



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2015

OF THE CONDITION AND AFFAIRS OF THE

Motorists Commercial Mutual Insurance Company

NAIC Group Code 0291 0291 NAIC Company Code 13331 Employer's ID Number 41-0299900
(Current) (Prior)

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

Country of Domicile United States of America

Incorporated/Organized 05/25/1899 Commenced Business 01/04/1900

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

Main Administrative Office 471 East Broad Street
(Street and Number)
Columbus, OH, US 43215 (City or Town, State, Country and Zip Code)
614-225-8211 (Area Code) (Telephone Number)

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

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

Internet Website Address MotoristsGroup.com

Statutory Statement Contact Joel B. Kratzer, 614-225-8327
(Name) (Area Code) (Telephone Number)
Accounting@MotoristsGroup.com, 614-225-8330
(E-mail Address) (FAX Number)

OFFICERS

President & CEO David Lynn Kaufman Treasurer & CFO Susan Elizabeth Haack
Secretary Anne Bridges King

OTHER

DIRECTORS OR TRUSTEES

<u>John Jacob Bishop</u>	<u>Larry Lee Forrester</u>	<u>Susan Elizabeth Haack</u>
<u>Sandra Werth Harbrecht</u>	<u>David Lynn Kaufman</u>	<u>David William Lemon</u>
<u>Robert Lee McCracken</u>	<u>Thomas Charles Ogg</u>	<u>Robert Charles Smith</u>
<u>Charles Donovan Stapleton</u>	<u>Robert Lynn Western</u>	<u>Michael Lee Wiseman</u>

State of Ohio SS:
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.

David L. Kaufman
Chief Executive Officer

Anne B. King
Secretary

Susan E. Haack
Treasurer

Subscribed and sworn to before me this
11th day of November, 2015

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

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	177,942,986		177,942,986	179,728,599
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	56,212,853	93,354	56,119,499	60,802,849
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$1,955,992), cash equivalents (\$0) and short-term investments (\$6,921,821)	8,877,813		8,877,813	6,290,830
6. Contract loans (including \$ premium notes)				
7. Derivatives				
8. Other invested assets	24,783,497		24,783,497	22,592,990
9. Receivables for securities				9,016
10. Securities lending reinvested collateral assets	579,043		579,043	
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	268,396,192	93,354	268,302,837	269,424,285
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	1,552,288		1,552,288	1,680,786
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	9,795,061		9,795,061	10,899,275
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$68,400 earned but unbilled premiums)	16,247,039	7,600	16,239,439	15,751,768
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,432,635		5,432,635	2,617,065
16.2 Funds held by or deposited with reinsured companies	39,087,336		39,087,336	36,678,515
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	250,480		250,480	
18.2 Net deferred tax asset	5,427,138		5,427,138	3,899,971
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	10,815		10,815	19,986
21. Furniture and equipment, including health care delivery assets (\$0)	5,059	5,059		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	532,212		532,212	991,944
24. Health care (\$0) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	29,021,129	28,142,748	878,381	900,758
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	375,757,383	28,248,761	347,508,623	342,864,353
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	375,757,383	28,248,761	347,508,623	342,864,353
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Pooled general expenses receivable	715,626		715,626	717,468
2502. Equities and deposits in pools and associations	162,755		162,755	183,290
2503. Prepaid pension	27,986,590	27,986,590		
2598. Summary of remaining write-ins for Line 25 from overflow page	156,158	156,158		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	29,021,129	28,142,748	878,381	900,758

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$26,962,151)	79,031,660	75,472,111
2. Reinsurance payable on paid losses and loss adjustment expenses	7,293,931	7,123,670
3. Loss adjustment expenses	19,184,894	18,840,608
4. Commissions payable, contingent commissions and other similar charges	4,328,322	4,950,261
5. Other expenses (excluding taxes, licenses and fees)	1,345,728	1,479,911
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	959,266	1,217,989
7.1 Current federal and foreign income taxes (including \$396,721 on realized capital gains (losses))		356,467
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$17,245,979 and including warranty reserves of \$0 and accrued accident and health experience rating refunds including \$0 for medical loss ratio rebate per the Public Health Service Act)	62,471,446	61,557,973
10. Advance premium		
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders	1,033,896	1,207,051
12. Ceded reinsurance premiums payable (net of ceding commissions)	3,250,505	4,185,297
13. Funds held by company under reinsurance treaties	18,830,226	16,920,121
14. Amounts withheld or retained by company for account of others	211,842	211,865
15. Remittances and items not allocated	212,787	8,222
16. Provision for reinsurance (including \$0 certified)	262,657	262,657
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	284,822	595,748
20. Derivatives		
21. Payable for securities	502,426	156,372
22. Payable for securities lending	579,043	
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,323,441	2,084,384
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	202,106,893	196,630,707
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	202,106,893	196,630,707
29. Aggregate write-ins for special surplus funds		
30. Common capital stock		
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus		
35. Unassigned funds (surplus)	145,401,730	146,233,647
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	145,401,730	146,233,647
38. Totals (Page 2, Line 28, Col. 3)	347,508,623	342,864,353
DETAILS OF WRITE-INS		
2501. Pooled general expenses payable	2,055,801	1,833,022
2502. Obligations in pools and associations	70,650	69,769
2503. Low income housing obligations	59,861	59,861
2598. Summary of remaining write-ins for Line 25 from overflow page	137,128	121,732
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,323,441	2,084,384
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 27,654,335)	27,102,592	25,425,346	34,419,501
1.2 Assumed (written \$ 101,247,384)	100,303,545	93,737,356	132,711,459
1.3 Ceded (written \$ 28,107,706)	27,525,599	25,800,313	34,906,307
1.4 Net (written \$ 100,794,012)	99,880,539	93,362,390	132,224,653
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 55,815,079):			
2.1 Direct	11,176,543	14,267,052	16,247,387
2.2 Assumed	54,270,094	53,093,008	69,881,886
2.3 Ceded	11,571,154	14,413,358	16,442,509
2.4 Net	53,875,484	52,946,701	69,686,764
3. Loss adjustment expenses incurred	13,278,922	11,867,466	14,893,378
4. Other underwriting expenses incurred	37,759,958	33,913,631	49,046,862
5. Aggregate write-ins for underwriting deductions		(153)	(167)
6. Total underwriting deductions (Lines 2 through 5)	104,914,364	98,727,645	133,626,836
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(5,033,825)	(5,365,256)	(1,402,183)
INVESTMENT INCOME			
9. Net investment income earned	4,782,961	4,462,272	6,693,028
10. Net realized capital gains (losses) less capital gains tax of \$ 908,045	1,056,904	2,660,886	2,905,954
11. Net investment gain (loss) (Lines 9 + 10)	5,839,865	7,123,158	9,598,982
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 3,343 amount charged off \$ 158,957)	(155,614)	(101,672)	(152,101)
13. Finance and service charges not included in premiums	830,821	547,099	1,333,667
14. Aggregate write-ins for miscellaneous income	(2,801)	26,175	33,631
15. Total other income (Lines 12 through 14)	672,406	471,602	1,215,198
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,478,446	2,229,505	9,411,996
17. Dividends to policyholders	584,680	724,482	954,479
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	893,765	1,505,023	8,457,517
19. Federal and foreign income taxes incurred	(571,003)	(1,101,204)	143,348
20. Net income (Line 18 minus Line 19)(to Line 22)	1,464,768	2,606,227	8,314,169
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	146,233,647	140,916,547	140,916,547
22. Net income (from Line 20)	1,464,768	2,606,227	8,314,169
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ (1,289,299)	(2,624,254)	(662,794)	(2,204,485)
25. Change in net unrealized foreign exchange capital gain (loss)	(45,285)	(93,780)	(132,551)
26. Change in net deferred income tax	237,868	(384,823)	(1,169,458)
27. Change in nonadmitted assets	241,729	55,349	218,490
28. Change in provision for reinsurance		200,000	290,934
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	(106,743)		
38. Change in surplus as regards policyholders (Lines 22 through 37)	(831,917)	1,720,180	5,317,099
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	145,401,730	142,636,727	146,233,647
DETAILS OF WRITE-INS			
0501. Change in premium deficiency reserve		(153)	(167)
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)		(153)	(167)
1401. Miscellaneous income or expense	4,407	26,571	34,078
1402. Penalties and assessments	(29)	(550)	(600)
1403. Gain / (loss) on sale of assets other than securities	(7,179)	154	154
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(2,801)	26,175	33,631
3701. Prior period income/(expense) adjustment	(106,743)		
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(106,743)		

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	98,511,967	93,564,336	132,544,727
2. Net investment income	5,839,618	5,392,735	7,973,563
3. Miscellaneous income	672,406	471,602	1,215,198
4. Total (Lines 1 to 3)	105,023,991	99,428,673	141,733,487
5. Benefit and loss related payments	51,497,361	51,846,428	67,749,135
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	51,525,510	46,321,251	64,241,797
8. Dividends paid to policyholders	757,835	883,020	1,144,043
9. Federal and foreign income taxes paid (recovered) net of \$639,195 tax on capital gains (losses)	943,989	917,693	1,272,205
10. Total (Lines 5 through 9)	104,724,695	99,968,392	134,407,179
11. Net cash from operations (Line 4 minus Line 10)	299,296	(539,719)	7,326,307
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	31,780,257	15,402,516	24,306,430
12.2 Stocks	4,896,506	13,391,126	15,061,055
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	896,174	1,438,964	1,907,173
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	9,269	129,698	125,790
12.8 Total investment proceeds (Lines 12.1 to 12.7)	37,582,206	30,362,304	41,400,448
13. Cost of investments acquired (long-term only):			
13.1 Bonds	30,236,551	22,536,018	32,471,892
13.2 Stocks	2,154,642	10,715,966	12,618,015
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	3,816,002	1,282,930	2,064,713
13.6 Miscellaneous applications	(346,054)	(181,020)	(156,372)
13.7 Total investments acquired (Lines 13.1 to 13.6)	35,861,141	34,353,894	46,998,248
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,721,065	(3,991,590)	(5,597,800)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	566,621	3,355,426	974,258
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	566,621	3,355,426	974,258
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,586,983	(1,175,883)	2,702,765
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	6,290,830	3,588,065	3,588,065
19.2 End of period (Line 18 plus Line 19.1)	8,877,813	2,412,182	6,290,830

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

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY
NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>Period Ended September 30, 2015</u>	<u>Period Ended December 31, 2014</u>
(1) Motorists Commercial Mutual Insurance Company state basis	Ohio	1,464,768	8,314,169
(2) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP	Ohio	1,464,768	8,314,169
<u>Surplus</u>			
(5) Motorists Commercial Mutual Insurance Company state basis	Ohio	145,401,730	146,233,647
(6) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP	Ohio	145,401,730	146,233,647

B. Use of Estimates in the Preparation of the Financial Statements
There were not any significant changes since last year end.

C. Accounting Policy
There were not any significant changes since last year end.

2. Accounting Changes and Corrections of Errors

During 2015, Wilson Mutual Insurance Company, an intercompany reinsurance pool participant, discovered it had not recorded its 2010 - 2013 participation in the Wisconsin Insurance Plan for \$602,782 as of December 31, 2014. Motorists Commercial Mutual Insurance Company's pool share of the prior period equity adjustment, \$106,743, is reflected as an aggregate write-in for gains and losses in surplus (Page 4, column 1, line 37).

3. Business Combinations and Goodwill

There were not any significant changes since last year end.

4. Discontinued Operations

There were not any significant changes since last year end.

5. Investments

A., B., C., F., G., & H.
There were not any significant changes since last year end.

D. Loan-Backed Securities

- 1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from market data vendors or broker dealer values.
- 2) The company did not hold any loan-backed securities with other-than-temporary recognized losses.
- 3) The company did not hold any loan-backed securities with current year other-than-temporary recognized losses.
- 4) The financial impact of the company's impaired securities (fair value is less than cost or amortized cost) for which other-than temporary impairments have 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) is listed below.

a. The aggregate amount of unrealized losses:

- | | | |
|----|---------------------|--------|
| 1. | Less than 12 months | 36,431 |
| 2. | 12 months or longer | 57,650 |

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

- | | | |
|----|---------------------|-----------|
| 1. | Less than 12 months | 5,257,774 |
| 2. | 12 months or longer | 3,781,405 |

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

E. Repurchase Agreements and / or Securities Lending Transactions

- 3) Collateral Received
 - b. The fair value of collateral received was \$579,043.

I. Working Capital Finance Investments
The company did not hold any working capital finance investments.

6. Joint Ventures, Partnerships and Limited Liability Companies

There were not any significant changes since last year end.

7. Investment Income

There were not any significant changes since last year end.

8. Derivative Instruments

There were not any significant changes since last year end.

9. Income Taxes

There were not any significant changes since last year end.

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY
NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

There were not any significant changes since last year end.

11. Debt

The company did not have any capital notes or other debt obligations outstanding during the periods reported. The company was not party to any Federal Home Loan Bank (FHLB) agreements during the periods reported.

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

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

14. Contingencies

There were not any significant changes since last year end.

15. Leases

There were not any significant changes since last year end.

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

There were not any significant changes since last year end.

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

B. Transfer and Servicing of Financial Assets

2) The company did not have any servicing assets or servicing liabilities to disclose for the periods reported.

4) The company did not securitize any financial assets during the periods reported.

C. Wash Sales

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

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

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

20. Fair Value Measurements

A. Fair Value Hierarchy

1) Information regarding assets measured at fair value on a recurring basis is provided below.

Description for each class of asset or liability	Fair Value Measurements at September 30, 2015			Total
	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	
Assets at fair value				
Perpetual Preferred stock				
Industrial and Misc Parents, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	38,886,325	-	41,702	38,928,027
Parents, Subsidiaries and Affiliates	-	-	17,284,826	17,284,826
Total Common Stocks	38,886,325	-	17,326,527	56,212,853
Other invested assets	-	-	23,988,036	23,988,036
Total assets at fair value	38,886,325	-	41,314,563	80,200,888

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY
NOTES TO FINANCIAL STATEMENTS

2) Information regarding assets measured at fair value on a recurring basis using significant unobservable inputs (Level 3) is provided below.

	Ending balance at June 30, 2015	Transfers into Level 3	Transfers out of Level 3	Total gains or losses included in Net Income (realized)	Total gains or losses included in Surplus (unrealized)	Purchases	Issuances	Sales	Settlements	Ending balance at September 30, 2015
(a)										
Preferred Stock	-	-	-	-	-	-	-	-	-	-
Fixed Maturities	162	-	-	-	-	-	(162)	-	-	-
Common Stock										
Industrial and Misc	41,540	-	-	-	-	-	162	-	-	41,702
Parents, Subsidiaries and Affiliates	17,569,226	-	-	-	(284,401)	-	-	-	-	17,284,826
Other Invested Assets	24,494,468	-	-	1,537	(672,742)	327,002	-	(162,230)	-	23,988,036
Total Assets	42,105,395	-	-	1,537	(957,142)	327,002	1	(162,230)	-	41,314,563
(b)										
Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	-	-	-	-	-	-	-	-	-	-

3) The company did not recognize any transfers into or out of the Level 3 classification during the reporting period. The company's policy is to recognize transfers of this nature on the actual date of the event or change in circumstances that caused the transfer.

4) The company valued common stocks using the equity method. Other invested assets were valued using equity statements from the respective fund managers.

5) The company does not hold any derivative assets or liabilities.

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

C. Fair Value Measurement

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	182,793,551	177,942,986 [¶]	-	182,793,551 [¶]	-	-
Common Stock	56,212,853	56,212,853 [¶]	38,886,325	-	17,326,527	-
Other Invested Assets	24,783,498	24,783,498	-	-	23,988,036	795,462
	263,789,901	258,939,337	38,886,325	182,793,551	41,314,563	795,462

D. Not Practicable to Estimate Fair Value

	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Low Income Housing	795,462	n/a	n/a	Asset is not a marketable financial instrument

21. **Other Items**

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

There were not any significant changes since last year end.

G. Offsetting and Netting of Assets and Liabilities

The company did not have any offsetting and netting of assets and liabilities.

22. **Events Subsequent**

There were not any significant changes since last year end.

23. **Reinsurance**

There were not any significant changes since last year end.

24. **Retrospectively Rated Contracts & Contracts Subject to Redetermination**

There were not any significant changes since last year end.

25. **Change in Incurred Losses and Loss Adjustment Expenses**

Reserves for the company's incurred losses and loss adjustment expenses (after intercompany pooling) attributable to insured events of prior years reflect favorable development totaling \$2,729,855. The development can be attributed primarily to the re-estimation of unpaid losses and loss adjustment expenses in the other liability, workers' compensation, private passenger auto liability, products liability, and auto physical damage lines of business. The favorable development in these lines was partially offset by further losses in the commercial auto liability, homeowners, and commercial multiple peril lines of business. The changes reflected in these lines were generally the result of recent development trends. Since the company did not have any retrospectively rated contracts in place during the periods reported, there were not any premium adjustments made as a result of this loss and loss adjustment expense development.

26. **Intercompany Pooling Arrangements**

There were not any significant changes since last year end.

27. **Structured Settlements**

There were not any significant changes since last year end.

28. **Health Care Receivables**

There were not any significant changes since last year end.

29. **Participating Policies**

There were not any significant changes since last year end.

30. **Premium Deficiency Reserves**

There were not any significant changes since last year end.

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY
NOTES TO FINANCIAL STATEMENTS

31. **High Deductibles**

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

33. **Asbestos/Environmental Reserves**

There were not any significant changes since last year end.

34. **Subscriber Savings Accounts**

There were not any significant changes since last year end.

35. **Multiple Peril Crop Insurance**

There were not any significant changes since last year end.

36. **Financial Guaranty Insurance**

The company did not write financial guaranty insurance during the periods reported.

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.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/07/2014
- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No []
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$0
13. Amount of real estate and mortgages held in short-term investments: \$0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No []
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 17,004,905 | \$ 17,284,826 |
| 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) | \$ 17,004,905 | \$ 17,284,826 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []
- If no, attach a description with this statement.

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY
GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- | | | |
|--|----------|---------|
| 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | \$ | 579,043 |
| 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | \$ | 579,043 |
| 16.3 Total payable for securities lending reported on the liability page | \$ | 579,043 |

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

17.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
110638	Diamond Hill Capital Management	325 John H McConnell Blvd, Suite #200, Columbus, OH 43215
105900	General Re-New England Asset Management, Inc.	74 Batterson Park Rd, Pondview Corporate Center, Farmington, CT 06032
105780	Northern Trust Investments, N.A.	50 South La Salle Street, Chicago, IL 60603
109846	HarbourVest	One Financial Center, Floor #44, Boston, MA 02111
115443	Park Street	One Federal Street, 24th Floor, Boston, MA 02110
153966	Crescent Capital Group, LP	11100 Santa Monica Blvd, Suite #2000, Los Angeles, CA 90025
38642	BNY Mellon Alternative Investment Services	101 Barclay Street, 20th Floor West, New York, NY 10286
109358	Adams Street Partners, LLC	One North Wacker Dr, Suite #2200, Chicago, IL 60606

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
TOTAL										

5. Operating Percentages:

5.1 A&H loss percent 27.498 %

5.2 A&H cost containment percent 0.000 %

5.3 A&H expense percent excluding cost containment expenses 286.990 %

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

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

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

6.4 If yes, please provide the balance of the funds administered as of the reporting date \$.....

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
.00000	AA-1340004	All Other Insurers R+V Versicherung AG	.DEU	Unauthorized		

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

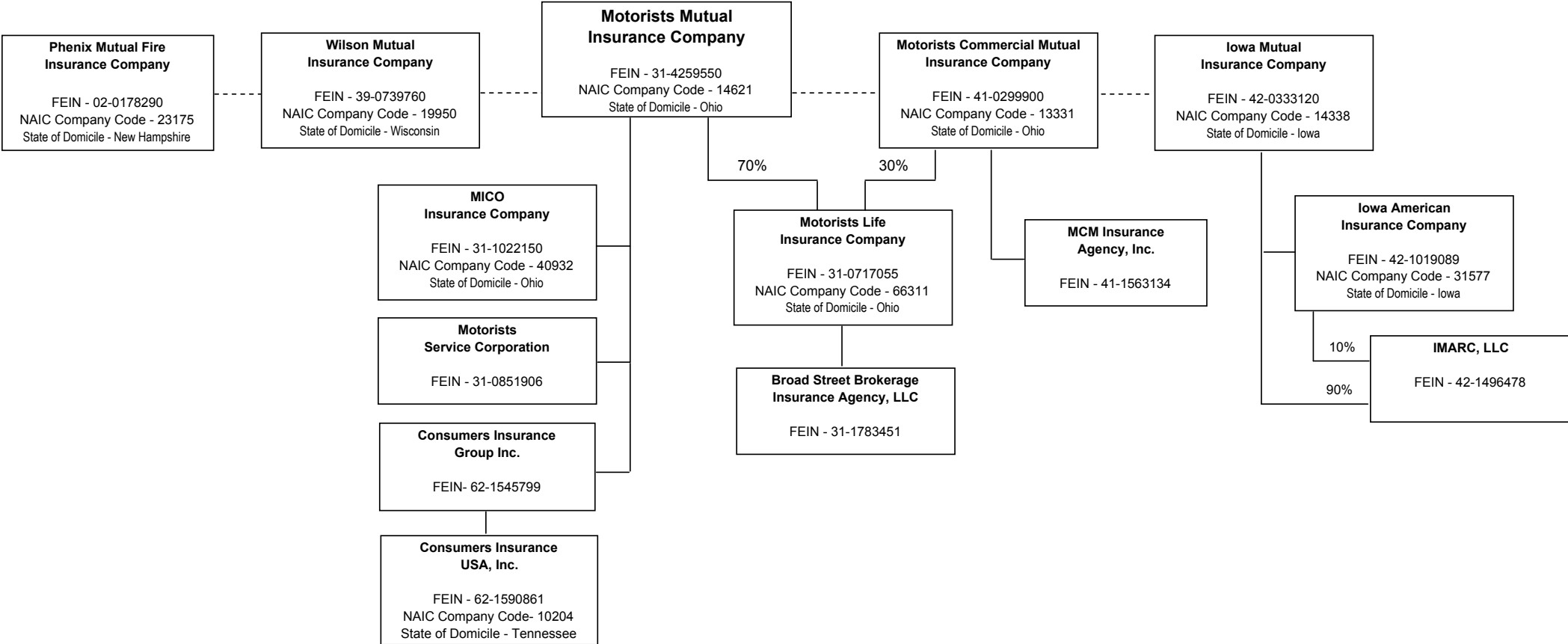
	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, etc.	Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1. Alabama AL	N			9,617	17,364	651,992	626,512
2. Alaska AK	N			147	365,913	784	147,693
3. Arizona AZ	L			381,398	4,252,472	154,791	113,441
4. Arkansas AR	N						
5. California CA	L		1,382	888,299	891,987	4,406,626	5,819,369
6. Colorado CO	L	34,604	972	168,487	261,312	182,421	1,372,555
7. Connecticut CT	L			666,491	345,231	1,758,041	2,335,962
8. Delaware DE	L			361	4,489	1,484,233	1,464,778
9. District of Columbia DC	L						
10. Florida FL	N			26,707	31,098	213,974	189,237
11. Georgia GA	L			(3,600)	11,303	121,987	110,855
12. Hawaii HI	N						
13. Idaho ID	L	315	315	(2,120)	(1,703)	52,408	47,215
14. Illinois IL	L	2,536,392	2,643,305	1,520,462	1,646,452	6,384,566	6,651,421
15. Indiana IN	L	746,720	791,586	224,784	31,159	1,428,895	838,789
16. Iowa IA	L	2,716,229	2,672,167	1,394,167	2,313,834	2,096,106	2,627,191
17. Kansas KS	L	1,875	1,876	15,400		336	327
18. Kentucky KY	L	1,369,777	1,464,974	739,541	699,373	1,284,987	1,971,330
19. Louisiana LA	N	138	413	11,587	13,189	705,826	1,002,796
20. Maine ME	L	903,559	779,693	194,539	116,770	782,244	666,284
21. Maryland MD	L	9,428	7,974	119,000	117,725	64,925	487,256
22. Massachusetts MA	L	3,156,587	3,179,097	2,847,900	1,717,576	2,714,138	2,151,201
23. Michigan MI	L	2,457,536	2,280,779	1,364,530	1,574,786	1,342,072	2,714,655
24. Minnesota MN	L	1,342,744	1,396,674	608,335	408,944	4,525,947	4,307,167
25. Mississippi MS	N					6	83
26. Missouri MO	L	11,813	15,552	2,078		17,630	27,392
27. Montana MT	N			13,149	12,732	128,311	107,591
28. Nebraska NE	L	1,417,123	771,257	193,505	435,975	581,798	387,295
29. Nevada NV	L			(1,345)	(2,335)	45,504	570,929
30. New Hampshire NH	L	1,644,335	1,800,732	411,038	293,839	2,158,451	2,341,576
31. New Jersey NJ	L		(500)	145,097	875,811	716,076	1,598,491
32. New Mexico NM	L			160,000	160,000	1,502	5,625
33. New York NY	L	8,831	14,389	861,697	605,906	3,769,232	4,497,853
34. North Carolina NC	L	18,446	11,416	4,643		4,331	3,437
35. North Dakota ND	L					111	925
36. Ohio OH	L	2,670,332	2,717,754	1,495,732	894,232	1,219,185	2,071,703
37. Oklahoma OK	L		3,231			504	613
38. Oregon OR	L			223,236	93,923	1,890,659	2,853,280
39. Pennsylvania PA	L	1,307,353	1,695,686	520,536	869,705	3,210,143	2,221,899
40. Rhode Island RI	L	244,017	288,873	154,934	151,129	194,030	303,656
41. South Carolina SC	L	180,062	179,629	11,924	8,989	75,158	46,280
42. South Dakota SD	L	33,401	31,571	33,595	32,612	387,507	200,571
43. Tennessee TN	L	18,564	15,819		(161)	7,804	5,708
44. Texas TX	L	938,455	1,018,122	5,338	107,672	5,278,631	6,287,398
45. Utah UT	L			11,500		8,904	3,719
46. Vermont VT	L	506,896	544,366	96,191	2,524,810	388,756	202,264
47. Virginia VA	L	3,749	3,749	22,615	25,761	595,424	633,246
48. Washington WA	L	366	365	1,929	(2,761)	540,373	613,501
49. West Virginia WV	L	292,791	264,928	96,942	24,337	270,451	101,052
50. Wisconsin WI	L	3,081,897	2,642,764	1,101,222	878,387	4,237,582	4,192,420
51. Wyoming WY	L					12	22
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX						
59. Totals	(a) 43	27,654,335	27,240,910	16,581,586	22,809,840	56,085,375	64,924,562
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

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



STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
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)	*
			31-1783451				Broad Street Brokerage Insurance Agency, LLC	OH	NIA	Motorists Life Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
.0291	Motorists Insurance Group	10204	62-1545799				Consumers Insurance Group, Inc.	TN	NIA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
			62-1590861				Consumers Insurance USA, Inc.	TN	IA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
			42-1496478				IMARC, LLC	IA	NIA	Iowa Mutual Insurance Company	Ownership	90.000	Motorists Mutual Insurance Company	2
.0291	Motorists Insurance Group	31577	42-1019089				Iowa American Insurance Company	IA	IA	Iowa Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
.0291	Motorists Insurance Group	14338	42-0333120				Iowa Mutual Insurance Company	IA	IA				Motorists Mutual Insurance Company	1
			41-1563134				MCM Insurance Agency, Inc.	MN	DS	Motorists Commercial Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
.0291	Motorists Insurance Group	40932	31-1022150				MICO Insurance Company	OH	IA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
			41-0299900				Motorists Commercial Mutual Insurance Company	OH	RE				Motorists Mutual Insurance Company	1
.0291	Motorists Insurance Group	13331	31-0717055				Motorists Life Insurance Company	OH	DS	Motorists Mutual Insurance Company	Ownership	70.000	Motorists Mutual Insurance Company	2
.0291	Motorists Insurance Group	66311	31-4259550				Motorists Mutual Insurance Company	OH	IA					
			31-0851906				Motorists Service Corporation	OH	NIA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
.0291	Motorists Insurance Group	23175	02-0178290				Phenix Mutual Fire Insurance Company	NH	IA				Motorists Mutual Insurance Company	1
.0291	Motorists Insurance Group	19950	39-0739760				Wilson Mutual Insurance Company	WI	IA				Motorists Mutual Insurance Company	1

Asterisk	Explanation
1	The company is a mutual property/casualty insurer and an affiliate of The Motorists Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of The Group through an interlocking board of directors.
2	The entity in Column 8 is a subsidiary of an insurer that is an affiliate of The Motorists Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of The Group through an interlocking board of directors.

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire				
2. Allied Lines				
3. Farmowners multiple peril				
4. Homeowners multiple peril		3,851		38.7
5. Commercial multiple peril	5,345,103	4,104,547	76.8	22.3
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine	2,018,327	427,722	21.2	6.5
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims-made				
12. Earthquake	23,705			
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health	2,514	691	27.5	(16.3)
16. Workers' compensation	807,857	605,855	75.0	25.9
17.1 Other liability - occurrence	4,362,123	(208,577)	(4.8)	86.0
17.2 Other liability - claims-made				
17.3 Excess workers' compensation				
18.1 Products liability - occurrence	587,418	(556,195)	(94.7)	405.7
18.2 Products liability - claims-made				
19.1,19.2 Private passenger auto liability				
19.3,19.4 Commercial auto liability	8,886,248	3,934,704	44.3	32.7
21. Auto physical damage	4,223,636	2,768,607	65.6	111.3
22. Aircraft (all perils)				
23. Fidelity		(1,612)		
24. Surety	123	76,217	61,995.3	(133.7)
26. Burglary and theft	353,857	(941)	(0.3)	7.8
27. Boiler and machinery	491,681	21,674	4.4	20.9
28. Credit				
29. International				
30. Warranty				
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business				
35. Totals	27,102,592	11,176,543	41.2	56.1
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire			
2. Allied Lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	1,594,642	5,484,865	5,135,874
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	583,900	2,098,507	2,071,431
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims-made			
12. Earthquake	5,006	23,803	30,952
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health	243	2,402	2,920
16. Workers' compensation	303,151	771,885	869,409
17.1 Other liability - occurrence	1,367,671	4,653,189	4,681,405
17.2 Other liability - claims-made			
17.3 Excess workers' compensation			
18.1 Products liability - occurrence	156,740	671,521	619,160
18.2 Products liability - claims-made			
19.1,19.2 Private passenger auto liability			
19.3,19.4 Commercial auto liability	2,860,869	9,104,626	8,918,079
21. Auto physical damage	1,281,651	3,971,244	4,072,987
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			(800)
26. Burglary and theft	123,045	373,725	372,702
27. Boiler and machinery	134,613	498,568	466,791
28. Credit			
29. International			
30. Warranty			
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business			
35. Totals	8,411,531	27,654,335	27,240,910
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page			
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2012 + Prior	20,335	22,386	42,721	7,583	223	7,805	13,847	1,609	17,879	33,335	1,094	(2,674)	(1,581)
2. 2013	8,793	9,750	18,543	4,527	150	4,677	5,950	935	6,604	13,489	1,684	(2,060)	(376)
3. Subtotals 2013 + Prior	29,128	32,136	61,264	12,110	373	12,483	19,796	2,544	24,484	46,824	2,778	(4,735)	(1,957)
4. 2014	13,619	19,430	33,049	12,338	1,527	13,865	6,062	1,093	11,148	18,303	4,781	(5,662)	(881)
5. Subtotals 2014 + Prior	42,747	51,566	94,313	24,448	1,900	26,348	25,858	3,637	35,632	65,127	7,559	(10,397)	(2,838)
6. 2015	XXX	XXX	XXX	XXX	36,903	36,903	XXX	16,071	17,018	33,089	XXX	XXX	XXX
7. Totals	42,747	51,566	94,313	24,448	38,803	63,251	25,858	19,708	52,650	98,217	7,559	(10,397)	(2,838)
8. Prior Year-End Surplus As Regards Policyholders	146,234										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 17.7	2. (20.2)	3. (3.0)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.9)

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

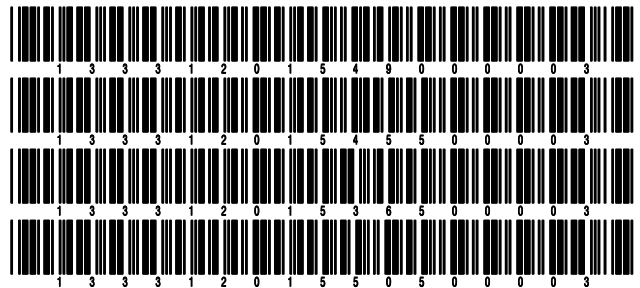
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

- 1.
- 2.
- 3.
- 4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid expenses	99,384	99,384		
2505. Automobiles	44,368	44,368		
2506. Assessments paid in advance	9,566	9,566		
2507. Miscellaneous receivables	1,542	1,542		
2508. Employee advances	1,298	1,298		
2597. Summary of remaining write-ins for Line 25 from overflow page	156,158	156,158		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Reinsurance assumed overhead payable	52,506	87,465
2505. Miscellaneous payable to agent	39,088	
2506. Policy refunds	14,541	
2507. Escheatable funds	13,241	11,948
2508. State surcharges payable	12,723	16,950
2509. Miscellaneous liabilities	5,030	5,369
2597. Summary of remaining write-ins for Line 25 from overflow page	137,128	121,732

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	22,592,991	23,427,646
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	3,816,002	2,064,713
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(528,195)	(666,066)
6. Total gain (loss) on disposals	(155,843)	(193,579)
7. Deduct amounts received on disposals	896,174	1,907,173
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value	(45,285)	(132,551)
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)	24,783,498	22,592,991
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	24,783,498	22,592,991

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	240,628,654	233,682,594
2. Cost of bonds and stocks acquired	34,077,734	45,089,906
3. Accrual of discount	98,781	84,423
4. Unrealized valuation increase (decrease)	(3,385,359)	(2,061,912)
5. Total gain (loss) on disposals	2,120,539	4,623,193
6. Deduct consideration for bonds and stocks disposed of	38,363,305	39,367,484
7. Deduct amortization of premium	1,021,206	1,422,066
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)	234,155,839	240,628,654
11. Deduct total nonadmitted amounts	93,354	97,206
12. Statement value at end of current period (Line 10 minus Line 11)	234,062,485	240,531,449

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	173,443,790	16,381,418	17,353,463	(163,123)	172,516,787	173,443,790	172,308,622	175,602,745
2. NAIC 2 (a)	11,096,383	1,467,593		(7,791)	10,093,385	11,096,383	12,556,185	10,437,069
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	184,540,173	17,849,011	17,353,463	(170,914)	182,610,172	184,540,173	184,864,807	186,039,814
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	184,540,173	17,849,011	17,353,463	(170,914)	182,610,172	184,540,173	184,864,807	186,039,814

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

S102

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	6,921,821	XXX	6,921,821	442	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,311,217	2,009,810
2. Cost of short-term investments acquired	58,886,986	78,627,353
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	58,276,383	74,325,946
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)	6,921,821	6,311,217
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	6,921,821	6,311,217

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule E - Verification - Cash Equivalents

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

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

N O N E

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

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	Location		5 Name of Vendor or General Partner	6 NAIC Designation	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
		3 City	4 State									
Joint Venture Interests - Other - Unaffiliated												
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners		02/15/2012			168,709		1,996,400	0.510
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest		05/02/2007	3		15,793		31,255	0.370
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest		12/21/2011	3		75,000		1,672,500	0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest		12/21/2011	2		(47,500)		317,500	0.200
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest		12/21/2011	1		115,000		510,000	0.130
2199999. Joint Venture Interests - Other - Unaffiliated									327,002		4,527,655	XXX
4499999. Total - Unaffiliated									327,002		4,527,655	XXX
4599999. Total - Affiliated												XXX
4699999 - Totals									327,002		4,527,655	XXX

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	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
Joint Venture Interests - Other - Unaffiliated																			
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	03/29/2007	07/10/2015	325,121							(33,410)	(33,410)	(3,278)		(3,278)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	09/30/2015	1,905,021							60,679	60,679				
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	09/30/2015	291,269							(23,900)	(23,900)				
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	09/30/2015	459,202							3,719	3,719				
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	09/21/2015	674,926							42,669	42,669	(9,343)		(9,343)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	09/30/2015	987,492							51,332	51,332				
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	09/30/2015	176,703							(1,832)	(1,832)				
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	09/30/2015	874,850							17,973	17,973				
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	09/29/2015	905,162							45,000	45,000				
2199999. Joint Venture Interests - Other - Unaffiliated							6,599,746							162,230	162,230	(12,620)		(12,620)	
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	09/30/2015	917,802											(82,251)	(82,251)
3999999. All Other Low Income Housing Tax Credit - Unaffiliated							917,802											(82,251)	(82,251)
4499999. Total - Unaffiliated							7,517,548							162,230	162,230	(12,620)		(82,251)	(94,871)
4599999. Total - Affiliated																			
4699999 - Totals							7,517,548							162,230	162,230	(12,620)		(82,251)	(94,871)

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the 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 or Market Indicator (a)
Bonds - U.S. Governments									
912810-QV-3	TSY INFL IX N/B		08/07/2015	BNP PARIBAS SECURITIES CORP./FIXED INCOM		108,356	115,884	423	1
912828-B2-5	TSY INFL IX N/B		08/07/2015	BNP PARIBAS SECURITIES CORP./FIXED INCOM		524,699	510,000	230	1
912828-XL-9	TSY INFL IX N/B		08/07/2015	BNP PARIBAS SECURITIES CORP./FIXED INCOM		386,242	390,000	104	1
0599999. Subtotal - Bonds - U.S. Governments						1,019,298	1,015,884	756	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
199492-PD-5	COLUMBUS-A		08/20/2015	MERRILL LYNCH PIERCE FENNER		238,727	225,000	300	1FE
368079-GF-0	GAVILAN CMNTY CLG-REF		07/29/2015	Piper Jaffray Co.		172,983	150,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						411,710	375,000	300	XXX
Bonds - U.S. Special Revenues									
162393-FV-9	CHATTANOOGA ELEC-C		07/23/2015	MERRILL LYNCH PIERCE FENNER		284,908	250,000		1FE
447168-KL-8	HUNTSVILLE WTR-WTS		08/19/2015	Piper Jaffray Co.		157,875	150,000	333	1FE
58333P-R7-5	MIAMI-DADE AVIATION-A		09/03/2015	VARIOUS		509,659	475,000	1,483	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						952,441	875,000	1,816	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
151020-AS-3	CELGENE CORP		09/29/2015	VARIOUS		994,905	1,000,000	2,691	2FE
494550-AT-3	KINDER MORGAN ENER PART		09/02/2015	MORGAN STANLEY CO		230,098	250,000	6,968	2FE
887317-AW-5	TIME WARNER INC		07/27/2015	Citigroup (SSB)		242,590	250,000	1,400	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,467,593	1,500,000	11,059	XXX
8399997. Total - Bonds - Part 3						3,851,042	3,765,884	13,931	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,851,042	3,765,884	13,931	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
001204-10-6	AGL RESOURCES INC		08/26/2015	ITG INC	20,000	1,215			L
00206R-10-2	AT&T INC		07/27/2015	CORPORATE ACTION	529,760	8,586			L
013817-10-1	ALCOA INC		08/26/2015	ITG INC	335,000	2,744			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		08/26/2015	ITG INC	20,000	5,063			L
02376R-10-2	AMERICAN AIRLINES GROUP INC		07/16/2015	ITG INC	230,000	9,522			L
037411-10-5	APACHE CORP		07/16/2015	ITG INC	215,000	11,326			L
07177M-10-3	BAXALTA INC		07/17/2015	VARIOUS	2,315,000	49,534			L
071813-10-9	BAXTER INTERNATIONAL INC		07/01/2015	CORPORATE ACTION	2,145,000	51,751			L
099724-10-6	BORGWARNER INC		09/21/2015	VARIOUS	2,245,000	101,005			L
111320-10-7	BROADCOM CORP-CL A		08/26/2015	ITG INC	35,000	1,723			L
141624-10-6	CARE CAPITAL PROPERTIES INC		09/01/2015	VARIOUS	56,250	1,505			L
156700-10-6	CENTURYLINK INC		07/16/2015	ITG INC	250,000	7,625			L
16117M-30-5	CHARTER COMMUNICATION-A		07/08/2015	JONESTRADING INSTITUTIONAL SER	335,000	58,151			L
163851-10-8	CHEMOURS CO/THE		07/01/2015	CORPORATE ACTION	103,000	1,021			L
171798-10-1	CIMAREX ENERGY CO		08/11/2015	VARIOUS	200,000	21,676			L
189754-10-4	COACH INC		08/26/2015	ITG INC	145,000	4,205			L
198280-10-9	COLUMBIA PIPELINE GROUP		07/02/2015	CORPORATE ACTION	250,000	1,716			L
200340-10-7	COMERICA INC		08/26/2015	ITG INC	100,000	4,147			L
20825C-10-4	CONOCOPHILLIPS		08/26/2015	ITG INC	100,000	4,287			L
20854P-10-9	CONSOL ENERGY INC		08/26/2015	ITG INC	140,000	1,708			L
25271C-10-2	DIAMOND OFFSHORE DRILLING		07/16/2015	ITG INC	40,000	976			L
256746-10-8	DOLLAR TREE INC		07/06/2015	CORPORATE ACTION	7,452	597			L
263534-10-9	DU PONT (E. I.) DE NEMOURS		07/01/2015	CORPORATE ACTION	515,000	19,386			L
26875P-10-1	EOG RESOURCES INC		08/11/2015	VARIOUS	670,000	50,342			L
278642-10-3	EBAY INC		07/20/2015	CORPORATE ACTION	570,000	4,149			L
29444U-70-0	EQUINIX INC		08/26/2015	ITG INC	20,000	5,104			L
30231G-10-2	EXXON MOBIL CORP		08/26/2015	ITG INC	75,000	5,358			L
336433-10-7	FIRST SOLAR INC		08/26/2015	ITG INC	45,000	2,038			L
369604-10-3	GENERAL ELECTRIC CO		08/26/2015	ITG INC	80,000	1,888			L
37045V-10-0	GENERAL MOTORS CO		08/26/2015	ITG INC	130,000	3,584			L
410345-10-2	HANESBRANDS INC		08/26/2015	ITG INC	90,000	2,593			L
443683-10-7	HUDSON CITY BANDCORP INC		08/26/2015	ITG INC	290,000	2,618			L
482480-10-0	KLA-TENCOR CORP		08/26/2015	ITG INC	85,000	4,011			L

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
494568-10-1	KINDER MORGAN INC		.08/26/2015	ITG INC	135.000	4.066			
500754-10-6	KRAFT HEINZ CO/THE		.08/01/2015	VARIOUS	287.000	10.728			
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		.08/26/2015	ITG INC	55.000	2.417			
535678-10-6	LINEAR TECHNOLOGY CORP		.08/24/2015	JP MORGAN SECURITIES INC.	885.000	35.288			
540424-10-8	LOEWS CORP		.08/21/2015	VARIOUS	2,745.000	103.032			
565849-10-6	MARATHON OIL CORP		.07/16/2015	ITG INC	160.000	3.885			
574599-10-6	MASCO CORP		.07/01/2015	CORPORATE ACTION	240.000	4.526			
585017-10-4	MICROCHIP TECHNOLOGY INC		.08/26/2015	ITG INC	85.000	3.426			
61174X-10-9	MONSTER BEVERAGE CORP		.08/26/2015	ITG INC	15.000	2.050			
61945C-10-3	MOSAIC CO/THE		.08/26/2015	ITG INC	115.000	4.438			
64110D-10-4	NETAPP INC		.08/26/2015	ITG INC	85.000	2.554			
68473P-10-5	NISOURCE INC		.07/02/2015	CORPORATE ACTION	250.000	1.027			
690768-40-3	OWENS-ILLINOIS INC		.07/16/2015	ITG INC	95.000	2.117			
70450Y-10-3	PAYPAL HOLDINGS INC		.07/20/2015	CORPORATE ACTION	570.000	6.000			
723787-10-7	PIONEER NATURAL RESOURCES CO		.08/26/2015	ITG INC	20.000	2.149			
740189-10-5	PRECISION CASTPARTS CORP		.08/04/2015	VARIOUS	540.000	104.686			
74736K-10-1	QORVO INC		.07/16/2015	ITG INC	40.000	3.210			
78440X-10-1	SL GREEN REALTY CORP		.08/26/2015	ITG INC	55.000	5.671			
89055F-10-3	TOPBUILD CORP		.07/01/2015	CORPORATE ACTION	26.667	.584			
911312-10-6	UNITED PARCEL SERVICE-CL B		.08/24/2015	VARIOUS	485.000	46.699			
92276F-10-0	VENTAS INC		.09/01/2015	VARIOUS	225.000	10.310			
92343V-10-4	VERIZON COMMUNICATIONS INC		.08/26/2015	ITG INC	135.000	6.003			
92939U-10-6	WEC ENERGY GROUP INC		.07/01/2015	Adjustment	0.000	(.331)			
96145D-10-5	WESTROCK CO		.07/16/2015	ITG INC	55.000	3.428			
930401-10-6	ENDO INTERNATIONAL PLC	R	.08/26/2015	ITG INC	85.000	6.800			
93157S-10-6	ENSCO PLC-CL A	R	.07/16/2015	ITG INC	90.000	1.830			
95960L-10-3	MEDTRONIC PLC	R	.08/26/2015	ITG INC	70.000	5.001			
960754-10-1	MICHAEL KORS HOLDINGS LTD	R	.07/16/2015	ITG INC	110.000	4.539			
981276-10-0	SIGNET JEWELERS LTD	R	.08/26/2015	ITG INC	10.000	1.191			
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		.08/26/2015	ITG INC	55.000	4.720			
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					843.191	XXX		XXX
Common Stocks - Money Market Mutual Funds									
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		.09/29/2015	Direct	72,138.330	72.138			V
9399999	Subtotal - Common Stocks - Money Market Mutual Funds					72.138	XXX		XXX
9799997	Total - Common Stocks - Part 3					915.330	XXX		XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					915.330	XXX		XXX
9899999	Total - Preferred and Common Stocks					915.330	XXX		XXX
9999999	Totals					4,766.371	XXX	13.931	XXX

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

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the 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	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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 or Market Indicator (a)	
Bonds - U.S. Governments																						
362905-RR-4	RMBS - GN 616196		09/15/2015	Direct		6,338	6,338	6,608	6,558		(220)		(220)		6,338				234	01/15/2024	1	
362963-E3-5	RMBS - GN 699554		09/15/2015	Direct		13,000	13,000	12,860	12,860		135		135		13,000				423	11/15/2038	1	
36297A-AT-0	RMBS - GN 705718		09/15/2015	Direct		1,261	1,261	1,307	1,304		(43)		(43)		1,261				42	01/15/2039	1	
38373A-D9-4	CMO/RMBS - GNR 2009-69 PV		09/21/2015	Direct		5,275	5,275	5,339	5,328		(53)		(53)		5,275		0	0	142	08/20/2039	1	
912828-EE-6	US TREASURY N/B		08/17/2015	Maturity		4,500,000	4,500,000	4,396,641	4,491,815		8,185		8,185		4,500,000			0	191,250	08/15/2015	1	
912828-FL-9	TSY INFL IX N/B		08/07/2015	BNP PARIBAS SECURITIES		416,017	406,662	445,139	432,675	(8,327)	(7,379)		(15,706)		416,970		(953)	(953)	10,840	07/15/2016	1	
912828-HN-3	TSY INFL IX N/B		09/01/2015	VARIOUS		236,710	227,256	214,319	230,032	(20,459)	3,259		(17,200)		212,831		23,878	23,878	3,938	01/15/2018	1	
912828-SA-9	TSY INFL IX N/B		08/07/2015	FENNER		351,069	357,595	374,865	379,287	(10,727)	(1,019)		(11,747)		367,540		(16,471)	(16,471)	478	01/15/2022	1	
0599999. Subtotal - Bonds - U.S. Governments						5,529,670	5,517,387	5,457,078	5,559,863	(39,513)	2,866		(36,647)		5,523,216		6,454	6,454	207,346	XXX	XXX	
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																						
358776-AK-8	FRI100-UNREF-REF		09/17/2015	Redemption		90,000	90,000	93,576	90,272		(272)		(272)		90,000				5,145	02/15/2017	1FE	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						90,000	90,000	93,576	90,272		(272)		(272)		90,000					5,145	XXX	XXX
Bonds - U.S. Special Revenues																						
3128MB-Y6-9	RMBS - FG G13201		09/15/2015	Direct		11,702	11,702	11,181	11,284		418		418		11,702				344	07/01/2023	1	
3128MB-XQ-5	RMBS - FG G13187		09/15/2015	Direct		14,398	14,398	13,808	13,919		479		479		14,398		0	0	438	06/01/2023	1	
3128MC-GZ-2	RMBS - FG G13616		09/15/2015	Direct		4,193	4,193	4,273	4,258		(65)		(65)		4,193				126	07/01/2024	1	
3128MD-XJ-7	RMBS - FG G14981		09/15/2015	Direct		18,872	18,872	19,866	19,824		(952)		(952)		18,872		0	0	428	12/01/2028	1	
3128MJ-Q7-8	RMBS - FG G08477		09/15/2015	Direct		5,371	5,371	5,570	5,560		(189)		(189)		5,371				123	02/01/2042	1	
3128MJ-QM-4	RMBS - FG G08491		09/15/2015	Direct		10,154	10,154	10,545	10,527		(372)		(372)		10,154				234	05/01/2042	1	
3128MJ-S4-3	RMBS - FG G08538		09/15/2015	Direct		7,487	7,487	7,526	7,527		(37)		(37)		7,487				174	07/01/2043	1	
3128MI-RE-5	RMBS - FG G18484		09/15/2015	Direct		33,799	33,799	34,813	34,758		(959)		(959)		33,799				670	10/01/2028	1	
3128PL-CS-9	RMBS - FG J08181		09/15/2015	Direct		4,198	4,198	4,026	4,073		125		125		4,198				126	06/01/2023	1	
3128PM-6D-7	RMBS - FG J09868		09/15/2015	Direct		8,727	8,727	8,943	8,907		(180)		(180)		8,727		0	0	248	06/01/2024	1	
3128PQ-FE-6	RMBS - FG J11065		09/15/2015	Direct		28,751	28,751	29,847	29,593		(842)		(842)		28,751		0	0	821	10/01/2024	1	
31292S-AN-0	RMBS - FG C09013		09/15/2015	Direct		27,047	27,047	27,524	27,501		(454)		(454)		27,047				542	09/01/2042	1	
312944-FE-6	RMBS - FG A95565		09/15/2015	Direct		63,730	63,730	62,736	62,775		955		955		63,730		0	0	1,693	12/01/2040	1	
312988-KO-0	RMBS - FG B70303		09/15/2015	Direct		1,328	1,328	1,338	1,334		(6)		(6)		1,328				44	02/01/2034	1	
3132GU-DX-9	RMBS - FG Q08818		09/15/2015	Direct		3,005	3,005	3,121	3,115		(110)		(110)		3,005		0	0	70	06/01/2042	1	
3132HL-PP-2	RMBS - FG G10430		09/15/2015	Direct		19,500	19,500	20,624	20,576		(1,076)		(1,076)		19,500				422	08/01/2042	1	
3132J8-UR-9	RMBS - FG G17391		09/15/2015	Direct		105,299	105,299	109,741	109,671		(4,372)		(4,372)		105,299				2,691	04/01/2043	1	
3132JP-P2-2	RMBS - FG Q22241		09/15/2015	Direct		6,028	6,028	6,308	6,298		(270)		(270)		6,028		0	0	160	10/01/2043	1	
3132L5-AF-0	RMBS - FG V80006		09/15/2015	Direct		38,947	38,947	40,657	40,594		(1,647)		(1,647)		38,947				792	04/01/2043	1	
3132MB-QW-9	RMBS - FG Q27969		09/15/2015	Direct		2,705	2,705	2,858	2,856		(151)		(151)		2,705		0	0	73	08/01/2044	1	
3132QL-2B-8	RMBS - FG G30769		09/15/2015	Direct		14,802	14,802	15,845	15,802		(1,043)		(1,043)		14,802		0	0	295	01/01/2045	1	
3132QM-LQ-2	RMBS - FG Q31234		09/15/2015	Direct		13,449	13,449	14,109	14,109		(660)		(660)		13,449		0	0	203	02/01/2045	1	
3136AC-U5-8	CMO/RMBS - FNR 2013-15 EP		09/25/2015	Direct		15,900	15,900	16,526	16,505		(605)		(605)		15,900		0	0	369	08/25/2042	1	
3138EN-7M-5	RMBS - FN AL6299		09/25/2015	Direct		65,544	65,544	69,271	69,271		(3,726)		(3,726)		65,544				1,132	01/01/2045	1	
3138EN-HJ-1	RMBS - FN AL5632		09/25/2015	Direct		9,153	9,153	9,738	9,733		(580)		(580)		9,153		0	0	249	08/01/2044	1	
3138X3-AY-8	RMBS - FN AU3622		09/25/2015	Direct		5,637	5,637	5,932	5,922		(285)		(285)		5,637				152	07/01/2043	1	
3138X3-BX-9	RMBS - FN AU3653		09/25/2015	Direct		10,214	10,214	10,739	10,727		(513)		(513)		10,214		0	0	273	09/01/2043	1	
3138Y6-MY-7	RMBS - FN AX4874		09/25/2015	Direct		10,206	10,206	10,818	10,818		(612)		(612)		10,206				179	12/01/2044	1	
3138Y9-SB-2	RMBS - FN AX7742		09/25/2015	Direct		24,101	24,101	25,216	25,216		(1,115)		(1,115)		24,101				292	01/01/2045	1	
31396Q-F2-0	CMO/RMBS - FNR 2009-75 LC		09/25/2015	Direct		26,172	26,172	26,469	26,172		0		0		26,172				707	04/25/2042	1	
31412U-L7-3	RMBS - FN 935150		09/25/2015	Direct		3,539	3,539	3,683	3,662		(123)		(123)		3,539		0	0	106	04/01/2024	1	
31414P-M2-2	RMBS - FN 972077		09/25/2015	Direct		12,083	12,083	12,424	12,322		(238)		(238)		12,083				366	02/01/2023	1	
31415M-4F-9	RMBS - FN 984722		09/25/2015	Direct		2,248	2,248	2,173	2,189		58		58		2,248		0	0	68	06/01/2023	1	
31416T-JN-0	RMBS - FN AA9268		09/25/2015	Direct		2,734	2,734	2,710	2,713		21		21		2,734		0	0	74	07/01/2024	1	
3199999. Subtotal - Bonds - U.S. Special Revenues						631,024	631,024	650,959	514,894		(19,128)		(19,128)		631,024		0	0	14,683	XXX	XXX	
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
12514A-AE-1	CMBS - CD 2007-CDS A4		09/17/2015	Direct		3,594	3,594	3,817	3,679		(85)		(85)		3,594		0	0	141	11/15/2044	1FM	
50179M-AE-1	CMBS - LBUBS 2006-C6 A4		09/17/2015	Direct		9,002	9,002	9,848	9,268		(266)		(266)		9,002				333	09/15/2039	1FM	
57165A-AA-6	ABS - MWCOT 2012-1A A		09/21/2015	Direct		14,322	14,322	14,320	14,320		2		2		14,322				238	05/20/2030	1FE	
61750II-AX-1	CMBS - MSC 2006-IQ12 A4		09/15/2015	Direct		10,068	10,068	10,967	10,332		(264)		(264)		10,068		0	0	372	12/15/2043	1FM	

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 or Market Indicator (a)		
.61760R-AZ-5	OMBS - MSC 2011-C3 A2		09/17/2015	Direct		7,763	7,763	7,840	7,784		(21)		(21)		7,763		0	0	194	07/15/2049	IFM		
.82650H-AA-1	ABS - SRFC 2013-3A A		09/21/2015	Direct		57,236	57,236	57,220	57,222		14		14		57,236		0	0	836	10/20/2030	IFE		
.82652B-AA-2	ABS - SRFC 2013-2A A		09/21/2015	Direct		14,743	14,743	14,742	14,742		0		0		14,743		0	0	223	11/20/2025	IFE		
.92903P-AA-7	OMBS - VNO 2010-VNO A1		09/15/2015	Direct		22,244	22,244	22,244	22,242		2		2		22,244		0	0	441	09/13/2028	IFM		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						138,971	138,971	140,999	139,589		(618)		(618)		138,971		0	0	2,779	XXX	XXX		
8399997. Total - Bonds - Part 4						6,389,665	6,377,382	6,342,611	6,304,618	(39,513)	(17,152)		(56,666)		6,383,211		6,454	6,454	229,954	XXX	XXX		
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8399999. Total - Bonds						6,389,665	6,377,382	6,342,611	6,304,618	(39,513)	(17,152)		(56,666)		6,383,211		6,454	6,454	229,954	XXX	XXX		
8999997. Total - Preferred Stocks - Part 4						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					XXX	XXX	
.00206R-10-2	AT&T INC		09/08/2015	VARIOUS	220,760	7,757		6,245	7,415	(1,170)			(1,170)		6,245		1,512	1,512	311				
.002824-10-0	ABBOTT LABORATORIES		08/17/2015	INSTINET	690,000	33,954		15,820	31,064	(15,244)			(15,244)		15,820		18,135	18,135	497				
.00287Y-10-9	ABBVIE INC		08/14/2015	ITG INC	60,000	4,199		4,093	4,199						4,093		105	105	31				
.009158-10-6	AIR PRODUCTS & CHEMICALS INC		08/10/2015	ITG INC	55,000	7,538		3,094	7,933	(4,839)			(4,839)		3,094		4,444	4,444	131				
.01741R-10-2	ALLEGHENY TECHNOLOGIES INC		09/16/2015	ITG INC	65,000	1,114		2,035							2,035		(921)	(921)	23				
.02209S-10-3	ALTRIA GROUP INC		08/26/2015	ITG INC	40,000	2,090		798	1,971	(1,173)			(1,173)		798		1,292	1,292	62				
.023135-10-6	AMAZON.COM INC		07/16/2015	ITG INC	20,000	9,509		1,678	6,207	(4,529)			(4,529)		1,678		7,831	7,831					
.023816-10-9	AMERICAN EXPRESS CO		08/10/2015	ITG INC	75,000	5,918		3,368	6,978	(3,610)			(3,610)		3,368		2,550	2,550	51				
.026874-78-4	AMERICAN INTERNATIONAL GROUP		07/16/2015	VARIOUS	1,340,000	85,757		46,209	75,053	(28,844)			(28,844)		46,209		39,548	39,548	335				
.03073E-10-5	AMERISOURCEBERGEN CORP		07/16/2015	ITG INC	35,000	3,915		1,857	3,156	(1,299)			(1,299)		1,857		2,058	2,058	20				
.031162-10-0	AMGEN INC		07/16/2015	ITG INC	15,000	2,445		836	2,389	(1,553)			(1,553)		836		1,609	1,609	24				
.032511-10-7	ANADARKO PETROLEUM CORP		07/16/2015	ITG INC	30,000	2,240		1,892	2,475	(583)			(583)		1,892		348	348	16				
.036752-10-3	ANHEIM INC		07/16/2015	ITG INC	25,000	3,940		1,169	3,142	(1,973)			(1,973)		1,169		2,770	2,770	31				
.037833-10-0	APPLE INC		07/16/2015	ITG INC	260,000	33,409		3,463	28,699	(25,236)			(25,236)		3,463		29,946	29,946	257				
.039483-10-2	ARCHER-DANIELS-MIDLAND CO		07/16/2015	ITG INC	70,000	3,349		1,945	3,640	(1,695)			(1,695)		1,945		1,404	1,404	39				
.052769-10-6	AUTODESK INC		07/16/2015	ITG INC	80,000	4,199		2,033	4,805	(2,772)			(2,772)		2,033		2,166	2,166					
.054303-10-2	AVON PRODUCTS INC		07/16/2015	ITG INC	280,000	1,618		2,346							2,346		(729)	(729)	17				
.057224-10-7	BAKER HUGHES INC		07/16/2015	ITG INC	50,000	2,943		2,501	2,804	(303)			(303)		2,501		442	442	17				
.060505-10-4	BANK OF AMERICA CORP		07/16/2015	ITG INC	1,595,000	28,610		26,478	14,312	(1,790)			(1,790)		26,478		2,132	2,132	80				
.064058-10-0	BANK OF NEW YORK MELLON CORP		07/16/2015	ITG INC	25,000	1,076		939	1,022	(78)			(78)		939		138	138	9				
.071813-10-9	BAXTER INTERNATIONAL INC		07/08/2015	VARIOUS	4,090,000	168,804		144,877	157,207	(61,366)			(61,366)		144,877		23,927	23,927	3,346				
.075887-10-9	BECTON DICKINSON AND CO		07/16/2015	ITG INC	30,000	4,440		4,238							4,238		202	202	4				
.084670-70-2	BERKSHIRE HATHAWAY INC-CL B		07/16/2015	ITG INC	30,000	4,317		2,306	4,505	(2,199)			(2,199)		2,306		2,012	2,012					
.086516-10-1	BEST BUY CO INC		07/16/2015	ITG INC	50,000	1,744		1,639	1,949	(310)			(310)		1,639		105	105	49				
.09062X-10-3	BIOGEN INC		07/16/2015	ITG INC	5,000	2,019		466	1,697	(1,231)			(1,231)		466		1,553	1,553					
.097023-10-5	BOEING CO/THE		07/16/2015	ITG INC	65,000	9,651		4,416	8,449	(4,033)			(4,033)		4,416		5,235	5,235	118				
.101121-10-1	BOSTON PROPERTIES INC		07/31/2015	ITG INC	100,000	12,598		6,707	12,869	(6,162)			(6,162)		6,707		5,891	5,891	645				
.110122-10-8	BRISTOL-MYERS SQUIBB CO		08/03/2015	ITG INC	100,000	6,937		2,466	5,903	(3,437)			(3,437)		2,466		4,471	4,471	111				
.115637-20-9	BROWN-FORMAN CORP-CLASS B		07/16/2015	ITG INC	25,000	2,556		1,645	2,196	(551)			(551)		1,645		911	911	16				
.124857-20-2	CBS CORP-CLASS B NON VOTING		07/16/2015	ITG INC	45,000	2,495		369	2,490	(2,122)			(2,122)		369		2,126	2,126	20				
.125269-10-0	CF INDUSTRIES HOLDINGS INC		08/31/2015	ITG INC	45,000	2,509		991	2,453	(1,462)			(1,462)		991		1,518	1,518	41				
.12541W-20-9	C.H. ROBINSON WORLDWIDE INC		07/16/2015	ITG INC	50,000	3,165		3,045	3,745	(700)			(700)		3,045		121	121	38				
.125509-10-9	CIGNA CORP		07/16/2015	ITG INC	80,000	12,342		1,348	8,233	(6,885)			(6,885)		1,348		10,994	10,994	3				
.126408-10-3	CSX CORP		07/16/2015	ITG INC	90,000	2,894		1,166	3,261	(2,095)			(2,095)		1,166		1,728	1,728	31				
.14040H-10-5	CAPITAL ONE FINANCIAL CORP		07/15/2015	INSTINET	615,000	55,331		50,510	50,768	(258)			(258)		50,510		4,821	4,821	431				
.141624-10-6	CARE CAPITAL PROPERTIES INC		09/01/2015	BOSTON	0.250	.8		.8							.8		0	0					
.149123-10-1	CATERPILLAR INC		08/20/2015	ITG INC	60,000	5,025		3,975	5,492	(1,517)			(1,517)		3,975		1,050	1,050	130				
.151020-10-4	CELGENE CORP		07/16/2015	ITG INC	60,000	8,082		1,586	6,712	(5,125)			(5,125)		1,586		6,496	6,496					
.156700-10-6	CENTURYLINK INC		08/26/2015	ITG INC	85,000	2,198		2,593							2,593		(394)	(394)					
.163851-10-8	CHEMOURS CO/THE		09/11/2015	ITG INC	103,000	914		1,021							1,021		(108)	(108)	57				
.165167-10-7	CHESSAPEAKE ENERGY CORP		08/26/2015	ITG INC	330,000	2,026		4,835	1,761	(436)			(436)		4,835		(2,808)	(2,808)	16				
.166764-10-0	CHEVRON CORP		07/16/2015	ITG INC	105,000	9,919		7,779	11,779	(3,999)			(3,999)		7,779		2,139	2,139	225				
.172062-10-1	CINCINNATI FINANCIAL CORP		07/16/2015	ITG INC	105,000	5,656		3,052	5,442	(2,390)			(2,390)		3,052		2,604	2,604	143				

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 or Market Indicator (a)
17275R-10-2	CISCO SYSTEMS INC		07/22/2015	ITG INC	175.000	4,954		3,843	4,868	(1,025)			(1,025)		3,843		1,111	1,111			
172967-42-4	CITIGROUP INC		07/16/2015	VARIOUS	725.000	41,234		26,141	39,230	(13,088)			(13,088)		26,141		15,093	15,093			
189754-10-4	COACH INC		07/16/2015	ITG INC	190.000	6,135		6,622	7,136	(515)			(515)		6,622		(487)	(487)			
192446-10-2	COGNIZANT TECH SOLUTIONS-A		07/16/2015	ITG INC	70.000	4,281		2,195	3,686	(1,491)			(1,491)		2,195		2,086	2,086			
20030N-10-1	COMCAST CORP-CLASS A		07/22/2015	VARIOUS	840.000	53,599		21,816	48,728	(26,912)			(26,912)		21,816		31,783	31,783			
200340-10-7	COMERICA INC		07/16/2015	ITG INC	115.000	5,803		5,962							5,962		(159)	(159)			
20825C-10-4	CONOCOPHILLIPS		07/16/2015	ITG INC	105.000	6,083		4,996	7,251	(2,256)			(2,256)		4,996		1,088	1,088			
20854P-10-9	CONSOL ENERGY INC		07/16/2015	ITG INC	130.000	2,364		3,935							3,935		(1,571)	(1,571)			
219350-10-5	CORNING INC		08/26/2015	ITG INC	220.000	3,553		2,776	5,045	(2,268)			(2,268)		2,776		777	777			
237194-10-5	DARDEN RESTAURANTS INC		08/03/2015	ITG INC	55.000	4,011		2,825	3,225	(399)			(399)		2,825		1,186	1,186			
247361-70-2	DELTA AIR LINES INC		07/16/2015	ITG INC	40.000	1,778		1,636							1,636		142	142			
25179M-10-3	DEVON ENERGY CORP		08/25/2015	VARIOUS	3,485.000	150,601		229,156	210,256	15,735			15,735		229,156		(78,555)	(78,555)			
254687-10-6	WALT DISNEY CO/THE		07/29/2015	VARIOUS	555.000	65,665		21,404	52,275	(30,871)			(30,871)		21,404		44,261	44,261			
25470F-10-4	DISCOVERY COMMUNICATIONS-A		07/16/2015	ITG INC	30.000	1,044		1,068	1,034	35			35		1,068		(25)	(25)			
25470F-30-2	DISCOVERY COMMUNICATIONS-C		07/16/2015	ITG INC	30.000	980		1,029	1,012	17			17		1,029		(49)	(49)			
25490A-30-9	DIRECTV		07/27/2015	CORPORATE ACTION NON-BROKER TRADE	280.000	16,566		8,586	24,276	(15,690)			(15,690)		8,586		7,980	7,980			
256746-10-8	DOLLAR TREE INC		08/17/2015	BOSTON	0.452	35		36							36		(1)	(1)			
260003-10-8	DOVER CORP		07/16/2015	VARIOUS	2,345.000	158,050		109,017	168,183	(59,167)			(59,167)		109,017		49,033	49,033			
260543-10-3	DOW CHEMICAL CO/THE		07/30/2015	ITG INC	135.000	7,049		4,161	6,157	(1,996)			(1,996)		4,161		2,888	2,888			
263534-10-9	DU PONT (E. I.) DE NEMOURS		07/16/2015	VARIOUS	560.000	23,097		22,115	38,079	(17,672)			(17,672)		22,115		981	981			
26441C-20-4	DUKE ENERGY CORP		07/16/2015	ITG INC	80.000	5,984		4,800	6,709	(1,891)			(1,891)		4,800		1,184	1,184			
268648-10-2	EMC CORP/MA		07/23/2015	ITG INC	75.000	1,890		1,517	2,231	(714)			(714)		1,517		373	373			
26875P-10-1	EOG RESOURCES INC		07/31/2015	ITG INC	60.000	4,943		3,146	5,524	(2,378)			(2,378)		3,146		1,797	1,797			
278642-10-3	EBAY INC		07/20/2015	VARIOUS	640.000	14,739		11,625	35,917	(24,292)			(24,292)		11,625		3,113	3,113			
281020-10-7	EDISON INTERNATIONAL		07/31/2015	ITG INC	50.000	2,956		1,739	3,274	(1,535)			(1,535)		1,739		1,217	1,217			
285512-10-9	ELECTRONIC ARTS INC		07/16/2015	ITG INC	80.000	5,836		5,022							5,022		814	814			
291011-10-4	EMERSON ELECTRIC CO		07/16/2015	ITG INC	105.000	5,602		4,480	6,482	(2,001)			(2,001)		4,480		1,122	1,122			
29444U-70-0	EQUINIX INC		07/16/2015	ITG INC	30.000	7,863		7,859							7,859		5	5			
30212P-30-3	EXPEDIA INC		07/16/2015	ITG INC	35.000	3,851		2,738	2,988	(250)			(250)		2,738		1,113	1,113			
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		07/16/2015	VARIOUS	620.000	56,327		35,938	51,649	(16,591)			(16,591)		35,938		20,389	20,389			
30231B-10-2	EXXON MOBIL CORP		07/16/2015	ITG INC	260.000	21,553		17,203	24,037	(6,834)			(6,834)		17,203		4,350	4,350			
30303M-10-2	FACEBOOK INC-A		07/16/2015	ITG INC	85.000	7,721		6,660							6,660		1,061	1,061			
307000-10-9	FAMILY DOLLAR STORES		07/06/2015	CORPORATE ACTION	30.000	2,385		850	2,376	(1,526)			(1,526)		850		1,535	1,535			
315616-10-2	F5 NETWORKS INC		07/16/2015	ITG INC	35.000	4,127		3,966	652	(73)			(73)		3,966		161	161			
336433-10-7	FIRST SOLAR INC		07/16/2015	ITG INC	45.000	2,014		3,070	2,007	1,064			1,064		3,070		(1,057)	(1,057)			
354613-10-1	FRANKLIN RESOURCES INC		07/16/2015	ITG INC	155.000	7,691		3,295	8,582	(5,287)			(5,287)		3,295		4,395	4,395			
35671D-85-7	FREEMONT-MCMORAN INC		08/26/2015	ITG INC	350.000	3,907		6,993							6,993		(3,086)	(3,086)			
364730-10-1	TEGNA INC		07/01/2015		0.000																
36473H-10-4	GANNETT CO INC		07/24/2015	VARIOUS	1,270.000	17,218		14,426							14,426		2,792	2,792			
369550-10-8	GENERAL DYNAMICS CORP		08/07/2015	ITG INC	30.000	4,453		1,936	4,129	(2,192)			(2,192)		1,936		2,517	2,517			
369604-10-3	GENERAL ELECTRIC CO		07/27/2015	ITG INC	420.000	11,351		10,799	3,538	141			141		10,799		552	552			
37045V-10-0	GENERAL MOTORS CO		07/16/2015	ITG INC	225.000	6,884		7,827	7,855	(28)			(28)		7,827		(942)	(942)			
375558-10-3	GILEAD SCIENCES INC		07/16/2015	ITG INC	105.000	12,478		2,473	9,426	(7,550)			(7,550)		2,473		10,004	10,004			
38141G-10-4	GOLDMAN SACHS GROUP INC		07/16/2015	ITG INC	30.000	6,335		4,422	5,815	(1,393)			(1,393)		4,422		1,913	1,913			
382550-10-1	GOODYEAR TIRE & RUBBER CO		07/15/2015	INSTINET	1,315.000	39,133		31,713	37,570	(5,857)			(5,857)		31,713		7,420	7,420			
38259P-50-8	GOOGLE INC-CL A		07/16/2015	ITG INC	15.000	9,026		3,468	7,960	(4,492)			(4,492)		3,468		5,558	5,558			
40650V-10-0	HALYARD HEALTH INC		09/01/2015	Adjustment	0.000																
42217K-10-6	HEALTH CARE REIT INC		07/16/2015	ITG INC	45.000	3,038		3,015	757	(139)			(139)		3,015		24	24			
42809H-10-7	HESS CORP		07/16/2015	ITG INC	65.000	4,073		3,699	4,798	(1,099)			(1,099)		3,699		374	374			
428236-10-3	HEWLETT-PACKARD CO		07/16/2015	ITG INC	185.000	5,612		4,155	7,424	(3,269)			(3,269)		4,155		1,457	1,457			
437076-10-2	HOME DEPOT INC		07/16/2015	ITG INC	95.000	10,898		2,685	9,972	(7,287)			(7,287)		2,685		8,213	8,213			
441060-10-0	HOSPIRA INC		09/03/2015	NON-BROKER TRADE, BOSTON	100.000	9,000		4,057	6,125	(2,068)			(2,068)		4,057		4,943	4,943			
44107P-10-4	HOST HOTELS & RESORTS INC		08/26/2015	ITG INC	265.000	4,622		5,586	6,299	(713)			(713)		5,586		(965)	(965)			
443683-10-7	HUDSON CITY BANCORP INC		07/16/2015	ITG INC	310.000	3,186		3,105							3,105		81	81			
458140-10-0	INTEL CORP		07/16/2015	ITG INC	210.000	6,276		4,655	7,077	(2,901)			(2,901)		4,655		1,621	1,621			
45822P-10-5	INTEGRYS ENERGY GROUP INC		07/09/2015		0.000																

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 or Market Indicator (a)	
459200-10-1	INTL BUSINESS MACHINES CORP		07/16/2015	ITG INC	40.000	6,839		3,771	6,418	(2,647)			(2,647)		3,771		3,069	3,069			96	
46120E-60-2	INTUITIVE SURGICAL INC		07/16/2015	ITG INC	15.000	7,350		4,167	7,934	(3,767)			(3,767)		4,167		3,183	3,183				
46625H-10-0	JPMORGAN CHASE & CO		07/31/2015	VARIOUS	935.000	64,497		37,194	58,512	(21,319)			(21,319)		37,194		27,304	27,304			1,159	
469814-10-7	JACOBS ENGINEERING GROUP INC		07/16/2015	ITG INC	85.000	3,437		4,004					4,004				(567)	(567)				
478160-10-4	JOHNSON & JOHNSON		07/16/2015	ITG INC	185.000	18,703		11,102	19,345	(8,244)			(8,244)		11,102		7,601	7,601			268	
48203R-10-4	JUNIPER NETWORKS INC		07/16/2015	VARIOUS	1,635.000	42,671		30,961	36,493	(5,532)			(5,532)		30,961		11,710	11,710			327	
482480-10-0	KLA-TENCOR CORP		07/16/2015	ITG INC	110.000	5,782		2,397	7,735	(5,338)			(5,338)		2,397		3,385	3,385			110	
487836-10-8	KELLOGG CO		07/16/2015	ITG INC	125.000	8,061		6,498	8,180	(1,682)			(1,682)		6,498		1,562	1,562			123	
49271M-10-0	KEURIG GREEN MOUNTAIN INC		08/26/2015	ITG INC	30.000	1,552		2,831	3,972	(1,141)			(1,141)		2,831		(1,279)	(1,279)			26	
494368-10-3	KIMBERLY-CLARK CORP		09/01/2015	Adjustment		0.000															2	
49456B-10-1	KINDER MORGAN INC		07/16/2015	ITG INC	155.000	5,795		6,553							6,553		(758)	(758)			144	
500255-10-4	KOHL'S CORP		07/16/2015	ITG INC	60.000	3,823		2,947	3,662	(716)			(716)		2,947		876	876			54	
500754-10-6	KRAFT HEINZ CO/THE		08/01/2015	VARIOUS	35.000	2,756		2,543							2,543		213	213				
500760-10-6	KRAFT FOODS GROUP INC		07/02/2015	CORPORATE ACTION	287.000	15,464		11,267	15,790	(7,605)			(7,605)		11,267		4,197	4,197			277	
501044-10-1	KROGER CO		07/16/2015	ITG INC	170.000	6,558		1,745	5,458	(3,713)			(3,713)		1,745		4,813	4,813			31	
512807-10-8	LAM RESEARCH CORP		08/26/2015	ITG INC	35.000	2,422		2,319	2,777	(458)			(458)		2,319		104	104			23	
52723N-30-8	LEVEL 3 COMMUNICATIONS INC		07/16/2015	ITG INC	110.000	5,829		5,560	4,197	(28)			(28)		5,560		269	269				
540424-10-8	LOEWS CORP		07/16/2015	ITG INC	85.000	3,311		3,450	3,572	(122)			(122)		3,450		(139)	(139)			11	
548661-10-7	LOWE'S COS INC		07/16/2015	ITG INC	85.000	5,798		1,887	5,798	(3,961)			(3,961)		1,887		3,911	3,911			39	
554382-10-1	MACERICH CO/THE		07/16/2015	ITG INC	95.000	7,455		7,861							7,861		(406)	(406)			62	
565849-10-6	MARATHON OIL CORP		09/10/2015	ITG INC	200.000	2,868		4,734	1,132	(282)			(282)		4,734		(1,866)	(1,866)			59	
56585A-10-2	MARATHON PETROLEUM CORP		07/16/2015	ITG INC	90.000	5,262		1,049	4,062	(3,013)			(3,013)		1,049		4,213	4,213			45	
571748-10-2	MARSH & MCLENNAN COS		08/14/2015	ITG INC	155.000	9,073		4,535	8,872	(4,337)			(4,337)		4,535		4,538	4,538			135	
574599-10-6	MASCO CORP		07/01/2015	CORPORATE ACTION	240.000			5,110	6,048	(938)			(938)		5,110						43	
57636Q-10-4	MASTERCARD INC-CLASS A		08/10/2015	ITG INC	70.000	6,706		1,490	6,031	(4,541)			(4,541)		1,490		5,216	5,216			34	
577081-10-2	MATTEL INC		07/16/2015	ITG INC	130.000	3,268		2,080	4,023	(1,943)			(1,943)		2,080		1,188	1,188			99	
580135-10-1	MCDONALD'S CORP		07/16/2015	ITG INC	65.000	6,360		2,915	6,091	(3,176)			(3,176)		2,915		3,445	3,445			111	
58933Y-10-5	MERCK & CO. INC.		07/16/2015	ITG INC	175.000	10,291		5,559	9,938	(4,380)			(4,380)		5,559		4,732	4,732			236	
59156R-10-8	METLIFE INC		07/15/2015	INSTINET	515.000	29,454		26,450	27,856	(1,406)			(1,406)		26,450		3,004	3,004			373	
594918-10-4	MICROSOFT CORP		07/16/2015	ITG INC	210.000	9,796		7,315	5,342	(2,162)			(2,162)		7,315		2,481	2,481			101	
609207-10-5	MONDELEZ INTERNATIONAL INC-A		07/16/2015	ITG INC	125.000	5,245		2,530	4,541	(2,011)			(2,011)		2,530		2,715	2,715			56	
61166W-10-1	MONSANTO CO		07/24/2015	ITG INC	30.000	3,234		1,704	3,584	(1,880)			(1,880)		1,704		1,530	1,530			44	
617446-44-8	MORGAN STANLEY		07/16/2015	VARIOUS	1,545.000	61,233		32,630	54,902	(26,820)			(26,820)		32,630		28,604	28,604			373	
626717-10-2	MURPHY OIL CORP		09/01/2015	ITG INC	120.000	3,279		5,580	6,062	(483)			(483)		5,580		(2,300)	(2,300)			126	
64110L-10-6	NETFLIX INC		08/26/2015	ITG INC	30.000	3,172		938	1,464	(526)			(526)		938		2,235	2,235				
651229-10-6	NEWELL RUBBERMAID INC		08/26/2015	ITG INC	135.000	5,414		1,320	5,142	(3,822)			(3,822)		1,320		4,094	4,094			51	
65473P-10-5	NISOURCE INC		07/02/2015	CORPORATE ACTION	250.000	2,743		2,743	10,605	(7,863)			(7,863)		2,743						130	
655664-10-0	NORDSTROM INC		07/16/2015	ITG INC	55.000	4,373		1,581	4,366	(2,786)			(2,786)		1,581		2,792	2,792			41	
655844-10-8	NORFOLK SOUTHERN CORP		07/16/2015	ITG INC	10.000	856		750	1,096	(346)			(346)		750		106	106			12	
665859-10-4	NORTHERN TRUST CORP		08/26/2015	ITG INC	30.000	1,996		1,806	2,022	(217)			(217)		1,806		190	190			31	
67066G-10-4	NVIDIA CORP		07/16/2015	ITG INC	120.000	2,421		1,183	2,406	(1,223)			(1,223)		1,183		1,238	1,238			22	
674599-10-5	OCCIDENTAL PETROLEUM CORP		07/27/2015	VARIOUS	722.000	49,007		60,841	58,200	2,641			2,641		60,841		(11,834)	(11,834)			1,581	
682680-10-3	ONEOK INC		07/16/2015	ITG INC	65.000	2,663		2,617	3,236	(619)			(619)		2,617		45	45			79	
68389X-10-5	ORACLE CORP		07/29/2015	ITG INC	200.000	8,189		3,636	8,994	(5,358)			(5,358)		3,636		4,553	4,553			84	
693475-10-5	PNC FINANCIAL SERVICES GROUP		08/05/2015	INSTINET	540.000	53,097		33,252	49,264	(16,013)			(16,013)		33,252		19,846	19,846			810	
693656-10-0	PVH CORP		07/16/2015	ITG INC	10.000	1,154		1,174	1,282	(108)			(108)		1,174		(20)	(20)			1	
696429-30-7	PALL CORP		08/31/2015	BOSTON	110.000	13,992		4,498	11,133	(6,635)			(6,635)		4,498		9,494	9,494			67	
704326-10-7	PAYCHEX INC		07/16/2015	ITG INC	50.000	2,395		1,949	2,309	(360)			(360)		1,949		446	446			38	
713448-10-8	PEPSICO INC		07/16/2015	ITG INC	110.000	10,657		6,919	10,402	(3,483)			(3,483)		6,919		3,738	3,738			221	
717081-10-3	PFIZER INC		07/16/2015	ITG INC	360.000	12,631		5,476	11,214	(5,738)			(5,738)		5,476		7,155	7,155			202	
718172-10-9	PHILIP MORRIS INTERNATIONAL		07/16/2015	ITG INC	140.000	11,939		8,714	6,109	(2,753)			(2,753)		8,714		3,225	3,225			290	
718546-10-4	PHILLIPS 66		07/16/2015	ITG INC	50.000	4,160		1,429	3,585	(2,156)			(2,156)		1,429		2,731	2,731			53	
723787-10-7	PIONEER NATURAL RESOURCES CO		07/16/2015	ITG INC	10.000	1,301		1,529							1,529		(228)	(228)			0	
740189-10-5	PRECISION CASTPARTS CORP		08/21/2015	VARIOUS	540.000	124,558		104,686							104,686		19,872	19,872				
742718-10-9	PROCTER & GAMBLE CO/THE		07/16/2015	VARIOUS	485.000	39,866		30,515	44,179	(13,664)			(13,664)		30,515		9,352	9,352			634	
743315-10-3	PROGRESSIVE CORP		07/15/2015	INSTINET	1,200.0																	

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 or Market Indicator (a)
747525-10-3	QUALCOMM INC		07/16/2015	ITG INC	110.000	7,099		4,370	8,176	(3,807)			(3,807)		4,370		2,729	2,729	99		
75281A-10-9	RANGE RESOURCES CORP		07/16/2015	ITG INC	35.000	693		710							710		(17)	(17)	1		
761713-10-6	REYNOLDS AMERICAN INC		09/01/2015	BOSTON	0.871	70		63							63		7	7			
770323-10-3	ROBERT HALF INTL INC		07/16/2015	ITG INC	65.000	3,762		1,353	3,795	(2,441)			(2,441)		1,353		2,409	2,409	26		
78440X-10-1	SL GREEN REALTY CORP		07/16/2015	ITG INC	60.000	6,912		6,967							6,967		(55)	(55)	36		
79466L-30-2	SALESFORCE.COM INC		07/16/2015	ITG INC	35.000	2,534		2,246							2,246		288	288			
806857-10-8	SCHLUMBERGER LTD	R	07/16/2015	ITG INC	115.000	9,646		7,461	9,822	(2,361)			(2,361)		7,461		2,185	2,185	161		
83088M-10-2	SKYWORKS SOLUTIONS INC		08/27/2015	ITG INC	35.000	2,943		3,362							3,362		(418)	(418)	14		
842587-10-7	SOUTHERN CO/THE		07/16/2015	ITG INC	250.000	10,992		9,163	12,278	(3,115)			(3,115)		9,163		1,829	1,829	267		
845467-10-9	SOUTHWESTERN ENERGY CO		08/26/2015	ITG INC	180.000	2,673		4,876							4,876		(2,203)	(2,203)			
854502-10-1	STANLEY BLACK & DECKER INC		07/16/2015	ITG INC	45.000	4,824		3,148	4,324	(1,175)			(1,175)		3,148		1,676	1,676	47		
871503-10-8	SYMANTEC CORP		07/16/2015	ITG INC	230.000	5,381		4,464	5,901	(1,437)			(1,437)		4,464		918	918	69		
871829-10-7	SYSCO CORP		07/24/2015	ITG INC	105.000	3,793		3,515	4,167	(652)			(652)		3,515		278	278	95		
87612E-10-6	TARGET CORP		07/16/2015	ITG INC	65.000	5,525		3,188	4,934	(1,746)			(1,746)		3,188		2,337	2,337	68		
87901J-10-5	TEGNA INC		07/15/2015	INSTINET	1,020.000	33,191		21,445							21,445		11,746	11,746			
88579Y-10-1	3M CO		07/16/2015	ITG INC	45.000	7,072		3,438	7,394	(3,957)			(3,957)		3,438		3,634	3,634	92		
887317-30-3	TIME WARNER INC		07/16/2015	ITG INC	40.000	3,640		1,267	3,417	(2,149)			(2,149)		1,267		2,372	2,372	28		
89055F-10-3	TOPBUILD CORP		07/22/2015	BOSTON	0.667	20		15							15		5	5			
896945-20-1	TRIPADVISOR INC		07/16/2015	ITG INC	15.000	1,366		671	1,120	(449)			(449)		671		696	696			
90130A-10-1	TWENTY-FIRST CENTURY FOX-A		07/16/2015	ITG INC	255.000	8,730		2,994	9,793	(6,799)			(6,799)		2,994		5,736	5,736	38		
902973-30-4	US BANCORP		07/16/2015	ITG INC	65.000	2,980		1,451	2,922	(1,471)			(1,471)		1,451		1,529	1,529	48		
907818-10-8	UNION PACIFIC CORP		07/16/2015	ITG INC	30.000	2,881		1,109	3,574	(2,465)			(2,465)		1,109		1,772	1,772	48		
913017-10-9	UNITED TECHNOLOGIES CORP		07/16/2015	ITG INC	65.000	7,231		3,696	7,475	(3,779)			(3,779)		3,696		3,535	3,535	83		
92210H-10-5	VANTIV INC - CL A		07/15/2015	INSTINET	1,130.000	44,996		35,717	38,330	(2,613)			(2,613)		35,717		9,279	9,279			
92276F-10-0	VENTAS INC		09/01/2015	VARIOUS	360.000	19,259		19,030	16,133	(4,318)			(4,318)		19,030		228	228	356		
92343E-10-2	VERISIGN INC		07/16/2015	ITG INC	15.000	974		730	855	(125)			(125)		730		244	244			
92343V-10-4	VERIZON COMMUNICATIONS INC		08/03/2015	ITG INC	220.000	10,520		10,468	9,122	150			150		10,468		52	52	336		
92826C-83-9	VISA INC-CLASS A SHARES		07/16/2015	ITG INC	90.000	6,350		1,946	5,900	(3,953)			(3,953)		1,946		4,404	4,404	22		
92939U-10-6	WEC ENERGY GROUP INC		07/30/2015	BOSTON	0.240	11		10							10		1	1			
931427-10-8	WALGREENS BOOTS ALLIANCE INC		07/16/2015	ITG INC	40.000	3,843		1,316	3,048	(1,732)			(1,732)		1,316		2,527	2,527	27		
949746-10-1	WELLS FARGO & CO		07/16/2015	ITG INC	260.000	15,121		7,809	14,253	(6,444)			(6,444)		7,809		7,312	7,312	189		
983134-10-7	WYNN RESORTS LTD		08/26/2015	ITG INC	30.000	2,194		2,616	4,463	(1,847)			(1,847)		2,616		(422)	(422)	75		
984332-10-6	YAHOO! INC		07/16/2015	ITG INC	105.000	4,084		1,313	5,304	(3,990)			(3,990)		1,313		2,771	2,771			
988498-10-1	YUM! BRANDS INC		08/07/2015	ITG INC	65.000	5,735		2,706	4,735	(2,029)			(2,029)		2,706		3,029	3,029	80		
98978V-10-3	ZOETIS INC		07/16/2015	ITG INC	80.000	3,839		2,927	3,442	(515)			(515)		2,927		912	912	13		
60177J-10-8	ALLERGAN PLC	R	07/16/2015	ITG INC	15.000	4,760		4,599							4,599		161	161			
65785G-10-7	MALLINCKRODT PLC	R	08/26/2015	ITG INC	30.000	2,530		3,630							3,630		(1,100)	(1,100)			
65960L-10-3	MEDTRONIC PLC	R	07/17/2015	ITG INC	180.000	13,821		14,024							14,024		(203)	(203)	91		
67945M-10-7	SEAGATE TECHNOLOGY	R	07/16/2015	ITG INC	80.000	3,831		4,356							4,356		(525)	(525)			
67900T-10-4	RENTAHR PLC	R	07/16/2015	ITG INC	25.000	1,609		1,553							1,553		56	56			
691442-10-6	TICO INTERNATIONAL PLC	R	07/16/2015	ITG INC	60.000	2,312		1,468	2,632	(1,164)			(1,164)		1,468		845	845	23		
6953745-10-0	LYONDELLBASELL INDU-CL A	R	07/16/2015	ITG INC	35.000	3,526		2,160	2,779	(619)			(619)		2,160		1,366	1,366	52		
6963218-10-6	NIELSEN NV	R	09/10/2015	VARIOUS	165.000	7,556		7,349	7,380	(31)			(31)		7,349		207	207	74		
70486S-10-4	AVAGO TECHNOLOGIES LTD	R	07/16/2015	ITG INC	65.000	8,755		8,392							8,392		362	362	26		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					2,582,320	XXX	1,909,220	2,278,289	(761,479)			(761,479)		1,909,220		673,100	673,100	30,111	XXX	XXX
Common Stocks - Mutual Funds																					
00769G-53-5	LSV SMALL CAP FUND-INST		08/01/2015	VARIOUS	22,471.910	426,851		224,719	295,955	(71,236)			(71,236)		224,719		202,132	202,132	2,655		
04314H-75-8	ARTISAN SMALL CAP FUND-INST		07/17/2015	BOSTON	6,040.471	200,000		135,790	178,254	(42,465)			(42,465)		135,790		64,210	64,210			
78467Y-10-7	SPDR S&P MIDCAP 400 ETF TRST		07/31/2015	ITG INC	400.000	110,517		61,630	105,588	(43,958)			(43,958)		61,630		48,887	48,887	1,045		
9299999	Subtotal - Common Stocks - Mutual Funds					737,368	XXX	422,139	579,797	(157,658)			(157,658)		422,139		315,229	315,229	3,699	XXX	XXX
Common Stocks - Money Market Mutual Funds																					
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		09/30/2015	Direct	72,138.330	72,138		72,138							72,138						V

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 or Market Indicator (a)	
9399999	Subtotal - Common Stocks - Money Market Mutual Funds					72,138	XXX	72,138							72,138						XXX	XXX
9799997	Total - Common Stocks - Part 4					3,391,826	XXX	2,403,497	2,858,087	(919,137)			(919,137)		2,403,497		988,329	988,329	33,811	XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					3,391,826	XXX	2,403,497	2,858,087	(919,137)			(919,137)		2,403,497		988,329	988,329	33,811	XXX	XXX	
9899999	Total - Preferred and Common Stocks					3,391,826	XXX	2,403,497	2,858,087	(919,137)			(919,137)		2,403,497		988,329	988,329	33,811	XXX	XXX	
9999999	Totals					9,781,491	XXX	8,746,109	9,162,705	(958,651)	(17,152)		(975,803)		8,786,708		994,783	994,783	263,765	XXX	XXX	

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

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

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

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
000000-00-0	BNY MELLON Securities Lending Overnight Fund	0		579,043	579,043	
7199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				579,043	579,043	XXX
7599999. Total - Common Stocks				579,043	579,043	XXX
7699999. Total - Preferred and Common Stocks				579,043	579,043	XXX
9999999 - Totals				579,043	579,043	XXX

General Interrogatories:

- Total activity for the year to date Fair Value \$579,043 Book/Adjusted Carrying Value \$579,043
- Average balance for the year to date Fair Value \$460,443 Book/Adjusted Carrying Value \$460,443
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$579,043 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

- 1. Total activity for the year to date Fair Value Book/Adjusted Carrying Value \$
- 2. Average balance for the year to date Fair Value Book/Adjusted Carrying Value \$

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Vanderbilt Avenue Asset Management LLC New York, NY		0.300	460		2,000,153	2,000,629	2,001,089	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			(170,532)	(39,144)	(45,597)	XXX
0199999. Totals - Open Depositories	XXX	XXX	460		1,829,622	1,961,486	1,955,492	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	460		1,829,622	1,961,486	1,955,492	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	500	500	500	XXX
0599999. Total - Cash	XXX	XXX	460		1,830,122	1,961,986	1,955,992	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 C	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							