



QUARTERLY STATEMENT

As of June 30, 2020
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 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	471 East Broad Street .. Columbus .. OH .. US .. 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	614-225-8211 <i>(Area Code) (Telephone Number)</i>
Mail Address	471 East Broad Street .. Columbus .. OH .. US .. 43215 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	471 East Broad Street .. Columbus .. OH .. US .. 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	614-225-8211 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	encova.com	
Statutory Statement Contact	Amy E Kuhlman <i>(Name)</i> accounting@encova.com <i>(E-Mail Address)</i>	614-225-8285 <i>(Area Code) (Telephone Number) (Extension)</i> 614-225-8330 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Thomas Joseph Obrokta, Jr	Chief Executive Officer	2. Marchelle Elaine Moore	Secretary
3. James Christopher Howat	Treasurer	4. Michael Joseph Agan	President

OTHER

Gregory Arthur Burton	Executive Chair
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DIRECTORS OR TRUSTEES

Michael Joseph Agan	Gregory Arthur Burton	Grady Brendan Campbell #	James Christopher Howat #
Thomas Joseph Obrokta, Jr			

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

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

_____ (Signature) Thomas Joseph Obrokta, Jr _____ 1. (Printed Name) Chief Executive Officer _____ (Title)	_____ (Signature) Marchelle Elaine Moore _____ 2. (Printed Name) Secretary _____ (Title)	_____ (Signature) James Christopher Howat _____ 3. (Printed Name) Treasurer _____ (Title)
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Subscribed and sworn to before me
This 7th day of August, 2020

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	534,579,507		534,579,507	510,794,765
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....			0	
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 (\$.....191,625), cash equivalents (\$.....11,539,121) and short-term investments (\$.....0).....	11,730,746		11,730,746	28,803,683
6. Contract loans (including \$.....0 premium notes).....	17,113,752	208,675	16,905,077	16,952,536
7. Derivatives.....			0	
8. Other invested assets.....	15,311,329	311,329	15,000,000	9,000,000
9. Receivables for securities.....	589,431		589,431	5,000
10. Securities lending reinvested collateral assets.....	638,670		638,670	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	579,963,436	520,004	579,443,432	565,555,983
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	4,950,597		4,950,597	4,791,025
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	(452,561)	7,570	(460,131)	(548,088)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	19,509,947	532,923	18,977,025	17,464,091
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	899,409	72,251	827,158	1,171,297
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	203,283		203,283	223,061
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	247,430		247,430	157,952
18.2 Net deferred tax asset.....	5,897,500		5,897,500	6,020,397
19. Guaranty funds receivable or on deposit.....	120,148		120,148	120,148
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....	2,138,898	2,138,898	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	198,257		198,257	416,686
24. Health care (\$.....0) and other amounts receivable.....	179,898	(3,165)	183,063	
25. Aggregate write-ins for other than invested assets.....	104,560	0	104,560	134,481
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	613,960,802	3,268,480	610,692,322	595,507,034
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	613,960,802	3,268,480	610,692,322	595,507,034

DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. MISCELLANEOUS RECEIVABLE.....	104,560		104,560	134,481
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).....	104,560	0	104,560	134,481

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....502,404,018 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	502,404,018	500,732,497
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	760,440	768,699
4. Contract claims:		
4.1 Life.....	3,844,537	3,724,047
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).....	1,456,456	1,417,637
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.....	171,192	145,688
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.....	4,488,280	4,214,884
10. Commissions to agents due or accrued - life and annuity contracts \$....458,906, accident and health \$.....0 and deposit-type contract funds \$.....0.....	458,906	771,648
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	1,198,355	1,302,181
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.....	364,733	461,378
15.1 Current federal and foreign income taxes, including \$....(189,114) 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.....	345,744	296,357
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	1,811,070	1,883,252
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.....	3,185,539	2,634,873
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.....	1,166,299	941,687
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.....	13,000,000	2,489,600
24.10 Payable for securities lending.....	638,670	
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	411,514	381,228
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	535,705,756	522,165,656
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	535,705,756	522,165,656
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).....	50,768,506	49,123,318
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).....	73,786,566	72,141,378
38. Totals of Lines 29, 30 and 37.....	74,986,566	73,341,378
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	610,692,322	595,507,034

DETAILS OF WRITE-INS

2501. INTEREST DUE ON DEATH CLAIMS.....	257,065	273,917
2502. MISCELLANEOUS LIABILITIES.....	154,450	107,311
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).....	411,514	381,228
3101.		
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.....	21,737,958	21,983,002	43,857,466
2. Considerations for supplementary contracts with life contingencies.....	1,187,582	1,487,663	1,719,594
3. Net investment income.....	11,183,059	11,842,088	23,441,638
4. Amortization of Interest Maintenance Reserve (IMR).....	166,331	71,426	454,643
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	1,306,923	1,437,948	2,784,718
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.....	2,806	1,120	2,222
9. Totals (Lines 1 to 8.3).....	35,584,658	36,823,247	72,260,281
10. Death benefits.....	9,972,244	9,729,216	19,653,807
11. Matured endowments (excluding guaranteed annual pure endowments).....	10,000		15,000
12. Annuity benefits.....	3,033,062	3,195,316	6,319,547
13. Disability benefits and benefits under accident and health contracts.....	101,738	107,250	224,027
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	11,360,841	14,205,748	26,559,935
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	34,012	89,639	187,669
18. Payments on supplementary contracts with life contingencies.....	582,533	518,157	1,032,104
19. Increase in aggregate reserves for life and accident and health contracts.....	1,671,521	(1,241,736)	(1,143,928)
20. Totals (Lines 10 to 19).....	26,765,951	26,603,590	52,848,161
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	2,312,554	2,604,700	5,227,336
22. Commissions and expense allowances on reinsurance assumed.....			
23. General insurance expenses and fraternal expenses.....	4,233,675	4,789,649	9,460,718
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	803,564	936,283	1,398,021
25. Increase in loading on deferred and uncollected premiums.....	(1,000,764)	(413,289)	(309,114)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	0	27,542	50,000
28. Totals (Lines 20 to 27).....	33,114,980	34,548,475	68,675,122
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	2,469,678	2,274,772	3,585,159
30. Dividends to policyholders and refunds to members.....	705,214	667,060	1,395,623
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	1,764,464	1,607,713	2,189,535
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	196,726	256,321	454,632
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).....	1,567,738	1,351,392	1,734,903
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(3,094) (excluding taxes of \$.....116,890 transferred to the IMR).....	(11,510)	6,090,718	6,007,226
35. Net income (Line 33 plus Line 34).....	1,556,229	7,442,110	7,742,129
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	73,341,381	68,450,628	68,450,628
37. Net income (Line 35).....	1,556,229	7,442,110	7,742,129
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(25,798).....	31,376	(4,196,750)	(4,236,944)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	(148,695)	220,625	426,716
41. Change in nonadmitted assets.....	756,943	(162,329)	(447,331)
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.....	(550,666)	1,368,279	1,406,183
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	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	1,645,185	4,671,935	4,890,753
55. Capital and surplus as of statement date (Lines 36 + 54).....	74,986,566	73,122,563	73,341,381

DETAILS OF WRITE-INS

08.301. Miscellaneous Income.....	2,806	1,120	2,222
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).....	2,806	1,120	2,222
2701. Penalties and Assessments.....		27,542	50,000
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).....	0	27,542	50,000
5301. COMMISSION AND EXPENSE ALLOWANCE ON INITIAL CESSION OF EXISTING ANNUITY BUSINESS.....			
5302.			
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	0	0

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.....	22,350,917	23,105,291	45,788,766
2. Net investment income.....	11,486,452	12,222,875	24,149,723
3. Miscellaneous income.....	1,329,507	1,421,459	2,793,399
4. Total (Lines 1 through 3).....	35,166,876	36,749,625	72,731,888
5. Benefit and loss related payments.....	24,558,928	26,873,802	54,271,497
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	7,948,577	7,963,059	15,144,078
8. Dividends paid to policyholders.....	666,394	632,806	1,310,579
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	400,000	110,000	2,210,000
10. Total (Lines 5 through 9).....	33,573,899	35,579,667	72,936,153
11. Net cash from operations (Line 4 minus Line 10).....	1,592,977	1,169,958	(204,266)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	53,663,241	76,549,586	152,778,398
12.2 Stocks.....		17,094,541	17,094,541
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).....	53,663,241	93,644,127	169,872,939
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	77,350,131	66,765,619	149,146,573
13.2 Stocks.....		113,395	113,395
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....	6,000,000		9,000,000
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	83,350,131	66,879,014	158,259,967
14. Net increase or (decrease) in contract loans and premium notes.....	(10,913)	300,001	576,696
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(29,675,977)	26,465,112	11,036,276
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.....	(8,259)	37,037	8,035
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	11,018,323	2,923,783	1,369,378
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	11,010,064	2,960,820	1,377,413
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).....	(17,072,936)	30,595,890	12,209,423
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	28,803,682	16,594,259	16,594,259
19.2 End of period (Line 18 plus Line 19.1).....	11,730,746	47,190,149	28,803,682

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

20.0001			
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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.....	25,440,947	25,348,922	51,304,202
3. Ordinary individual annuities.....	3,177,455	3,161,342	5,548,761
4. Credit life (group and individual).....			
5. Group life insurance.....	331,195	466,808	1,009,017
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).....	28,949,596	28,977,073	57,861,980
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	28,949,596	28,977,073	57,861,980
14. Deposit-type contracts.....	68,833		
15. Total (Lines 13 and 14).....	29,018,430	28,977,073	57,861,980

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	2019
NET INCOME					
(1) MOTORISTS LIFE INSURANCE COMPANY Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 1,556,229	\$ 7,742,129
(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	\$ 1,556,229	\$ 7,742,129
SURPLUS					
(5) MOTORISTS LIFE INSURANCE COMPANY Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 74,986,566	\$ 73,341,378
(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	\$ 74,986,566	\$ 73,341,378

B. Use of Estimates in the Preparation of the Financial Statement
No significant changes

C. Accounting Policy

- (1) Basis for Short-Term Investments
No significant changes
- (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.
- (3) Basis for Common Stocks
No significant changes
- (4) Basis for Preferred Stocks
No significant changes
- (5) Basis for Mortgage Loans
No significant changes
- (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.
- (7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities
No significant changes
- (8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities
No significant changes
- (9) Accounting Policies for Derivatives
No significant changes
- (10) Anticipated Investment Income Used in Premium Deficiency Calculation
No significant changes
- (11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses
No significant changes
- (12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period
No significant changes
- (13) Method Used to Estimate Pharmaceutical Rebate Receivables
No significant changes

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

A. Mortgage Loans, including Mezzanine Real Estate Loans

Not applicable.

B. Debt Restructuring

Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Reverse Mortgages

Not applicable.

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.

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

NONE

	1	2a	2b	3
	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 1 st 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 1 st Quarter	\$	\$	\$	\$
OTTI recognized 2 nd Quarter				
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 2 nd Quarter	\$	\$	\$	\$
OTTI recognized 3 rd 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 3 rd Quarter	\$	\$	\$	\$
OTTI recognized 4 th 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 4 th Quarter	\$	\$	\$	\$
m. Annual aggregate total	XXX	\$	\$	XXX

(3) Recognized OTTI securities

NONE

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	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	\$	1,015,063
	2. 12 Months or Longer	\$	12,188
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$	21,918,465
	2. 12 Months or Longer	\$	3,237,813

(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

a. Aggregate Amount Collateral Received

No significant changes

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged

\$ 16,302,076

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

NOTES TO FINANCIAL STATEMENTS

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits (LIHTC)

Not applicable.

L. Restricted Assets

Not applicable.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

Not applicable.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of Ownership

The company has no investment in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies

The company did not recognize any impairment write down for its investments in Joint Ventures, Partnerships or Limited Liability Companies during the statement period.

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.

NOTES TO FINANCIAL STATEMENTS**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

(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 period 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	Settlements	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 period reported.

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

Not Applicable

(5) Fair Value Disclosures for Derivative Assets and Liabilities

Not Applicable

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

Not Applicable

C. Fair Value Level

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

NOTES TO FINANCIAL STATEMENTS

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	\$ 598,523,347	\$ 534,579,507	\$	\$ 598,523,347	\$	\$	\$

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.

D. Not Practicable to Estimate Fair Value

Not Applicable

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
	\$			

E. NAV Practical Expedient Investments**Note 21 – Other Items**

No significant changes

Note 22 – Events Subsequent

Subsequent events have been considered through August 6, 2020 for these statutory financial statements which are to be issued on August 7, 2020. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

NOTES TO FINANCIAL STATEMENTS

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 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

No significant changes

Note 35 – Separate Accounts

No significant changes

Note 36 – 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. 12/31/2018
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/03/2020

- 6.4 By what department or departments?
Ohio Department of Insurance

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

1 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 No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 198,257

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$	0
	0		0
	0		0
	0		0
	0		0
	305,751		311,329
\$	305,751	\$	311,329
\$	0	\$	0

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

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 638,670
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 638,670
- 16.3 Total payable for securities lending reported on the liability page: \$ 638,670

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

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

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

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

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

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

17.4 If yes, give full 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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes No

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The security was purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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		Amount	
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	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Life & Annuity - Non-Affiliates									
93572.....	43-1235868.....	.....01/01/2020	RGA REINSURANCE COMPANY.....	MO.....	CO/I.....	OL.....	Authorized.....		
64688.....	75-6020048.....	.....01/01/2020	SCOR GLOBAL LIFE AMERICAS.....	DE.....	YRT/I.....	OL.....	Authorized.....		

MOTORISTS LIFE INSURANCE COMPANY SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
			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	24,610				24,610	
2.	Alaska	AK N	4,069				4,069	
3.	Arizona	AZ N	31,720	2,500			34,220	
4.	Arkansas	AR L	4,571				4,571	
5.	California	CA N	29,833	6,000			35,833	
6.	Colorado	CO N	14,563				14,563	
7.	Connecticut	CT N	6,818				6,818	
8.	Delaware	DE N	9,141				9,141	
9.	District of Columbia	DC N	1,392				1,392	
10.	Florida	FL L	474,248	750			474,998	
11.	Georgia	GA L	484,381	514,400			998,781	
12.	Hawaii	HI N	1,009				1,009	
13.	Idaho	ID N	856				856	
14.	Illinois	IL L	122,477	300			122,777	
15.	Indiana	IN L	1,631,666	176,764			1,808,430	
16.	Iowa	IA L	42,998				42,998	
17.	Kansas	KS N	5,251				5,251	
18.	Kentucky	KY L	1,875,611	273,551			2,149,162	
19.	Louisiana	LA N	6,238				6,238	
20.	Maine	ME N	1,955				1,955	
21.	Maryland	MD N	40,604				40,604	
22.	Massachusetts	MA L	10,980				10,980	
23.	Michigan	MI L	2,173,207	3,700			2,176,907	
24.	Minnesota	MN L	31,384				31,384	
25.	Mississippi	MS N	18,841				18,841	
26.	Missouri	MO L	23,737				23,737	
27.	Montana	MT N	3,400				3,400	
28.	Nebraska	NE L	12,720				12,720	
29.	Nevada	NV N	10,740				10,740	
30.	New Hampshire	NH L	6,106				6,106	
31.	New Jersey	NJ N	28,022				28,022	
32.	New Mexico	NM N	7,947				7,947	
33.	New York	NY N	35,280				35,280	
34.	North Carolina	NC N	76,161	100			76,261	
35.	North Dakota	ND N	2,338				2,338	
36.	Ohio	OH L	10,500,341	1,773,283			12,273,624	68,833
37.	Oklahoma	OK N	10,583				10,583	
38.	Oregon	OR N	5,566	250			5,816	
39.	Pennsylvania	PA L	3,813,650	320,047			4,133,697	
40.	Rhode Island	RI L	410				410	
41.	South Carolina	SC L	269,736	400			270,136	
42.	South Dakota	SD N	1,836				1,836	
43.	Tennessee	TN L	694,377	5,600			699,977	
44.	Texas	TX N	59,256	600			59,856	
45.	Utah	UT N	1,539				1,539	
46.	Vermont	VT N	275				275	
47.	Virginia	VA L	241,469				241,469	
48.	Washington	WA N	8,777				8,777	
49.	West Virginia	WV L	1,100,391	96,061			1,196,451	
50.	Wisconsin	WI L	646,734	3,150			649,884	
51.	Wyoming	WY N	1,290				1,290	
52.	American Samoa	AS N					0	
53.	Guam	GU N					0	
54.	Puerto Rico	PR N	535				535	
55.	US Virgin Islands	VI N	204				204	
56.	Northern Mariana Islands	MP N					0	
57.	Canada	CAN N	283				283	
58.	Aggregate Other Alien	OT XXX	844	0	0	0	844	0
59.	Subtotal	XXX	24,612,971	3,177,455	0	0	27,790,426	68,833
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	588,255				588,255	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	65,654				65,654	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	25,266,881	3,177,455	0	0	28,444,336	68,833
96.	Plus Reinsurance Assumed	XXX					0	
97.	Totals (All Business)	XXX	25,266,881	3,177,455	0	0	28,444,336	68,833
98.	Less Reinsurance Ceded	XXX	7,281,000				7,281,000	
99.	Totals (All Business) less Reinsurance Ceded	XXX	17,985,880	3,177,455	0	0	21,163,335	68,833

DETAILS OF WRITE-INS

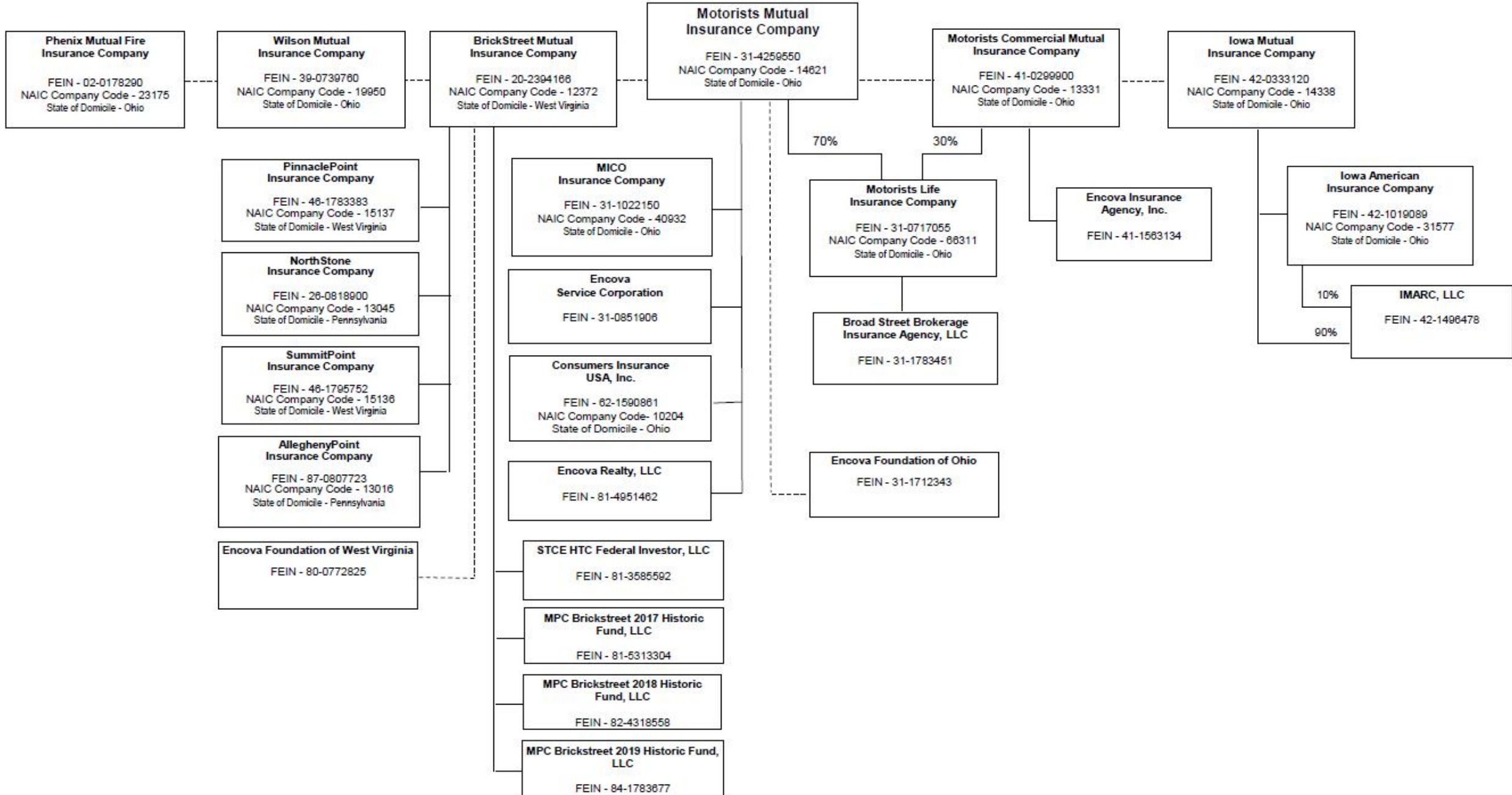
58001.	England	XXX	379				379	
58002.	China	XXX	465				465	
58003.		XXX					0	
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	844	0	0	0	844	0
9401.		XXX					0	
9402.		XXX					0	
9403.		XXX					0	
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	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	36

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

PART 1 – ORGANIZATIONAL CHART



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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Aster Explanation

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

Q13.1

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.	YES

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.

Bar Code:



NONE

MOTORISTS LIFE INSURANCE COMPANY SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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.....	9,305,751	306,334
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		3,015,896
2.2 Additional investment made after acquisition.....	6,000,000	5,984,104
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	5,578	(583)
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).....	15,311,329	9,305,751
12. Deduct total nonadmitted amounts.....	311,329	305,751
13. Statement value at end of current period (Line 11 minus Line 12).....	15,000,000	9,000,000

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.....	510,794,765	528,592,495
2. Cost of bonds and stocks acquired.....	77,350,131	149,259,967
3. Accrual of discount.....	198,184	368,429
4. Unrealized valuation increase (decrease).....		(5,240,034)
5. Total gain (loss) on disposals.....	541,948	8,840,759
6. Deduct consideration for bonds and stocks disposed of.....	53,663,241	169,872,939
7. Deduct amortization of premium.....	654,000	1,171,329
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.....	11,721	17,416
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	534,579,507	510,794,765
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	534,579,507	510,794,765

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).....	447,854,819	24,066,970	22,258,907	(1,289,278)	447,854,819	448,373,604		461,356,931
2. NAIC 2 (a).....	57,540,920	1,993,550	903,345	(1,252,589)	57,540,920	57,378,536		41,897,134
3. NAIC 3 (a).....	21,777,837	2,306,068	2,067,413	2,320,040	21,777,837	24,336,531		13,892,302
4. NAIC 4 (a).....	4,592,400	361,469	456,789	(6,243)	4,592,400	4,490,837		3,639,953
5. NAIC 5 (a).....						0		
6. NAIC 6 (a).....						0		
7. Total Bonds.....	531,765,975	28,728,056	25,686,454	(228,070)	531,765,975	534,579,507	0	520,786,320
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.....	531,765,975	28,728,056	25,686,454	(228,070)	531,765,975	534,579,507	0	520,786,320

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....		X			

NONE

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.....	500,000	29,249,030
3. Accrual of discount.....		250,970
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	500,000	29,500,000
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).....	.0	.0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	.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.....	27,814,955	12,912,081
2. Cost of cash equivalents acquired.....	134,443,064	282,633,462
3. Accrual of discount.....	25,957	93,742
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	.65	193
6. Deduct consideration received on disposals.....	150,744,920	267,824,522
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).....	11,539,121	27,814,955
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	11,539,121	27,814,955

**Sch. A Pt. 2
NONE**

**Sch. A Pt. 3
NONE**

**Sch. B - Pt. 2
NONE**

**Sch. B - Pt. 3
NONE**

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Voya Commercial Mortgage Lending Fund L.P.....	Wilmington.....	DE....	Voya Commercial Mortgage Lending Fund L.P.....		10/15/2019....			3,000,000		15,000,000	6.040
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	3,000,000	0	15,000,000	XXX.....
4899999. Subtotal - Unaffiliated.....								0	3,000,000	0	15,000,000	XXX.....
5099999. Totals.....								0	3,000,000	0	15,000,000	XXX.....

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
NONE																			

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Special Revenue and Special Assessment									
64990F XE 9	NEW YORK STATE DORMITORY AUTHORITY.....		05/04/2020.....	MORGAN STANLEY CO.....		500,000	500,000	5,361	1FE.....
837151 VD 8	SOUTH CAROLINA ST PUB SVC AUTH REV.....		06/01/2020.....	Unknown.....		60,396	60,000	1,556	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					560,396	560,000	6,917	XXX.....
Bonds - Industrial and Miscellaneous									
MM002P 3V J	SOUTHERN STAR CENTRAL 3.79 14JUL30.....		05/13/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
MM002P LR U	LION INDUSTRIAL PROPER 2.82 11JUN30.....		05/21/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
MM002R EO K	INTERTEK FINANCE PLC 2.08 02DEC25.....	C	06/18/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
03028P K* 6	AMERICAN TRANSMISSION COMPANY LLC.....		04/09/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
12656* AR 3	CSLB HOLDINGS INC.....		05/06/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
12656* AT 9	CSLB HOLDINGS INC.....		05/06/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
147528 G# 4	CASEY'S GENERAL STORES, INC.....		03/03/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
23918K AS 7	DAVITA INC.....		05/27/2020.....	SUNTRUST ROBINSON HUMPHREY INC.....		336,469	335,000		4FE.....
24715@ AW 4	DELOITTE TOUCHE TOHMATSU.....		06/18/2020.....	Various.....		2,000,000	2,000,000		2Z.....
26746* AA 2	DYAL III ISSUER B - ABS.....		06/12/2020.....	Northern Trust Co.....		364,932	364,932		2Z.....
26746@ AA 0	DYAL III ISSUER A - ABS.....		06/12/2020.....	Northern Trust Co.....		635,068	635,068		2Z.....
31428X BY 1	FEDEX CORP.....		04/03/2020.....	JP MORGAN SECURITIES LLC.....		997,240	1,000,000		2FE.....
32055R C@ 4	FIRST INDUSTRIAL, L.P.....		06/17/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
410345 AN 2	HANESBRANDS INC.....		05/01/2020.....	Various.....		672,138	670,000	85	3FE.....
419866 J* 0	HAWAIIAN ELECTRIC COMPANY, INC.....		05/01/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
46284V AG 6	IRON MOUNTAIN INC.....		06/18/2020.....	Various.....		667,880	670,000		3FE.....
50512# AG 7	LA STAD FIN CO LLC 4.0 31MAR30.....		04/01/2020.....	Private Placement.....		1,000,000	1,000,000		2Z.....
513272 AC 8	LAMB WESTON HOLDINGS INC.....		05/07/2020.....	GOLDMAN.....		20,000	20,000		3FE.....
55303X AK 1	MGM GROWTH PROPERTIES OPERATING PARTNERS.....		06/02/2020.....	Citigroup (SSB).....		85,000	85,000		3FE.....
56081# CB 4	MAJOR LEAGUE BASEBALL TRUST.....		05/01/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
58174# AF 1	MCKINSEY & COMPANY, INC.....		05/22/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
62886E AX 6	NCR CORP.....		04/07/2020.....	BANC OF AMERICA/FIXED INCOME.....		25,000	25,000		4FE.....
64110L AY 2	NETFLIX INC.....		04/23/2020.....	MORGAN STANLEY CO.....		170,000	170,000		3FE.....
65473P AJ 4	NISOURCE INC.....		04/07/2020.....	JP MORGAN SECURITIES LLC.....		996,310	1,000,000		2FE.....
668074 H* 1	NORTHWESTERN CORPORATION.....		04/14/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
674003 B# 4	OAKTREE CAPITAL MANAGEMENT, L.P.....		05/01/2020.....	Northern Trust Co.....		1,000,000	1,000,000		1FE.....
73316P CL 2	POPLR 2005-2 M2 - RMBS.....		04/01/2020.....	Direct.....		12	12		1FM.....
736508 R@ 3	PORTLAND GENERAL ELECTRIC COMPANY.....		05/14/2020.....	Various.....		2,000,000	2,000,000		2Z.....
74151# AN 8	PRICEWATERHOUSECOOPERS LLP.....		06/09/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
74340* AT 1	PROLOGIS TARGETED US LOGISTICS FUND LP.....		05/28/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
89173F AB 6	TPMT 2017-1 A2 - RMBS.....		04/06/2020.....	MORGAN STANLEY CO.....		1,006,563	1,000,000	681	1FE.....
91911K AK 8	VALEANT PHARMACEUTICALS INTERNATIONAL IN.....	C	04/09/2020.....	GOLDMAN.....		691,050	670,000	3,722	3FE.....
BAN0XZ 1A 5	CASEYS GENERAL STORES INC.....		03/30/2020.....	Corporate Action.....		(1,000,000)	(1,000,000)		2Z.....
BIN1FL 5T 2	Hawaiian Electric Industries.....		04/28/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
F7754# AA 1	SAFRAN SA.....	C	06/18/2020.....	Northern Trust Co.....		1,000,000	1,000,000		2Z.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					27,667,661	27,645,012	4,487	XXX.....
8399997	Total - Bonds - Part 3.....					28,228,056	28,205,012	11,404	XXX.....
8399999	Total - Bonds.....					28,228,056	28,205,012	11,404	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					28,228,056	XXX	11,404	XXX.....

QE04

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
36179T	4P 7		06/01/2020	Paydown		74,792	74,792	76,522	76,398		(1,605)		(1,605)		74,792			0	1,249	07/20/2048	1
36200K	NJ 2		06/01/2020	Paydown		5,985	5,985	6,128	6,081		(96)		(96)		5,985			0	139	03/15/2033	1
36200N	AC 5		06/01/2020	Paydown		4,082	4,082	4,163	4,137		(54)		(54)		4,082			0	104	01/15/2034	1
36201S	VT 3		06/01/2020	Paydown		1,756	1,756	1,798	1,778		(23)		(23)		1,756			0	40	06/15/2033	1
36201Y	LG 9		06/01/2020	Paydown		3,263	3,263	3,352	3,326		(63)		(63)		3,263		0	0	75	01/15/2034	1
36205X	D5 0		06/01/2020	Paydown		8,763	8,763	8,972	8,914		(151)		(151)		8,763			0	201	10/15/2033	1
3620A2	KL 9		06/01/2020	Paydown		9,256	9,256	9,597	9,637		(381)		(381)		9,256			0	212	04/15/2039	1
3620AD	NY 4		06/01/2020	Paydown		1,665	1,665	1,706	1,715		(50)		(50)		1,665		0	0	34	09/15/2039	1
36241K	V8 8		06/01/2020	Paydown		3,129	3,129	3,248	3,255		(126)		(126)		3,129			0	64	10/15/2038	1
36290R	V3 4		06/01/2020	Paydown		865	865	882	884		(19)		(19)		865			0	20	08/15/2033	1
36290S	P5 4		06/01/2020	Paydown		2,271	2,271	2,333	2,314		(42)		(42)		2,271		(0)	(0)	52	12/15/2033	1
36291B	D5 3		06/01/2020	Paydown		1,250	1,250	1,284	1,276		(26)		(26)		1,250			0	29	01/15/2034	1
36291K	BU 0		06/01/2020	Paydown		676	676	690	688		(12)		(12)		676		(0)	(0)	16	07/15/2034	1
36291P	BC 9		06/01/2020	Paydown		6,231	6,231	6,337	6,316		(85)		(85)		6,231			0	143	10/15/2034	1
36291T	AQ 1		06/01/2020	Paydown		17,641	17,641	18,027	17,999		(358)		(358)		17,641			0	331	12/15/2034	1
36295Q	CN 8		06/01/2020	Paydown		4,715	4,715	4,881	4,894		(179)		(179)		4,715			0	95	05/15/2038	1
38376G	M8 0		06/01/2020	Paydown		59,401	59,401	56,825	56,890		2,511		2,511		59,401		(0)	(0)	877	08/16/2051	1
0599999	Total - Bonds - U.S. Government					205,742	205,742	206,745	206,502	0	(760)	0	(760)	0	205,742	0	(0)	(0)	3,680	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
70914P	PQ 9		04/29/2020	PERSHING DIV OF DLJ SEC LNDING		933,288	925,000	957,246	935,983		(6,772)		(6,772)		929,211		4,077	4,077	42,989	07/15/2030	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					933,288	925,000	957,246	935,983	0	(6,772)	0	(6,772)	0	929,211	0	4,077	4,077	42,989	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
64972G	VZ 4		04/29/2020	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	Stifel Nicolaus & Co	552,530	550,000	616,825	120,944		(1,807)		(1,807)		551,173		1,357	1,357	12,724	06/15/2042	2Z
662523	WY 1		06/30/2020	NORTH SLOPE BORO ALASKA	Maturity @ 100.00	750,000	750,000	801,540	753,178		(3,178)		(3,178)		750,000			0	19,223	06/30/2020	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					1,302,530	1,300,000	1,418,365	874,121	0	(4,984)	0	(4,984)	0	1,301,173	0	1,357	1,357	31,947	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
155675	BZ 3		04/01/2020	CENTRAL UTAH WTR CONSERVANCY DIST WTR CO	Call @ 100.00	1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	41,625	10/01/2029	1FE
3131WQ	2W 6		06/01/2020	FH ZJ0789 - RMBS	Paydown	41,778	41,778	41,798	41,732		47		47		41,778			0	699	12/01/2040	1
3131WQ	5C 7		06/01/2020	FH ZJ0843 - RMBS	Paydown	8,778	8,778	8,549	8,541		236		236		8,778			0	143	12/01/2040	1
3131WR	K2 0		06/01/2020	FH ZJ1213 - RMBS	Paydown	8,807	8,807	9,261	9,263		(456)		(456)		8,807		0	0	156	02/01/2041	1
3131X4	2U 8		06/01/2020	FH ZK1687 - RMBS	Paydown	1,689	1,689	1,673	1,677		12		12		1,689			0	28	07/01/2024	1
3131X4	LN 3		06/01/2020	FH ZK1233 - RMBS	Paydown	2,386	2,386	2,351	2,364		22		22		2,386			0	45	06/01/2023	1
3131X4	LP 8		06/01/2020	FH ZK1234 - RMBS	Paydown	2,276	2,276	2,183	2,239		38		38		2,276			0	43	06/01/2023	1
3131X5	D5 8		06/01/2020	FH ZK1924 - RMBS	Paydown	3,350	3,350	3,477	3,401		(51)		(51)		3,350			0	63	10/01/2024	1
3131XG	2M 9		06/01/2020	FH ZL1680 - RMBS	Paydown	3,660	3,660	3,798	3,788		(128)		(128)		3,660			0	68	07/01/2041	1
3131XG	JU 3		06/01/2020	FH ZL1175 - RMBS	Paydown	1,029	1,029	1,044	1,046		(17)		(17)		1,029			0	20	04/01/2041	1
3131XG	NZ 7		06/01/2020	FH ZL1308 - RMBS	Paydown	33,053	33,053	32,991	32,899		154		154		33,053		(0)	(0)	551	05/01/2041	1
3131XG	ZE 1		06/01/2020	FH ZL1641 - RMBS	Paydown	1,440	1,440	1,494	1,515		(75)		(75)		1,440			0	27	07/01/2041	1
3131XM	FM 2		06/01/2020	FH ZL5572 - RMBS	Paydown	11,845	11,845	12,345	12,266		(421)		(421)		11,845		0	0	214	04/01/2043	1

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3131XN 6U 2	FH ZL7183 - RMBS.....		06/01/2020	Paydown.....		8,537	8,537	8,976	8,973		(436)		(436)		8,537			.0	153	10/01/2043	1.....
31329K XH 2	FH ZA2480 - RMBS.....		06/01/2020	Paydown.....		1,207,969	1,207,969	1,167,578	1,166,716		41,254		41,254		1,207,969			.0	15,302	11/01/2037	1.....
31329P QT 3	FH ZA5866 - RMBS.....		06/01/2020	Paydown.....		1,529,271	1,529,271	1,551,255	1,551,175		(21,904)		(21,904)		1,529,271			.0	25,579	12/01/2038	1.....
3132A1 UC 6	FH ZS1479 - RMBS.....		06/01/2020	Paydown.....		2,286	2,286	2,138	2,132		154		154		2,286		.0	.0	47	01/01/2035	1.....
3132A5 U5 2	FH ZS5104 - RMBS.....		06/01/2020	Paydown.....		1,183	1,183	1,134	1,174		10		10		1,183			.0	22	06/01/2021	1.....
3132A5 WA 9	FH ZS5141 - RMBS.....		06/01/2020	Paydown.....		2,996	2,996	2,910	2,975		20		20		2,996		.0	.0	56	06/01/2021	1.....
3132A5 XA 8	FH ZS5173 - RMBS.....		06/01/2020	Paydown.....		758	758	727	751		8		8		758			.0	14	09/01/2021	1.....
3132A5 XW 0	FH ZS5193 - RMBS.....		05/01/2020	Paydown.....		7	7	7	7		0		0		7			.0	0	05/01/2020	1.....
3132A6 HV 8	FH ZS5644 - RMBS.....		06/01/2020	Paydown.....		2,009	2,009	1,925	1,968		41		41		2,009			.0	37	07/01/2023	1.....
31371J 3J 1	FN 253801 - RMBS.....		06/01/2020	Paydown.....		1,408	1,408	1,468	1,414		(6)		(6)		1,408			.0	36	05/01/2021	1.....
31371M GC 5	FN 255895 - RMBS.....		06/01/2020	Paydown.....		1,322	1,322	1,196	1,194		128		128		1,322			.0	25	09/01/2035	1.....
3137A6 SU 7	FHR 3812 AK - CMO/RMBS		06/01/2020	Paydown.....		117,915	117,915	113,973	116,905		1,010		1,010		117,915		.0	.0	1,728	02/15/2026	1.....
3137A8 Q9 2	FHR 3841 AB - CMO/RMBS		05/15/2020	Paydown.....		18,798	18,798	19,469	18,826		(23)		(23)		18,798			.0	(1)	01/15/2037	1.....
3138AE MZ 3	FN AI1275 - RMBS.....		06/01/2020	Paydown.....		15,404	15,404	15,635	15,747		(342)		(342)		15,404			.0	286	05/01/2041	1.....
3138AK EK 1	FN AI5537 - RMBS.....		06/01/2020	Paydown.....		2,373	2,373	2,473	2,463		(90)		(90)		2,373			.0	45	06/01/2041	1.....
31393R TE 0	FHR 2631 DA - CMO/RMBS		06/01/2020	Paydown.....		2,631	2,631	2,608	2,615		16		16		2,631			.0	40	06/15/2033	1.....
31402C V7 4	FN 725238 - RMBS.....		06/01/2020	Paydown.....		2,003	2,003	1,935	1,939		65		65		2,003		.0	.0	42	03/01/2034	1.....
31407N QM 8	FN 835760 - RMBS.....		06/01/2020	Paydown.....		1,303	1,303	1,225	1,220		84		84		1,303			.0	25	09/01/2035	1.....
3140HL W9 3	FN BK6971 - RMBS.....		06/01/2020	Paydown.....		298,271	298,271	302,279	302,164		(3,893)		(3,893)		298,271			.0	4,980	06/01/2048	1.....
31410G CW 1	FN 888485 - RMBS.....		06/01/2020	Paydown.....		1,638	1,638	1,539	1,545		93		93		1,638		(0)	(0)	30	06/01/2037	1.....
31412U AJ 9	FN 934809 - RMBS.....		06/01/2020	Paydown.....		7,044	7,044	7,293	7,132		(88)		(88)		7,044		.0	.0	132	03/01/2024	1.....
31412U L7 3	FN 935150 - RMBS.....		06/01/2020	Paydown.....		3,299	3,299	3,433	3,362		(63)		(63)		3,299			.0	62	04/01/2024	1.....
31413E XV 2	FN 943592 - RMBS.....		06/01/2020	Paydown.....		299	299	281	289		9		9		299			.0	6	07/01/2037	1.....
31414S NF 6	FN 974790 - RMBS.....		06/01/2020	Paydown.....		3,018	3,018	3,003	3,006		12		12		3,018			.0	55	04/01/2023	1.....
31415P D6 2	FN 984925 - RMBS.....		06/01/2020	Paydown.....		1,256	1,256	1,240	1,247		10		10		1,256			.0	24	06/01/2023	1.....
31416T JN 0	FN AA9268 - RMBS.....		06/01/2020	Paydown.....		3,047	3,047	3,021	3,030		18		18		3,047			.0	51	07/01/2024	1.....
31418C WW 0	FN MA3360 - RMBS.....		06/01/2020	Paydown.....		96,716	96,716	97,140	97,034		(318)		(318)		96,716			.0	1,454	05/01/2038	1.....
438701 RC 0	HONOLULU HAWAII CITY & CNTY WASTEWR SYS		04/29/2020	JANNEY MONTGOMERY SCOTT INC		679,131	675,000	675,000	675,000				0		675,000		4,131	4,131	26,117	07/01/2022	1FE.....
60637B CR 9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/01/2020	Redemption @ 100.00.....		14,712	14,712	14,712	14,712				0		14,712			.0	151	10/01/2034	1FE.....
64972F L3 8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		06/15/2020	Call @ 100.00.....		1,075,000	1,075,000	1,238,809	1,085,660		(10,660)		(10,660)		1,075,000			.0	34,889	06/15/2042	1FE.....
64990F RC 0	NEW YORK STATE DORMITORY AUTHORITY		04/01/2020	Adjustment.....		500,000	(500,000)	500,000	500,000				0		500,000			.0		02/15/2043	1FE.....
663903 DM 1	NORTHEAST OHIO REGL SWR DIST WASTEWR RE		05/27/2020	CANTOR FITZGERALD + CO.....		2,102,091	2,050,000	2,264,386	2,074,742		(11,491)		(11,491)		2,063,251		38,839	38,839	66,703	11/15/2040	1FE.....
79642B LE 1	SAN ANTONIO TEX WTR REV.....		04/29/2020	PERSHING DIV OF DLJ SEC LNDING		500,375	500,000	500,000	500,000				0		500,000		375	375	9,153	05/15/2020	1FE.....
837147 6A 0	SOUTH CAROLINA ST PUB SVC AUTH REV		06/01/2020	CORPORATE ACTION.....		60,396	60,000	60,671	60,410		(15)		(15)		60,396			.0	3,579	01/01/2029	1FE.....
92812U Q4 3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		06/25/2020	Redemption @ 100.00.....		11,851	11,851	11,851	11,851				0		11,851			.0	168	10/25/2037	1FE.....

QE05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
92818M C3 2	VIRGINIA ST RES AUTH CLEAN WTR REV		04/29/2020	JANNEY MONTGOMERY SCOTT INC		497,767	490,000	490,000	490,000				0		490,000		7,767	7,767	10,731	11/01/2023	2Z
92818M C4 0	VIRGINIA ST RES AUTH CLEAN WTR REV		05/27/2020	CANTOR FITZGERALD + CO		1,235,959	1,215,000	1,215,000	1,215,000				0		1,215,000		20,959	20,959	32,503	11/01/2024	2Z
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					11,630,135	10,544,417	11,907,252	11,565,105	0	(7,036)	0	(7,036)	0	11,558,064	0	72,071	72,071	277,905	XXX	XXX
Bonds - Industrial and Miscellaneous																					
04248N AA 1	ARMYHW 2005 1A - ABS		06/15/2020	Paydown		8,992	8,992	8,992	8,992				0		8,992			0	248	06/15/2050	1FE
05357H AJ 9	AVMT 2013-AVM C - CMBS		06/05/2020	Paydown		1,000,000	1,000,000	994,709	998,875		1,125		1,125		1,000,000			0	19,025	12/07/2032	1FM
05567L T3 1	BNP PARIBAS SA	C	04/29/2020	JP MORGAN SECURITIES LLC		873,435	850,000	925,174	861,981		(3,794)		(3,794)		858,187		15,247	15,247	33,764	01/15/2021	1FE
05588U AA 0	HGVGI 19A A - ABS		06/25/2020	Paydown		22,883	22,883	22,878	22,878		6		6		22,883		0	0	306	09/26/2033	1FE
110122 BN 7	BRISTOL-MYERS SQUIBB CO		04/29/2020	BARCLAYS CAPITAL INC		1,685,145	1,500,000	1,494,640	1,496,786		206		206		1,496,992		188,153	188,153	41,333	08/15/2025	1FE
19123M AA 1	COCA-COLA EUROPEAN PARTNERS PLC	C	04/29/2020	WELLS FARGO SECURITIES LLC		402,848	400,000	402,562	400,760		(356)		(356)		400,404		2,444	2,444	8,789	09/15/2020	2FE
25277L AA 4	DIAMOND SPORTS GROUP LLC		04/20/2020	JP MORGAN SECURITIES LLC		368,950	470,000	483,942	483,251		(573)		(573)		482,678		(113,728)	(113,728)	18,245	08/15/2026	3FE
254687 CK 0	WALT DISNEY CO		05/27/2020	GOLDMAN		461,795	450,000	448,574	449,810		78		78		449,888		11,907	11,907	15,975	02/15/2021	1FE
25755T AL 4	DPABS 2019-1 A2 - ABS		04/25/2020	Paydown		2,500	2,500	2,500	2,500				0		2,500			0	40	10/25/2049	2FE
284157 AA 2	EHGVT 2014-A A - ABS		06/25/2020	Paydown		11,188	11,188	11,188	11,188		0		0		11,188			0	118	02/25/2027	1FE
350910 AN 5	FTST 2006-4TS A - CMBS		06/11/2020	Paydown		11,857	11,857	12,178	11,886		(29)		(29)		11,857		0	0	267	12/13/2028	1FM
382550 BG 5	GOODYEAR TIRE & RUBBER CO		04/09/2020	GOLDMAN		591,375	670,000	636,579	443,749		879		879		641,849		(50,474)	(50,474)	18,920	03/15/2027	3FE
43284B AA 0	HGVT 18A A - ABS		06/25/2020	Paydown		49,586	49,586	49,584	49,585		1		1		49,586		0	0	719	02/25/2032	1FE
438516 BA 3	HONEYWELL INTERNATIONAL INC		05/27/2020	WELLS FARGO SECURITIES LLC		1,285,863	1,250,000	1,246,838	1,249,564		150		150		1,249,714		36,148	36,148	39,549	03/01/2021	1FE
44328M AK 0	HSBC BANK PLC	C	04/29/2020	WELLS FARGO SECURITIES LLC		307,464	300,000	318,231	302,383		(745)		(745)		301,638		5,826	5,826	11,163	01/19/2021	1FE
46284V AG 6	IRON MOUNTAIN INC		06/29/2020	Various		663,463	670,000	667,880			6		6		667,886		(4,424)	(4,424)	785	07/15/2028	3FE
513272 AC 8	LAMB WESTON HOLDINGS INC		05/11/2020	PERSHING DIV OF DLJ SEC LNDING		20,558	20,000	20,000					0		20,000		558	558	3	05/15/2028	3FE
52523K AG 9	LXS 2006-17 F41 - RMBS		06/01/2020	Paydown		47,776	47,776	22,635	33,761		14,016		14,016		47,776		0	0	985	11/25/2036	1FM
55037L AA 2	LUNRR 2020-1 A - ABS	C	06/15/2020	Paydown		46,667	46,667	46,666			0		0		46,667		0	0	309	02/15/2045	1FE
55303X AK 1	MGM GROWTH PROPERTIES OPERATING PARTNERS		06/03/2020	CANTOR FITZGERALD + CO		86,063	85,000	85,000					0		85,000		1,063	1,063		06/15/2025	3FE
55907R AA 6	MAGELLAN MIDSTREAM PARTNERS LP		06/18/2020	Call @ 100.00		511,721	500,000	505,740	500,766		(326)		(326)		500,441		(441)	(441)	30,492	02/01/2021	2FE
61747W AF 6	MORGAN STANLEY		04/29/2020	RBC CAPITAL MARKETS		1,807,348	1,750,000	1,724,280	1,746,256		1,145		1,145		1,747,401		59,947	59,947	77,146	01/25/2021	1FE
62886E AV 0	NCR CORP		04/08/2020	PERSHING DIV OF DLJ SEC LNDING		309,912	335,000	363,156	253,121		(735)		(735)		361,789		(51,877)	(51,877)	9,991	09/01/2029	4FE
62886E AX 6	NCR CORP		04/08/2020	PERSHING DIV OF DLJ SEC LNDING		25,717	25,000	25,000					0		25,000		717	717		04/15/2025	4FE
64110L AY 2	NETFLIX INC		04/24/2020	CANTOR FITZGERALD + CO		170,638	170,000	170,000					0		170,000		638	638		06/15/2025	3FE
73316P CL 2	POPLR 2005-2 M2 - RMBS		06/01/2020	Paydown		3,710	3,710	1,763	1,719		1,977		1,977		3,710		(3,710)	(3,710)	57	04/25/2035	1FM
82652K AA 2	SRFC 171 A - ABS		06/20/2020	Paydown		18,841	18,841	18,840	18,840		1		1		18,841		0	0	225	03/20/2034	1FE
82652N AA 6	SRFC 193 A - ABS		06/20/2020	Paydown		94,053	94,053	94,052	94,052		2		2		94,053		0	0	854	08/20/2036	1FE
85172N AA 0	SLFT 2016-A A - ABS		06/15/2020	Paydown		101,275	101,275	101,465	101,298		(23)		(23)		101,275		0	0	1,259	11/15/2029	1FE
85572V AA 8	STARR 2019-2 A - ABS	C	05/15/2020	Paydown		119,083	119,083	119,081	14,068		2		2		119,083		0	0	1,412	11/15/2044	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
88576N AB 4	HENDR 2006-1 A2 - ABS.....	..	06/15/2020	Paydown.....	.....	.....19,900	.....19,900	.....19,774	.....19,988	.....	.....(88)	.....	.....(88)	.....	.....19,900	.....	.....	.....0	.....441	03/15/2047	1FE.....
89178B AA 2	TPMT 2019-4 A1 - CMO/RMBS.....	..	06/01/2020	Paydown.....	.....	.....101,961	.....101,961	.....102,950	.....102,948	.....	.....(987)	.....	.....(987)	.....	.....101,961	.....	.....(0)	.....(0)	.....1,233	10/27/2059	1FE.....
92211M AE 3	VDC 2018-2 A2 - ABS.....	..	06/15/2020	Paydown.....	.....	.....3,125	.....3,125	.....3,000	.....	.....	.....125	.....	.....125	.....	.....3,125	.....	.....0	.....0	.....22	11/16/2043	1FE.....
988498 AM 3	YUM! BRANDS INC.....	..	04/08/2020	Citigroup (SSB).....	.....	.....74,726	.....70,000	.....70,000	.....	.....	.....	.....	.....0	.....	.....70,000	.....	.....4,726	.....4,726	.....181	04/01/2025	4FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					.....11,306,705	.....11,178,397	.....11,219,851	.....9,681,004	.....0	.....12,062	.....0	.....12,062	.....0	.....11,192,264	.....0	.....102,720	.....102,720	.....333,852	XXX	XXX
8399997	Total - Bonds - Part 4.....					.....25,378,400	.....24,153,556	.....25,709,458	.....23,262,716	.....0	.....(7,491)	.....0	.....(7,491)	.....0	.....25,186,454	.....0	.....180,225	.....180,225	.....690,374	XXX	XXX
8399999	Total - Bonds.....					.....25,378,400	.....24,153,556	.....25,709,458	.....23,262,716	.....0	.....(7,491)	.....0	.....(7,491)	.....0	.....25,186,454	.....0	.....180,225	.....180,225	.....690,374	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					.....25,378,400	XXX	.....25,709,458	.....23,262,716	.....0	.....(7,491)	.....0	.....(7,491)	.....0	.....25,186,454	.....0	.....180,225	.....180,225	.....690,374	XXX	XXX

QE05.3

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

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

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

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

Sch. DB - Pt. E
NONE

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

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
	BNY MELLON SECURITIES OVERNIGHT FUND.....			638,670	638,670	
7499999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....			638,670	638,670	XXX
7999999	Total - Common Stock.....			638,670	638,670	XXX
8099999	Total - Preferred and Common Stock.....			638,670	638,670	XXX
9999999	Totals.....			638,670	638,670	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....638,670 Book/Adjusted Carrying Value \$.....638,670
- Average balance for the year: Fair Value \$.....4,772,686 Book/Adjusted Carrying Value \$.....4,772,686
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....638,670 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 Lien 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Huntington National Bank..... Columbus, OH.....					(512,141)	231,910	181,588	XXX
BNY Mellon..... Pittsburgh, PA.....					6,324	9,869	10,037	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(505,817)	241,780	191,625	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(505,817)	241,780	191,625	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(505,817)	241,780	191,625	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
94975H 29 6	WELLSFARGO:TRS+ MM I.....		02/04/2020.....	.....0.060		.....0		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						.....0	.....0	.....0
All Other Money Market Mutual Funds								
000000 00 0	FIDELITY.....		06/25/2020.....			.....4,002,076		
316175 10 8	FIDELITY IMM:GOVT I.....		06/30/2020.....	.....0.060		.....7,537,045	.....784	.....19
8699999. Total - All Other Money Market Mutual Funds.....						.....11,539,121	.....784	.....19
8899999. Total - Cash Equivalents.....						.....11,539,121	.....784	.....19

QE14