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 97. Totals (All Business) | XXX | 26,404,414 | 3,929,858 | 0 | 0 | 0 | 30,334,272 |
| 98. Less Reinsurance Ceded | XXX | 6,976,089 | 709,148 | 0 | 0 | 0 | 7,685,238 |
| 99. Totals (All Business) less Reinsurance Ceded | XXX | 19,428,325 | 3,220,710 | 0 | 0 | 0 | 22,649,035 |
| DETAILS OF WRITE-INS | | | | | | | |
| 58001. CHN China | XXX | 1,790 | 0 | 0 | 0 | 0 | 1,790 |
| 58002. GBR United Kingdom | XXX | .384 | 0 | 0 | 0 | 0 | .384 |
| 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 through 58003 plus 58998)(Line 58 above) | XXX | 2,173 | 0 | 0 | 0 | 0 | 2,173 |
| 9401. | XXX | | | | | | |
| 9402. | XXX | | | | | | |
| 9403. | XXX | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | XXX | 0 | 0 | 0 | 0 | 0 | 0 |

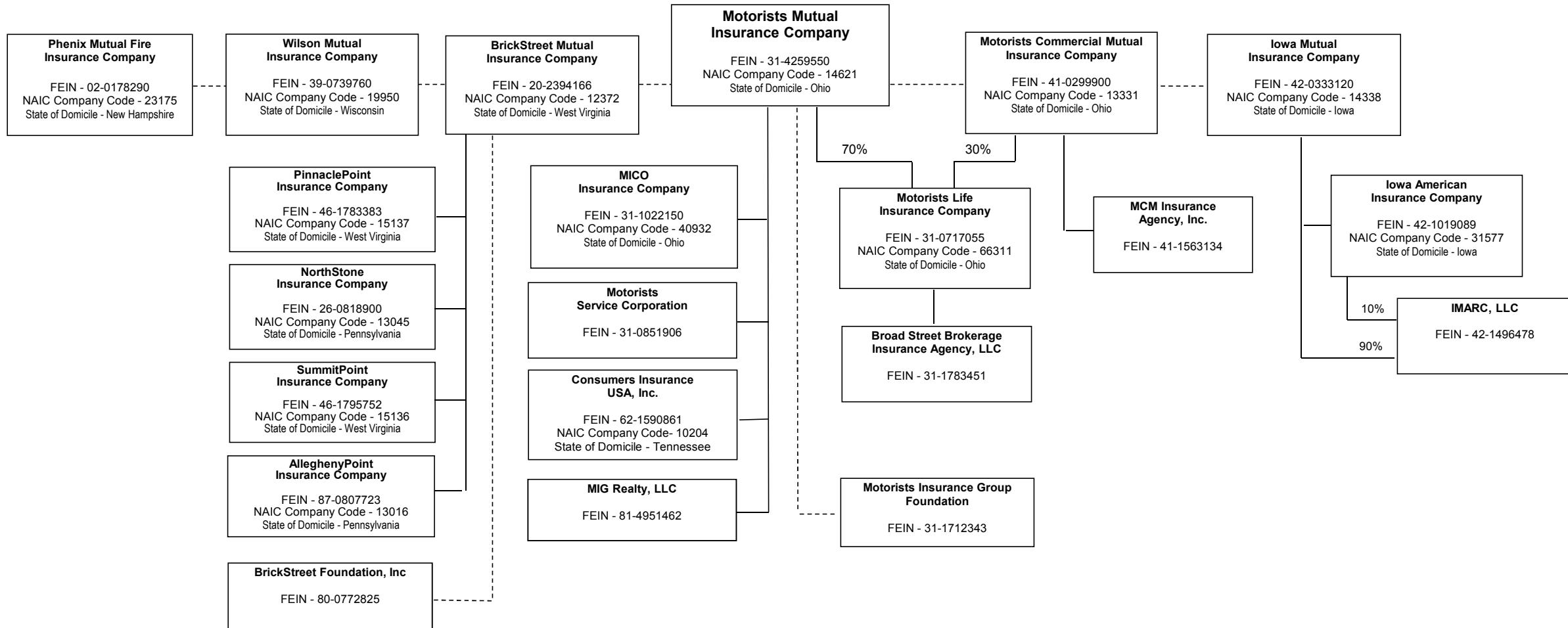
(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 21 R - Registered - Non-domiciled RRGs..... 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0 Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 36

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

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



STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|---------------------------|-------------------|--|--------------|-----|--|---|------------------------|-----------------------------------|--|--|--|--|-----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Loca-tion | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percent-age | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Y/N) | * |
| | | | | | | Broad Street Brokerage Insurance Agency, LLC | | | | | | | | | |
| .0291 | Motorists Insurance Group | 10204 | 31-1783451 62-1590861 42-1496478 | | | Consumers Insurance USA, Inc. | | .OH. | .DS. | Motorists Life Insurance Company | Ownership. | 100.00 | Motorists Mutual Insurance Company | N | .2 |
| .0291 | Motorists Insurance Group | 31577 | 42-1019089 | | | IMARC, LLC | | .TN. | .IA. | Motorists Mutual Insurance Company | Ownership. | 100.00 | Motorists Mutual Insurance Company | N | .2 |
| .0291 | Motorists Insurance Group | 14338 | 42-0333120 | | | Iowa American Insurance Company | | .IA. | .NIA. | Iowa Mutual Insurance Company | Ownership. | 90.00 | Motorists Mutual Insurance Company | N | .2 |
| | | | | | | Iowa Mutual Insurance Company | | .IA. | .IA. | Iowa Mutual Insurance Company | Ownership. | 100.00 | Motorists Mutual Insurance Company | N | .2 |
| | | | | | | Iowa Mutual Insurance Company | | .IA. | .IA. | Motorists Commercial Mutual Insurance | Ownership. | 0.00 | Motorists Mutual Insurance Company | N | .1 |
| | | | | | | MCM Insurance Agency, Inc. | | .MN. | .NIA. | Motorists Commercial Mutual Insurance Company | Ownership. | 100.00 | Motorists Mutual Insurance Company | N | .2 |
| | | | | | | MICO Insurance Company | | .OH. | .IA. | Motorists Mutual Insurance Company | Ownership. | 100.00 | Motorists Mutual Insurance Company | N | .2 |
| | | | | | | Motorists Commercial Mutual Insurance Company | | .OH. | .UDP. | | | | | | |
| .0291 | Motorists Insurance Group | 40932 | 41-1563134 31-1022150 | | | Motorists Life Insurance Company | | .OH. | .RE. | Motorists Mutual Insurance Company | Ownership. | 0.00 | Motorists Mutual Insurance Company | N | .1 |
| .0291 | Motorists Insurance Group | 13331 | 41-0299900 | | | Motorists Mutual Insurance Company | | .OH. | .UDP. | | | | | | |
| .0291 | Motorists Insurance Group | 66311 | 31-0717055 | | | Motorists Service Corporation | | .OH. | .NIA. | Motorists Mutual Insurance Company | Ownership. | 70.00 | Motorists Mutual Insurance Company | N | .2 |
| .0291 | Motorists Insurance Group | 14621 | 31-4259550 | | | Phenix Mutual Fire Insurance Company | | .NH. | .IA. | | | | | | |
| | | | | | | Wilson Mutual Insurance Company | | .WI. | .IA. | | | | | | |
| | | | | | | MIG Realty, LLC | | .OH. | .NIA. | Motorists Mutual Insurance Company | Ownership. | 100.00 | Motorists Mutual Insurance Company | N | .2 |
| | | | | | | Motorists Insurance Group Foundation | | .OH. | .NIA. | Motorists Mutual Insurance Company | Board | 0.00 | Motorists Mutual Insurance Company | N | .3 |
| | | | | | | BrickStreet Mutual Insurance Company | | .WV. | .IA. | | | | | | |
| | | | | | | PinnaclePoint Insurance Company | | .WV. | .IA. | BrickStreet Mutual Insurance Company | Ownership. | 100.00 | Motorists Mutual Insurance Company | N | .2 |
| | | | | | | NorthStone Insurance Company | | .PA. | .IA. | BrickStreet Mutual Insurance Company | Ownership. | 100.00 | Motorists Mutual Insurance Company | N | .2 |
| | | | | | | SummitPoint Insurance Company | | .WV. | .IA. | BrickStreet Mutual Insurance Company | Ownership. | 100.00 | Motorists Mutual Insurance Company | N | .2 |
| | | | | | | AlleghenyPoint Insurance Company | | .PA. | .IA. | BrickStreet Mutual Insurance Company | Ownership. | 100.00 | Motorists Mutual Insurance Company | N | .2 |
| | | | | | | BrickStreet Foundation, Inc | | .WV. | .NIA. | BrickStreet Mutual Insurance Company | Board | 0.00 | Motorists Mutual Insurance Company | N | .4 |

| Asterisk | Explanation |
|----------|--|
| 1 | The company is a mutual property/casualty insurer and an affiliate of The Motorists Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of the Group through an interlocking board of directors. |
| 2 | The entity in Column 8 is a subsidiary of an insurer that is an affiliate of The Motorists Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of the Group through an interlocking board of directors. |
| 3 | Schedule Y, Parts 1 and 1A, includes the Motorists Insurance Group Foundation, a 501(c)(3) tax-exempt private foundation, incorporated on July 12, 2000. |
| 4 | Schedule Y, Parts 1 and 1A, includes Brickstreet Foundation, Inc, a 501(c)(3) tax-exempt private foundation incorporated on December 23, 2011. |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

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.

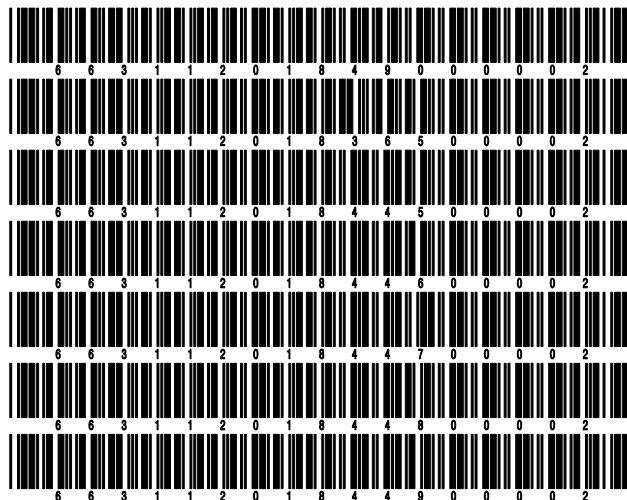
| | Response |
|--|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO |
| 5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? | NO |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? | NO |
| 7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? | NO |

Explanation:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY
OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | | |
| 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 | | |
| 7. Deduct current year's other than temporary impairment recognized | | |
| 8. Deduct current year's depreciation | | |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4+5+6-7-8) | | |
| 10. Deduct total nonadmitted amounts | | |
| 11. Statement value at end of current period (Line 9 minus Line 10) | | |

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year | | |
| 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 paid 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) | | |
| 12. Total valuation allowance | | |
| 13. Subtotal (Line 11 plus Line 12) | | |
| 14. Deduct total nonadmitted amounts | | |
| 15. Statement value at end of current period (Line 13 minus Line 14) | | |

NONE**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | 176,594 | 150,838 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 0 | 0 |
| 2.2 Additional investment made after acquisition | 0 | 0 |
| 3. Capitalized deferred interest and other | 0 | 0 |
| 4. Accrual of discount | 0 | 0 |
| 5. Unrealized valuation increase (decrease) | 45,328 | 25,756 |
| 6. Total gain (loss) on disposals | 0 | 0 |
| 7. Deduct amounts received on disposals | 0 | 0 |
| 8. Deduct amortization of premium and depreciation | 0 | 0 |
| 9. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 10. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 221,922 | 176,594 |
| 12. Deduct total nonadmitted amounts | 221,922 | 176,594 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 0 | 0 |

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 400,897,424 | 412,851,666 |
| 2. Cost of bonds and stocks acquired | 50,178,385 | 193,241,533 |
| 3. Accrual of discount | 141,081 | 279,113 |
| 4. Unrealized valuation increase (decrease) | (340,100) | 2,084,876 |
| 5. Total gain (loss) on disposals | 23,513 | 2,165,665 |
| 6. Deduct consideration for bonds and stocks disposed of | 28,566,716 | 205,260,381 |
| 7. Deduct amortization of premium | 443,207 | 4,465,047 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 40,685 | 0 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10) | 421,931,066 | 400,897,424 |
| 12. Deduct total nonadmitted amounts | 0 | 0 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 421,931,066 | 400,897,424 |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|--|--|--|---|--|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 342,170,433 | 10,587,728 | 3,927,745 | (2,502,579) | 342,170,433 | 346,327,838 | 0 | 331,814,705 |
| 2. NAIC 2 (a) | 42,883,209 | 402,562 | 2,165,178 | 2,788,208 | 42,883,209 | 43,908,801 | 0 | 38,300,003 |
| 3. NAIC 3 (a) | 9,317,629 | 13,430,222 | 8,794,493 | (790,139) | 9,317,629 | 13,163,218 | 0 | 8,841,770 |
| 4. NAIC 4 (a) | 5,175,721 | 2,288,195 | 5,750,296 | 345,231 | 5,175,721 | 2,058,852 | 0 | 5,231,367 |
| 5. NAIC 5 (a) | 230,918 | 0 | 230,830 | (88) | 230,918 | 0 | 0 | 337,978 |
| 6. NAIC 6 (a) | 389,486 | 0 | 0 | 22,795 | 389,486 | 412,281 | 0 | 402,115 |
| 7. Total Bonds | 400,167,395 | 26,708,707 | 20,868,540 | (136,572) | 400,167,395 | 405,870,990 | 0 | 384,927,938 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. NAIC 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. NAIC 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Total Preferred Stock | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Total Bonds and Preferred Stock | 400,167,395 | 26,708,707 | 20,868,540 | (136,572) | 400,167,395 | 405,870,990 | 0 | 384,927,938 |

(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

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 Book/Adjusted Carrying Value | 2 Par Value | 3 Actual Cost | 4 Interest Collected Year-to-Date | 5 Paid for Accrued Interest Year-to-Date |
|----------------|--------------------------------------|----------------|------------------|---|---|
| 9199999 Totals | 0 | XXX | 0 | 0 | 0 |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | 0 | 5,790,488 |
| 2. Cost of short-term investments acquired | 0 | 844,006 |
| 3. Accrual of discount | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 |
| 5. Total gain (loss) on disposals | 0 | 0 |
| 6. Deduct consideration received on disposals | 0 | 6,634,494 |
| 7. Deduct amortization of premium | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 0 | 0 |

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards
N O N E

Schedule DB - Part B - Verification - Futures Contracts
N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open
N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open
N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives
N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | 22,014,459 | 0 |
| 2. Cost of cash equivalents acquired | 29,079,178 | 409,986,489 |
| 3. Accrual of discount | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 |
| 5. Total gain (loss) on disposals | 0 | 375 |
| 6. Deduct consideration received on disposals | 47,701,865 | 387,972,406 |
| 7. Deduct amortization of premium | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 3,391,772 | 22,014,459 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 3,391,772 | 22,014,459 |

Schedule A - Part 2 - Real Estate Acquired and Additions Made
N O N E

Schedule A - Part 3 - Real Estate Disposed
N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made
N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid
N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made
N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid
N O N E

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Desig- nation or Market Indicator (a) |
|---|---|--------------|-----------------------|------------------------------------|--------------------------------------|------------------|----------------|--|--|
| 36179T-Z5-7 | G2 MA5264 - RMBS | | 06/07/2018 | NOMURA SECURITIES INTL INC | 1,228,359 | 1,200,000 | | 2,533 | 1 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | 1,228,359 | | 1,200,000 | | 2,533 |
| 31418C-WW-0 | FN MA3360 - RMBS | | 05/10/2018 | JP MORGAN SECURITIES INC. | 1,000,012 | .995,656 | | 1,258 | 1 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | 1,000,012 | | .995,656 | | 1,258 |
| 00130H-CA-1 | AES CORP | | .05/02/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 00164V-AD-5 | AMC NETWORKS INC | | .05/02/2018 | GOLDMAN | | | | | XXX |
| 019736-AD-9 | ALLISON TRANSMISSION INC | | .05/02/2018 | CREDIT SUISSE SECURITIES (USA) | | | | | XXX |
| 02005N-BF-6 | ALLY FINANCIAL INC | | .05/01/2018 | JP MORGAN SECURITIES INC. | | | | | XXX |
| 0258M0-EL-9 | AMERICAN EXPRESS CREDIT CORP | | .05/08/2018 | MORGAN STANLEY CO | | | | | XXX |
| 030981-AK-0 | AMERIGAS PARTNERS LP | | .05/07/2018 | JP MORGAN SECURITIES INC. | | | | | XXX |
| 045054-AD-5 | ASHTEAD CAPITAL INC | | .05/01/2018 | MERRILL LYNCH PIERCE FENNER | | | | | XXX |
| 05526Q-AA-4 | BAMLL 1520OP A - CMBS | | .05/09/2018 | DEUTSCHE BANK SECURITIES, INC. | | | | | XXX |
| 058498-AV-8 | BALL CORP | | .05/02/2018 | GOLDMAN | | | | | XXX |
| 06540T-AC-4 | BANK 18BK11 A2 - CMBS | | .04/13/2018 | MORGAN STANLEY CO | | | | | XXX |
| 08576P-AA-9 | BERRY GLOBAL INC | | .05/03/2018 | Citigroup (SSB) | | | | | XXX |
| 08763Q-AA-0 | BTNY2 2 A1 - CDO | | .06/05/2018 | MORGAN STANLEY CO | | | | | XXX |
| 131347-OK-0 | CALPINE CORP | | .05/02/2018 | GOLDMAN | | | | | XXX |
| 19123M-AA-1 | COCA-COLA EUROPEAN PARTNERS PLC | | .04/01/2018 | CORPORATE ACTION | | | | | XXX |
| 212015-AR-2 | CONTINENTAL RESOURCES INC | | .05/02/2018 | RBC CAPITAL MARKETS | | | | | XXX |
| 23918K-AR-9 | DAVITA HEALTHCARE PARTNERS INC | | .05/02/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 30251G-AW-7 | DLG RESOURCES (AUGUST 2006) PTY LTD | | .05/02/2018 | WELLS FARGO SECURITIES LLC | | | | | XXX |
| 361841-AJ-8 | GLP CAPITAL LP | | .05/07/2018 | WELLS FARGO SECURITIES LLC | | | | | XXX |
| 382550-BG-5 | GOODYEAR TIRE & RUBBER CO | | .05/02/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 404119-BN-8 | HCA INC | | .05/01/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 410345-AL-6 | HANESBRANDS INC | | .05/02/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 421924-BT-7 | HEALTHSOUTH CORP | | .05/03/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 451102-BQ-9 | ICAHN ENTERPRISES LP | | .05/02/2018 | Jefferies | | | | | XXX |
| 460599-AB-9 | INTERNATIONAL GAME TECHNOLOGY PLC | | .05/02/2018 | BARCLAYS CAPITAL INC | | | | | XXX |
| 48250N-AA-3 | KFC HOLDING CO | | .05/02/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 513075-BH-3 | LAMAR MEDIA CORP | | .05/01/2018 | Jefferies | | | | | XXX |
| 526057-BZ-6 | LENNAR CORP | | .05/01/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 532716-AT-4 | L BRANDS INC | | .05/01/2018 | GOLDMAN | | | | | XXX |
| 55303X-AC-9 | MG M GROWTH PROPERTIES OPERATING PARTNERS | | .05/02/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 55354G-AD-2 | MSCI INC | | .05/02/2018 | JP MORGAN SECURITIES INC. | | | | | XXX |
| 626717-AJ-1 | MURPHY OIL CORP | | .05/02/2018 | GOLDMAN | | | | | XXX |
| 62886E-AS-7 | NCR CORP | | .05/02/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 62947Q-AT-5 | NAP BV | | .05/02/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 64110L-AL-0 | NETFLIX INC | | .05/01/2018 | Citigroup (SSB) | | | | | XXX |
| 651290-AQ-1 | NEWFIELD EXPLORATION CO | | .05/02/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 654902-AE-5 | NOKIA OYJ | | .05/01/2018 | JP MORGAN SECURITIES INC. | | | | | XXX |
| 67059T-AE-5 | NUSTAR LOGISTICS LP | | .05/02/2018 | JP MORGAN SECURITIES INC. | | | | | XXX |
| 680665-AJ-5 | OLIN CORP | | .05/02/2018 | BARCLAYS CAPITAL INC | | | | | XXX |
| 69073T-AR-4 | OWENS-BROOKWAY GLASS CONTAINER INC | | .05/02/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 74456Q-BU-9 | PUBLIC SERVICE ELECTRIC AND GAS CO | | .05/02/2018 | MIZUHO SECURITIES USA/FIXED INCOME | | | | | XXX |
| 85172F-AM-1 | SPRINGLEAF FINANCE CORP | | .05/02/2018 | BARCLAYS CAPITAL INC | | | | | XXX |
| 85172F-AN-9 | SPRINGLEAF FINANCE CORP | | .05/10/2018 | VARIOUS | | | | | XXX |
| 858119-BH-2 | STEEL DYNAMICS INC | | .05/01/2018 | GOLDMAN | | | | | XXX |
| 87264A-AN-5 | T-MOBILE USA INC | | .05/01/2018 | WELLS FARGO SECURITIES LLC | | | | | XXX |
| 88947E-AT-7 | TOLL BROTHERS FINANCE CORP | | .05/02/2018 | PERSHING DIV OF DLJ SEC LNDING | | | | | XXX |
| 89236T-EW-1 | TOYOTA MOTOR CREDIT CORP | | .04/10/2018 | Citigroup (SSB) | | | | | XXX |
| 92047W-AB-7 | VALVOLINE INC | | .05/02/2018 | Citigroup (SSB) | | | | | XXX |
| 92343E-AH-5 | VERISIGN INC | | .05/02/2018 | MERRILL LYNCH PIERCE FENNER | | | | | XXX |
| 983793-AD-2 | XPO LOGISTICS INC | | .05/02/2018 | JP MORGAN SECURITIES INC. | | | | | XXX |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 24,480,336 | | 24,690,000 | | 191,485 |
| 8399997. Total - Bonds - Part 3 | | | | | 26,708,707 | | 26,885,656 | | 195,276 |
| 8399998. Total - Bonds - Part 5 | | | | | XXX | | XXX | | XXX |
| 8399999. Total - Bonds | | | | | 26,708,707 | | 26,885,656 | | 195,276 |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | 0 | | XXX | | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | XXX | | XXX | | XXX |
| 8999999. Total - Preferred Stocks | | | | | 0 | | XXX | | XXX |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Desig- nation or Market Indicator (a) |
|------------------------------|--------------------------------------|--------------|-----------------------|-------------------------------------|--------------------------------------|------------------|----------------|--|--|
| 00206R-10-2 | AT&T ORD | | .06/15/2018 | VARIOUS | .390,864 | .12,957 | | .0 | L |
| 003654-10-0 | ABIMED ORD | | .06/27/2018 | ITG INC | .17,000 | .7,072 | | .0 | L |
| 008252-10-8 | AFFILIATED MANAGERS GROUP ORD | | .05/15/2018 | ITG INC | .20,000 | .3,320 | | .0 | L |
| 022095-10-3 | ALTRIA GROUP ORD | | .06/27/2018 | ITG INC | .146,000 | .8,191 | | .0 | L |
| 03755L-10-4 | APERGY CORPORATION | | .05/09/2018 | VARIOUS | .20,000 | .247 | | .0 | L |
| 03965L-10-0 | ARCONIC ORD | | .06/27/2018 | ITG INC | .171,000 | .2,914 | | .0 | L |
| 052769-10-6 | AUTODESK ORD | | .05/15/2018 | ITG INC | .39,000 | .5,292 | | .0 | L |
| 060505-10-4 | BANK OF AMERICA ORD | | .05/15/2018 | ITG INC | .39,000 | .1,220 | | .0 | L |
| 084670-70-2 | BERKSHIRE HATHAWAY CL B ORD | | .06/27/2018 | VARIOUS | .159,000 | .30,406 | | .0 | L |
| 10922N-10-3 | BRIGHTHOUSE FINANCIAL ORD | | .06/15/2018 | JP MORGAN SECS INC., - FIXED INCOME | .695,000 | .31,075 | | .0 | L |
| 127387-10-8 | CADENCE DESIGN SYSTEMS ORD | | .06/27/2018 | ITG INC | .114,000 | .4,905 | | .0 | L |
| 134429-10-9 | CAMPBELL SOUP ORD | | .06/27/2018 | ITG INC | .78,000 | .3,126 | | .0 | L |
| 14149Y-10-8 | CARDINAL HEALTH ORD | | .06/27/2018 | ITG INC | .126,000 | .6,689 | | .0 | L |
| 16119P-10-8 | CHARTER COMMUNICATIONS CL A ORD | | .05/15/2018 | ITG INC | .13,000 | .3,511 | | .0 | L |
| 171340-10-2 | CHURCH & DWIGHT ORD | | .05/15/2018 | ITG INC | .86,000 | .3,981 | | .0 | L |
| 171798-10-1 | CIMAREX ENERGY ORD | | .04/25/2018 | WEEDEN + CO. | .163,000 | .16,297 | | .0 | L |
| 172967-42-4 | CITI GROUP ORD | | .06/19/2018 | KEEFE BRUYETTE + WOODS INC | .712,000 | .47,498 | | .0 | L |
| 219350-10-5 | CORNING ORD | | .05/15/2018 | ITG INC | .161,000 | .4,455 | | .0 | L |
| 23355L-10-6 | DXC TECHNOLOGY ORD | | .06/01/2018 | VARIOUS | .110,002 | .5,000 | | .0 | L |
| 25179M-10-3 | DEVON ENERGY ORD | | .05/22/2018 | WEEDEN + CO. | .1,061,000 | .42,531 | | .0 | L |
| 253868-10-3 | DIGITAL REALTY REIT ORD | | .06/27/2018 | ITG INC | .70,000 | .7,697 | | .0 | L |
| 25470M-10-9 | DISH NETWORK CL A ORD | | .06/27/2018 | ITG INC | .93,000 | .3,147 | | .0 | L |
| 260003-10-8 | DOVER ORD | | .05/09/2018 | VARIOUS | .40,000 | .1,032 | | .0 | L |
| 30303M-10-2 | FACEBOOK CL A ORD | | .05/11/2018 | VARIOUS | .224,000 | .40,080 | | .0 | L |
| 339041-10-5 | FLEETCOR TECHNOLOGIES ORD | | .06/27/2018 | ITG INC | .36,000 | .7,536 | | .0 | L |
| 354613-10-1 | FRANKLIN RESOURCES ORD | | .06/27/2018 | ITG INC | .128,000 | .4,132 | | .0 | L |
| 35671D-85-7 | FREEPORt MCMORAN ORD | | .05/15/2018 | ITG INC | .93,000 | .1,481 | | .0 | L |
| 366651-10-7 | GARTNER ORD | | .05/15/2018 | ITG INC | .37,000 | .4,988 | | .0 | L |
| 369604-10-3 | GENERAL ELECTRIC ORD | | .05/15/2018 | ITG INC | .1,419,000 | .20,811 | | .0 | L |
| 37045V-10-0 | GENERAL MOTORS ORD | | .06/27/2018 | ITG INC | .101,000 | .4,101 | | .0 | L |
| 375558-10-3 | GILEAD SCIENCES ORD | | .04/02/2018 | VARIOUS | .256,000 | .18,577 | | .0 | L |
| 410345-10-2 | HANESBRANDS ORD | | .06/27/2018 | ITG INC | .146,000 | .3,205 | | .0 | L |
| 43300A-20-3 | HILTON WORLDWIDE HOLDINGS ORD | | .05/15/2018 | ITG INC | .85,000 | .7,054 | | .0 | L |
| 45337C-10-2 | INCYTE ORD | | .06/27/2018 | ITG INC | .70,000 | .4,614 | | .0 | L |
| 49456B-10-1 | KINDER MORGAN ORD | | .06/27/2018 | ITG INC | .764,000 | .13,523 | | .0 | L |
| 500754-10-6 | KRAFT HEINZ ORD | | .05/15/2018 | ITG INC | .48,000 | .2,830 | | .0 | L |
| 552953-10-1 | MGM RESORTS INTERNATIONAL ORD | | .06/27/2018 | ITG INC | .195,000 | .5,608 | | .0 | L |
| 58933Y-10-5 | MERCK & CO ORD | | .05/15/2018 | ITG INC | .122,000 | .7,210 | | .0 | L |
| 60871R-20-9 | MOLSON COORS BREWING NONVTG CL B ORD | | .06/27/2018 | ITG INC | .44,000 | .2,990 | | .0 | L |
| 617446-44-8 | MORGAN STANLEY ORD | | .05/15/2018 | ITG INC | .161,000 | .8,829 | | .0 | L |
| 64026B-10-8 | NEKTAR THERAPEUTICS ORD | | .06/27/2018 | ITG INC | .64,000 | .2,968 | | .0 | L |
| 704326-10-7 | PAYCHEX ORD | | .06/27/2018 | ITG INC | .106,000 | .7,125 | | .0 | L |
| 712704-10-5 | PEOPLES UNITED FINANCIAL ORD | | .05/15/2018 | ITG INC | .139,000 | .2,619 | | .0 | L |
| 71344B-10-8 | PEPSICO ORD | | .05/15/2018 | WEEDEN + CO. | .376,000 | .36,456 | | .0 | L |
| 715347-10-0 | PERSPECTA ORD | | .06/01/2018 | VARIOUS | .55,001 | .781 | | .0 | L |
| 74005P-10-4 | PRAXAIR ORD | | .06/27/2018 | ITG INC | .49,000 | .7,657 | | .0 | L |
| 74251V-10-2 | PRINCIPAL FINANCIAL GROUP ORD | | .05/15/2018 | ITG INC | .97,000 | .5,722 | | .0 | L |
| 74736K-10-1 | QORVO ORD | | .05/15/2018 | ITG INC | .43,000 | .3,436 | | .0 | L |
| 75281A-10-9 | RANGE RESOURCES ORD | | .05/15/2018 | ITG INC | .90,000 | .1,334 | | .0 | L |
| 758849-10-3 | REGENCY CENTERS REIT ORD | | .05/15/2018 | ITG INC | .59,000 | .3,323 | | .0 | L |
| 78440X-10-1 | SL GREEN RLTG REIT ORD | | .05/15/2018 | ITG INC | .32,000 | .3,083 | | .0 | L |
| 78486Q-10-1 | SVB FINANCIAL GROUP ORD | | .05/15/2018 | ITG INC | .2,000 | .641 | | .0 | L |
| 806407-10-2 | HENRY SCHEIN ORD | | .05/15/2018 | ITG INC | .45,000 | .3,257 | | .0 | L |
| 832696-40-5 | JIM SMUCKER ORD | | .05/15/2018 | ITG INC | .12,000 | .1,332 | | .0 | L |
| 871503-10-8 | SYMANTEC ORD | | .06/27/2018 | ITG INC | .109,000 | .2,194 | | .0 | L |
| 874054-10-9 | TAKE TWO INTERACTIVE SOFTWARE ORD | | .05/15/2018 | ITG INC | .32,000 | .3,628 | | .0 | L |
| 882508-10-4 | TEXAS INSTRUMENTS ORD | | .04/18/2018 | MERRILL LYNCH PIERCE FENNER | .163,000 | .17,048 | | .0 | L |
| 896945-20-1 | TRI-ADVISOR ORD | | .05/15/2018 | ITG INC | .38,000 | .1,837 | | .0 | L |
| 90130A-20-0 | TWENTY FIRST CENTURY FOX CL B ORD | | .06/25/2018 | VARIOUS | .885,000 | .42,592 | | .0 | L |
| 90184L-10-2 | TWITTER ORD | | .06/27/2018 | ITG INC | .263,000 | .11,601 | | .0 | L |
| 904311-10-7 | UNDER ARMOUR CL A ORD | | .05/15/2018 | ITG INC | .74,000 | .1,399 | | .0 | L |
| 91529Y-10-6 | UNIJU ORD | | .06/27/2018 | ITG INC | .79,000 | .2,921 | | .0 | L |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Desig- nation or Market Indicator (a) |
|---|------------------------------------|--------------|-----------------------|---------------------|--------------------------------------|------------------|----------------|--|--|
| 949746-10-1 | WELLS FARGO ORD | | .06/27/2018 | ITG INC | 251,000 | 13,439 | | 0 | |
| 97382A-30-9 | WINDSTREAM HOLDINGS ORD | | .05/29/2018 | VARIOUS | 0,200 | 6 | | 0 | |
| 98310W-10-8 | WYNDHAM DESTINATIONS ORD | | .06/01/2018 | VARIOUS | 75,000 | 1,274 | | 0 | |
| 98311A-10-5 | WYNDHAM HOTELS RESORTS ORD | | .06/01/2018 | VARIOUS | 75,000 | 1,548 | | 0 | |
| G0177J-10-8 | ALLERGAN ORD | C. | .06/27/2018 | ITG INC | 6,000 | 1,006 | | 0 | |
| G6518L-10-8 | NIELSEN HOLDINGS ORD | C. | .06/27/2018 | ITG INC | 120,000 | 3,634 | | 0 | |
| G66721-10-4 | NORVEIGAN CRUISE LINE HOLDINGS ORD | | .05/15/2018 | ITG INC | 82,000 | 4,248 | | 0 | |
| G6700G-10-7 | VENT ELECTRIC PLC | C. | .04/30/2018 | VARIOUS | 17,000 | 166 | | 0 | V |
| G7S00T-10-4 | PENTAIR ORD | C. | .04/30/2018 | VARIOUS | 17,000 | 340 | | 0 | |
| G87110-10-5 | TECHNIPPMC ORD | D. | .05/15/2018 | ITG INC | 78,000 | 2,494 | | 0 | |
| H1467J-10-4 | CHUBB ORD | D. | .05/15/2018 | ITG INC | 9,000 | 1,210 | | 0 | |
| Y09827-10-9 | BROADCOM ORD | | .05/15/2018 | ITG INC | 29,000 | 6,992 | | 0 | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | 609,445 | XXX | | 0 | XXX |
| 9799997. Total - Common Stocks - Part 3 | | | | | 609,445 | XXX | | 0 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | XXX | XXX | | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | 609,445 | XXX | | 0 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | 609,445 | XXX | | 0 | XXX |
| 9999999 - Totals | | | | | 27,318,152 | XXX | | 195,276 | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues0

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Value at Disposal Date | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation or Market In- dicator (a) |
|---|--------------------|-------------------|-----------------------|---------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|---|--|--|---|---|---|---|---|---|--|--|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ Decrease) | 12 Current Year's Temporarily Impairment Recognized | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| 36200K-NJ-2 | GN 603493 - RMBS | | 06/01/2018 | Paydown | | 7,464 | .7,464 | .7,643 | .7,592 | 0 | ..(128) | 0 | ..(128) | 0 | .7,464 | 0 | 0 | 0 | .138 | 03/15/2033 | 1 |
| 36200N-AC-5 | GN 604903 - RMBS | | 06/01/2018 | Paydown | | 14,272 | .14,272 | .14,553 | .14,448 | 0 | ..(176) | 0 | ..(176) | 0 | 14,272 | 0 | 0 | 0 | .209 | 01/15/2033 | 1 |
| 36201S-VT-3 | GN 592026 - RMBS | | 06/01/2018 | Paydown | | 2,352 | .2,352 | .2,409 | .2,382 | 0 | ..(30) | 0 | ..(30) | 0 | 2,352 | 0 | 0 | 0 | .43 | 06/15/2033 | 1 |
| 36201Y-LG-9 | GN 607027 - RMBS | | 06/01/2018 | Paydown | | 4,010 | .4,010 | .4,119 | .4,090 | 0 | ..(80) | 0 | ..(80) | 0 | 4,010 | 0 | 0 | 0 | .74 | 01/15/2034 | 1 |
| 36205X-D5-0 | GN 403424 - RMBS | | 06/01/2018 | Paydown | | 2,316 | .2,316 | .2,371 | .2,356 | 0 | ..(40) | 0 | ..(40) | 0 | 2,316 | 0 | 0 | 0 | .43 | 10/15/2033 | 1 |
| 36202A-KL-9 | GN 716799 - RMBS | | 06/01/2018 | Paydown | | .654 | .654 | .678 | .681 | 0 | ..(27) | 0 | ..(27) | 0 | .654 | 0 | 0 | 0 | .11 | 04/15/2039 | 1 |
| 36202D-NY-4 | GN 726807 - RMBS | | 06/01/2018 | Paydown | | 1,381 | .1,381 | .1,415 | .1,423 | 0 | ..(41) | 0 | ..(41) | 0 | 1,381 | 0 | 0 | 0 | .23 | 09/15/2039 | 1 |
| 36241K-V8-8 | GN 782439 - RMBS | | 06/01/2018 | Paydown | | 1,408 | .1,408 | .1,462 | .1,465 | 0 | ..(56) | 0 | ..(56) | 0 | 1,408 | 0 | 0 | 0 | .23 | 10/15/2038 | 1 |
| 36241L-L3-8 | GN 783046 - RMBS | | 06/01/2018 | Paydown | | 103,770 | .103,770 | .108,035 | .108,065 | 0 | ..(4,294) | 0 | ..(4,294) | 0 | 103,770 | 0 | 0 | 0 | .1,306 | 08/15/2040 | 1 |
| 36290R-V3-4 | GN 615434 - RMBS | | 06/01/2018 | Paydown | | 1,317 | .1,317 | .1,343 | .1,343 | 0 | ..(25) | 0 | ..(25) | 0 | 1,317 | 0 | 0 | 0 | .22 | 01/15/2033 | 1 |
| 36290S-P5-4 | GN 616144 - RMBS | | 06/01/2018 | Paydown | | 12,163 | .12,163 | .12,493 | .12,406 | 0 | ..(243) | 0 | ..(243) | 0 | 12,163 | 0 | 0 | 0 | .225 | 12/15/2033 | 1 |
| 36291B-D5-3 | GN 623024 - RMBS | | 06/01/2018 | Paydown | | 1,482 | .1,482 | .1,522 | .1,512 | 0 | ..(30) | 0 | ..(30) | 0 | 1,482 | 0 | 0 | 0 | .27 | 01/15/2034 | 1 |
| 36291K-BU-0 | GN 630151 - RMBS | | 06/01/2018 | Paydown | | 1,280 | .1,280 | .1,305 | .1,298 | 0 | ..(18) | 0 | ..(18) | 0 | 1,280 | 0 | 0 | 0 | .25 | 10/15/2034 | 1 |
| 36291P-BC-9 | GN 633735 - RMBS | | 06/01/2018 | Paydown | | .97,551 | .97,551 | .99,213 | .98,763 | 0 | ..(1,212) | 0 | ..(1,212) | 0 | .97,551 | 0 | 0 | 0 | .2,204 | 10/15/2034 | 1 |
| 36291T-A0-1 | GN 637315 - RMBS | | 06/01/2018 | Paydown | | 3,415 | .3,415 | .3,490 | .3,485 | 0 | ..(70) | 0 | ..(70) | 0 | 3,415 | 0 | 0 | 0 | .66 | 12/15/2034 | 1 |
| 36295Q-CN-8 | GN 676977 - RMBS | | 06/01/2018 | Paydown | | 6,204 | .6,204 | .6,422 | .6,433 | 0 | ..(229) | 0 | ..(229) | 0 | 6,204 | 0 | 0 | 0 | .104 | 10/15/2038 | 1 |
| 38376G-BE-9 | GNR 09105 C - CMBS | | 06/01/2018 | Paydown | | 8,283 | .8,283 | .8,276 | .8,274 | 0 | ..9 | 0 | ..9 | 0 | 8,283 | 0 | 0 | 0 | .127 | 03/16/2051 | 1 |
| 38376J-M8-0 | GNR 1158 C - CMBS | | 06/01/2018 | Paydown | | 9,713 | .9,713 | .9,292 | .9,351 | 0 | ..362 | 0 | ..362 | 0 | 9,713 | 0 | 0 | 0 | .124 | 08/16/2051 | 1 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 279,038 | .279,038 | .286,041 | .285,368 | 0 | ..(6,330) | 0 | ..(6,330) | 0 | 279,038 | 0 | 0 | 0 | 4,792 | XXX | XXX |
| 3128M1-L7-2 | FH G12250 - RMBS | | 06/01/2018 | Paydown | | 3,270 | .3,270 | .3,134 | .3,215 | 0 | ..55 | 0 | ..55 | 0 | 3,270 | 0 | 0 | 0 | .49 | 06/01/2021 | 1 |
| 3128M1-PS-2 | FH G12333 - RMBS | | 06/01/2018 | Paydown | | 7,885 | .7,885 | .7,659 | .7,784 | 0 | ..101 | 0 | ..101 | 0 | 7,885 | 0 | 0 | 0 | .122 | 06/01/2021 | 1 |
| 3128M1-77-7 | FH G12378 - RMBS | | 06/01/2018 | Paydown | | 1,651 | .1,651 | .1,582 | .1,620 | 0 | ..31 | 0 | ..31 | 0 | 1,651 | 0 | 0 | 0 | .26 | 09/01/2021 | 1 |
| 3128M1-R6-8 | FH G12409 - RMBS | | 06/01/2018 | Paydown | | 7,468 | .7,468 | .7,344 | .7,420 | 0 | ..48 | 0 | ..48 | 0 | 7,468 | 0 | 0 | 0 | .118 | 05/01/2020 | 1 |
| 3128M1-UQ-4 | FH G02991 - RMBS | | 06/01/2018 | Paydown | | 2,595 | .2,595 | .2,427 | .2,403 | 0 | ..192 | 0 | ..192 | 0 | 2,595 | 0 | 0 | 0 | .44 | 01/01/2035 | 1 |
| 3128M1-X6-9 | FH G13201 - RMBS | | 06/01/2018 | Paydown | | 3,199 | .3,199 | .3,065 | .3,110 | 0 | ..89 | 0 | ..89 | 0 | 3,199 | 0 | 0 | 0 | .49 | 07/01/2023 | 1 |
| 3128M1-S8-4 | FH G08542 - RMBS | | 06/01/2018 | Paydown | | 38,539 | .38,539 | .39,519 | .39,709 | 0 | ..(1,170) | 0 | ..(1,170) | 0 | 38,539 | 0 | 0 | 0 | .534 | 08/01/2043 | 1 |
| 3128P8-F0-9 | FH C91975 - RMBS | | 06/01/2018 | Paydown | | 41,371 | .41,371 | .40,705 | .40,705 | 0 | ..666 | 0 | ..666 | 0 | 41,371 | 0 | 0 | 0 | .125 | 02/01/2038 | 1 |
| 3128PL-CL-4 | FH J08175 - RMBS | | 06/01/2018 | Paydown | | 27,990 | .27,990 | .27,588 | .27,645 | 0 | ..345 | 0 | ..345 | 0 | 27,990 | 0 | 0 | 0 | .521 | 06/01/2023 | 1 |
| 3128PL-CS-9 | FH J08181 - RMBS | | 06/01/2018 | Paydown | | 4,739 | .4,739 | 4,545 | .4,634 | 0 | ..104 | 0 | ..104 | 0 | 4,739 | 0 | 0 | 0 | .74 | 06/01/2023 | 1 |
| 3128P9-H5-5 | FH J10252 - RMBS | | 06/01/2018 | Paydown | | 2,612 | .2,612 | .2,588 | .2,591 | 0 | ..22 | 0 | ..22 | 0 | 2,612 | 0 | 0 | 0 | .36 | 07/01/2024 | 1 |
| 3128PQ-FE-6 | FH J11065 - RMBS | | 06/01/2018 | Paydown | | 14,210 | .14,210 | .14,752 | .14,534 | 0 | ..(324) | 0 | ..(324) | 0 | 14,210 | 0 | 0 | 0 | .205 | 10/01/2024 | 1 |
| 312943-7E-7 | FH A95393 - RMBS | | 06/01/2018 | Paydown | | 15,660 | .15,660 | .15,668 | .15,655 | 0 | ..6 | 0 | ..6 | 0 | 15,660 | 0 | 0 | 0 | .172 | 12/01/2040 | 1 |
| 312944-FE-6 | FH A95565 - RMBS | | 06/01/2018 | Paydown | | 9,310 | .9,310 | .9,067 | .9,064 | 0 | ..245 | 0 | ..245 | 0 | 9,310 | 0 | 0 | 0 | .124 | 12/01/2040 | 1 |
| 312945-V5-4 | FH A96936 - RMBS | | 06/01/2018 | Paydown | | 8,351 | .8,351 | .8,782 | .8,796 | 0 | ..(444) | 0 | ..(444) | 0 | 8,351 | 0 | 0 | 0 | .113 | 02/01/2041 | 1 |
| 3132G0-BF-8 | FH Q00038 - RMBS | | 06/01/2018 | Paydown | | 1,800 | .1,800 | .1,826 | .1,829 | 0 | ..(28) | 0 | ..(28) | 0 | 1,800 | 0 | 0 | 0 | .26 | 04/01/2041 | 1 |
| 3132G0-VA-7 | FH Q00609 - RMBS | | 06/01/2018 | Paydown | | 2,715 | .2,715 | .2,710 | .2,705 | 0 | ..10 | 0 | ..10 | 0 | 2,715 | 0 | 0 | 0 | .36 | 05/01/2041 | 1 |
| 3132GF-EQ-6 | FH Q01943 - RMBS | | 06/01/2018 | Paydown | | 1,975 | .1,975 | .2,050 | .2,058 | 0 | ..(83) | 0 | ..(83) | 0 | 1,975 | 0 | 0 | 0 | .30 | 07/01/2041 | 1 |
| 3132GF-KH-9 | FH Q02096 - RMBS | | 06/01/2018 | Paydown | | 8,275 | .8,275 | .8,588 | .8,569 | 0 | ..(293) | 0 | ..(293) | 0 | 8,275 | 0 | 0 | 0 | .127 | 07/01/2041 | 1 |
| 3132JU-UR-9 | FH Q17391 - RMBS | | 06/01/2018 | Paydown | | 16,239 | .16,239 | .16,924 | .16,823 | 0 | ..(584) | 0 | ..(584) | 0 | 16,239 | 0 | 0 | 0 | .217 | 04/01/2043 | 1 |
| 3132JU-2E-8 | FH Q20773 - RMBS | | 06/01/2018 | Paydown | | 14,846 | .14,846 | .15,565 | .15,594 | 0 | ..(747) | 0 | ..(747) | 0 | 14,846 | 0 | 0 | 0 | .201 | 08/01/2043 | 1 |
| 3132JP-3K-6 | FH Q22602 - RMBS | | 06/01/2018 | Paydown | | 7,209 | .7,209 | .7,433 | .7,440 | 0 | ..(231) | 0 | ..(231) | 0 | 7,209 | 0 | 0 | 0 | .102 | 10/01/2043 | 1 |
| 3132JP-P9-7 | FH Q22248 - RMBS | | 06/01/2018 | Paydown | | 9,082 | .9,082 | .9,549 | .9,539 | 0 | ..(457) | | | | | | | | | | |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Value at Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation or Market In- dicator (a) |
|---|--|-------------------|-----------------------|---------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|---|---|---|--|--|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book /Adjusted Carrying Value | | | | | | | |
| 31413E-XV-2 | FN 943592 - RMBS | | 06/01/2018 | Paydown | | .268 | .268 | .252 | .258 | 0 | .10 | 0 | .10 | 0 | .268 | 0 | 0 | 0 | .4 | 07/01/2037 | 1 |
| 31414S-NF-6 | FN 974790 - RMBS | | 06/01/2018 | Paydown | | .3,513 | .3,513 | .3,496 | .3,492 | 0 | .21 | 0 | .21 | 0 | .3,513 | 0 | 0 | 0 | .54 | 04/01/2023 | 1 |
| 31415P-D6-2 | FN 984925 - RMBS | | 06/01/2018 | Paydown | | 1,514 | 1,514 | 1,494 | 1,496 | 0 | .18 | 0 | .18 | 0 | 1,514 | 0 | 0 | 0 | .23 | 06/01/2023 | 1 |
| 31416T-JN-0 | FN AA9268 - RMBS | | 06/01/2018 | Paydown | | .5,749 | .5,749 | .5,699 | .5,700 | 0 | .48 | 0 | .48 | 0 | .5,749 | 0 | 0 | 0 | .74 | 07/01/2024 | 1 |
| 31418C-NW-0 | FN MA3360 - RMBS | | 06/01/2018 | Paydown | | .6,166 | .6,166 | .6,192 | 0 | 0 | .0 | 0 | 0 | .6,166 | 0 | 0 | 0 | 0 | 05/01/2038 | 1 | |
| 60636W-NW-1 | MISSOURI ST HIWYS & TRANSN COMM ST RD RE | | 05/01/2018 | Maturity @ 100.00 | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 22,215 | 05/01/2018 | 1FE |
| 60637B-CR-9 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 06/01/2018 | Redemption @ 100.00 | | 45,480 | 45,480 | 45,480 | 45,480 | 0 | 0 | 0 | 0 | 0 | 45,480 | 0 | 0 | 0 | .351 | 10/01/2034 | 1FE |
| 92812U-04-3 | VIRGINIA ST HSG DEV AUTH COMILTH MTG | | 06/25/2018 | Redemption @ 100.00 | | 8,763 | 8,763 | 8,763 | 8,763 | 0 | 0 | 0 | 0 | 0 | 8,763 | 0 | 0 | 0 | .108 | 10/25/2037 | 1FE |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | 1,500,666 | 1,500,666 | 1,505,165 | 1,394,256 | 0 | (3,678) | 0 | (3,678) | 0 | 1,500,666 | 0 | 0 | 0 | 27,986 | XXX | XXX | |
| .00101J-AK-2 | ADT CORP | | 05/01/2018 | MORGAN STANLEY CO | | .146,328 | .140,000 | .145,747 | .143,281 | 0 | (.263) | 0 | (.263) | 0 | .143,018 | 0 | .3,310 | .3,310 | .4,813 | 10/15/2021 | 3FE |
| .00130H-BX-2 | AES CORP | | 05/01/2018 | MORGAN STANLEY CO | | .161,231 | .155,000 | .163,719 | 0 | 0 | (.116) | 0 | (.116) | 0 | .163,602 | 0 | (2,371) | (2,371) | .4,340 | 05/15/2026 | 3FE |
| .00164V-AC-7 | AMC NETWORKS INC | | 05/02/2018 | LNDING | | .100,030 | .100,000 | .101,450 | .100,749 | 0 | (.46) | 0 | (.46) | 0 | .100,703 | 0 | (.673) | (.673) | .1,834 | 12/15/2022 | 3FE |
| .00165A-AH-1 | AMC ENTERTAINMENT INC | C | 05/01/2018 | BARCLAYS CAPITAL INC | | .107,217 | .110,000 | .114,007 | .113,813 | 0 | (.84) | 0 | (.84) | 0 | .113,729 | 0 | (6,512) | (6,512) | .2,425 | 06/15/2025 | 4FE |
| .00404A-AM-1 | ACADIA HEALTHCARE COMPANY INC | | 05/02/2018 | Jefferies | | .82,896 | .80,000 | .79,700 | .79,766 | 0 | .11 | 0 | .11 | 0 | .79,776 | 0 | .3,120 | .3,120 | .3,510 | 03/01/2024 | 4FE |
| .013093-AB-5 | ALBERTSONS COMPANIES LLC | | 05/02/2018 | LNDING | | .126,050 | .135,000 | .139,581 | .138,945 | 0 | (.172) | 0 | (.172) | 0 | .138,774 | 0 | (12,724) | (12,724) | .3,453 | 06/15/2024 | 4FE |
| .013817-AW-1 | ALCOA INC | | 05/02/2018 | RBC CAPITAL MARKETS | | .150,810 | .150,000 | .160,510 | .158,047 | 0 | (.367) | 0 | (.367) | 0 | .157,680 | 0 | (6,870) | (6,870) | .4,548 | 10/01/2024 | 3FE |
| .02005N-AE-0 | ALLY FINANCIAL INC | | 05/02/2018 | Citigroup (SSB) | | .183,282 | .170,000 | .203,125 | .183,676 | 0 | (2,018) | 0 | (2,018) | 0 | .181,659 | 0 | 1,623 | 1,623 | .8,651 | 03/15/2020 | 3FE |
| .02154C-AD-5 | ALTICE FINANCING SA | C | 05/02/2018 | BARCLAYS CAPITAL INC | | .60,057 | .60,000 | .59,100 | .59,334 | 0 | .37 | 0 | .37 | 0 | .59,372 | 0 | .685 | .685 | .2,352 | 02/15/2023 | 4FE |
| .02155F-AA-3 | ALTICE US FINANCE I CORP | C | 05/02/2018 | LNDING | | .90,225 | .90,000 | .92,490 | .92,031 | 0 | (.110) | 0 | (.110) | 0 | .91,921 | 0 | (1,696) | (1,696) | .3,883 | 07/15/2023 | 3FE |
| .02376R-AA-0 | AMERICAN AIRLINES GROUP INC | | 05/02/2018 | LNDING | | .71,554 | .70,000 | .70,700 | .70,337 | 0 | (.63) | 0 | (.63) | 0 | .70,274 | 0 | 1,280 | 1,280 | .2,278 | 10/01/2019 | 3FE |
| .02406P-AK-6 | AMERICAN AXLE & MANUFACTURING INC | | 05/01/2018 | PERSHING DIV OF DLJ SEC | | .126,886 | .120,000 | .132,200 | .124,481 | 0 | (.774) | 0 | (.774) | 0 | .123,707 | 0 | .3,179 | .3,179 | .4,340 | 11/15/2019 | 4FE |
| .030981-AJ-3 | AMERIGAS PARTNERS LP | | 05/01/2018 | LNDING | | .79,194 | .80,000 | .80,600 | .80,564 | 0 | (.18) | 0 | (.18) | 0 | .80,547 | 0 | (1,352) | (1,352) | .3,303 | 08/20/2026 | 3FE |
| .031652-BE-9 | AMKOR TECHNOLOGY INC | | 05/02/2018 | INC. | | .58,152 | .58,000 | .57,131 | .57,469 | 0 | (.8) | 0 | (.8) | 0 | .57,460 | 0 | .692 | .692 | .1,633 | 06/01/2021 | 3FE |
| .03349M-AD-7 | TESORO CORP | | 05/01/2018 | MORGAN STANLEY CO | | .157,619 | .150,000 | .150,375 | .150,343 | 0 | (.7) | 0 | (.7) | 0 | .150,336 | 0 | .7,283 | .7,283 | .2,947 | 12/15/2026 | 2FE |
| .038522-AN-8 | ARAMARK SERVICES INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | | .145,268 | .150,000 | .153,179 | .178,204 | 0 | (.124) | 0 | (.124) | 0 | .152,884 | 0 | (7,617) | (7,617) | .3,028 | 06/01/2026 | 3FE |
| .03938L-AQ-7 | ARCELORMITTAL SA | C | 05/02/2018 | PERSHING DIV OF DLJ SEC | | .103,731 | .100,000 | .103,463 | .100,737 | 0 | (.91) | 0 | (.91) | 0 | .100,647 | 0 | .3,084 | .3,084 | .4,110 | 08/05/2020 | 3FE |
| .04248N-AA-1 | ARMYHW 051 1A - ABS | | 06/15/2018 | Paydown | | .8,045 | .8,045 | .8,045 | .8,045 | 0 | 0 | 0 | 0 | 0 | .8,045 | 0 | 0 | 0 | 0 | 06/15/2050 | 1FE |
| .044209-AF-1 | ASHLAND INC | | 05/02/2018 | FENNER | | .121,164 | .120,000 | .124,950 | .124,082 | 0 | (.291) | 0 | (.291) | 0 | .123,791 | 0 | (2,627) | (2,627) | .4,101 | 08/15/2022 | 3FE |
| .053773-AV-9 | AVIS BUDGET CAR RENTAL LLC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | | .98,845 | .100,000 | .104,625 | .102,908 | 0 | (.240) | 0 | (.240) | 0 | .102,668 | 0 | (3,823) | (3,823) | .3,254 | 04/01/2023 | 3FE |
| .054090-AA-6 | AVON INTERNATIONAL OPERATIONS INC | C | 05/02/2018 | LNDING | | .152,280 | .150,000 | .155,590 | .154,691 | 0 | (.258) | 0 | (.258) | 0 | .154,432 | 0 | (2,152) | (2,152) | .8,498 | 08/15/2022 | 3FE |
| .058498-AR-7 | BALL CORP | | 05/02/2018 | LNDING | | .72,458 | .70,000 | .72,450 | .71,433 | 0 | (.106) | 0 | (.106) | 0 | .71,327 | 0 | 1,131 | 1,131 | .2,226 | 03/15/2022 | 3FE |
| .085790-AX-1 | BERRY PLASTICS CORP | | 05/02/2018 | JP MORGAN SECURITIES INC. | | .81,923 | .80,000 | .83,300 | .82,529 | 0 | (.323) | 0 | (.323) | 0 | .82,206 | 0 | (283) | (283) | .2,066 | 05/15/2022 | 4FE |
| .097751-BM-2 | BOMBARDIER INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | | .83,312 | .80,000 | .73,200 | .73,935 | 0 | .207 | 0 | .207 | 0 | .74,142 | 0 | 9,170 | 9,170 | .3,817 | 03/15/2025 | 4FE |
| .103304-BK-6 | BOYD GAMING CORP | | 05/01/2018 | LNDING | | .105,020 | .100,000 | .108,499 | .106,199 | 0 | (.949) | 0 | (.949) | 0 | .105,249 | 0 | (229) | (229) | .3,208 | 05/15/2023 | 4FE |
| .120111-BM-0 | STANDARD INDUSTRIES INC (DELAWARE) | | 05/02/2018 | PERSHING DIV OF DLJ SEC | | .130,832 | .130,000 | .132,858 | .132,458 | 0 | (.85) | 0 | (.85) | 0 | .132,373 | 0 | (1,541) | (1,541) | .3,280 | 11/15/2024 | 3FE |
| .1248EP-BM-4 | CCO HOLDINGS LLC | | 05/02/2018 | BARCLAYS CAPITAL INC | | .178,821 | .180,000 | .184,500 | .184,090 | 0 | (.137) | 0 | (.137) | 0 | .183,952 | 0 | (5,131) | (5,131) | .7,446 | 02/15/2026 | 3FE |
| .12527G-AB-9 | CF INDUSTRIES HOLDINGS INC | | 05/02/2018 | FENNER | | .45,809 | .43,000 | .46,763 | .45,643 | 0 | (.368) | 0 | (.368) | 0 | .45,275 | 0 | .534 | .534 | .1,557 | 05/01/2020 | 3FE |
| .125581-GR-3 | CIT GROUP INC | | 05/01/2018 | MORGAN STANLEY CO | | .172,839 | .170,000 | .176,800 | .175,819 | 0 | (.313) | 0 | (.313) | 0 | .175,506 | 0 | (2,667) | (2,667) | .6,422 | 08/01/2023 | 3FE |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Value at Disposal Date | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation or Market In- dicator (a) | | |
|-----------------------------------|--------------------------------------|-------------------|-----------------------|-----------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|---|---|---|---|---|---|---|---|---|--|--|---|--|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ Decrease) | 12 Current Year's (Amor- tization)/ Accretion) | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book /Adjusted Carrying Value | | | | | | | | | |
| 12592B-AG-9 | CNH INDUSTRIAL CAPITAL LLC | C | 05/01/2018 | PERSHING DIV OF DLJ SEC | | | | | | | | | | | | | | | | | | | |
| 126307-AF-4 | CSC HOLDINGS LLC | C | 05/02/2018 | LNDING | 65,150 | 65,000 | 64,594 | 64,672 | 0 | 27 | 0 | 27 | 0 | 64,699 | 0 | 451 | 451 | 1,385 | 10/15/2021 | 2FE | | | |
| 146900-AQ-8 | CASCADES INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 94,736 | 90,000 | 83,475 | 85,523 | 0 | 332 | 0 | 332 | 0 | 85,855 | 0 | 8,880 | 8,880 | 2,852 | 11/15/2021 | 4FE | | | |
| 156700-AS-5 | CENTURYLINK INC | | 05/02/2018 | BONY MELLON/BMO CAP MKTS | 75,225 | 75,000 | 76,688 | 76,547 | 0 | (83) | 0 | (83) | 0 | 76,465 | 0 | (1,240) | (1,240) | 3,462 | 07/15/2023 | 3FE | | | |
| 163851-AB-4 | CHEMOURS CO LLC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 203,479 | 205,000 | 212,843 | 208,335 | 0 | (251) | 0 | (251) | 0 | 208,084 | 0 | (4,605) | (4,605) | 7,563 | 03/15/2022 | 4FE | | | |
| 16412X-AD-7 | CHENIERE CORPUS CHRISTI HOLDINGS LLC | | 05/01/2018 | LNDING | 120,908 | 115,000 | 121,038 | 0 | 0 | (267) | 0 | (267) | 0 | 120,771 | 0 | 138 | 138 | 3,577 | 05/15/2023 | 3FE | | | |
| 169905-AE-6 | CHOICE HOTELS INTERNATIONAL INC | | 05/01/2018 | PERSHING DIV OF DLJ SEC | 157,825 | 145,000 | 162,219 | 161,101 | 0 | (790) | 0 | (790) | 0 | 160,311 | 0 | (2,486) | (2,486) | 8,543 | 06/30/2024 | 3FE | | | |
| 172441-AZ-0 | CINEMARK USA INC | | 05/01/2018 | MERRILL LYNCH PIERCE | 105,941 | 100,000 | 109,250 | 104,776 | 0 | (326) | 0 | (326) | 0 | 104,450 | 0 | 1,491 | 1,491 | 4,824 | 07/01/2022 | 2FE | | | |
| 20337Y-AA-5 | COMMSCOPE INC | | 05/02/2018 | FENNER | 118,962 | 120,000 | 120,000 | 120,000 | 0 | 0 | 0 | 0 | 0 | 120,000 | 0 | (1,038) | (1,038) | 2,470 | 06/01/2023 | 4FE | | | |
| 228187-AA-8 | CROWN AMERICAS LLC | | 05/02/2018 | WELLS FARGO SECURITIES | 95,922 | 95,000 | 94,747 | 94,786 | 0 | (9) | 0 | (9) | 0 | 94,777 | 0 | 1,144 | 1,144 | 2,201 | 06/15/2025 | 3FE | | | |
| 23311R-AE-6 | DCP MIDSTREAM LLC | | 05/01/2018 | LLC | 144,390 | 150,000 | 148,920 | 0 | 0 | 27 | 0 | 27 | 0 | 148,947 | 0 | (4,557) | (4,557) | 1,940 | 02/01/2026 | 4FE | | | |
| 23918K-AQ-1 | DAVITA HEALTHCARE PARTNERS INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 100,596 | 100,000 | 102,250 | 102,025 | 0 | (181) | 0 | (181) | 0 | 101,843 | 0 | (1,247) | (1,247) | 2,810 | 09/30/2021 | 3FE | | | |
| 25272K-AW-3 | DIAMOND 1 FINANCE CORP | | 05/02/2018 | MITSUBISHI UFJ | 121,369 | 125,000 | 126,651 | 126,378 | 0 | (62) | 0 | (62) | 0 | 126,316 | 0 | (4,948) | (4,948) | 5,143 | 07/15/2024 | 3FE | | | |
| 25470X-AE-5 | DISH DBS CORP | | 05/02/2018 | SECURITIES | 138,515 | 130,000 | 136,400 | 135,292 | 0 | (297) | 0 | (297) | 0 | 134,994 | 0 | 3,521 | 3,521 | 3,576 | 06/15/2024 | 3FE | | | |
| 25470X-AW-5 | DISH DBS CORP | | 05/02/2018 | BARCLAYS CAPITAL INC | 80,176 | 80,000 | 86,000 | 82,703 | 0 | (245) | 0 | (245) | 0 | 82,458 | 0 | (2,282) | (2,282) | 2,295 | 06/01/2021 | 4FE | | | |
| 256746-AB-4 | DOLLAR TREE INC | | 05/01/2018 | PERSHING DIV OF DLJ SEC | 68,275 | 80,000 | 74,700 | 75,467 | 0 | 177 | 0 | 177 | 0 | 75,645 | 0 | (7,369) | (7,369) | 2,206 | 11/15/2024 | 4FE | | | |
| 257867-BA-8 | RR DONNELLEY & SONS CO | | 05/02/2018 | JP MORGAN SECURITIES | 73,000 | 70,000 | 74,550 | 73,111 | 0 | (263) | 0 | (263) | 0 | 72,849 | 0 | 152 | 152 | 2,706 | 03/01/2023 | 2FE | | | |
| 26817R-AN-8 | DYNEY FINANCE I INC | | 05/01/2018 | INC. | 90,558 | 90,000 | 87,883 | 88,267 | 0 | 78 | 0 | 78 | 0 | 88,346 | 0 | 2,212 | 2,212 | 2,746 | 11/15/2023 | 4FE | | | |
| 26907Y-AA-2 | ESH HOSPITALITY INC | | 05/01/2018 | PERSHING DIV OF DLJ SEC | 94,752 | 90,000 | 89,452 | 89,548 | 0 | 26 | 0 | 26 | 0 | 89,574 | 0 | 5,178 | 5,178 | 3,356 | 11/01/2022 | 4FE | | | |
| 284157-AA-4 | EHGVT 14A A - ABS | | 06/25/2018 | LNDING | 155,968 | 160,000 | 158,400 | 0 | 0 | 37 | 0 | 37 | 0 | 158,437 | 0 | (2,469) | (2,469) | 4,247 | 05/01/2025 | 4FE | | | |
| 29273V-AF-7 | ENERGY TRANSFER EQUITY LP | | 05/01/2018 | Paydown | 21,693 | 21,693 | 21,692 | 21,692 | 0 | 0 | 0 | 0 | 0 | 21,693 | 0 | 0 | 0 | 0 | 02/25/2027 | 1FE | | | |
| 315292-AM-4 | FERREL GAS PARTNERS LP | | 05/01/2018 | Citigroup (SSB) | 99,938 | 100,000 | 97,500 | 97,693 | 0 | 63 | 0 | 63 | 0 | 97,755 | 0 | 2,183 | 2,183 | 2,322 | 06/01/2027 | 3FE | | | |
| 315620-AF-4 | FIAT CHRYSLER AUTOMOBILES NV | C | 05/01/2018 | PERSHING DIV OF DLJ SEC | 71,603 | 75,000 | 70,500 | 71,606 | 0 | 302 | 0 | 302 | 0 | 71,908 | 0 | (306) | (306) | 2,465 | 05/01/2021 | 4FE | | | |
| 319963-BN-3 | FIRST DATA CORP | | 05/02/2018 | MORGAN STANLEY CO | 77,805 | 75,000 | 72,063 | 72,732 | 0 | 122 | 0 | 122 | 0 | 72,854 | 0 | 4,951 | 4,951 | 2,166 | 04/15/2023 | 3FE | | | |
| 337932-AF-4 | FIRSTENERGY CORP | | 05/01/2018 | PERSHING DIV OF DLJ SEC | 142,730 | 140,000 | 145,127 | 141,457 | 0 | (751) | 0 | (751) | 0 | 140,707 | 0 | 2,023 | 2,023 | 5,414 | 08/15/2023 | 3FE | | | |
| 350910-AN-5 | FTST 0647S A - CMBS | | 06/11/2018 | LNDING | 76,020 | 75,000 | 76,280 | 75,898 | 0 | (55) | 0 | (55) | 0 | 75,843 | 0 | 177 | 177 | 2,019 | 03/15/2023 | 3FE | | | |
| 35671D-BL-8 | FREEPORT-MCMORAN INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 120,316 | 125,000 | 117,188 | 118,021 | 0 | 286 | 0 | 286 | 0 | 118,308 | 0 | 2,009 | 2,009 | 2,686 | 11/14/2024 | 3FE | | | |
| 35906A-AN-8 | FRONTIER COMMUNICATIONS CORP | | 05/02/2018 | MORGAN STANLEY CO | 141,979 | 205,000 | 177,475 | 134,979 | 0 | 408 | 0 | 408 | 0 | 177,913 | 0 | (35,934) | (35,934) | 8,641 | 04/15/2024 | 4FE | | | |
| 361841-AH-2 | GLP CAPITAL LP | | 05/01/2018 | PERSHING DIV OF DLJ SEC | 100,600 | 100,000 | 104,250 | 103,855 | 0 | (132) | 0 | (132) | 0 | 103,723 | 0 | (3,123) | (3,123) | 2,956 | 04/15/2026 | 3FE | | | |
| 364725-BC-4 | TEGNA INC | | 05/02/2018 | JP MORGAN SECURITIES | 71,196 | 70,000 | 73,575 | 72,677 | 0 | (144) | 0 | (144) | 0 | 72,533 | 0 | (1,338) | (1,338) | 1,807 | 09/15/2024 | 3FE | | | |
| 37045V-AG-5 | GENERAL MOTORS CO | | 05/01/2018 | CREDIT SUISSE SECURITIES | 78,001 | 80,000 | 77,400 | 77,976 | 0 | 80 | 0 | 80 | 0 | 78,056 | 0 | (55) | (55) | 1,884 | 04/01/2025 | 2FE | | | |
| 382550-BF-7 | GOODYEAR TIRE & RUBBER CO | | 05/01/2018 | PERSHING DIV OF DLJ SEC | 123,305 | 130,000 | 133,838 | 133,719 | 0 | (43) | 0 | (43) | 0 | 133,677 | 0 | (10,372) | (10,372) | 2,763 | 05/31/2026 | 3FE | | | |
| 38869P-AL-8 | GRAPHIC PACKAGING INTERNATIONAL INC | | 05/03/2018 | C.L. King & Associates Inc. | 101,751 | 100,000 | 104,063 | 103,518 | 0 | (242) | 0 | (242) | 0 | 103,275 | 0 | (1,524) | (1,524) | 2,329 | 11/15/2022 | 3FE | | | |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain Value at Disposal Date | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation or Market In- dicator (a) | |
|-----------------------------------|------------------------------------|-------------------|-----------------------|--------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|---|---|---|---|---|---|---|---|---|--|--|---|-----|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ Decrease) | 12 Current Year's (Amor- tization)/ Accretion) | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book /Adjusted Carrying Value | | | | | | | | |
| 40415R-AR-6 | HD SUPPLY INC | | 05/02/2018 | CREDIT SUISSE SECURITIES (USA) | | 162,363 | 155,000 | 163,913 | 0 | 0 | (214) | 0 | (214) | 0 | 163,698 | 0 | (1,336) | 0 | (1,336) | 4,927 | 04/15/2024 | 4FE |
| 421924-BK-6 | HEALTHSOUTH CORP | | 05/02/2018 | JP MORGAN SECURITIES INC. | | 142,618 | 140,000 | 140,275 | 0 | 0 | (2) | 0 | (2) | 0 | 140,035 | 0 | 2,583 | 0 | 2,583 | 4,092 | 11/01/2024 | 4FE |
| 428040-CT-4 | HERTZ CORP | | 05/02/2018 | CREDIT AGRICOLE | | 101,820 | 100,000 | 102,000 | 101,864 | 0 | (123) | 0 | (123) | 0 | 101,741 | 0 | .79 | 0 | .79 | 3,241 | 06/01/2022 | 4FE |
| 432891-AH-2 | HILTON WORLDWIDE FINANCE LLC | | 05/01/2018 | LNDING | | 159,489 | 165,000 | 166,227 | 101,327 | 0 | (17) | 0 | (17) | 0 | 166,167 | 0 | (6,678) | 0 | (6,678) | 4,494 | 04/01/2025 | 3FE |
| 440477-AD-1 | HORIZON PHARMA FINANCING INC | C | 05/02/2018 | Jefferies | | 85,043 | 85,000 | 74,588 | 76,629 | 0 | 422 | 0 | 422 | 0 | 77,050 | 0 | 7,993 | 0 | 7,993 | 2,863 | 05/01/2023 | 4FE |
| 444454-AD-4 | HUGHES SATELLITE SYSTEMS CORP | | 05/02/2018 | RBC CAPITAL MARKETS | | 83,351 | 85,000 | 89,463 | 89,300 | 0 | (140) | 0 | (140) | 0 | 89,160 | 0 | (5,809) | 0 | (5,809) | 3,384 | 08/01/2026 | 3FE |
| 447010-AZ-5 | HUNTSMAN INTERNATIONAL LLC | | 05/02/2018 | LNDING | | 91,923 | 90,000 | 87,225 | 88,478 | 0 | 165 | 0 | 165 | 0 | 88,643 | 0 | 3,280 | 0 | 3,280 | 2,060 | 11/15/2020 | 3FE |
| 449934-AD-0 | IMS HEALTH INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | | 73,603 | 75,000 | 78,563 | 78,521 | 0 | (135) | 0 | (135) | 0 | 78,387 | 0 | (4,784) | 0 | (4,784) | 2,073 | 10/15/2026 | 3FE |
| 451102-BM-8 | ICAHN ENTERPRISES LP | | 05/01/2018 | Citigroup (SSB) | | 158,371 | 155,000 | 155,131 | 155,134 | 0 | (6) | 0 | (6) | 0 | 155,128 | 0 | 3,243 | 0 | 3,243 | 7,905 | 02/01/2024 | 3FE |
| 457030-AJ-3 | INGLES MARKET INC | | 05/02/2018 | MERRILL LYNCH PIERCE FENNER | | 134,622 | 135,000 | 136,721 | 136,313 | 0 | (103) | 0 | (103) | 0 | 136,210 | 0 | (1,588) | 0 | (1,588) | 2,997 | 06/15/2023 | 4FE |
| 459284-AB-1 | COCA COLA EUROPEAN PARTNERS US LLC | C | 04/01/2018 | Adjustment | | 404,212 | 400,000 | 375,196 | 391,993 | 0 | 780 | 0 | 780 | 0 | 392,773 | 0 | 11,439 | 0 | 11,439 | 8,050 | 09/15/2020 | 2FE |
| 460599-AC-7 | INTERNATIONAL GAME TECHNOLOGY PLC | C | 05/02/2018 | PERSHING DIV OF DLJ SEC | | 79,665 | 75,000 | 82,688 | 82,273 | 0 | (319) | 0 | (319) | 0 | 81,954 | 0 | (2,289) | 0 | (2,289) | 3,507 | 02/15/2025 | 3FE |
| 462898-AA-3 | IRON MOUNTAIN INC | | 05/02/2018 | LNDING | | 156,758 | 165,000 | 163,545 | 99,544 | 0 | 39 | 0 | 39 | 0 | 163,628 | 0 | (6,870) | 0 | (6,870) | 3,769 | 06/01/2026 | 3FE |
| 48250N-AB-1 | KFC HOLDING CO. | | 05/01/2018 | GOLDMAN | | 125,170 | 125,000 | 127,500 | 127,285 | 0 | (74) | 0 | (74) | 0 | 127,210 | 0 | (2,040) | 0 | (2,040) | 2,771 | 06/01/2026 | 4FE |
| 48666K-AR-0 | KB HOME | | 05/01/2018 | LNDING | | 125,350 | 115,000 | 129,775 | 123,283 | 0 | (520) | 0 | (520) | 0 | 122,763 | 0 | 2,587 | 0 | 2,587 | 5,463 | 09/15/2022 | 3FE |
| 52523K-AG-9 | LXS 0617 F41 - RMBS | | 06/01/2018 | Paydown | | 16,879 | 16,879 | 7,996 | 10,614 | 0 | 7,958 | 0 | 7,958 | 0 | 16,879 | 0 | 0 | 0 | 0 | 2,385 | 11/25/2036 | 1AM |
| 526057-BW-3 | LENNAR CORP | | 05/01/2018 | LNDING | | 90,304 | 90,000 | 88,425 | 88,631 | 0 | 67 | 0 | 67 | 0 | 88,698 | 0 | 1,607 | 0 | 1,607 | 1,682 | 12/15/2023 | 3FE |
| 526057-CN-2 | LENNAR CORP | | 05/08/2018 | WELLS FARGO SECURITIES LLC | | 133,900 | 130,000 | 131,188 | 130,646 | 0 | (37) | 0 | (37) | 0 | 130,610 | 0 | 3,290 | 0 | 3,290 | 4,251 | 10/01/2022 | 3FE |
| 527298-BD-4 | LEVEL 3 ESCROW II INC | | 05/02/2018 | WELLS FARGO SECURITIES LLC | | 80,176 | 80,000 | 82,447 | 81,672 | 0 | (326) | 0 | (326) | 0 | 81,347 | 0 | (1,171) | 0 | (1,171) | 2,019 | 08/15/2022 | 3FE |
| 52736R-BG-6 | LEVI STRAUSS & CO | | 05/01/2018 | LNDING | | 75,388 | 75,000 | 75,844 | 75,662 | 0 | (26) | 0 | (26) | 0 | 75,637 | 0 | (249) | 0 | (249) | 1,896 | 05/01/2025 | 3FE |
| 53219L-AQ-2 | LIFEPOINT HEALTH INC | | 05/02/2018 | LNDING | | 118,245 | 125,000 | 125,351 | 125,298 | 0 | (14) | 0 | (14) | 0 | 125,285 | 0 | (7,040) | 0 | (7,040) | 3,415 | 05/01/2024 | 3FE |
| 532716-AT-4 | L BRANDS INC | | 05/09/2018 | GOLDMAN | | 476,415 | 450,000 | 479,160 | 0 | 0 | (206) | 0 | (206) | 0 | 478,954 | 0 | (2,539) | 0 | (2,539) | 3,313 | 04/01/2021 | 3FE |
| 532716-AU-1 | L BRANDS INC | | 05/01/2018 | LNDING | | 145,033 | 140,000 | 147,700 | 143,790 | 0 | (281) | 0 | (281) | 0 | 143,509 | 0 | 1,524 | 0 | 1,524 | 5,644 | 02/15/2022 | 3FE |
| 552704-AB-4 | MEG ENERGY CORP | | 05/01/2018 | PERSHING DIV OF DLJ SEC | | 112,203 | 125,000 | 127,188 | 126,455 | 0 | (83) | 0 | (83) | 0 | 126,372 | 0 | (14,170) | 0 | (14,170) | 6,043 | 01/30/2023 | 4FE |
| 552953-CC-3 | MGM RESORTS INTERNATIONAL | | 05/01/2018 | LNDING | | 130,626 | 125,000 | 129,531 | 128,146 | 0 | (177) | 0 | (177) | 0 | 127,969 | 0 | 2,657 | 0 | 2,657 | 4,750 | 03/15/2023 | 3FE |
| 55342U-AH-7 | MPT OPERATING PARTNERSHIP LP | | 05/01/2018 | MORGAN STANLEY CO | | 159,800 | 170,000 | 170,115 | 122,080 | 0 | 7 | 0 | 7 | 0 | 170,102 | 0 | (10,302) | 0 | (10,302) | 5,242 | 10/15/2027 | 3FE |
| 553894-AA-4 | MVIWOT 161 A - ABS | | 06/20/2018 | Paydown | | 198,666 | 198,666 | 198,644 | 198,640 | 0 | 20 | 0 | 20 | 0 | 198,666 | 0 | 0 | 0 | 0 | 1,544 | 12/20/2033 | 1FE |
| 57459A-BJ-4 | MASCO CORP | | 05/01/2018 | HILLTOP SECURITIES INC | | 75,953 | 75,000 | 76,219 | 75,951 | 0 | (39) | 0 | (39) | 0 | 75,911 | 0 | 41 | 0 | 41 | 1,965 | 04/01/2025 | 2FE |
| 585055-AN-6 | MEDTRONIC INC | C | 04/27/2018 | JP MORGAN SECURITIES | | 1,282,150 | 1,250,000 | 1,406,488 | 1,274,791 | 0 | (6,460) | 0 | (6,460) | 0 | 1,268,331 | 0 | (18,331) | 0 | (18,331) | 75,317 | 03/15/2019 | 1FE |
| 595112-BC-6 | MICRON TECHNOLOGY INC | | 05/02/2018 | INC. | | 34,413 | 33,000 | 33,165 | 33,150 | 0 | (6) | 0 | (6) | 0 | 33,144 | 0 | 1,269 | 0 | 1,269 | 1,376 | 02/01/2025 | 3FE |
| 595112-BD-4 | MICRON TECHNOLOGY INC | | 06/30/2018 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 08/01/2023 | 3FE |
| 629377-CA-8 | NRG ENERGY INC | | 05/01/2018 | PERSHING DIV OF DLJ SEC | | 138,496 | 130,000 | 131,700 | 131,588 | 0 | (48) | 0 | (48) | 0 | 131,541 | 0 | 6,955 | 0 | 6,955 | 4,398 | 05/15/2026 | 4FE |
| 62947Q-AU-2 | NXP BV | C | 05/02/2018 | LNDING | | 69,921 | 70,000 | 70,700 | 70,493 | 0 | (46) | 0 | (46) | 0 | 70,447 | 0 | (526) | 0 | (526) | 1,227 | 06/01/2021 | 3FE |
| 64110L-AE-6 | NETFLIX INC | | 05/02/2018 | LNDING | | 72,303 | 70,000 | 72,370 | 71,141 | 0 | (118) | 0 | (118) | 0 | 71,023 | 0 | 1,280 | 0 | 1,280 | 2,853 | 02/01/2021 | 4FE |
| 65410C-AA-8 | NIELSEN CO (LUXEMBOURG) SARL | C | 05/02/2018 | Citigroup (SSB) | | 70,919 | 70,000 | 71,618 | 71,109 | 0 | (91) | 0 | (91) | 0 | 71,017 | 0 | (98) | 0 | (98) | 2,278 | 10/01/2021 | 4FE |
| 655044-AK-1 | NOBLE ENERGY INC | | 05/01/2018 | Call @ 101.41 | | 525,283 | 518,000 | 524,475 | 522,083 | 0 | (373) | 0 | (373) | 0 | 521,710 | 0 | 3,573 | 0 | 3,573 | 14,569 | 05/01/2021 | 2FE |
| 67054L-AB-3 | SFR GROUP SA | C | 05/02/2018 | BARCLAYS CAPITAL INC | | 74,415 | 75,000 | 76,875 | 76,218 | 0 | (84) | 0 | (84) | 0 | 76,134 | 0 | (1,719) | 0 | (1,719) | 3,238 | 05/15/2022 | 4FE |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain Value at Disposal Date | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation or Market In- dicator (a) |
|-----------------------------------|--|-------------------|-----------------------|--------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|---|---|---|---|---|---|---|---|---|--|--|---|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ Decrease) | 12 Current Year's (Amor- tization)/ Accretion) | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| .68245X-AE-9 | 1011778 BC UNLIMITED LIABILITY CO | | 05/01/2018 | PERSHING DIV OF DLJ SEC | | | | | | 0 | 0 | 0 | 0 | 0 | 100,033 | 0 | (4,021) | (4,021) | 2,750 | 10/15/2025 | 4FE |
| .694308-GV-3 | PACIFIC GAS AND ELECTRIC CO | | 05/15/2018 | DEUTSCHE BANK SECURITIES, INC. | 458,937 | 450,000 | 454,550 | 451,700 | 0 | (187) | 0 | (187) | 0 | 451,512 | 0 | 7,425 | 7,425 | 9,563 | 05/15/2021 | 2FE | |
| .70457L-AB-0 | PEABODY SECURITIES FINANCE CORP | | 05/03/2018 | PERSHING DIV OF DLJ SEC | 77,828 | 75,000 | 76,875 | 76,856 | 0 | (67) | 0 | (67) | 0 | 76,788 | 0 | 1,039 | 1,039 | 2,882 | 03/31/2025 | 3FE | |
| .708160-CB-0 | J. C. PENNEY CORPORATION INC | | 05/01/2018 | PERSHING DIV OF DLJ SEC | 119,419 | 125,000 | 127,438 | 127,053 | 0 | (110) | 0 | (110) | 0 | 126,944 | 0 | (7,525) | (7,525) | 6,161 | 07/01/2023 | 3FE | |
| .72348Y-AA-3 | PINNACLE ENTERTAINMENT INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 78,308 | 75,000 | 75,094 | 75,085 | 0 | (4) | 0 | (4) | 0 | 75,081 | 0 | 3,227 | 3,227 | 2,145 | 05/01/2024 | 4FE | |
| .73179P-AK-2 | POLYONE CORP | | 05/02/2018 | BARCLAYS CAPITAL INC | 163,416 | 160,000 | 164,290 | 102,122 | 0 | (196) | 0 | (196) | 0 | 163,811 | 0 | (395) | (395) | 5,343 | 03/15/2023 | 3FE | |
| .737446-AL-8 | POST HOLDINGS INC | | 05/02/2018 | MERRILL LYNCH PIERCE FENNER | 77,976 | 80,000 | 83,400 | 83,388 | 0 | (13) | 0 | (13) | 0 | 83,375 | 0 | (5,399) | (5,399) | 2,970 | 03/01/2025 | 4FE | |
| .74168M-AA-4 | PRIME SECURITY SERVICES BORROWER LLC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 90,848 | 85,000 | 89,740 | 88,970 | 0 | (397) | 0 | (397) | 0 | 88,573 | 0 | 2,275 | 2,275 | 6,034 | 05/15/2023 | 4FE | |
| .745867-AX-9 | PULTEGROUP INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 97,290 | 100,000 | 104,625 | 104,521 | 0 | (144) | 0 | (144) | 0 | 104,377 | 0 | (7,087) | (7,087) | 4,014 | 01/15/2027 | 3FE | |
| .747262-AS-2 | QVC INC | | 05/01/2018 | PERSHING DIV OF DLJ SEC | 95,870 | 95,000 | 96,969 | 96,524 | 0 | (71) | 0 | (71) | 0 | 96,453 | 0 | (582) | (582) | 2,713 | 04/01/2024 | 2FE | |
| .749571-AB-1 | RHP HOTEL PROPERTIES LP | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 85,531 | 85,000 | 84,900 | 84,945 | 0 | 5 | 0 | 5 | 0 | 84,951 | 0 | 581 | 581 | 2,349 | 04/15/2021 | 4FE | |
| .75281A-BA-6 | RANGE RESOURCES CORP | | 05/01/2018 | PERSHING DIV OF DLJ SEC | 67,424 | 70,000 | 70,000 | 70,000 | 0 | 0 | 0 | 0 | 0 | 70,000 | 0 | (2,576) | (2,576) | 2,217 | 03/15/2023 | 3FE | |
| .75952A-AJ-6 | RELIANT ENERGY MID-ATLANTIC POWER HOLDIN | | 06/30/2018 | BARCLAYS CAPITAL INC | 76,607 | 135,000 | 144,875 | 140,296 | 0 | 0 | 0 | 0 | 0 | 140,296 | 0 | (63,689) | (63,689) | 10,927 | 07/02/2026 | 5FE | |
| .76009N-AH-3 | RENT-A-CENTER INC | | 05/02/2018 | INCOME | 85,473 | 90,000 | 95,400 | 90,866 | 0 | (333) | 0 | (333) | 0 | 90,533 | 0 | (5,060) | (5,060) | 2,799 | 11/15/2020 | 5FE | |
| .76117W-AB-5 | RESOLUTE FOREST PRODUCTS INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 121,320 | 120,000 | 108,189 | 110,911 | 0 | 419 | 0 | 419 | 0 | 111,331 | 0 | 9,989 | 9,989 | 3,460 | 05/15/2023 | 4FE | |
| .761735-AP-4 | REYNOLDS GROUP ISSUER (LUXEMBOURG) SA | C | 05/02/2018 | WELLS FARGO SECURITIES | 87,739 | 87,220 | 89,836 | 88,208 | 0 | (420) | 0 | (420) | 0 | 87,788 | 0 | (49) | (49) | 2,772 | 10/15/2020 | 4FE | |
| .78388J-AV-8 | SBA COMMUNICATIONS CORP | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 119,495 | 125,000 | 125,365 | 125,322 | 0 | (14) | 0 | (14) | 0 | 125,308 | 0 | (5,813) | (5,813) | 4,113 | 09/01/2024 | 4FE | |
| .78442F-EQ-4 | NAVIENT CORP | | 05/01/2018 | BARCLAYS CAPITAL INC | 162,146 | 165,000 | 159,738 | 161,226 | 0 | 209 | 0 | 209 | 0 | 161,435 | 0 | 711 | 711 | 7,008 | 01/25/2023 | 3FE | |
| .78454L-AL-4 | SM ENERGY CO | | 05/02/2018 | GOLDMAN | 124,436 | 130,000 | 126,200 | 126,486 | 0 | 128 | 0 | 128 | 0 | 126,613 | 0 | (2,177) | (2,177) | 3,108 | 06/01/2025 | 4FE | |
| .81211K-AU-4 | SEALED AIR CORP | | 05/02/2018 | BARCLAYS CAPITAL INC | 51,235 | 50,000 | 52,625 | 51,801 | 0 | (109) | 0 | (109) | 0 | 51,692 | 0 | (457) | (457) | 1,553 | 04/01/2023 | 3FE | |
| .816196-AQ-2 | SELECT MEDICAL CORP | | 05/02/2018 | INCOME | 101,470 | 100,000 | 95,347 | 96,729 | 0 | 288 | 0 | 288 | 0 | 97,017 | 0 | 4,453 | 4,453 | 2,709 | 06/01/2021 | 4FE | |
| .816752-AC-3 | SEMINOLE HARD ROCK ENTERTAINMENT INC | | 05/07/2018 | WELLS FARGO SECURITIES | 100,000 | 100,000 | 99,250 | 99,597 | 0 | 38 | 0 | 38 | 0 | 99,636 | 0 | 364 | 364 | 2,840 | 05/15/2021 | 4FE | |
| .82650H-AA-1 | SRFC 133 A - ABS | | 06/20/2018 | Paydown | 3,507 | 3,507 | 3,506 | 3,506 | 0 | 1 | 0 | 1 | 0 | 3,507 | 0 | 0 | 0 | 26 | 10/21/2030 | 1FE | |
| .82652D-AA-8 | SRFC 142 A - ABS | | 06/20/2018 | Paydown | 9,001 | 9,001 | 8,999 | 9,000 | 0 | 1 | 0 | 1 | 0 | 9,001 | 0 | 0 | 0 | 63 | 06/20/2031 | 1FE | |
| .82652K-AA-2 | SRFC 171 A - ABS | | 06/20/2018 | Paydown | 68,848 | 68,848 | 68,843 | 68,843 | 0 | 5 | 0 | 5 | 0 | 68,848 | 0 | 0 | 0 | 692 | 03/20/2034 | 1FE | |
| .829259-AN-0 | SINCLAIR TELEVISION GROUP INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 72,128 | 70,000 | 70,506 | 70,280 | 0 | (17) | 0 | (17) | 0 | 70,262 | 0 | 1,865 | 1,865 | 2,537 | 10/01/2022 | 4FE | |
| .82967N-AS-7 | SIRIUS XM RADIO INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 92,340 | 90,000 | 94,184 | 93,413 | 0 | (153) | 0 | (153) | 0 | 93,260 | 0 | (920) | (920) | 4,335 | 07/15/2024 | 3FE | |
| .84762L-AS-4 | SPECTRUM BRANDS INC | | 05/02/2018 | WELLS FARGO SECURITIES | 76,103 | 75,000 | 79,002 | 78,278 | 0 | (164) | 0 | (164) | 0 | 78,114 | 0 | (2,012) | (2,012) | 1,774 | 12/15/2024 | 4FE | |
| .847788-AT-3 | SPEEDWAY MOTORSPORTS INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 129,376 | 130,000 | 131,186 | 100,989 | 0 | (61) | 0 | (61) | 0 | 131,003 | 0 | (1,627) | (1,627) | 4,284 | 02/01/2023 | 3FE | |
| .85172F-AM-1 | SPRINGLEAF FINANCE CORP | | 05/11/2018 | PERSHING DIV OF DLJ SEC | 227,005 | 225,000 | 228,161 | 0 | 0 | (8) | 0 | (8) | 0 | 228,153 | 0 | (1,148) | (1,148) | 2,664 | 03/15/2025 | 4FE | |
| .85207U-AE-5 | SPRINT CORP | C | 06/30/2018 | PERSHING DIV OF DLJ SEC | 195,712 | 185,000 | 199,178 | 193,376 | 0 | (708) | 0 | (708) | 0 | 192,667 | 0 | 3,044 | 3,044 | 8,644 | 09/15/2021 | 4FE | |
| .858119-BF-6 | STEEL DYNAMICS INC | | 05/01/2018 | GOLDMAN | 153,838 | 155,000 | 158,231 | 102,204 | 0 | (51) | 0 | (51) | 0 | 158,110 | 0 | (4,272) | (4,272) | 2,971 | 12/15/2026 | 3FE | |
| .864486-AH-8 | SUBURBAN PROPANE PARTNERS LP | | 05/01/2018 | MORGAN STANLEY CO | 86,868 | 90,000 | 91,575 | 91,429 | 0 | (64) | 0 | (64) | 0 | 91,365 | 0 | (4,497) | (4,497) | 2,090 | 06/01/2024 | 4FE | |
| .87264A-AP-0 | T-MOBILE USA INC | C | 05/02/2018 | DEUTSCHE BANK SECURITIES, INC. | 212,440 | 200,000 | 215,000 | 212,923 | 0 | (671) | 0 | (671) | 0 | 212,253 | 0 | 188 | 188 | 10,436 | 01/15/2026 | 3FE | |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Value at Disposal Date | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation or Market In- dicator (a) | | |
|---|---|-------------------|-----------------------|--------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|---|--|---|---|---|---|---|---|---|--|--|---|-----|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | | | |
| 87612B-AP-7 | TARGA RESOURCES PARTNERS LP | | 05/01/2018 | PERSHING DIV OF DLJ SEC | | | | | | | | | | | | | | | | | | | |
| 87927Y-AA-0 | TELECOM ITALIA SPA | C. | 05/02/2018 | LNDING | 123,140 | 130,000 | 123,550 | 125,047 | 0 | 246 | 0 | 246 | 0 | 246 | 0 | 125,293 | 0 | (2,153) | (2,153) | 2,578 | 11/15/2023 | 3FE | |
| 88033G-CA-6 | TENET HEALTHCARE CORP | | 05/02/2018 | MORGAN STANLEY CO | 101,262 | 100,000 | 100,500 | 100,388 | 0 | (17) | 0 | (17) | 0 | (17) | 0 | 100,371 | 0 | .891 | .891 | 2,269 | 05/30/2024 | 3FE | |
| 88037E-AJ-0 | TENNeco INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 109,417 | 110,000 | 109,748 | 109,819 | 0 | 16 | 0 | 16 | 0 | 16 | 0 | 109,835 | 0 | (418) | (418) | 4,051 | 10/01/2021 | 3FE | |
| 88160Q-AM-5 | TESORO LOGISTICS LP | | 05/01/2018 | JP MORGAN SECURITIES INC | 98,501 | 100,000 | 103,575 | 103,316 | 0 | (105) | 0 | (105) | 0 | (105) | 0 | 103,211 | 0 | (4,710) | (4,710) | 2,075 | 12/15/2024 | 3FE | |
| 88576N-AB-4 | HENDR 061 A2 - ABS | | 06/15/2018 | Paydown | 95,986 | 90,000 | 96,525 | 95,570 | 0 | (312) | 0 | (312) | 0 | (312) | 0 | 95,258 | 0 | .728 | .728 | 2,901 | 05/01/2024 | 2FE | |
| 893830-BE-8 | TRANSOCEAN INC | C. | 05/02/2018 | PERSHING DIV OF DLJ SEC | 42,697 | 42,426 | 42,697 | 42,908 | 0 | (211) | 0 | (211) | 0 | (211) | 0 | 42,697 | 0 | 0 | 0 | .819 | 03/15/2047 | 1FE | |
| 8987L-AA-3 | TRUSTEES OF PRINCETON UNIVERSITY | | 05/23/2018 | LNDING | 75,517 | 70,000 | 74,900 | 74,485 | 0 | (165) | 0 | (165) | 0 | (165) | 0 | 74,321 | 0 | 1,196 | 1,196 | 5,058 | 07/15/2023 | 4FE | |
| 90320M-AA-3 | UPCB FINANCE IV LIMITED | C. | 05/02/2018 | PERSHING DIV OF DLJ SEC | 500,000 | 500,000 | 498,100 | 499,727 | 0 | 90 | 0 | .90 | 0 | .90 | 0 | 499,817 | 0 | 183 | 183 | 12,375 | 03/01/2019 | 1FE | |
| 911365-BF-0 | UNITED RENTALS (NORTH AMERICA) INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 72,938 | 75,000 | 77,249 | 77,166 | 0 | (24) | 0 | (24) | 0 | (24) | 0 | 77,142 | 0 | (4,204) | (4,204) | 3,236 | 01/15/2025 | 3FE | |
| 914906-AP-7 | UNIVISION COMMUNICATIONS INC | | 05/02/2018 | CREDIT SUISSE SECURITIES (USA) | 128,700 | 130,000 | 131,575 | 131,493 | 0 | (42) | 0 | (42) | 0 | (42) | 0 | 131,451 | 0 | (2,751) | (2,751) | 5,144 | 05/15/2027 | 3FE | |
| 91911K-AK-8 | VALEANT PHARMACEUTICALS INTERNATIONAL INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 39,034 | 38,000 | 40,470 | 39,157 | 0 | (144) | 0 | (144) | 0 | (144) | 0 | 39,013 | 0 | .21 | .21 | 1,632 | 09/15/2022 | 4FE | |
| 92240M-BF-4 | VECTOR GROUP LTD | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 63,264 | 60,000 | 63,825 | 63,617 | 0 | (221) | 0 | (221) | 0 | (221) | 0 | 63,396 | 0 | (132) | (132) | 2,672 | 03/15/2024 | 3FE | |
| 92658T-AQ-1 | VIDEOTRON LTD | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 61,146 | 60,000 | 61,875 | 60,988 | 0 | (67) | 0 | (67) | 0 | (67) | 0 | 60,921 | 0 | .225 | .225 | 2,408 | 07/15/2022 | 3FE | |
| 92769V-AF-6 | VIRGIN MEDIA FINANCE PLC | C. | 05/02/2018 | BARCLAYS CAPITAL INC | 123,088 | 125,000 | 129,045 | 127,978 | 0 | (154) | 0 | (154) | 0 | (154) | 0 | 127,824 | 0 | (4,737) | (4,737) | 4,146 | 10/15/2024 | 4FE | |
| 950810-AM-6 | WESCO DISTRIBUTION INC | | 05/02/2018 | WELLS FARGO SECURITIES LLC | 95,922 | 95,000 | 100,225 | 100,088 | 0 | (286) | 0 | (286) | 0 | (286) | 0 | 99,802 | 0 | (3,880) | (3,880) | 1,972 | 06/15/2024 | 4FE | |
| 966387-BE-1 | WHITING PETROLEUM CORP | | 05/02/2018 | BARCLAYS CAPITAL INC | 82,376 | 80,000 | 80,800 | 80,800 | 0 | (3) | 0 | (3) | 0 | (3) | 0 | 80,797 | 0 | 1,579 | 1,579 | 1,870 | 01/15/2026 | 4FE | |
| 969457-BW-9 | WILLIAMS COMPANIES INC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 79,724 | 80,000 | 78,800 | 78,950 | 0 | .47 | 0 | .47 | 0 | .47 | 0 | 78,998 | 0 | .726 | .726 | 1,314 | 06/24/2024 | 3FE | |
| 97381L-AB-4 | WINDSTREAM SERVICES LLC | | 05/02/2018 | PERSHING DIV OF DLJ SEC | 105,265 | 115,000 | 110,975 | 110,989 | 0 | 136 | 0 | 136 | 0 | 136 | 0 | 111,125 | 0 | (5,860) | (5,860) | 4,904 | 10/31/2025 | 4FE | |
| 983130-AV-7 | WYNN LAS VEGAS LLC | | 05/02/2018 | MERRILL LYNCH PIERCE FENNER | 59,604 | 60,000 | 63,075 | 62,960 | 0 | (123) | 0 | (123) | 0 | (123) | 0 | 62,836 | 0 | (3,233) | (3,233) | 2,228 | 03/01/2025 | 4FE | |
| 98877D-AB-1 | ZF NORTH AMERICA CAPITAL INC | C. | 05/07/2018 | ZAYO GROUP LLC | 61,050 | 60,000 | 61,687 | 61,265 | 0 | (95) | 0 | (95) | 0 | (95) | 0 | 61,170 | 0 | (120) | (120) | 1,425 | 04/29/2022 | 2FE | |
| 899194-AM-7 | ZAYO GROUP LLC | | 05/02/2018 | BARCLAYS CAPITAL INC | 107,751 | 105,000 | 108,896 | 108,318 | 0 | (163) | 0 | (163) | 0 | (163) | 0 | 108,155 | 0 | (404) | (404) | 3,728 | 04/01/2023 | 4FE | |
| 8999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 18,896,741 | 18,847,112 | 19,320,487 | 17,118,819 | 0 | (14,567) | 0 | (14,567) | 0 | (14,567) | 0 | 19,088,837 | 0 | (224,246) | (224,246) | 628,210 | XXX | XXX | |
| 8399997. Total - Bonds - Part 4 | | | | | 20,676,444 | 20,626,816 | 21,111,692 | 18,798,443 | 0 | (24,575) | 0 | (24,575) | 0 | (24,575) | 0 | 20,868,540 | 0 | (224,246) | (224,246) | 660,988 | XXX | XXX | |
| 8399998. Total - Bonds - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |
| 8399999. Total - Bonds | | | | | 20,676,444 | 20,626,816 | 21,111,692 | 18,798,443 | 0 | (24,575) | 0 | (24,575) | 0 | (24,575) | 0 | 20,868,540 | 0 | (224,246) | (224,246) | 660,988 | XXX | XXX | |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |
| 8999999. Total - Preferred Stocks | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | |
| ..00206R-10-2 | AT&T ORD | | 06/15/2018 | FRACTIONAL SHARES | ..0.864 | ..27 | ..29 | ..0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | ..29 | 0 | (..2) | (..2) | 0 | L | | |
| ..00287Y-10-9 | ABBVIE ORD | | 06/27/2018 | ITG INC | 12,000 | 1,107 | 1,145 | 1,161 | (15) | 0 | 0 | 0 | 0 | 0 | 0 | 1,145 | 0 | (38) | (38) | 20 | L | | |
| ..00508Y-10-2 | ACUTITY BRANDS ORD | | 05/15/2018 | ITG INC | 17,000 | 1,970 | 2,717 | 2,992 | (275) | 0 | 0 | 0 | 0 | 0 | 0 | 2,717 | 0 | (748) | (748) | 4 | L | | |
| ..00773T-10-1 | ADVANXIX ORD | | 06/27/2018 | ITG INC | 10,000 | 373 | 42 | 421 | (379) | 0 | 0 | 0 | 0 | 0 | 0 | 42 | 0 | 331 | 331 | 0 | L | | |
| ..008252-10-8 | AFFILIATED MANAGERS GROUP ORD | | 06/27/2018 | ITG INC | 20,000 | 2,995 | 3,320 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,320 | 0 | (325) | (325) | 0 | L | | |
| ..012653-10-1 | ALBEMARLE ORD | | 06/27/2018 | ITG INC | 28,000 | 2,629 | 2,671 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,671 | 0 | (43) | (43) | 0 | L | | |
| ..018581-10-8 | ALLIANCE DATA SYSTEMS ORD | | 06/19/2018 | ITG INC | 9,000 | 1,866 | 2,063 | 2,281 | (219) | 0 | 0 | 0 | 0 | 0 | 0 | 2,063 | 0 | (197) | (197) | 10 | L | | |
| ..02376R-10-2 | AMERICAN AIRLINES GROUP ORD | | 06/27/2018 | ITG INC | 107,000 | 4,113 | 4,278 | 5,567 | (1,289) | 0 | 0 | 0 | 0 | 0 | 0 | 4,278 | 0 | (165) | (165) | 21 | L | | |
| ..026874-78-4 | AMERICAN INTERNATIONAL GROUP ORD | | 06/27/2018 | ITG INC | 2,000 | 106 | ..69 | ..119 | (50) | 0 | 0 | 0 | 0 | 0 | 0 | ..69 | 0 | .37 | .37 | 1 | L | | |
| ..03755L-10-4 | APERGY CORPORATION | | 06/27/2018 | ITG INC | 20,000 | 798 | 247 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 247 | 0 | 551 | 551 | 0 | L | | |
| ..037833-10-0 | APPLE ORD | | 05/17/2018 | VARIOUS | 403,000 | 76,136 | 23,441 | 68,200 | (44,759) | 0 | 0 | 0 | 0 | 0 | 0 | 23,441 | 0 | 52,695 | 52,695 | 306 | L | | |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Prior Year Book/ Adjusted Carrying Value | 10 Unrealized Valuation Increase/ (Decrease) | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain Value at Disposal Date | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation or Market In- dicator (a) |
|-----------------------------------|--------------------------------------|-------------------|-----------------------|---------------------------|--------------------------------------|-------------------------|----------------|---|--|--|--|---|---|---|---|---|---|---|--|--|---|
| | | | | | | | | | | 11 Actual Cost | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| .03965L-10-0 | ARCONIC ORD | | .05/15/2018 | ITG INC | 169,000 | 3,023 | | 4,001 | 1,090 | -(226) | 0 | 0 | -(226) | 0 | 4,001 | 0 | -(977) | (977) | 11 | | |
| .052769-10-6 | AUTODESK ORD | | .06/27/2018 | ITG INC | 20,000 | 2,552 | | 2,714 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,714 | 0 | (162) | (162) | 0 | L |
| .060505-10-4 | BANK OF AMERICA ORD | | .06/27/2018 | ITG INC | 90,000 | 2,556 | | 1,975 | 1,506 | 0 | 0 | 0 | 0 | 0 | 0 | 1,975 | 0 | 581 | 581 | 13 | L |
| .12503M-10-8 | CBOE GLOBAL MARKETS ORD | | .05/15/2018 | ITG INC | 30,000 | 3,247 | | 3,439 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,439 | 0 | (193) | (193) | 0 | L |
| .12650T-10-4 | CSRA ORD | | .04/10/2018 | CORPORATE ACTION | 59,000 | 2,434 | | 1,792 | 299 | -(115) | 0 | 0 | 0 | 0 | 0 | 1,792 | 0 | 642 | 642 | 7 | L |
| .14149Y-10-8 | CARDINAL HEALTH ORD | | .05/15/2018 | ITG INC | 107,000 | 5,802 | | 6,862 | 306 | -(135) | 0 | 0 | 0 | 0 | 0 | 6,862 | 0 | (1,060) | (1,060) | 52 | L |
| .21036P-10-8 | CONSTELLATION BRANDS CL A ORD | | .05/29/2018 | VARIOUS | 88,000 | 19,283 | | 19,728 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,728 | 0 | (445) | (445) | 65 | L |
| .222070-20-3 | COTY CL A ORD | | .06/30/2018 | VARIOUS | 4,227,004 | 58,998 | | 97,230 | 78,009 | 13,683 | 0 | 0 | 0 | 0 | 0 | 97,230 | 0 | (38,232) | (38,232) | (528) | L |
| .22822V-10-10 | CROWN CASTLE INTERNATIONAL REIT ORD | | .05/15/2018 | ITG INC | 51,000 | 5,233 | | 5,595 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,595 | 0 | (361) | (361) | 54 | L |
| .23355L-10-6 | DXC TECHNOLOGY ORD | | .06/01/2018 | VARIOUS | 110,002 | 5,781 | | 5,781 | 10,439 | (4,658) | 0 | 0 | 0 | 0 | 0 | 5,781 | 0 | 0 | 0 | 40 | L |
| .24906P-10-9 | DENTSPLY SIRONA ORD | | .05/15/2018 | ITG INC | 81,000 | 3,885 | | 4,823 | 5,332 | (509) | 0 | 0 | 0 | 0 | 0 | 4,823 | 0 | (938) | (938) | 14 | L |
| .25470M-10-9 | DISH NETWORK CL A ORD | | .05/15/2018 | ITG INC | 91,000 | 2,903 | | 3,431 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,431 | 0 | (528) | (528) | 0 | L |
| .260003-10-8 | DOVER ORD | | .05/09/2018 | VARIOUS | 40,000 | 1,279 | | 1,279 | 4,040 | (2,761) | 0 | 0 | 0 | 0 | 0 | 1,279 | 0 | 0 | 0 | 19 | L |
| .29444U-70-0 | EQUINIX REIT | | .05/15/2018 | ITG INC | 5,000 | 1,940 | | 2,196 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,196 | 0 | (256) | (256) | 11 | L |
| .30212P-30-3 | EXPEDIA GROUP ORD | | .05/15/2018 | ITG INC | 25,000 | 2,839 | | 3,169 | 2,994 | 175 | 0 | 0 | 0 | 0 | 0 | 3,169 | 0 | (330) | (330) | 8 | L |
| .35086T-10-9 | FOUR CORNERS PROPERTY ORD | | .06/27/2018 | ITG INC | 4,000 | .99 | | .44 | 103 | (59) | 0 | 0 | 0 | 0 | 0 | .44 | 0 | .55 | .55 | 2 | L |
| .354613-10-1 | FRANKLIN RESOURCES ORD | | .05/15/2018 | ITG INC | 148,000 | 4,965 | | 5,137 | 6,413 | (1,276) | 0 | 0 | 0 | 0 | 0 | 5,137 | 0 | (172) | (172) | 512 | L |
| .36174X-10-1 | GGP ORD | | .06/27/2018 | ITG INC | 38,000 | .787 | | .879 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | .879 | 0 | (92) | (92) | 8 | L |
| .366651-10-7 | GARTNER ORD | | .06/27/2018 | ITG INC | 37,000 | 4,862 | | 4,988 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,988 | 0 | (127) | (127) | 0 | L |
| .369604-10-3 | GENERAL ELECTRIC ORD | | .06/27/2018 | VARIOUS | 1,348,000 | 18,818 | | 21,604 | 9,929 | (765) | 0 | 0 | 0 | 0 | 0 | 21,604 | 0 | (2,787) | (2,787) | 396 | L |
| .43300A-20-3 | HILTON WORLDWIDE HOLDINGS ORD | | .06/27/2018 | ITG INC | 85,000 | 6,671 | | 7,054 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,054 | 0 | (383) | (383) | 0 | L |
| .44967H-10-1 | ILG ORD | | .05/15/2018 | ITG INC | 20,000 | .670 | | .69 | 570 | (501) | 0 | 0 | 0 | 0 | 0 | .69 | 0 | 601 | 601 | 4 | L |
| .45337C-10-2 | INCYTE ORD | | .05/15/2018 | ITG INC | 70,000 | 4,691 | | 6,131 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,131 | 0 | (1,439) | (1,439) | 0 | L |
| .466313-10-3 | JABIL ORD | | .06/27/2018 | ITG INC | 10,000 | .278 | | .38 | 263 | (225) | 0 | 0 | 0 | 0 | 0 | .38 | 0 | 241 | 241 | 2 | L |
| .48203R-10-4 | JUNIPER NETWORKS ORD | | .04/17/2018 | VARIOUS | 1,451,000 | 36,325 | | 41,476 | 41,354 | 122 | 0 | 0 | 0 | 0 | 0 | 41,476 | 0 | (5,151) | (5,151) | 306 | L |
| .49456B-10-1 | KINDER MORGAN ORD | | .05/15/2018 | ITG INC | 101,000 | 1,662 | | 1,507 | 1,825 | (318) | 0 | 0 | 0 | 0 | 0 | 1,507 | 0 | 156 | 156 | 33 | L |
| .49926D-10-9 | KNOWLIES ORD | | .05/15/2018 | ITG INC | 20,000 | .283 | | .252 | 293 | (41) | 0 | 0 | 0 | 0 | 0 | .252 | 0 | .31 | .31 | 0 | L |
| .50188P-20-8 | LKQ ORD | | .05/15/2018 | ITG INC | 121,000 | 3,675 | | 4,050 | 4,921 | (871) | 0 | 0 | 0 | 0 | 0 | 4,050 | 0 | (375) | (375) | 0 | L |
| .51280T-10-8 | LAM RESEARCH ORD | | .05/15/2018 | ITG INC | 12,000 | 2,420 | | 2,554 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,554 | 0 | (135) | (135) | 0 | L |
| .526057-30-2 | LENNAR CL B ORD | | .06/27/2018 | ITG INC | 1,000 | .42 | | .7 | .52 | (44) | 0 | 0 | 0 | 0 | 0 | .7 | 0 | .34 | .34 | 0 | L |
| .552953-10-1 | MGM RESORTS INTERNATIONAL ORD | | .05/15/2018 | ITG INC | 173,000 | 5,496 | | 6,178 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,178 | 0 | (682) | (682) | 0 | L |
| .59156R-10-8 | METLIFE ORD | | .06/27/2018 | ITG INC | 121,000 | 5,610 | | 5,582 | 3,185 | (500) | 0 | 0 | 0 | 0 | 0 | 5,582 | 0 | 29 | 29 | 99 | L |
| .592688-10-5 | METTLER TOLEDO ORD | | .06/27/2018 | ITG INC | 3,000 | 1,701 | | 1,778 | 1,859 | (80) | 0 | 0 | 0 | 0 | 0 | 1,778 | 0 | (78) | (78) | 0 | L |
| .594918-10-4 | MICROSOFT ORD | | .04/18/2018 | VARIOUS | 591,000 | 56,744 | | 18,156 | 50,554 | (32,398) | 0 | 0 | 0 | 0 | 0 | 18,156 | 0 | 38,588 | 38,588 | 248 | L |
| .595017-10-4 | MICROCHIP TECHNOLOGY ORD | | .05/15/2018 | ITG INC | 76,000 | 7,078 | | 7,493 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,493 | 0 | (415) | (415) | 0 | L |
| .60871R-20-9 | MOLSON COORS BREWING NONVTG CL B ORD | | .05/15/2018 | ITG INC | 43,000 | 2,578 | | 3,216 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,216 | 0 | (638) | (638) | 0 | L |
| .61166I-10-1 | MONSANTO ORD | C. | .06/07/2018 | Not Available | 116,000 | 14,848 | | 8,293 | 13,546 | (5,254) | 0 | 0 | 0 | 0 | 0 | 8,293 | 0 | 6,555 | 6,555 | 125 | L |
| .617446-44-8 | MORGAN STANLEY ORD | | .06/27/2018 | ITG INC | 189,000 | 8,989 | | 9,694 | 1,469 | (605) | 0 | 0 | 0 | 0 | 0 | 9,694 | 0 | (705) | (705) | 14 | L |
| .63938C-10-8 | NAVIENT ORD | | .06/27/2018 | ITG INC | 70,000 | .925 | | .400 | 932 | (533) | 0 | 0 | 0 | 0 | 0 | .400 | 0 | 525 | 525 | 22 | L |
| .64026B-10-8 | NEKTR THERAPEUTICS ORD | | .05/15/2018 | ITG INC | 48,000 | 3,982 | | 5,072 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,072 | 0 | (1,090) | (1,090) | 0 | L |
| .68389X-10-5 | ORACLE ORD | | .05/15/2018 | ITG INC | 140,000 | 6,539 | | 6,845 | 6,619 | 225 | 0 | 0 | 0 | 0 | 0 | 6,845 | 0 | (305) | (305) | 53 | L |
| .69331C-10-8 | PGBE ORD | | .06/27/2018 | ITG INC | 81,000 | 3,448 | | 3,529 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,529 | 0 | (81) | (81) | 0 | L |
| .703395-10-3 | PATTERSON COMPANIES ORD | | .05/15/2018 | ITG INC | 5,000 | .112 | | .166 | .181 | (15) | 0 | 0 | 0 | 0 | 0 | .166 | 0 | (54) | (54) | 3 | L |
| .712704-10-5 | PEOPLES UNITED FINANCIAL ORD | | .06/27/2018 | ITG INC | 139,000 | 2,521 | | 2,619 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,619 | 0 | (97) | (97) | 0 | L |
| .718172-10-9 | PHILIP MORRIS INTERNATIONAL ORD | | .05/15/2018 | ITG INC | 32,000 | 2,554 | | 3,078 | 3,381 | (303) | 0 | 0 | 0 | 0 | 0 | 3,078 | 0 | (524) | (524) | 68 | L |
| .74251V-10-2 | PRINCIPAL FINANCIAL GROUP ORD | | .06/27/2018 | ITG INC | 97,000 | 5,147 | | 5,722 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,722 | 0 | (575) | (575) | 50 | L |
| .742 | | | | | | | | | | | | | | | | | | | | | |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 CUSIP Ident- ification | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consid- eration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain Value at Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date | 22 NAIC Design- ation or Market In- dicator (a) | |
|---|------------------------------------|-------------------|-----------------------|---------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|---|---|---|--|--|---|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recogn- ized | 14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | 15 Total Foreign Exchange Change in Book /Adjusted Carrying Value | | | | | | | | |
| .92343V-10-4 | VERIZON COMMUNICATIONS ORD | | .06/27/2018 | ITG INC | .9,000 | 444 | | 485 | 0 | 0 | 0 | 0 | 0 | 0 | 485 | 0 | (41) | (41) | 5 | | | |
| .923454-10-2 | VERITIV ORD | | .06/27/2018 | ITG INC | 3,000 | 118 | | 26 | .87 | (61) | 0 | 0 | (61) | 0 | .26 | .92 | 0 | 0 | | | | |
| .931142-10-3 | WALMART ORD | | .05/15/2018 | ITG INC | 37,000 | 3,118 | | 3,231 | 0 | 0 | 0 | 0 | 0 | 0 | 3,231 | 0 | (113) | (113) | 19 | | | |
| .93964W-10-8 | WASHINGTON PRIME GROUP ORD | | .06/27/2018 | ITG INC | 26,000 | .212 | | .176 | .185 | (.9) | 0 | 0 | (.9) | 0 | .176 | 0 | .35 | .35 | 13 | | | |
| .958102-10-5 | WESTERN DIGITAL ORD | | .05/15/2018 | ITG INC | 21,000 | 1,740 | | 1,820 | 0 | 0 | 0 | 0 | 0 | 0 | 1,820 | 0 | (80) | (80) | 11 | | | |
| .97382A-20-0 | WINDSTREAM HOLDINGS ORD | | .05/29/2018 | VARIOUS | 1,000 | 6 | | 6 | 2 | .5 | 0 | 0 | .5 | 0 | 0 | 0 | 0 | 0 | 0 | | | |
| .97382A-30-9 | WINDSTREAM HOLDINGS ORD | | .05/29/2018 | FRACTIONAL SHARES | 0.200 | 1 | | 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (6) | (6) | 0 | | | |
| .98310W-10-8 | WYNDHAM DESTINATIONS ORD | | .06/27/2018 | VARIOUS | 150,000 | 6,199 | | 4,096 | 8,690 | (5,868) | 0 | 0 | (5,868) | 0 | 4,096 | 0 | 2,103 | 2,103 | .80 | | | |
| .G0084W-10-1 | ADIENT ORD | D | .05/15/2018 | ITG INC | 7,001 | 390 | | 147 | .551 | (.404) | 0 | 0 | (.404) | 0 | 0 | 0 | .147 | .243 | .4 | | | |
| .G0177J-10-8 | ALLERGAN ORD | C | .05/15/2018 | ITG INC | 23,000 | 3,513 | | 4,052 | 3,762 | .290 | 0 | 0 | .290 | 0 | 4,052 | 0 | (539) | (539) | 17 | | | |
| .G51502-10-5 | JOHNSON CONTROLS INTERNATIONAL ORD | D | .03/27/2018 | INC. | .0,000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14 | | | |
| .G5960L-10-3 | MEDTRONIC ORD | C | .04/13/2018 | CITIGROUP GLOBAL MARKETS | 0,000 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17 | | |
| .G6518L-10-8 | NIELSEN HOLDINGS ORD | C | .05/15/2018 | ITG INC | 119,000 | 3,647 | | 3,834 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (187) | (187) | 0 | | |
| .G66721-10-4 | NORWEGIAN CRUISE LINE HOLDINGS ORD | | .06/27/2018 | ITG INC | 82,000 | 3,984 | | 4,248 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,248 | 0 | (263) | 0 | | |
| .G6700G-10-7 | INVENT ELECTRIC PLC | C | .05/15/2018 | ITG INC | 17,000 | .427 | | .166 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | .166 | 0 | .261 | .261 | 0 | V | |
| .G7945M-10-7 | SEAGATE TECHNOLOGY ORD | C | .06/27/2018 | ITG INC | 81,000 | 4,543 | | 2,386 | 3,389 | (1,003) | 0 | 0 | (1,003) | 0 | 2,386 | 0 | 2,158 | 2,158 | 102 | | | |
| .G7S00T-10-4 | PENTAIR ORD | C | .04/30/2018 | VARIOUS | 17,000 | .506 | | .506 | 1,201 | (.694) | 0 | 0 | (.694) | 0 | 0 | 0 | .506 | 0 | 0 | 0 | 12 | |
| .G87110-10-5 | TECHNIPFM ORD | D | .06/27/2018 | ITG INC | 78,000 | 2,519 | | 2,494 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,494 | 0 | .24 | .24 | 10 | | |
| .H1467J-10-4 | CHUBB ORD | D | .06/27/2018 | ITG INC | 9,000 | 1,125 | | 1,210 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,210 | 0 | (85) | (85) | 0 | | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | 494,388 | XXX | 429,250 | 376,993 | (111,983) | 0 | 0 | (111,983) | 0 | 0 | 0 | 429,250 | 0 | 65,138 | 65,138 | 2,668 | XXX | XXX | |
| 9799997. Total - Common Stocks - Part 4 | | | | 494,388 | XXX | 429,250 | 376,993 | (111,983) | 0 | 0 | (111,983) | 0 | 0 | 0 | 429,250 | 0 | 65,138 | 65,138 | 2,668 | XXX | XXX | |
| 9799998. Total - Common Stocks - Part 5 | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 9799999. Total - Common Stocks | | | | 494,388 | XXX | 429,250 | 376,993 | (111,983) | 0 | 0 | (111,983) | 0 | 0 | 0 | 429,250 | 0 | 65,138 | 65,138 | 2,668 | XXX | XXX | |
| 9899999. Total - Preferred and Common Stocks | | | | 494,388 | XXX | 429,250 | 376,993 | (111,983) | 0 | 0 | (111,983) | 0 | 0 | 0 | 429,250 | 0 | 65,138 | 65,138 | 2,668 | XXX | XXX | |
| 9999999 - Totals | | | | 21,170,832 | XXX | 21,540,943 | 19,175,436 | (111,983) | (24,575) | 0 | (136,558) | 0 | 0 | 21,297,791 | 0 | (159,108) | (159,108) | 663,656 | XXX | XXX | | |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....0

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open
NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open
NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made
NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open
NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By
NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

| 1 CUSIP Identification | 2 Description | 3 Code | 4 NAIC Designation/ Market Indicator | 5 Fair Value | 6 Book/Adjusted Carrying Value | 7 Maturity Date |
|--|------------------|-----------|---|-----------------|--------------------------------------|--------------------|
| 0599999. Total - U.S. Government Bonds | | | | 0 | 0 | XXX |
| 1099999. Total - All Other Government Bonds | | | | 0 | 0 | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | 0 | 0 | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | 0 | 0 | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | 0 | 0 | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | 0 | 0 | XXX |
| 4899999. Total - Hybrid Securities | | | | 0 | 0 | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | 0 | 0 | XXX |
| 6099999. Subtotal - SVO Identified Funds | | | | 0 | 0 | XXX |
| 6199999. Total - Issuer Obligations | | | | 0 | 0 | XXX |
| 6299999. Total - Residential Mortgage-Backed Securities | | | | 0 | 0 | XXX |
| 6399999. Total - Commercial Mortgage-Backed Securities | | | | 0 | 0 | XXX |
| 6499999. Total - Other Loan-Backed and Structured Securities | | | | 0 | 0 | XXX |
| 6599999. Total - SVO Identified Funds | | | | 0 | 0 | XXX |
| 6699999. Total Bonds | | | | 0 | 0 | XXX |
| 7099999. Total - Preferred Stocks | | | | 0 | 0 | XXX |
| 7599999. Total - Common Stocks | | | | 0 | 0 | XXX |
| 7699999. Total - Preferred and Common Stocks | | | | 0 | 0 | XXX |
| 9999999 - Totals | | | | 0 | 0 | XXX |

General Interrogatories:

1. Total activity for the year Fair Value \$0 Book/Adjusted Carrying Value \$0
2. Average balance for the year Fair Value \$4,027,736 Book/Adjusted Carrying Value \$4,027,736
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$0 NAIC 2 \$0 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

99999999 - Totals

General Interrogatories:

1. Total activity for the year
2. Average balance for the year

Fair Value \$ Book/Adjusted Carrying Value \$
Fair Value \$ Book/Adjusted Carrying Value \$

Fair Value \$ ----- Book/Adjusted Carrying Value \$ -----

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 Depository | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Current Quarter | 5 Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|--|-----------|--------------------------|--|--|---|-------------------|------------------|--------|
| | | | | | 6 First Month | 7 Second Month | 8 Third Month | |
| Huntington National Bank Columbus, OH | | 0.000 | .0 | 0 | 717,944 | 3,691,652 | 658,316 | XXX |
| BNY Mellon Pittsburgh, PA | | 0.000 | .0 | 0 | (39) | 2,302 | 68 | XXX |
| Vanderbilt Avenue Asset Management, LLC New York, NY | | 0.250 | 18,695 | 0 | 5,020,662 | 5,027,059 | 5,033,587 | XXX |
| 0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | 18,695 | 0 | 5,738,567 | 8,721,012 | 5,691,971 | XXX |
| 0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0299999. Totals - Suspended Depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | 18,695 | 0 | 5,738,567 | 8,721,012 | 5,691,971 | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | 0 | 0 | 0 | XXX |
| 0599999. Total - Cash | XXX | XXX | 18,695 | 0 | 5,738,567 | 8,721,012 | 5,691,971 | XXX |

STATEMENT AS OF JUNE 30, 2018 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 CUSIP | 2 Description | 3 Code | 4 Date Acquired | 5 Rate of Interest | 6 Maturity Date | 7 Book/Adjusted Carrying Value | 8 Amount of Interest Due and Accrued | 9 Amount Received During Year |
|---|------------------|-----------|--------------------|-----------------------|--------------------|--------------------------------------|--|-------------------------------------|
| 0599999. Total - U.S. Government Bonds | | | | | | 0 | 0 | 0 |
| 1099999. Total - All Other Government Bonds | | | | | | 0 | 0 | 0 |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 0 | 0 | 0 |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 0 | 0 | 0 |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 0 | 0 | 0 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 0 | 0 | 0 |
| 4899999. Total - Hybrid Securities | | | | | | 0 | 0 | 0 |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | 0 | 0 |
| 6099999. Subtotal - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 7799999. Total - Issuer Obligations | | | | | | 0 | 0 | 0 |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 0 | 0 | 0 |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 0 | 0 | 0 |
| 8199999. Total - SVO Identified Funds | | | | | | 0 | 0 | 0 |
| 8399999. Total Bonds | | | | | | 0 | 0 | 0 |
| 316175-10-8 FIDELITY IMM:GOVT;I | | | 06/29/2018 | 1.800 | XXX | 3,391,772 | 8,890 | 546 |
| 94975H-29-6 WELLS FRIGO TREASURY PLUS CL I MNF | | | 05/02/2018 | 1.790 | XXX | 0 | 0 | 0 |
| 8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | 3,391,772 | 8,890 | 546 |
| 8899999 - Total Cash Equivalents | | | | | | 3,391,772 | 8,890 | 546 |