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QUARTERLY STATEMENT

As of September 30, 2019

of the Condition and Affairs of the

MOTORISTS LIFE INSURANCE COMPANY

NAIC Group Code.....291, 291 (Current Period) (Prior Period) | NAIC Company Code..... 66311 | Employer's ID Number..... 31-0717055

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

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... October 27, 1965 | Commenced Business..... January 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 .. Columbus .. OH .. US .. 43215 — 614-225-8211
(Street and Number) (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)

Primary Location of Books and Records: 471 East Broad Street .. Columbus .. OH .. US .. 43215 — 614-225-8211
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address: encova.com

Statutory Statement Contact: Amy E Kuhlman (Name) — 614-225-8285 (Area Code) (Telephone Number) (Extension)

accounting@encova.com (E-Mail Address) — 614-225-8330 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. David Lynn Kaufman	Chief Executive Officer	2. Marchelle Elaine Moore	Secretary
3. James Christopher Howat	Treasurer	4. Michael Joseph Agan	President

OTHER

Gregory Arthur Burton	Executive Chair

DIRECTORS OR TRUSTEES

Michael Joseph Agan	Gregory Arthur Burton	Yvette McGee Brown	Sandra Werth Harbecht
David Lynn Kaufman	Thomas Joseph Obrokta, Jr	Charles Donovan Stapleton	Michael Lee Wiseman

State of........ Ohio
County of..... Franklin

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

(Signature)	(Signature)	(Signature)
David Lynn Kaufman	Marchelle Elaine Moore	James Christopher Howat
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Chief Executive Officer	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 7th day of November, 2019

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	491,896,179		491,896,179	514,006,987
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks			0	14,585,508
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....316,610), cash equivalents ($.....38,497,500) and short-term investments ($.....14,475,000)	53,289,109		53,289,109	16,594,260
6. Contract loans (including $..........0 premium notes)	17,088,705	215,182	16,873,522	16,408,291
7. Derivatives			0	
8. Other invested assets	296,993	296,993	0	
9. Receivables for securities	1,835,000		1,835,000	50,022
10. Securities lending reinvested collateral assets	2,639,581		2,639,581	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	567,045,568	512,176	566,533,392	561,645,068
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	5,057,287		5,057,287	4,988,168
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(279,400)	10,148	(289,548)	(634,238)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	18,564,246	616,485	17,947,761	17,457,878
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	971,313	144,010	827,303	1,233,769
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	226,784		226,784	229,520
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	438,549		438,549	259,184
18.2 Net deferred tax asset	5,422,144		5,422,144	4,590,008
19. Guaranty funds receivable or on deposit	125,389		125,389	125,389
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)	2,347,545	2,347,545	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	1,188,473		1,188,473	469,302
24. Health care ($..........0) and other amounts receivable	186,603	186,603	0	
25. Aggregate write-ins for other than invested assets	21,273	0	21,273	16,485
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	601,315,772	3,816,967	597,498,805	590,380,534
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	601,315,772	3,816,967	597,498,805	590,380,534

DETAILS OF WRITE-INS

	1	2	3	4
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. MISCELLANEOUS RECEIVABLE	21,273		21,273	16,485
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	21,273	0	21,273	16,485

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....499,063,479 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	499,063,479	501,876,426
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)		
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	774,229	760,664
4.	Contract claims:		
	4.1 Life	3,837,681	3,927,043
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $..........0 and coupons $..........0 due and unpaid		
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $..........0 Modco)	1,379,876	1,332,592
	6.2 Policyholder's dividends/refunds to members not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	161,164	150,733
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	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		
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		
	9.4 Interest Maintenance Reserve	4,264,249	3,692,401
10.	Commissions to agents due or accrued - life and annuity contracts $.....592,354, accident and health $..........0 and deposit-type contract funds $..........0	592,354	613,956
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	1,335,018	928,518
13.	Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	437,422	470,457
15.1	Current federal and foreign income taxes, including $.....(363,496) on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	316,009	323,372
18.	Amounts held for agents' account, including $..........0 agents' credit balances		
19.	Remittances and items not allocated	859,626	788,956
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	2,792,560	4,041,056
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	4,740,474	2,649,972
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities		
	24.10 Payable for securities lending	2,639,581	
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	546,233	373,763
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	523,739,954	521,929,908
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	523,739,954	521,929,908
29.	Common capital stock	1,200,000	1,200,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes		
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)	49,540,791	44,232,565
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	72,558,851	67,250,625
38.	Totals of Lines 29, 30 and 37	73,758,851	68,450,625
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	597,498,805	590,380,534

DETAILS OF WRITE-INS

2501.	INTEREST DUE ON DEATH CLAIMS	391,153	255,783
2502.	MISCELLANEOUS LIABILITIES	155,080	117,980
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	546,233	373,763
3101.	COMMISSION AND EXPENSE ALLOWANCE ON INITIAL CESSION OF EXISTING ANNUITY BUSINESS		
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

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	32,691,735	35,712,624	154,254,237
2. Considerations for supplementary contracts with life contingencies	1,636,332	1,093,291	1,752,547
3. Net investment income	17,663,377	14,378,852	19,884,623
4. Amortization of Interest Maintenance Reserve (IMR)	133,363	98,129	128,799
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	2,158,324	2,277,172	4,645,562
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	1,460	980	1,004
9. Totals (Lines 1 to 8.3)	54,284,590	53,561,048	180,666,771
10. Death benefits	14,722,246	14,367,552	19,522,438
11. Matured endowments (excluding guaranteed annual pure endowments)	10,000	10,000	25,000
12. Annuity benefits	4,543,362	1,942,164	2,647,843
13. Disability benefits and benefits under accident and health contracts	161,430	139,258	187,766
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	21,222,265	10,248,390	16,020,209
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	217,496	146,453	182,377
18. Payments on supplementary contracts with life contingencies	790,860	948,388	1,196,630
19. Increase in aggregate reserves for life and accident and health contracts	(2,812,946)	10,544,925	119,520,583
20. Totals (Lines 10 to 19)	38,854,712	38,347,130	159,302,846
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,861,646	4,324,712	5,639,953
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	7,332,253	4,997,020	6,432,526
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,151,674	1,118,065	1,328,808
25. Increase in loading on deferred and uncollected premiums	(337,962)	581,964	404,748
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	27,542	110	505
28. Totals (Lines 20 to 27)	50,889,864	49,369,001	173,109,386
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	3,394,726	4,192,047	7,557,385
30. Dividends to policyholders and refunds to members	1,010,321	962,684	1,314,340
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,384,405	3,229,363	6,243,045
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	294,621	833,071	1,015,740
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	2,089,784	2,396,292	5,227,305
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....1,008,553 (excluding taxes of $.....187,461 transferred to the IMR)	6,626,058	298,729	375,218
35. Net income (Line 33 plus Line 34)	8,715,842	2,695,021	5,602,523
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	68,450,628	68,617,439	68,617,439
37. Net income (Line 35)	8,715,842	2,695,021	5,602,523
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(1,061,817)	(4,187,558)	609,923	(1,370,186)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(229,683)	26,372	454,656
41. Change in nonadmitted assets	(238,873)	(786,910)	(1,662,678)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	1,248,496	(211,301)	1,300,980
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	(74,616)	(4,492,106)
54. Net change in capital and surplus (Lines 37 through 53)	5,308,224	2,258,489	(166,811)
55. Capital and surplus as of statement date (Lines 36 + 54)	73,758,851	70,875,928	68,450,628

DETAILS OF WRITE-INS

08.301.	Miscellaneous Income	1,460	980	1,004
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 thru 08.303 plus 08.398) (Line 8.3 above)	1,460	980	1,004
2701.	Penalties and Assessments	27,542	110	505
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	27,542	110	505
5301.	COMMISSION AND EXPENSE ALLOWANCE ON INITIAL CESSION OF EXISTING ANNUITY BUSINESS		(74,616)	(4,492,106)
5302.	COMMISSION AND EXPENSE ALLOWANCE ON RECAPTURE OF ANNUITY BUSINESS			
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	(74,616)	(4,492,106)

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	33,841,889	36,275,295	155,931,060
2.	Net investment income	17,988,094	14,444,286	19,699,439
3.	Miscellaneous income	2,162,520	2,291,073	4,655,322
4.	Total (Lines 1 through 3)	53,992,503	53,010,654	180,285,821
5.	Benefit and loss related payments	41,391,524	27,326,881	38,781,069
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	11,631,517	9,946,871	13,340,306
8.	Dividends paid to policyholders	963,037	900,482	1,228,408
9.	Federal and foreign income taxes paid (recovered) net of $.....1,558,054 tax on capital gains (losses)	1,670,000	1,920,000	1,933,182
10.	Total (Lines 5 through 9)	55,656,078	40,094,234	55,282,965
11.	Net cash from operations (Line 4 minus Line 10)	(1,663,575)	12,916,420	125,002,855
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	127,721,716	30,820,287	35,882,339
	12.2 Stocks	17,094,541	1,924,019	2,591,570
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	144,816,257	32,744,306	38,473,909
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	105,276,492	60,391,861	165,757,031
	13.2 Stocks	113,395	2,153,294	2,575,314
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications			
	13.7 Total investments acquired (Lines 13.1 to 13.6)	105,389,887	62,545,155	168,332,345
14.	Net increase or (decrease) in contract loans and premium notes	520,032	497,429	493,497
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	38,906,338	(30,298,278)	(130,351,933)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	13,564	(76,455)	(185,748)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(561,477)	(49,944)	(5,255,682)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(547,913)	(126,399)	(5,441,430)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	36,694,850	(17,508,257)	(10,790,508)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	16,594,259	27,384,767	27,384,767
	19.2 End of period (Line 18 plus Line 19.1)	53,289,109	9,876,510	16,594,259

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

20.0001				

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			
2. Ordinary life insurance	37,998,077	39,447,982	51,794,016
3. Ordinary individual annuities	4,496,118	6,724,652	8,126,046
4. Credit life (group and individual)			
5. Group life insurance	688,595	809,533	1,211,915
6. Group annuities			
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	43,182,791	46,982,167	61,131,977
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	43,182,791	46,982,167	61,131,977
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	43,182,791	46,982,167	61,131,977

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2018
NET INCOME					
(1) MOTORISTS LIFE INSURANCE COMPANY Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 8,715,842	$ 5,602,522
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$	$
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$	$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 8,715,842	$ 5,602,522
SURPLUS					
(5) MOTORISTS LIFE INSURANCE COMPANY Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 73,758,851	$ 68,450,625
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$	$
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$	$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 73,758,851	$ 68,450,625

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method
Bonds are backed by other loans and stated at amortized cost using the scientific amortization method.

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

D. Going Concern
Management has concluded that there is no substantial doubt of the company’s ability to continue as a going concern.

Note 2 – Accounting Changes and Corrections of Errors

No significant changes.

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions
Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values and internal estimates.

	1	2a	2b	3
(2)	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-Than- Temporary Impairment Recognized in Loss		Fair Value 1 – (2a + 2b)
		Interest	Non- Interest	
OTTI recognized 1st Quarter				
a. Intent to sell	$	$	$	$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
c. Total 1st Quarter	$	$	$	$
OTTI recognized 2nd Quarter				

NOTES TO FINANCIAL STATEMENTS

	1	2a	2b	3
(2)	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-Than- Temporary Impairment Recognized in Loss		Fair Value 1 – (2a + 2b)
		Interest	Non- Interest	
d. Intent to sell	$	$	$	$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f. Total 2nd Quarter	$	$	$	$
OTTI recognized 3rd Quarter				
g. Intent to sell	$	$	$	$
g. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3rd Quarter	$	$	$	$
OTTI recognized 4th Quarter				
j. Intent to sell	$	$	$	$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
l. Total 4th Quarter	$	$	$	$
m. Annual aggregate total	XXX	$	$	XXX

(3) Recognized OTTI securities

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at Time of OTTI	7 Date of Financial Statement Where Reported
	$	$	$	$	$	
Total			$			

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	23,556
	2. 12 Months or Longer	$	14,867
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	6,235,356
	2. 12 Months or Longer	$	2,372,578

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
OTTI Committee meets quarterly to review Fixed income securities, Equity securities and Other securities based on pre-established quantitative measures to assess vulnerability. In addition, other information from press releases, rating agency assessments, prior period performance, managerial input, and analyses from external advisors and investment managers is considered.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 2,639,581

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant changes.

Note 8 – Derivative Instruments

Not Applicable.

Note 9 – Income Taxes

No significant changes.

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

No significant changes.

Note 11 – Debt

Not applicable.

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

A. Defined Benefit Plan

The company participates in a defined benefit pension plan sponsored by its parent, Motorists Mutual Insurance Company. Motorists Mutual elected to freeze its defined benefit 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.

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

No significant changes.

Note 14 – Liabilities, Contingencies and Assessments

No significant changes.

Note 15 – Leases

No significant changes.

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

No significant changes.

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

Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A. Fair Value Measurements

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements at Reporting Date
Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

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

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

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

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

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
	$	$	$	$	$
Total	$	$	$	$	$
Liabilities at Fair Value					
	$	$	$	$	$
Total	$	$	$	$	$

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

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy
Not Applicable

Description	Beginning Balance	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	Settle-ments	Ending Balance as of Current Period
a. Assets										
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$
b. Liabilities										
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$

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

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
Not Applicable

(5) Fair Value Disclosures
Not Applicable

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

Not Applicable

C. Fair Value Level

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 541,126,627	$ 491,896,179	$ -	$ 541,126,627	$	$	$
Other Invested Assets	$	$	$	$	$	$	$ 296,993

Bonds

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

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

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

Other Invested Asset

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Affiliate LLC holdings	$ 296,993	N/A		Asset is not a marketable financial instrument

E. NAV Practical Expedient Investments

Note 21 – Other Items

No significant changes.

Note 22 – Events Subsequent

Subsequent events have been considered through October 25, 2019 for these statutory financial statements which are to be issued on November 7, 2019. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant changes.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. 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.

B. Information about Significant Changes in Methodologies and Assumptions

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.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant changes.

Note 30 – Premium Deficiency Reserves

No significant changes.

Note 31 – Reserves for Life Contracts and Deposit-Type Contracts

No significant changes.

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

No significant changes.

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

No significant changes.

NOTES TO FINANCIAL STATEMENTS

Note 34 – Separate Accounts

No significant changes.

Note 35 – Loss/Claim Adjustment Expenses

No significant changes.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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 with the Federal Reserve Board? Yes [ ] No [X]

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 1,188,473

INVESTMENT

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

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

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] 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	306,334	296,993
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 306,334	$ 296,993
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 2,639,581

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 2,639,581

16.3 Total payable for securities lending reported on the liability page: $ 2,639,581

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

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

1 Name of Custodian(s)	2 Custodian Address
BNY Mellon	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 [X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
Conning Asset Management Co.	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 [X] No [ ]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107423	Conning Asset Management Co.	2549003I2299B6776G77	SEC	No
105900	New England Asset Management, Inc.	KUR85E5PS4GQFZTFC130	SEC	No
105780	Northern Trust Investments, Inc.	BEL4B8X7EHJU845Y2N39	SEC	No

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

18.2 If no, list exceptions:

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

    Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident and Health Companies/Fraternal Benefit Societies

		Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$
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	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
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	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
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	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0
2.	Operating Percentages:	
2.1	A&H loss percent	
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	
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	$
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	$
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 [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	N	40,305				40,305	
2.	Alaska AK	N	6,557	5,006			11,563	
3.	Arizona AZ	N	56,390				56,390	
4.	Arkansas AR	L	6,145	5,500			11,645	
5.	California CA	N	53,784				53,784	
6.	Colorado CO	N	18,775				18,775	
7.	Connecticut CT	N	9,855				9,855	
8.	Delaware DE	N	11,679				11,679	
9.	District of Columbia DC	N	2,534	82,019			84,554	
10.	Florida FL	L	733,059	9,900			742,959	
11.	Georgia GA	L	758,119				758,119	
12.	Hawaii HI	N	1,513	450			1,963	
13.	Idaho ID	N	1,142	1,229,857			1,230,999	
14.	Illinois IL	L	192,604				192,604	
15.	Indiana IN	L	2,481,401				2,481,401	
16.	Iowa IA	L	49,413	209,962			259,374	
17.	Kansas KS	N	7,921				7,921	
18.	Kentucky KY	L	2,999,704				2,999,704	
19.	Louisiana LA	N	8,740				8,740	
20.	Maine ME	N	3,850				3,850	
21.	Maryland MD	N	55,265	31,678			86,943	
22.	Massachusetts MA	L	16,509				16,509	
23.	Michigan MI	L	3,407,058				3,407,058	
24.	Minnesota MN	L	88,956				88,956	
25.	Mississippi MS	N	28,283				28,283	
26.	Missouri MO	L	30,800				30,800	
27.	Montana MT	N	5,146				5,146	
28.	Nebraska NE	L	18,025				18,025	
29.	Nevada NV	N	20,514				20,514	
30.	New Hampshire NH	L	10,839				10,839	
31.	New Jersey NJ	N	34,769				34,769	
32.	New Mexico NM	N	12,259	4,159			16,418	
33.	New York NY	N	51,125				51,125	
34.	North Carolina NC	N	112,206	1,736,234			1,848,441	
35.	North Dakota ND	N	3,738				3,738	
36.	Ohio OH	L	15,437,899				15,437,899	
37.	Oklahoma OK	N	16,491	1,032,185			1,048,676	
38.	Oregon OR	N	7,563				7,563	
39.	Pennsylvania PA	L	5,712,811	56,526			5,769,338	
40.	Rhode Island RI	L	690				690	
41.	South Carolina SC	L	431,149	900			432,049	
42.	South Dakota SD	N	2,422	7,500			9,922	
43.	Tennessee TN	L	1,057,474				1,057,474	
44.	Texas TX	N	75,160				75,160	
45.	Utah UT	N	3,531	30,710			34,241	
46.	Vermont VT	N	412				412	
47.	Virginia VA	L	365,847	17,369			383,216	
48.	Washington WA	N	16,291	36,163			52,454	
49.	West Virginia WV	L	1,725,644				1,725,644	
50.	Wisconsin WI	L	1,186,431				1,186,431	
51.	Wyoming WY	N	2,103				2,103	
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N	802				802	
55.	US Virgin Islands VI	N	305				305	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	424				424	
58.	Aggregate Other Alien OT	XXX	2,272	0	0	0	2,272	0
59.	Subtotal	XXX	37,384,708	4,496,118	0	0	41,880,826	0
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	836,119				836,119	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	102,124				102,124	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	38,322,950	4,496,118	0	0	42,819,068	0
96.	Plus Reinsurance Assumed	XXX					0	
97.	Totals (All Business)	XXX	38,322,950	4,496,118	0	0	42,819,068	0
98.	Less Reinsurance Ceded	XXX	10,613,512				10,613,512	
99.	Totals (All Business) less Reinsurance Ceded	XXX	27,709,439	4,496,118	0	0	32,205,556	0

DETAILS OF WRITE-INS

58001.	England	XXX	483				483	
58002.	China	XXX	1,790				1,790	
58003.		XXX					0	
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	2,272	0	0	0	2,272	0
9401.		XXX					0	
9402.		XXX					0	
9403.		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 21

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

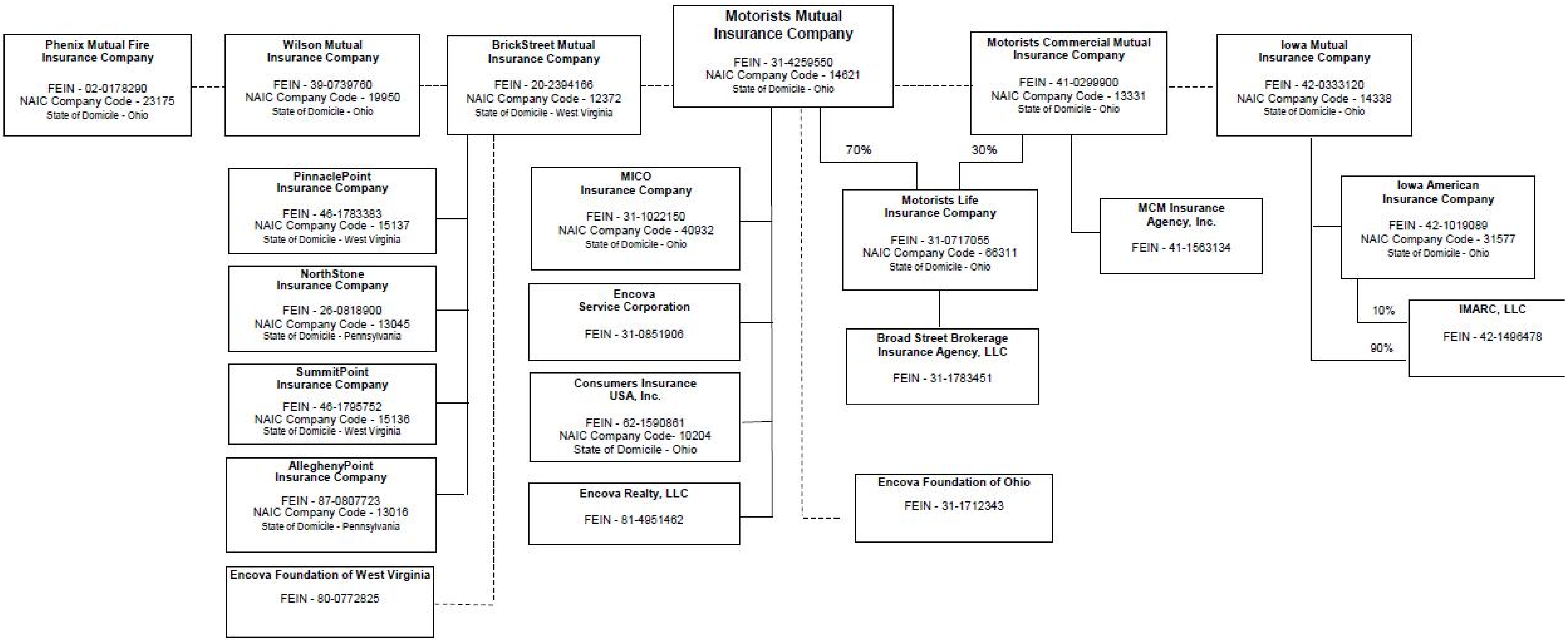
R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1783451				BROAD STREET BROKERAGE INSURANCE AGENCY, LLC	OH	DS	MOTORISTS LIFE INSURANCE COMPANY	OWNERSHIP	100.000	MOTORISTS MUTUAL INSURANCE COMPANY	N	2
0291	MOTORISTS INSURANCE GROUP	10204	62-1590861				CONSUMERS INSURANCE USA, INC.	TN	IA	MOTORISTS MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	MOTORISTS MUTUAL INSURANCE COMPANY	N	2
			42-1496478				IMARC, LLC	IA	NIA	IOWA MUTUAL INSURANCE COMPANY	OWNERSHIP	90.000	MOTORISTS MUTUAL INSURANCE COMPANY	N	2
0291	MOTORISTS INSURANCE GROUP	31577	42-1019089				IOWA AMERICAN INSURANCE COMPANY	OH	IA	IOWA MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	MOTORISTS MUTUAL INSURANCE COMPANY	N	2
0291	MOTORISTS INSURANCE GROUP	14338	42-0333120				IOWA MUTUAL INSURANCE COMPANY	OH	IA				MOTORISTS MUTUAL INSURANCE COMPANY	N	1
			41-1563134				MCM INSURANCE AGENCY, INC.	MN	NIA	MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	MOTORISTS MUTUAL INSURANCE COMPANY	N	2
0291	MOTORISTS INSURANCE GROUP	40932	31-1022150				MICO INSURANCE COMPANY	OH	IA	MOTORISTS MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	MOTORISTS MUTUAL INSURANCE COMPANY	N	2
0291	MOTORISTS INSURANCE GROUP	13331	41-0299900				MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY	OH	UDP				MOTORISTS MUTUAL INSURANCE COMPANY	N	1
0291	MOTORISTS INSURANCE GROUP	66311	31-0717055				MOTORISTS LIFE INSURANCE COMPANY	OH	RE	MOTORISTS MUTUAL INSURANCE COMPANY	OWNERSHIP	70.000	MOTORISTS MUTUAL INSURANCE COMPANY	N	2
0291	MOTORISTS INSURANCE GROUP	14621	31-4259550				MOTORISTS MUTUAL INSURANCE COMPANY	OH	UDP					N	1
			31-0851906				ENCOVA SERVICE CORPORATION	OH	NIA	MOTORISTS MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	MOTORISTS MUTUAL INSURANCE COMPANY	N	2
0291	MOTORISTS INSURANCE GROUP	23175	02-0178290				PHENIX MUTUAL FIRE INSURANCE COMPANY	OH	IA				MOTORISTS MUTUAL INSURANCE COMPANY	N	1
0291	MOTORISTS INSURANCE GROUP	19950	39-0739760				WILSON MUTUAL INSURANCE COMPANY	OH	IA				MOTORISTS MUTUAL INSURANCE COMPANY	N	1
			81-4951462				ENCOVA REALTY, LLC	OH	NIA	MOTORISTS MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	MOTORISTS MUTUAL INSURANCE COMPANY	N	2
			31-1712343				ENCOVA FOUNDATION OF OHIO	OH	NIA	MOTORISTS MUTUAL INSURANCE COMPANY	BOARD		MOTORISTS MUTUAL INSURANCE COMPANY	N	3
0291	BRICKSTREET MUTUAL GROUP	12372	20-2394166				BRICKSTREET MUTUAL INSURANCE COMPANY	WV	IA				MOTORISTS MUTUAL INSURANCE COMPANY	N	1
0291	BRICKSTREET MUTUAL GROUP	15137	46-1783383				PINNACLEPOINT INSURANCE COMPANY	WV	IA	BRICKSTREET MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	MOTORISTS MUTUAL INSURANCE COMPANY	N	2
0291	BRICKSTREET MUTUAL GROUP	13045	26-0818900				NORTHSTONE INSURANCE COMPANY	PA	IA	BRICKSTREET MUTUAL INSURANCE COMPANY	OWNERSHIP	100.000	MOTORISTS MUTUAL INSURANCE COMPANY	N	2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0291	BRICKSTREET MUTUAL GROUP	15136...	46-1795752..	....	....	....	SUMMITPOINT INSURANCE COMPANY.........	WV............	IA..................	BRICKSTREET MUTUAL INSURANCE COMPANY	OWNERSHIP....	....100.000	MOTORISTS MUTUAL INSURANCE COMPANY	......N.......	2...........
0291	BRICKSTREET MUTUAL GROUP	13016...	87-0807723..	....	....	....	ALLEGHENYPOINT INSURANCE COMPANY.	PA............	IA..................	BRICKSTREET MUTUAL INSURANCE COMPANY	OWNERSHIP....	....100.000	MOTORISTS MUTUAL INSURANCE COMPANY	......N.......	2...........
....	....	....	80-0772825..	....	....	....	ENCOVA FOUNDATION OF WEST VIRGINIA.	WV............	NIA...............	BRICKSTREET MUTUAL INSURANCE COMPANY	BOARD..............	....	MOTORISTS MUTUAL INSURANCE COMPANY	......N.......	4...........

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	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
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	N/A

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:

66311201949000003

66311201944700003

66311201936500003

66311201944800003

66311201944500003

66311201944900003

66311201944600003

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	306,334	176,594
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)	(9,340)	129,740
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	296,994	306,334
12. Deduct total nonadmitted amounts	296,994	306,334
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	528,592,495	400,897,425
2. Cost of bonds and stocks acquired	105,389,886	168,332,345
3. Accrual of discount	313,490	277,516
4. Unrealized valuation increase (decrease)	(5,240,034)	(1,897,869)
5. Total gain (loss) on disposals	8,527,090	260,099
6. Deduct consideration for bonds and stocks disposed of	144,816,257	38,473,909
7. Deduct amortization of premium	887,908	907,925
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	17,416	104,814
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	491,896,179	528,592,495
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	491,896,179	528,592,495

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)	473,290,516	52,013,563	73,793,568	33,373	461,874,191	473,290,516	451,543,885	461,805,179
2. NAIC 2 (a)	48,232,015		5,533,018	434,842	51,093,441	48,232,015	43,133,839	48,308,636
3. NAIC 3 (a)	15,073,725	7,142,119	7,162,300	(677,830)	13,384,747	15,073,725	14,375,714	13,599,757
4. NAIC 4 (a)	1,574,704	2,291,760	963,661	228,573	1,792,810	1,574,704	3,131,375	1,358,025
5. NAIC 5 (a)	789,005		73,149	34,192	823,403	789,005	750,047	
6. NAIC 6 (a)	420,478	13	1,061	10,619	418,652	420,478	430,048	419,454
7. Total Bonds	539,380,442	61,447,455	87,526,756	63,768	529,387,243	539,380,442	513,364,908	525,491,051
PREFERRED STOCK								
8. NAIC 1							0	
9. NAIC 2							0	
10. NAIC 3							0	
11. NAIC 4							0	
12. NAIC 5							0	
13. NAIC 6							0	
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	539,380,442	61,447,455	87,526,756	63,768	529,387,243	539,380,442	513,364,908	525,491,051

(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 $.....21,468,729; 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	14,475,000	XXX	14,352,830		

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	
2. Cost of short-term investments acquired	29,249,030	
3. Accrual of discount	225,970	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	15,000,000	
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,475,000	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	14,475,000	0

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,912,081	22,014,459
2. Cost of cash equivalents acquired	206,515,864	271,940,889
3. Accrual of discount	86,627	91,675
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	193	59
6. Deduct consideration received on disposals	181,017,265	281,135,001
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	38,497,500	12,912,081
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	38,497,500	12,912,081

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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 Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Special Revenue and Special Assessment									
3131WQ 2W 6	FH ZJ0789 - RMBS		07/12/2019	VARIOUS		442,661	443,192	542	1
3131WQ 5C 7	FH ZJ0843 - RMBS		07/12/2019	VARIOUS		258,714	265,814	325	1
3131WR K2 0	FH ZJ1213 - RMBS		07/22/2019	VARIOUS		132,743	126,281	295	1
3131X4 2U 8	FH ZK1687 - RMBS		08/09/2019	VARIOUS		30,331	30,561	27	1
3131X4 LN 3	FH ZK1233 - RMBS		08/09/2019	VARIOUS		29,798	30,100	30	1
3131X4 LP 8	FH ZK1234 - RMBS		08/09/2019	VARIOUS		53,407	54,350	54	1
3131X5 D5 8	FH ZK1924 - RMBS		08/09/2019	VARIOUS		63,181	62,120	62	1
3131XG 2M 9	FH ZL1680 - RMBS		07/22/2019	VARIOUS		235,575	227,835	598	1
3131XG JU 3	FH ZL1175 - RMBS		08/12/2019	VARIOUS		145,621	143,615	197	1
3131XG NZ 7	FH ZL1308 - RMBS		07/22/2019	VARIOUS		272,471	273,734	639	1
3131XG ZE 1	FH ZL1641 - RMBS		07/22/2019	VARIOUS		340,775	328,648	863	1
3131XM FM 2	FH ZL5572 - RMBS		07/23/2019	VARIOUS		266,792	258,011	631	1
3131XN 6U 2	FH ZL7183 - RMBS		07/23/2019	VARIOUS		191,842	182,847	447	1
31329K XH 2	FH ZA2480 - RMBS		07/01/2019	WELLS FARGO SECURITIES LLC		13,568,068	14,035,865	23,393	1
31329P QT 3	FH ZA5866 - RMBS		07/12/2019	FIRST TENNESSEE BANK N.A. MEMPHIS		12,944,634	12,777,768	15,617	1
3132A1 UC 6	FH ZS1479 - RMBS		08/09/2019	VARIOUS		51,096	54,877	61	1
3132A5 U5 2	FH ZS5104 - RMBS		08/09/2019	VARIOUS		5,698	5,757	6	1
3132A5 WA 9	FH ZS5141 - RMBS		08/09/2019	VARIOUS		14,175	14,290	14	1
3132A5 XA 8	FH ZS5173 - RMBS		08/09/2019	VARIOUS		4,365	4,417	4	1
3132A5 XW 0	FH ZS5193 - RMBS		08/09/2019	VARIOUS		3,454	3,466	3	1
3132A6 HV 8	FH ZS5644 - RMBS		08/09/2019	VARIOUS		21,581	22,064	22	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						29,076,982	29,345,612	43,831	XXX
Bonds - Industrial and Miscellaneous									
00164V AE 3	AMC NETWORKS INC		09/09/2019	WELLS FARGO SECURITIES LLC		536,406	520,000	2,744	3FE
019736 AE 7	ALLISON TRANSMISSION INC		09/12/2019	VARIOUS		539,000	520,000	11,268	3FE
030981 AK 0	AMERIGAS PARTNERS LP		09/06/2019	WELLS FARGO SECURITIES LLC		74,571	70,000	1,176	3FE
03674X AJ 5	ANTERO RESOURCES CORP		09/06/2019	MORGAN STANLEY CO		60,221	70,000	88	3FE
08576P AA 9	BERRY GLOBAL INC		09/04/2019	MORGAN STANLEY CO		34,825	35,000	92	4FE
1248EP BM 4	CCO HOLDINGS LLC		09/25/2019	WELLS FARGO SECURITIES LLC		222,401	210,000	1,409	3FE
1248EP CB 7	CCO HOLDINGS LLC		09/09/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC		278,845	260,000	4,193	3FE
16411Q AE 1	CHENIERE ENERGY PARTNERS LP		09/25/2019	RBC CAPITAL MARKETS		479,488	470,000	647	3FE
185899 AC 5	CLEVELAND-CLIFFS INC		09/25/2019	JP MORGAN SECURITIES LLC		226,709	235,000	5,139	4FE
23918K AR 9	DAVITA HEALTHCARE PARTNERS INC		09/04/2019	PERSHING DIV OF DLJ SEC LNDING		35,054	35,000	608	4FE
25277L AA 4	DIAMOND SPORTS GROUP LLC		09/05/2019	VARIOUS		535,255	520,000	387	3FE
29273A AA 4	ENERGIZER HOLDINGS INC		09/04/2019	DEUTSCHE BANK SECURITIES, INC		35,655	35,000	433	4FE
29336T AA 8	ENLINK MIDSTREAM LLC		09/05/2019	JP MORGAN SECURITIES LLC		68,331	70,000	1,568	3FE
30251G AW 7	FMG RESOURCES (AUGUST 2006) PTY LTD	C	09/05/2019	PERSHING DIV OF DLJ SEC LNDING		73,893	70,000	1,136	3FE
35671D CC 7	FREEPORT-MCMORAN INC		09/05/2019	VARIOUS		516,996	520,000	233	3FE
382550 BG 5	GOODYEAR TIRE & RUBBER CO		09/05/2019	CREDIT SUISSE SECURITIES (USA)		67,921	70,000	1,649	3FE
404119 BW 8	HCA INC		09/05/2019	PERSHING DIV OF DLJ SEC LNDING		80,857	70,000	434	3FE
421924 BT 7	HEALTHSOUTH CORP		09/06/2019	JP MORGAN SECURITIES LLC		36,978	35,000	978	4FE
432833 AE 1	HILTON DOMESTIC OPERATING COMPANY INC		09/06/2019	BANC OF AMERICA/FIXED INCOME		75,096	70,000	758	3FE
444454 AF 9	HUGHES SATELLITE SYSTEMS CORP		09/25/2019	JP MORGAN SECURITIES LLC		256,686	235,000	2,422	4FE
451102 BR 7	ICAHN ENTERPRISES LP		09/06/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC		73,336	70,000	1,458	3FE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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 Designation and Administrative Symbol/Market Indicator (a)
46284V AC 5	IRON MOUNTAIN INC.		09/06/2019	MORGAN STANLEY CO.		71,750	70,000	1,659	3FE
552953 CF 6	MGM RESORTS INTERNATIONAL		09/06/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		76,648	70,000	1,604	3FE
55303X AG 0	MGM GROWTH PROPERTIES OPERATING PARTNERS		09/25/2019	VARIOUS		527,334	470,000	3,539	3FE
55342U AH 7	MPT OPERATING PARTNERSHIP LP		09/05/2019	GOLDMAN		75,222	70,000	1,400	3FE
62886E AU 2	NCR CORP		08/09/2019	Citigroup (SSB)		229,219	225,000		3FE
62886E AV 0	NCR CORP		09/09/2019	PERSHING DIV OF DLJ SEC LNDING		280,748	260,000	885	4FE
629377 CH 3	NRG ENERGY INC		09/05/2019	MORGAN STANLEY CO.		75,096	70,000	1,174	3FE
64110L AS 5	NETFLIX INC		09/10/2019	SG AMERICAS SECURITIES, LLC		550,139	520,000	10,351	3FE
65342Q AK 8	NEXTERA ENERGY OPERATING PARTNERS LP		09/04/2019	PERSHING DIV OF DLJ SEC LNDING		72,581	70,000	570	3FE
680665 AL 0	OLIN CORP		09/05/2019	VARIOUS		524,500	520,000	580	3FE
69073T AR 4	OWENS-BROCKWAY GLASS CONTAINER INC		09/04/2019	MORGAN STANLEY CO.		37,406	35,000	120	4FE
73316P CL 2	POPLR 052 M2 - RMBS		09/01/2019	Direct		13	13		6FE
737446 AP 9	POST HOLDINGS INC		09/04/2019	VARIOUS		261,999	260,000	337	4FE
78442F EQ 7	NAVIENT CORP		09/25/2019	VARIOUS		256,461	245,000	2,208	3FE
78466C AC 0	SS&C TECHNOLOGIES INC		09/25/2019	Jefferies		246,398	235,000	6,427	4FE
81727T AA 6	SENSATA TECHNOLOGIES UK FINANCING CO PLC	C	09/04/2019	WELLS FARGO SECURITIES LLC		74,571	70,000	255	3FE
817565 CE 2	SERVICE CORPORATION INTERNATIONAL		09/05/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		75,482	70,000	1,076	3FE
82967N BA 5	SIRIUS XM RADIO INC		09/04/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		73,849	70,000	340	3FE
85172F AQ 2	SPRINGLEAF FINANCE CORP		09/05/2019	BANC OF AMERICA/FIXED INCOME		77,161	70,000	1,546	3FE
87612B BJ 0	TARGA RESOURCES PARTNERS LP		09/10/2019	GOLDMAN		553,800	520,000	12,475	3FE
88033G CU 2	TENET HEALTHCARE CORP		09/05/2019	Citigroup (SSB)		35,160	35,000	638	4FE
893647 BE 6	TRANSDIGM INC		09/25/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		252,942	235,000	490	4FE
911365 BG 8	UNITED RENTALS (NORTH AMERICA) INC		09/05/2019	CREDIT SUISSE SECURITIES (USA)		73,486	70,000	512	3FE
958102 AM 7	WESTERN DIGITAL CORP		09/05/2019	RBC CAPITAL MARKETS		72,205	70,000	222	3FE
983130 AV 7	WYNN LAS VEGAS LLC		09/05/2019	Citigroup (SSB)		551,200	520,000	636	4FE
3899999. Total - Bonds - Industrial and Miscellaneous						9,433,891	9,040,013	87,863	XXX
8399997. Total - Bonds - Part 3						38,510,873	38,385,625	131,694	XXX
8399999. Total - Bonds						38,510,873	38,385,625	131,694	XXX
9999999. Total - Bonds, Preferred and Common Stocks						38,510,873	XXX	131,694	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
36179T 4P 7	G2 MA5330 - RMBS		09/01/2019.	Paydown		98,376	98,376	100,651	100,556		(2,179)		(2,179)		98,376			0	2,677	07/20/2048.	1
36200K NJ 2	GN 603493 - RMBS		09/01/2019.	Paydown		13,942	13,942	14,275	14,176		(234)		(234)		13,942			0	512	03/15/2033.	1
36200N AC 5	GN 604903 - RMBS		09/01/2019.	Paydown		1,848	1,848	1,885	1,872		(24)		(24)		1,848			0	68	01/15/2034.	1
36201S VT 3	GN 592026 - RMBS		09/01/2019.	Paydown		2,222	2,222	2,276	2,250		(27)		(27)		2,222			0	81	06/15/2033.	1
36201Y LG 9	GN 607027 - RMBS		09/01/2019.	Paydown		3,071	3,071	3,155	3,134		(63)		(63)		3,071		0	0	113	01/15/2034.	1
36205X D5 0	GN 403424 - RMBS		09/01/2019.	Paydown		7,607	7,607	7,788	7,742		(135)		(135)		7,607			0	279	10/15/2033.	1
3620A2 KL 9	GN 716799 - RMBS		09/01/2019.	Paydown		1,361	1,361	1,411	1,421		(60)		(60)		1,361			0	42	04/15/2039.	1
3620AD NY 4	GN 726807 - RMBS		09/01/2019.	Paydown		1,426	1,426	1,461	1,471		(45)		(45)		1,426			0	48	09/15/2039.	1
36241K V8 8	GN 782439 - RMBS		09/01/2019.	Paydown		1,317	1,317	1,367	1,374		(56)		(56)		1,317			0	42	10/15/2038.	1
36290R V3 4	GN 615434 - RMBS		09/01/2019.	Paydown		827	827	843	843		(16)		(16)		827		(0)	(0)	30	08/15/2033.	1
36290S P5 4	GN 616144 - RMBS		09/01/2019.	Paydown		2,234	2,234	2,294	2,278		(45)		(45)		2,234		(0)	(0)	82	12/15/2033.	1
36291B D5 3	GN 623024 - RMBS		09/01/2019.	Paydown		1,393	1,393	1,431	1,421		(29)		(29)		1,393			0	51	01/15/2034.	1
36291K BU 0	GN 630151 - RMBS		09/01/2019.	Paydown		10,214	10,214	10,415	10,371		(157)		(157)		10,214			0	331	07/15/2034.	1
36291P BC 9	GN 633735 - RMBS		09/01/2019.	Paydown		5,957	5,957	6,059	6,040		(83)		(83)		5,957			0	218	10/15/2034.	1
36291T AQ 1	GN 637315 - RMBS		09/01/2019.	Paydown		1,974	1,974	2,017	2,015		(42)		(42)		1,974			0	72	12/15/2034.	1
36295Q CN 8	GN 676977 - RMBS		09/01/2019.	Paydown		3,935	3,935	4,073	4,091		(156)		(156)		3,935		(0)	(0)	129	05/15/2038.	1
38376G M8 0	GNR 1158 C - CMBS		09/01/2019.	Paydown		9,418	9,418	9,009	9,045		372		372		9,418		0	0	226	08/16/2051.	1
0599999.	Total - Bonds - U.S. Government					167,122	167,122	170,411	170,101	0	(2,979)	0	(2,979)	0	167,122	0	(0)	(0)	5,001	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
18085P LL 6	CLARK CNTY NEV ARPT REV		07/01/2019.	Call @ 100.00		1,550,000	1,550,000	1,766,721	1,567,586		(17,587)		(17,587)		1,550,000			0	106,656	07/01/2042.	1FE
3128M1 L7 2	FH G12250 - RMBS		09/01/2019.	VARIOUS		7,064	7,120	6,823	7,026		30		30		7,064			0	8	06/01/2021.	1
3128M1 PS 2	FH G12333 - RMBS		09/01/2019.	VARIOUS		17,445	17,553	17,051	17,376		51		51		17,445		(0)	(0)	7	06/01/2021.	1
3128M1 Q7 7	FH G12378 - RMBS		09/01/2019.	VARIOUS		5,085	5,135	4,919	5,058		23		23		5,085			0	46	09/01/2021.	1
3128M1 R6 8	FH G12409 - RMBS		09/01/2019.	VARIOUS		5,526	5,537	5,445	5,511		4		4		5,526			0	(228)	05/01/2020.	1
3128M4 UQ 4	FH G02991 - RMBS		09/01/2019.	VARIOUS		52,642	56,389	52,741	52,116		518		518		52,642		0	0	1,555	01/01/2035.	1
3128MB X6 9	FH G13201 - RMBS		09/01/2019.	VARIOUS		23,299	23,771	22,776	23,192		101		101		23,299			0	487	07/01/2023.	1
3128P8 E8 0	FH C91959 - RMBS		07/01/2019.	Adjustment		13,576,788	14,035,865	13,566,541	13,566,799				0		13,576,788			0	23,393	11/01/2037.	1
3128P8 HC 8	FH C92027 - RMBS		08/01/2019.	VARIOUS		13,142,969	12,968,297	13,154,716	13,152,690		(9,721)		(9,721)		13,142,969			0	318,019	12/01/2038.	1
3128PL CL 4	FH J08175 - RMBS		09/01/2019.	VARIOUS		31,344	31,631	31,176	31,280		52		52		31,344			0	425	06/01/2023.	1
3128PL CS 9	FH J08181 - RMBS		09/01/2019.	VARIOUS		55,686	56,601	54,284	55,497		186		186		55,686			0	1,369	06/01/2023.	1
3128PP H5 5	FH J10252 - RMBS		09/01/2019.	VARIOUS		36,501	36,716	36,366	36,434		66		66		36,501		0	0	676	07/01/2024.	1
3128PQ FE 6	FH J11065 - RMBS		09/01/2019.	VARIOUS		67,712	66,620	69,160	67,969		(250)		(250)		67,712			0	1,468	10/01/2024.	1
312943 7E 7	FH A95393 - RMBS		08/01/2019.	VARIOUS		450,873	451,115	451,327	450,927		(54)		(54)		450,873			0	9,278	12/01/2040.	1
312944 FE 6	FH A95565 - RMBS		08/01/2019.	VARIOUS		263,222	270,148	263,099	262,521		688		688		263,222			0	5,817	12/01/2040.	1
312945 V5 4	FH A96936 - RMBS		08/01/2019.	VARIOUS		135,368	128,825	135,467	136,128		(759)		(759)		135,368			0	2,889	02/01/2041.	1
3131WQ 2W 6	FH ZJ0789 - RMBS		09/01/2019.	Paydown		23,478	23,478	23,489			28		28		23,478		(0)	(0)	141	12/01/2040.	1
3131WQ 5C 7	FH ZJ0843 - RMBS		09/01/2019.	Paydown		3,838	3,838	3,738			103		103		3,838			0	19	12/01/2040.	1
3131WR K2 0	FH ZJ1213 - RMBS		09/01/2019.	Paydown		3,150	3,150	3,312			(161)		(161)		3,150			0	17	02/01/2041.	1
3131X4 2U 8	FH ZK1687 - RMBS		09/01/2019.	Paydown		669	669	663			5		5		669			0	2	07/01/2024.	1
3131X4 LN 3	FH ZK1233 - RMBS		09/01/2019.	Paydown		770	770	759			8		8		770			0	3	06/01/2023.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
3131X4 LP 8	FH ZK1234 - RMBS	..	09/01/2019.	Paydown		1,157	1,157	1,110			20		20		1,157			0	4	06/01/2023.	1
3131X5 D5 8	FH ZK1924 - RMBS	..	09/01/2019.	Paydown		1,126	1,126	1,169			(19)		(19)		1,126			0	4	10/01/2024.	1
3131XG 2M 9	FH ZL1680 - RMBS	..	09/01/2019.	Paydown		13,355	13,355	13,860			(454)		(454)		13,355			0	98	07/01/2041.	1
3131XG JU 3	FH ZL1175 - RMBS	..	09/01/2019.	Paydown		364	364	369			(5)		(5)		364			0	1	04/01/2041.	1
3131XG NZ 7	FH ZL1308 - RMBS	..	09/01/2019.	Paydown		1,221	1,221	1,219			6		6		1,221			0	6	05/01/2041.	1
3131XG ZE 1	FH ZL1641 - RMBS	..	09/01/2019.	Paydown		1,402	1,402	1,456			(52)		(52)		1,402			0	8	07/01/2041.	1
3131XM FM 2	FH ZL5572 - RMBS	..	09/01/2019.	Paydown		6,780	6,780	7,066			(231)		(231)		6,780		0	0	35	04/01/2043.	1
3131XN 6U 2	FH ZL7183 - RMBS	..	09/01/2019.	Paydown		6,164	6,164	6,481			(303)		(303)		6,164			0	40	10/01/2043.	1
31329K XH 2	FH ZA2480 - RMBS	..	09/01/2019.	Paydown		750,809	750,809	725,703			35,012		35,012		750,809			0	214,746	11/01/2037.	1
31329P QT 3	FH ZA5866 - RMBS	..	09/01/2019.	Paydown		925,406	925,406	938,709			(12,085)		(12,085)		925,406			0	4,909	12/01/2038.	1
3132A1 UC 6	FH ZS1479 - RMBS	..	09/01/2019.	Paydown		499	499	467			34		34		499			0	2	01/01/2035.	1
3132A5 U5 2	FH ZS5104 - RMBS	..	09/01/2019.	Paydown		610	610	585			6		6		610			0	2	06/01/2021.	1
3132A5 WA 9	FH ZS5141 - RMBS	..	09/01/2019.	Paydown		1,493	1,493	1,450			12		12		1,493			0	6	06/01/2021.	1
3132A5 XA 8	FH ZS5173 - RMBS	..	09/01/2019.	Paydown		323	323	310			4		4		323			0	1	09/01/2021.	1
3132A5 XW 0	FH ZS5193 - RMBS	..	09/01/2019.	Paydown		957	957	941			3		3		957			0	4	05/01/2020.	1
3132A6 HV 8	FH ZS5644 - RMBS	..	09/01/2019.	Paydown		914	914	876			20		20		914			0	3	07/01/2023.	1
3132GD BF 8	FH Q00038 - RMBS	..	09/01/2019.	VARIOUS		146,423	144,339	146,357	146,744		(307)		(307)		146,423			0	3,737	04/01/2041.	1
3132GD VA 7	FH Q00609 - RMBS	..	08/01/2019.	VARIOUS		273,232	274,320	273,805	273,218		12		12		273,232			0	4,389	05/01/2041.	1
3132GF EQ 6	FH Q01943 - RMBS	..	08/01/2019.	VARIOUS		341,690	329,345	341,799	343,662		(1,971)		(1,971)		341,690			0	8,295	07/01/2041.	1
3132GF KH 9	FH Q02096 - RMBS	..	08/01/2019.	VARIOUS		236,592	228,700	237,348	237,513		(917)		(917)		236,592			0	5,809	07/01/2041.	1
3132J8 UR 9	FH Q17391 - RMBS	..	08/01/2019.	VARIOUS		267,560	258,604	269,514	268,800		(1,238)		(1,238)		267,560		0	0	6,169	04/01/2043.	1
3132JP P9 7	FH Q22248 - RMBS	..	08/01/2019.	VARIOUS		196,222	187,109	196,728	197,502		(1,222)		(1,222)		196,222			0	4,190	10/01/2043.	1
31371J 3J 1	FN 253801 - RMBS	..	09/01/2019.	Paydown		1,236	1,236	1,289	1,246		(10)		(10)		1,236			0	48	05/01/2021.	1
31371M GC 5	FN 255895 - RMBS	..	09/01/2019.	Paydown		4,257	4,257	3,850	3,762		495		495		4,257		(0)	(0)	129	09/01/2035.	1
3137A6 SU 7	FHR 3812A AK - CMO/RMBS	..	09/01/2019.	Paydown		150,439	150,439	145,409	148,750		1,689		1,689		150,439		(0)	(0)	3,501	02/15/2026.	1
3137A8 Q9 2	FHR 3841H AB - CMO/RMBS	..	09/01/2019.	Paydown		43,686	43,686	45,246	43,844		(157)		(157)		43,686			0	1,070	01/15/2037.	1
3138AE MZ 3	FN AI1275 - RMBS	..	09/01/2019.	Paydown		5,149	5,149	5,226	5,267		(119)		(119)		5,149		0	0	137	05/01/2041.	1
3138AK EK 1	FN AI5537 - RMBS	..	09/01/2019.	Paydown		2,534	2,534	2,641	2,643		(110)		(110)		2,534			0	75	06/01/2041.	1
31393R TE 0	FHR 2631E DA - CMO/RMBS	..	09/01/2019.	Paydown		2,773	2,773	2,749	2,755		18		18		2,773			0	70	06/15/2033.	1
31402C V7 4	FN 725238 - RMBS	..	09/01/2019.	Paydown		2,163	2,163	2,089	2,080		83		83		2,163		0	0	73	03/01/2034.	1
31407N QM 8	FN 835760 - RMBS	..	09/01/2019.	Paydown		1,533	1,533	1,440	1,415		118		118		1,533			0	46	09/01/2035.	1
3140HL W9 3	FN BK6971 - RMBS	..	09/01/2019.	Paydown		107,183	107,183	108,623	108,620		(1,437)		(1,437)		107,183		0	0	2,947	06/01/2048.	1
31410G CW 1	FN 888485 - RMBS	..	09/01/2019.	Paydown		466	466	438	435		31		31		466			0	15	06/01/2037.	1
31412U AJ 9	FN 934809 - RMBS	..	09/01/2019.	Paydown		3,759	3,759	3,892	3,816		(57)		(57)		3,759		0	0	112	03/01/2024.	1
31412U L7 3	FN 935150 - RMBS	..	09/01/2019.	Paydown		16,099	16,099	16,753	16,462		(362)		(362)		16,099			0	481	04/01/2024.	1
31413E XV 2	FN 943592 - RMBS	..	09/01/2019.	Paydown		287	287	270	276		11		11		287			0	9	07/01/2037.	1
31414S NF 6	FN 974790 - RMBS	..	09/01/2019.	Paydown		3,964	3,964	3,944	3,941		23		23		3,964			0	118	04/01/2023.	1
31415P D6 2	FN 984925 - RMBS	..	09/01/2019.	Paydown		1,156	1,156	1,141	1,144		13		13		1,156			0	34	06/01/2023.	1
31416T JN 0	FN AA9268 - RMBS	..	09/01/2019.	Paydown		4,242	4,242	4,206	4,207		35		35		4,242		0	0	107	07/01/2024.	1
31418C WW 0	FN MA3360 - RMBS	..	09/01/2019.	Paydown		44,083	44,083	44,276	44,256		(172)		(172)		44,083			0	1,066	05/01/2038.	1
46263R HE 8	IPS MULTI-SCH BLDG CORP IND	..	07/15/2019.	Call @ 100.00		1,100,000	1,100,000	1,100,000	1,100,000				0		1,100,000			0	63,041	07/15/2029.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
60637B CR 9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	..	09/01/2019.	Redemption @ 100.00		44,836	44,836	44,836	44,836				0		44,836			0	749	10/01/2034.	1FE
837147 6A 0	SOUTH CAROLINA ST PUB SVC AUTH REV	..	09/25/2019.	Call @ 100.00		1,835,000	1,835,000	1,855,534	1,848,569		(803)		(803)		1,847,766		(12,766)	(12,766)	114,210	01/01/2029.	1FE
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	..	09/25/2019.	Redemption @ 100.00		11,502	11,502	11,502	11,502				0		11,502			0	267	10/25/2037.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					36,014,076	36,264,573	36,243,248	34,305,375	0	(11,055)	0	(11,055)	0	36,026,842	0	(12,766)	(12,766)	912,806	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00164V AD 5	AMC NETWORKS INC.	..	09/09/2019.	Citigroup (SSB)		464,076	450,000	439,871	440,874		1,061		1,061		441,935		22,141	22,141	21,250	04/01/2024.	3FE
00164V AE 3	AMC NETWORKS INC.	..	09/25/2019.	PERSHING DIV OF DLJ SEC LNDING		51,655	50,000	51,578			(9)		(9)		51,569		86	86	369	08/01/2025.	3FE
019736 AD 9	ALLISON TRANSMISSION INC.	..	09/10/2019.	CREDIT SUISSE SECURITIES (USA)		460,800	450,000	446,198	446,555		365		365		446,920		13,880	13,880	21,313	10/01/2024.	3FE
019736 AE 7	ALLISON TRANSMISSION INC.	..	09/25/2019.	Citigroup (SSB)		51,490	50,000	51,625			(5)		(5)		51,620		(130)	(130)	1,161	10/01/2027.	3FE
02005N BH 2	ALLY FINANCIAL INC.	..	09/04/2019.	WELLS FARGO SECURITIES LLC		474,795	450,000	446,582			182		182		446,764		28,031	28,031	5,086	05/21/2024.	2FE
030981 AK 0	AMERIGAS PARTNERS LP	..	09/25/2019.	TORONTO DOMINION SECS USA INC		53,760	50,000	49,125	49,193		79		79		49,272		4,488	4,488	2,345	05/20/2025.	3FE
03674X AJ 5	ANTERO RESOURCES CORP.	..	09/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		41,813	50,000	48,250	48,259		181		181		48,440		(6,627)	(6,627)	2,681	03/01/2025.	3FE
04248N AA 1	ARMYHW 051 1A - ABS	..	07/01/2019.	Paydown									0					0	9	06/15/2050.	1FE
05588U AA 0	HGVGI 19A A - ABS	..	09/25/2019.	Paydown		28,276	28,276	28,269			7		7		28,276		(0)	(0)	343	09/26/2033.	1FE
058498 AV 8	BALL CORP.	..	09/06/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		497,043	450,000	450,536	450,529		(42)		(42)		450,487		46,556	46,556	21,633	03/15/2026.	3FE
08576P AA 9	BERRY GLOBAL INC.	..	09/25/2019.	PERSHING DIV OF DLJ SEC LNDING		24,695	25,000	23,641	23,737		110		110		23,847		848	848	1,256	02/15/2026.	4FE
12189P AF 9	BNSF RAILWAY CO PASS THROUGH TRUST - ABS	..	08/01/2019.	Paydown		2,326	2,326	2,791	2,455		(129)		(129)		2,326			0	176	01/02/2021.	1FE
1248EP BG 7	CCO HOLDINGS LLC	..	09/09/2019.	RBC CAPITAL MARKETS		233,955	225,000	221,963	222,047		275		275		222,322		11,633	11,633	10,414	05/01/2025.	3FE
16412X AG 0	CHENIERE CORPUS CHRISTI HOLDINGS LLC	..	09/05/2019.	JP MORGAN SECURITIES LLC		497,295	450,000	472,586			(1,084)		(1,084)		471,502		25,793	25,793	15,952	06/30/2027.	3FE
23918K AR 9	DAVITA HEALTHCARE PARTNERS INC.	..	09/25/2019.	JP MORGAN SECURITIES LLC		25,025	25,000	23,777	23,873		111		111		23,984		1,041	1,041	1,132	05/01/2025.	4FE
25179M AK 9	DEVON ENERGY CORP.	..	07/26/2019.	VARIOUS		467,416	450,000	477,792	457,440		(1,818)		(1,818)		455,622		(5,622)	(5,622)	36,016	07/15/2021.	2FE
25277L AA 4	DIAMOND SPORTS GROUP LLC	..	09/25/2019.	Citigroup (SSB)		51,858	50,000	51,313			(24)		(24)		51,289		569	569	411	08/15/2026.	3FE
284157 AA 2	EHGVT 14A A - ABS	..	09/25/2019.	Paydown		15,513	15,513	15,513	15,513		0		0		15,513		0	0	251	02/25/2027.	1FE
29273A AA 4	ENERGIZER HOLDINGS INC.	..	09/25/2019.	PERSHING DIV OF DLJ SEC LNDING		25,803	25,000	25,236			(11)		(11)		25,225		578	578	1,077	06/15/2025.	4FE
29336T AA 8	ENLINK MIDSTREAM LLC	..	09/25/2019.	JP MORGAN SECURITIES LLC		47,753	50,000	50,000					0		50,000		(2,247)	(2,247)	1,254	06/01/2029.	3FE
30251G AW 7	FMG RESOURCES (AUGUST 2006) PTY LTD	C	09/25/2019.	PERSHING DIV OF DLJ SEC LNDING		52,111	50,000	51,625	51,369		(178)		(178)		51,192		919	919	2,221	05/15/2024.	3FE
350910 AN 5	FTST 064TS A - CMBS	C	09/11/2019.	Paydown		11,354	11,354	11,662	11,412		(58)		(58)		11,354			0	408	12/13/2028.	1FE
35671D CC 7	FREEPORT-MCMORAN INC.	..	09/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		50,297	50,000	50,000					0		50,000		297	297	292	09/01/2027.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
36164Q NA 2	GE CAPITAL INTERNATIONAL FUNDING CO		07/17/2019.	WELLS FARGO SECURITIES LLC		2,900,037	2,964,000	2,963,881	2,964,103		(2)		(2)		2,964,100		(64,064)	(64,064)	88,755	11/15/2035.	2FE
369604 BH 5	GENERAL ELECTRIC CO		07/17/2019.	WELLS FARGO SECURITIES LLC		1,448,970	1,500,000	1,674,630	1,668,737		(2,206)		(2,206)		1,666,531		(217,561)	(217,561)	57,750	03/11/2044.	2FE
382550 BG 5	GOODYEAR TIRE & RUBBER CO		09/25/2019.	PERSHING DIV OF DLJ SEC LNDING		48,994	50,000	46,430	46,641		239		239		46,880		2,114	2,114	2,519	03/15/2027.	3FE
404119 BW 8	HCA INC		09/25/2019.	JP MORGAN SECURITIES LLC		56,885	50,000	50,000					0		50,000		6,885	6,885	1,934	02/01/2029.	3FE
421924 BT 7	HEALTHSOUTH CORP		09/25/2019.	JP MORGAN SECURITIES LLC		26,130	25,000	25,683	25,634		(59)		(59)		25,575		556	556	1,485	09/15/2025.	4FE
432833 AE 1	HILTON DOMESTIC OPERATING COMPANY INC		09/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		52,642	50,000	50,000					0		50,000		2,642	2,642	657	01/15/2030.	3FE
43284B AA 0	HGVT 18A A - ABS		09/25/2019.	Paydown		37,134	37,134	37,133	37,130		4		4		37,134			0	838	02/25/2032.	1FE
451102 BR 7	ICAHN ENTERPRISES LP		09/25/2019.	MORGAN STANLEY CO		52,409	50,000	50,692			(17)		(17)		50,674		1,734	1,734	1,189	05/15/2026.	3FE
46284V AC 5	IRON MOUNTAIN INC		09/25/2019.	PERSHING DIV OF DLJ SEC LNDING		51,109	50,000	49,813			8		8		49,821		1,288	1,288	1,300	09/15/2027.	3FE
52523K AG 9	LXS 0617 F41 - RMBS		09/01/2019.	Paydown		73,149	73,149	34,655	49,500		23,647		23,647		73,149			0	2,496	11/25/2036.	5FE
552953 CF 6	MGM RESORTS INTERNATIONAL		09/25/2019.	PERSHING DIV OF DLJ SEC LNDING		54,700	50,000	50,000					0		50,000		4,700	4,700	1,276	04/15/2027.	3FE
55303X AC 9	MGM GROWTH PROPERTIES OPERATING PARTNERS		09/09/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		247,221	225,000	229,973	229,474		(541)		(541)		228,933		18,288	18,288	10,898	05/01/2024.	3FE
55342U AH 7	MPT OPERATING PARTNERSHIP LP		09/25/2019.	PERSHING DIV OF DLJ SEC LNDING		52,606	50,000	51,875			(40)		(40)		51,835		771	771	1,125	10/15/2027.	3FE
55354G AD 2	MSCI INC		07/19/2019.	PERSHING DIV OF DLJ SEC LNDING		466,880	450,000	448,853	448,958		65		65		449,023		17,857	17,857	20,900	08/01/2026.	3FE
553894 AA 4	MVWOT 161 A - ABS		09/20/2019.	Paydown		94,248	94,248	94,238	94,239		9		9		94,248			0	1,402	12/20/2033.	1FE
585055 BC 9	MEDTRONIC INC	C	07/02/2019.	Not Available		309,360	300,000	299,418	299,676		30		30		299,706		9,654	9,654	17,972	03/15/2024.	1FE
585055 BT 2	MEDTRONIC INC	C	07/02/2019.	Not Available		322,002	284,000	296,720	295,781		(275)		(275)		295,507		26,496	26,496	10,251	03/15/2035.	1FE
62886E AS 7	NCR CORP		08/09/2019.	PERSHING DIV OF DLJ SEC LNDING		231,685	225,000	233,483	232,106		(880)		(880)		231,226		458	458	9,483	12/15/2023.	4FE
62886E AU 2	NCR CORP		09/09/2019.	UBS SECURITIES LLC		239,580	225,000	229,219			(24)		(24)		229,195		10,385	10,385	719	09/01/2027.	4FE
62886E AV 0	NCR CORP		09/25/2019.	PERSHING DIV OF DLJ SEC LNDING		26,392	25,000	26,995			(10)		(10)		26,985		(593)	(593)	153	09/01/2029.	4FE
629377 CH 3	NRG ENERGY INC		09/25/2019.	PERSHING DIV OF DLJ SEC LNDING		53,923	50,000	50,000					0		50,000		3,923	3,923	970	06/15/2029.	3FE
64110L AL 0	NETFLIX INC		09/10/2019.	JP MORGAN SECURITIES LLC		500,103	450,000	463,921	463,346		(1,293)		(1,293)		462,054		38,049	38,049	24,014	02/15/2025.	3FE
64110L AS 5	NETFLIX INC		09/25/2019.	MORGAN STANLEY CO		50,735	50,000	52,898			(11)		(11)		52,887		(2,152)	(2,152)	1,097	04/15/2028.	3FE
65342Q AK 8	NEXTERA ENERGY OPERATING PARTNERS LP		09/25/2019.	PERSHING DIV OF DLJ SEC LNDING		51,643	50,000	50,000					0		50,000		1,643	1,643	531	07/15/2024.	3FE
680665 AJ 5	OLIN CORP		07/12/2019.	JP MORGAN SECURITIES LLC		449,438	450,000	444,330	444,675		263		263		444,938		4,500	4,500	19,283	09/15/2027.	3FE
680665 AL 0	OLIN CORP		09/25/2019.	PERSHING DIV OF DLJ SEC LNDING		52,299	50,000	50,000					0		50,000		2,299	2,299	555	08/01/2029.	3FE
69073T AR 4	OWENS-BROCKWAY GLASS CONTAINER INC		09/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		26,675	25,000	25,720	25,642		(93)		(93)		25,549		1,126	1,126	1,640	08/15/2023.	4FE
73316P CL 2	POPLR 052 M2 - RMBS		08/01/2019.	Paydown		1,061	1,061	502	547		514		514		1,061		(1,061)	(1,061)	22	04/25/2035.	6FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
737446 AP 9	POST HOLDINGS INC	..	09/25/2019.	HSBC SECURITIES		26,118	25,000	25,000					0		25,000		1,118	1,118	321	12/15/2029.	4FE
742741 AA 9	PROCTER & GAMBLE PROFIT SHARING TRUST AN	..	08/01/2019.	Paydown		45,059	45,059	59,499	47,750		(2,692)		(2,692)		45,059			0	4,217	01/01/2021.	1FE
81211K AX 8	SEALED AIR CORP	..	09/06/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		492,197	450,000	473,625			(1,444)		(1,444)		472,181		20,016	20,016	12,031	09/15/2025.	3FE
81727T AA 6	SENSATA TECHNOLOGIES UK FINANCING CO PLC	C	09/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		53,217	50,000	50,938	50,935		(76)		(76)		50,858		2,359	2,359	3,490	02/15/2026.	3FE
817565 CE 2	SERVICE CORPORATION INTERNATIONAL	..	09/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		53,626	50,000	50,000					0		50,000		3,626	3,626	897	06/01/2029.	3FE
82652K AA 2	SRFC 171 A - ABS	..	09/20/2019.	Paydown		28,797	28,797	28,795	28,795		2		2		28,797			0	560	03/20/2034.	1FE
82967N BA 5	SIRIUS XM RADIO INC	..	09/25/2019.	JP MORGAN SECURITIES LLC		51,779	50,000	50,000					0		50,000		1,779	1,779	1,639	08/01/2027.	3FE
85172F AQ 2	SPRINGLEAF FINANCE CORP	..	09/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		54,200	50,000	50,000					0		50,000		4,200	4,200	1,270	01/15/2028.	3FE
85172N AA 0	SLFT 16A A - ABS	..	09/15/2019.	Paydown		176,336	176,336	176,668	176,426		(90)		(90)		176,336			0	3,389	11/15/2029.	1FE
858119 BH 2	STEEL DYNAMICS INC	..	08/02/2019.	CANTOR FITZGERALD + CO		451,125	450,000	429,323	430,926		1,450		1,450		432,376		18,749	18,749	16,552	09/15/2025.	3FE
87264A AU 9	T-MOBILE USA INC	..	09/05/2019.	JP MORGAN SECURITIES LLC		466,043	450,000	451,080			(39)		(39)		451,041		15,001	15,001	12,263	02/01/2026.	3FE
87612B BJ 0	TARGA RESOURCES PARTNERS LP	..	09/25/2019.	BANC OF AMERICA/FIXED INCOME		53,235	50,000	53,250			(26)		(26)		53,224		11	11	1,322	04/15/2026.	3FE
88033G CU 2	TENET HEALTHCARE CORP	..	09/25/2019.	Citigroup (SSB)		25,359	25,000	25,094			(6)		(6)		25,088		271	271	1,160	05/01/2025.	4FE
88576N AB 4	HENDR 061 A2 - ABS	..	09/15/2019.	Paydown		40,348	40,348	40,092	40,536		(188)		(188)		40,348			0	1,533	03/15/2047.	1FE
88947E AT 7	TOLL BROTHERS FINANCE CORP	..	09/05/2019.	Citigroup (SSB)		469,125	450,000	417,285	419,050		1,859		1,859		420,909		48,216	48,216	20,880	02/15/2028.	3FE
911365 BG 8	UNITED RENTALS (NORTH AMERICA) INC	..	09/25/2019.	PERSHING DIV OF DLJ SEC LNDING		51,985	50,000	51,125			(26)		(26)		51,099		886	886	1,706	01/15/2028.	3FE
92343E AH 5	VERISIGN INC	..	09/10/2019.	BANC OF AMERICA/FIXED INCOME		495,563	450,000	460,823	459,915		(1,005)		(1,005)		458,910		36,653	36,653	22,378	04/01/2025.	3FE
958102 AM 7	WESTERN DIGITAL CORP	..	09/25/2019.	MERRILL LYNCH PIERCE FENNER & SMITH INC.		51,521	50,000	47,985			125		125		48,110		3,411	3,411	1,465	02/15/2026.	3FE
983130 AV 7	WYNN LAS VEGAS LLC	..	09/19/2019.	BANC OF AMERICA/FIXED INCOME		299,250	285,000	302,100			(113)		(113)		301,987		(2,737)	(2,737)	958	03/01/2025.	4FE
3899999.	Total - Bonds - Industrial and Miscellaneous					14,990,932	14,586,601	14,813,667	11,223,779	0	16,075	0	16,075	0	14,807,792	0	165,724	165,724	536,291	XXX	XXX
8399997.	Total - Bonds - Part 4					51,172,131	51,018,296	51,227,326	45,699,255	0	2,041	0	2,041	0	51,001,756	0	152,958	152,958	..1,454,098	XXX	XXX
8399999.	Total - Bonds					51,172,131	51,018,296	51,227,326	45,699,255	0	2,041	0	2,041	0	51,001,756	0	152,958	152,958	..1,454,098	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					51,172,131	XXX	51,227,326	45,699,255	0	2,041	0	2,041	0	51,001,756	0	152,958	152,958	..1,454,098	XXX	XXX

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

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

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

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
	BNY MELLON SECURITIES OVERNIGHT FUND		L	2,639,581	2,639,581	
7499999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)			2,639,581	2,639,581	XXX
7799999.	Total - Common Stock			2,639,581	2,639,581	0
7899999.	Total - Preferred and Common Stock			2,639,581	2,639,581	XXX
9999999.	Totals			2,639,581	2,639,581	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....2,639,581 Book/Adjusted Carrying Value $.....2,639,581
2. Average balance for the year: Fair Value $.....3,483,866 Book/Adjusted Carrying Value $.....3,483,866
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....2,639,581 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Huntington National Bank	Columbus, OH					472,936	213,367	318,608	XXX
BNY Mellon	Pittsburgh, PA					70	(2,011)	(1,999)	XXX
Vanderbilt Avenue Asset Management, LLC	New York, NY								XXX
0199999. Total Open Depositories		XXX	XXX	0	0	473,006	211,356	316,610	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	473,006	211,356	316,610	XXX
0599999. Total Cash		XXX	XXX	0	0	473,006	211,356	316,610	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	Exxon Mobil Corporation		08/01/2019		10/16/2019	6,993,729		25,501
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						6,993,729	0	25,501
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						6,993,729	0	25,501
Total Bonds								
7799999. Subtotals - Issuer Obligations						6,993,729	0	25,501
8399999. Subtotals - Bonds						6,993,729	0	25,501
Exempt Money Market Mutual Funds as Identified by the SVO								
94975H 29 6	WELLS FRGO TREASURY PLUS CL I MMF		08/02/2019	1.730		1		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						1	0	0
All Other Money Market Mutual Funds								
316175 10 8	FIDELITY IMM:GOVT I		09/30/2019	1.910		31,503,770	34,370	3,036
8699999. Total - All Other Money Market Mutual Funds						31,503,770	34,370	3,036
8899999. Total - Cash Equivalents						38,497,500	34,370	28,537