



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

Motorists Commercial Mutual Insurance Company

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

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 (Street and Number) Columbus, OH, US 43215 (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 (Street and Number or P.O. Box) Columbus, OH, US 43215 (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 (Name) 614-225-8327 (Area Code) (Telephone Number) Accounting@MotoristsGroup.com (E-mail Address) 614-225-8330 (FAX Number)

OFFICERS

President & CEO David Lynn Kaufman

Treasurer & CFO Susan Elizabeth Haack

Secretary Anne Bridges King

OTHER

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

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 9th day of May, 2016

a. Is this an original filing? Yes [X] No []

b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

STATEMENT AS OF MARCH 31, 2016 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	183,771,498		183,771,498	182,130,334
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	61,484,715	102,987	61,381,728	58,338,012
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 (\$1,372,976), cash equivalents (\$0) and short-term investments (\$3,115,090)	4,488,066		4,488,066	6,679,154
6. Contract loans (including \$ premium notes)				
7. Derivatives				
8. Other invested assets	25,305,713		25,305,713	25,499,308
9. Receivables for securities				66,302
10. Securities lending reinvested collateral assets	2,542,673		2,542,673	
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	277,592,665	102,987	277,489,678	272,713,110
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	1,589,586		1,589,586	1,753,027
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,704,090		8,704,090	10,516,201
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$88,200 earned but unbilled premiums)	16,073,742	10,968	16,062,774	15,399,652
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,247,160		4,247,160	5,043,894
16.2 Funds held by or deposited with reinsured companies	38,628,110		38,628,110	37,038,625
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				
18.2 Net deferred tax asset	3,904,408		3,904,408	4,000,002
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	8,092		8,092	9,454
21. Furniture and equipment, including health care delivery assets (\$0)	3,461	3,461		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	307,924		307,924	476,724
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	28,924,491	27,901,193	1,023,297	677,936
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	379,983,729	28,018,609	351,965,119	347,628,625
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	379,983,729	28,018,609	351,965,119	347,628,625
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	889,514		889,514	543,836
2502. Equities and deposits in pools and associations	133,783		133,783	134,100
2503. Prepaid pension	27,820,749	27,820,749		
2598. Summary of remaining write-ins for Line 25 from overflow page	80,444	80,444		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	28,924,491	27,901,193	1,023,297	677,936

STATEMENT AS OF MARCH 31, 2016 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 \$ 10,296,330)	77,606,107	77,304,649
2. Reinsurance payable on paid losses and loss adjustment expenses	6,796,043	6,711,182
3. Loss adjustment expenses	19,265,899	19,072,366
4. Commissions payable, contingent commissions and other similar charges	2,994,508	5,326,667
5. Other expenses (excluding taxes, licenses and fees)	1,006,168	1,488,348
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	1,333,993	1,270,450
7.1 Current federal and foreign income taxes (including \$ 594,559 on realized capital gains (losses))	681,243	219,383
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$ 		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 16,760,618 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)	60,911,531	60,756,728
10. Advance premium		
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders	972,345	993,826
12. Ceded reinsurance premiums payable (net of ceding commissions)	2,963,085	3,918,387
13. Funds held by company under reinsurance treaties	17,487,781	17,553,727
14. Amounts withheld or retained by company for account of others	218,545	218,522
15. Remittances and items not allocated	2,548	82,325
16. Provision for reinsurance (including \$ 0 certified)	392,774	392,774
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	1,261,004	227,568
20. Derivatives		
21. Payable for securities		99,691
22. Payable for securities lending	2,542,673	
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$ 		
25. Aggregate write-ins for liabilities	3,680,267	1,897,413
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	200,116,514	197,534,005
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	200,116,514	197,534,005
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)	151,848,605	150,094,619
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)	151,848,605	150,094,619
38. Totals (Page 2, Line 28, Col. 3)	351,965,119	347,628,625
DETAILS OF WRITE-INS		
2501. Pooled general expenses payable	3,161,057	1,545,225
2502. Reinsurance assumed overhead payable	230,076	178,989
2503. Miscellaneous payable to agent	168,176	
2598. Summary of remaining write-ins for Line 25 from overflow page	120,958	173,199
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,680,267	1,897,413
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	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$9,288,195)	8,791,665	8,880,436	36,283,119
1.2 Assumed (written \$32,745,501)	32,583,689	32,815,558	134,232,383
1.3 Ceded (written \$9,485,841)	8,982,301	9,013,859	36,978,603
1.4 Net (written \$32,547,856)	32,393,053	32,682,135	133,536,899
DEDUCTIONS:			
2. Losses incurred (current accident year \$15,699,469):			
2.1 Direct	4,291,458	3,197,389	16,330,655
2.2 Assumed	15,105,877	18,667,011	70,164,956
2.3 Ceded	4,004,627	3,306,941	17,431,671
2.4 Net	15,392,708	18,557,459	69,063,939
3. Loss adjustment expenses incurred	4,181,365	3,777,919	16,999,568
4. Other underwriting expenses incurred	12,274,067	11,860,697	49,808,437
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	31,848,140	34,196,075	135,871,944
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	544,913	(1,513,940)	(2,335,045)
INVESTMENT INCOME			
9. Net investment income earned	1,403,963	1,412,430	7,738,605
10. Net realized capital gains (losses) less capital gains tax of \$141,038	298,608	477,253	(2,577,322)
11. Net investment gain (loss) (Lines 9 + 10)	1,702,571	1,889,682	5,161,283
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$0 amount charged off \$22,761)	(22,761)	(53,149)	(19,530)
13. Finance and service charges not included in premiums	211,577	309,139	1,074,444
14. Aggregate write-ins for miscellaneous income	(248)	1	(2,811)
15. Total other income (Lines 12 through 14)	188,568	255,991	1,052,103
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	2,436,052	631,734	3,878,341
17. Dividends to policyholders	181,932	162,971	727,277
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)	2,254,121	468,763	3,151,064
19. Federal and foreign income taxes incurred	318,527	(248,083)	(122,963)
20. Net income (Line 18 minus Line 19)(to Line 22)	1,935,594	716,846	3,274,027
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	150,094,619	146,233,647	146,233,647
22. Net income (from Line 20)	1,935,594	716,846	3,274,027
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$60,006	(293,891)	(146,848)	731,910
25. Change in net unrealized foreign exchange capital gain (loss)	41,525	(99,817)	(45,573)
26. Change in net deferred income tax	(35,588)	116,542	(518,637)
27. Change in nonadmitted assets	106,346	113,547	365,534
28. Change in provision for reinsurance			(130,117)
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		(111,515)	183,829
38. Change in surplus as regards policyholders (Lines 22 through 37).....	1,753,986	588,755	3,860,973
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	151,848,605	146,822,402	150,094,619
DETAILS OF WRITE-INS			
0501.			
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)			
1401. Miscellaneous income or expense	2	1	4,397
1402. Gain / (loss) on sale of assets other than securities			(7,179)
1403. Penalties and assessments	(250)		(29)
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(248)	1	(2,811)
3701. Prior period income/(expense) adjustment		(111,515)	183,829
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)		(111,515)	183,829

STATEMENT AS OF MARCH 31, 2016 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	32,478,609	32,419,585	131,237,075
2. Net investment income	1,907,650	1,930,739	8,915,131
3. Miscellaneous income	301,370	255,991	1,052,103
4. Total (Lines 1 to 3)	34,687,629	34,606,316	141,204,309
5. Benefit and loss related payments	15,716,542	19,367,583	67,818,601
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	17,692,278	16,682,383	66,168,399
8. Dividends paid to policyholders	203,412	238,344	940,502
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	(2,295)	651,013	978,966
10. Total (Lines 5 through 9)	33,609,937	36,939,324	135,906,468
11. Net cash from operations (Line 4 minus Line 10)	1,077,693	(2,333,008)	5,297,840
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	9,070,947	17,960,753	35,214,663
12.2 Stocks	947,827	1,152,594	6,562,747
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	238,499	529,050	871,205
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	66,302	9,033	(56,976)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,323,576	19,651,429	42,591,639
13. Cost of investments acquired (long-term only):			
13.1 Bonds	11,336,229	15,824,552	38,336,620
13.2 Stocks	3,291,648	824,581	4,246,268
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	266,482	2,985,000	5,701,793
13.6 Miscellaneous applications	99,691	(437,257)	56,680
13.7 Total investments acquired (Lines 13.1 to 13.6)	14,994,051	19,196,877	48,341,362
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)	(4,670,475)	454,552	(5,749,723)
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)	1,401,695	1,957,109	840,206
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,401,695	1,957,109	840,206
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) ..	(2,191,088)	78,653	388,324
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	6,679,154	6,290,830	6,290,830
19.2 End of period (Line 18 plus Line 19.1)	4,488,066	6,369,483	6,679,154

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

--	--	--	--

STATEMENT AS OF MARCH 31, 2016 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>Period Ended March 31, 2016</u>	<u>Period Ended December 31, 2015</u>
(1) Motorists Commercial Mutual Insurance Company state basis	Ohio	1,935,594	3,274,027
(2) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP	Ohio	1,935,594	3,274,027
<u>Surplus</u>			
(5) Motorists Commercial Mutual Insurance Company state basis	Ohio	151,848,605	150,094,619
(6) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP	Ohio	151,848,605	150,094,619

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

2. Accounting Changes and 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 months5,492

2. 12 months or longer20,351

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

1. Less than 12 months2,241,884

2. 12 months or longer1,661,336
- 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 \$2,542,673.

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.

STATEMENT AS OF MARCH 31, 2016 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes
- There were not any significant changes since last year end.
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 March 31, 2016			
	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
	(Level 1)	(Level 2)	(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	42,569,287	-	45,144	42,614,431
Parents, Subsidiaries and Affiliates	-	-	18,870,284	18,870,284
Total Common Stocks	42,569,287	-	18,915,428	61,484,715
Other invested assets	-	-	24,551,031	24,551,031
Total assets at fair value	42,569,287	-	43,466,459	86,035,746

STATEMENT AS OF MARCH 31, 2016 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.

	Beginning balance at 01/01/2016	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 03/31/2016
(a)										
Preferred Stock	-	-	-	-	-	-	-	-	-	-
Fixed Maturities	-	-	-	-	-	-	-	-	-	-
Common Stock										
Industrial and Misc	45,144		-	-	1	-	-	-		45,144
Parents, Subsidiaries and Affiliates	18,634,686		-	-	235,598	-	-	-		18,870,284
Other Invested Assets	24,744,626		-	(11,601)	(156,311)	212,816	-	(238,500)	-	24,551,031
Total Assets	43,424,456	-	-	(11,601)	79,288	212,816	-	(238,500)	-	43,466,459
(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	191,690,397	183,771,498		191,690,397		
Common Stock	61,484,715	61,381,728	42,569,287		18,915,428	
Other Invested Assets	25,305,713	25,305,713			24,551,031	754,682
	278,480,826	270,458,940	42,569,287	191,690,397	43,466,459	754,682

D. Not Practicable to Estimate Fair Value

	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets				
Low Income Housing	754,682	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 \$414,958. The development can be attributed primarily to the re-estimation of unpaid losses and loss adjustment expenses in the commercial multiple peril, products liability, workers' compensation, other liability, and auto physical damage lines of business. The favorable development in these lines was partially offset by further losses in the private passenger auto liability, homeowners, and commercial auto liability 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.

STATEMENT AS OF MARCH 31, 2016 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

30. **Premium Deficiency Reserves**

There were not any significant changes since last year end.

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.

STATEMENT AS OF MARCH 31, 2016 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [] No [X]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [] No [X]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 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 | 2 | 3 |
| Name of Entity | NAIC Company Code | 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?
If yes, attach an explanation.

Yes [] No [X] N/A []
- 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

STATEMENT AS OF MARCH 31, 2016 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? (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.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

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

\$.0

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$.0
13.

Amount of real estate and mortgages held in short-term investments:

\$.0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 18,634,685 | \$ 18,870,284 |
| 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) | \$ 18,634,685 | \$ 18,870,284 |
| 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 [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.

Yes [] No []

STATEMENT AS OF MARCH 31, 2016 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.

\$

2,542,673
- 16.2

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

\$

2,542,673
- 16.3

Total payable for securities lending reported on the liability page.

\$

2,542,673

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

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

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

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

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

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

- 17.4 If yes, give full 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	NEAM 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 Investment Analysis Office been followed? Yes [X] No []

- 18.2 If no, list exceptions:

STATEMENT AS OF MARCH 31, 2016 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

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?
If yes, attach an explanation.

Yes [] No [X] N/A []
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?
If yes, attach an explanation.

Yes [] No [X]
- 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(198.841)%

5.2 A&H cost containment percent0.000 %

5.3 A&H expense percent excluding cost containment expenses311.305 %
- 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 MARCH 31, 2016 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date						
1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
..00000	AA-3191243	All Other Insurers				
..00000	AA-9240020	American International Reins Co Ltd .....	..BMU.....	Unauthorized.....		
..00000	AA-1120158	China Reinsurance Group Corp .....	..CHN.....	Unauthorized.....		
..00000	AA-1128623	Lloyd's Syndicate Number 2014 .....	..GBR.....	Authorized.....		
..00000		Lloyd's Syndicate Number 2623 .....	..GBR.....	Authorized.....		

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			2,692	2,970	689,187	682,224
2. Alaska.....AK	N				147	93	17,864
3. Arizona.....AZ	L			84,976	384,761	69,881	228,337
4. Arkansas.....AR	N						
5. California.....CA	L			656,970	455,889	4,279,904	4,793,302
6. Colorado.....CO	L		365	5,882	(1,998)	208,236	370,852
7. Connecticut.....CT	L			11,166	532,961	1,161,872	1,912,441
8. Delaware.....DE	L			(842)	(1,530)	1,416,478	1,460,368
9. District of Columbia.....DC	L						
10. Florida.....FL	N			15,341	4,567	192,279	195,414
11. Georgia.....GA	L				1,800	121,865	130,241
12. Hawaii.....HI	N						
13. Idaho.....ID	L			(14,216)	(746)	72,683	59,311
14. Illinois.....IL	L	723,022	846,326	170,220	458,549	6,375,422	6,689,628
15. Indiana.....IN	L	123,131	202,438	32,913	60,402	1,421,592	1,018,187
16. Iowa.....IA	L	997,229	1,030,343	(8,583)	920,958	2,506,544	1,668,558
17. Kansas.....KS	L		6			319	279
18. Kentucky.....KY	L	391,779	563,494	39,786	340,272	1,060,751	1,731,308
19. Louisiana.....LA	N	275		33,611	4,437	840,460	709,117
20. Maine.....ME	L	266,807	132,473	196,262	78,408	1,131,330	899,844
21. Maryland.....MD	L				119,000	110,549	74,165
22. Massachusetts.....MA	L	1,289,636	1,223,289	329,868	962,286	3,045,590	3,383,104
23. Michigan.....MI	L	799,148	745,310	261,948	758,123	1,352,416	1,944,746
24. Minnesota.....MN	L	512,009	512,402	247,533	153,294	4,430,559	4,625,358
25. Mississippi.....MS	N						6
26. Missouri.....MO	L	1,358	1,414			15,419	18,265
27. Montana.....MT	N			5,218	4,235	116,768	112,564
28. Nebraska.....NE	L	417,987	471,874	99,443	19,393	371,704	267,589
29. Nevada.....NV	L			(2,118)		63,140	61,818
30. New Hampshire.....NH	L	495,817	527,057	149,152	241,400	2,167,180	2,354,496
31. New Jersey.....NJ	L			110,353	31,462	967,600	1,098,281
32. New Mexico.....NM	L					1,686	1,547
33. New York.....NY	L	2,100	3,394	117,986	571,916	3,988,763	3,372,878
34. North Carolina.....NC	L	(9,592)	112		4,643	3,467	4,083
35. North Dakota.....ND	L					99	470
36. Ohio.....OH	L	851,767	871,438	275,087	760,148	1,324,399	997,292
37. Oklahoma.....OK	L					42	570
38. Oregon.....OR	L			23,098	84,445	1,868,855	2,167,999
39. Pennsylvania.....PA	L	403,513	362,618	133,818	230,420	3,483,998	2,050,367
40. Rhode Island.....RI	L	37,524	52,714	51,820	40,795	372,407	185,132
41. South Carolina.....SC	L	21,126	24,056	506	415	68,201	65,989
42. South Dakota.....SD	L	14,979	18,552	9,041	10,640	366,572	175,474
43. Tennessee.....TN	L		352			10,542	10,753
44. Texas.....TX	L	833,971	915,845	(6,974)	9,368	5,242,579	5,345,588
45. Utah.....UT	L					13,984	30,306
46. Vermont.....VT	L	105,426	72,006	41,409	21,070	526,910	407,736
47. Virginia.....VA	L			6,517	8,501	582,185	605,346
48. Washington.....WA	L	366	366	40,504	3,533	457,445	555,174
49. West Virginia.....WV	L	74,330	155,596	1,573	58,645	288,951	191,468
50. Wisconsin.....WI	L	934,487	989,159	496,491	233,675	4,554,203	4,442,684
51. Wyoming.....WY	L					4	29
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	9,288,195	9,722,999	3,618,449	7,569,254	57,345,114	57,118,553
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.

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



STATEMENT AS OF MARCH 31, 2016 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	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	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
..0291	Motorists Insurance Group .....	..31577	42-1496478				IMARC, LLC .....	..IA.....	..NIA.....	Iowa Mutual Insurance Company	Ownership.....	..90.000	Motorists Mutual Insurance Company ...	.....2
..0291	Motorists Insurance Group .....	..14338	42-1019089				Iowa American Insurance Company .....	..IA.....	..IA.....	Iowa Mutual Insurance Company	Ownership.....	..100.000	Motorists Mutual Insurance Company ...	.....2
			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
..0291	Motorists Insurance Group .....	..13331	41-0299900				Motorists Commercial Mutual Insurance Company .....	..OH.....	..RE.....				Motorists Mutual Insurance Company ...	.....1
..0291	Motorists Insurance Group .....	..66311	31-0717055				Motorists Life Insurance Company .....	..OH.....	..DS.....	Motorists Mutual Insurance Company	Ownership.....	..70.000	Motorists Mutual Insurance Company ...	.....2
..0291	Motorists Insurance Group .....	..14621	31-4259550				Motorists Mutual Insurance Company .....	..OH.....	..IA.....					
..0291	Motorists Insurance Group .....	..23175	31-0851906				Motorists Service Corporation .....	..OH.....	..NIA.....	Motorists Mutual Insurance Company	Ownership.....	..100.000	Motorists Mutual Insurance Company ...	.....2
..0291	Motorists Insurance Group .....	..19950	02-0178290				Phenix Mutual Fire Insurance Company .....	..NH.....	..IA.....				Motorists Mutual Insurance Company ...	.....1
			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 MARCH 31, 2016 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		5,880		
5.	Commercial multiple peril	1,745,337	159,988	9.2	172.2
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	635,852	(27,193)	(4.3)	18.7
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	6,492			
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health	275	(547)	(198.8)	51.3
16.	Workers' compensation	256,497	137,440	53.6	26.6
17.1	Other liability - occurrence	1,409,848	1,180,630	83.7	(28.5)
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	205,081	(516,878)	(252.0)	(503.8)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability				
19.3,19.4	Commercial auto liability	2,883,535	2,633,093	91.3	26.0
21.	Auto physical damage	1,371,951	626,765	45.7	43.8
22.	Aircraft (all perils)				
23.	Fidelity		(395)		
24.	Surety	7	26,456	371,573.5	33,227.4
26.	Burglary and theft	117,374	27,137	23.1	(11.9)
27.	Boiler and machinery	159,415	39,083	24.5	6.3
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	8,791,665	4,291,458	48.8	36.0
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	1,762,856	1,762,856	1,877,463
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	840,924	840,924	909,585
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	11,847	11,847	12,445
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health	275	275	1,900
16.	Workers' compensation	330,079	330,079	281,219
17.1	Other liability - occurrence	1,704,384	1,704,384	1,872,242
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	278,553	278,553	301,074
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability			
19.3,19.4	Commercial auto liability	2,971,760	2,971,760	3,100,866
21.	Auto physical damage	1,134,616	1,134,616	1,101,039
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft	98,468	98,468	109,391
27.	Boiler and machinery	154,433	154,433	155,775
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	9,288,195	9,288,195	9,722,999
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 MARCH 31, 2016 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)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 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. 2013 + Prior	20,299	21,718	42,017	3,060	38	3,098	17,554	1,408	19,770	38,732	314	(501)	(187)
2. 2014	5,862	9,060	14,921	1,951	19	1,970	5,060	434	7,789	13,283	1,150	(817)	332
3. Subtotals 2014 + Prior	26,161	30,777	56,938	5,011	58	5,069	22,613	1,842	27,559	52,015	1,464	(1,319)	145
4. 2015	18,041	21,398	39,439	6,257	593	6,850	12,687	1,684	17,683	32,055	903	(1,437)	(534)
5. Subtotals 2015 + Prior	44,201	52,176	96,377	11,268	651	11,918	35,301	3,526	45,242	84,070	2,367	(2,756)	(389)
6. 2016	XXX	XXX	XXX	XXX	7,161	7,161	XXX	6,004	6,798	12,802	XXX	XXX	XXX
7. Totals	44,201	52,176	96,377	11,268	7,811	19,079	35,301	9,531	52,040	96,872	2,367	(2,756)	(389)
8. Prior Year-End Surplus As Regards Policyholders	150,095										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. 5.4	2. (5.3)	3. (0.4)
											Col. 13, Line 7 As a % of Col. 1 Line 8 4. (0.3)		

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.

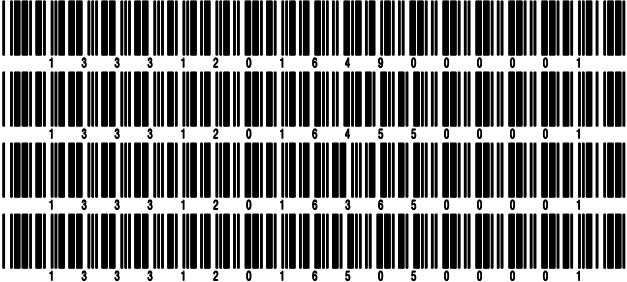
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state 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 MARCH 31, 2016 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. Automobiles	37,493	37,493		
2505. Prepaid expenses	32,461	32,461		
2506. Assessments paid in advance	9,566	9,566		
2507. Miscellaneous receivables	925	925		
2597. Summary of remaining write-ins for Line 25 from overflow page	80,444	80,444		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Obligations in pools and associations	74,329	74,774
2505. Miscellaneous liabilities	24,757	21,523
2506. State surcharges payable	14,432	15,796
2507. Low income housing obligations	6,195	59,861
2508. Escheatable funds	1,245	1,245
2597. Summary of remaining write-ins for Line 25 from overflow page	120,958	173,199

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)		

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)		

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	25,499,309	22,592,991
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	212,816	5,701,793
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(197,836)	2,037,125
6. Total gain (loss) on disposals	(11,601)	(219,631)
7. Deduct amounts received on disposals	238,500	871,205
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value	41,525	(45,573)
10. Deduct current year's other than temporary impairment recognized		3,696,192
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	25,305,713	25,499,309
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	25,305,713	25,499,309

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	240,571,333	240,628,654
2. Cost of bonds and stocks acquired	14,691,695	44,299,133
3. Accrual of discount	27,149	126,545
4. Unrealized valuation increase (decrease)	(36,049)	(1,923,884)
5. Total gain (loss) on disposals	451,247	2,411,923
6. Deduct consideration for bonds and stocks disposed of	10,082,591	43,493,655
7. Deduct amortization of premium	366,571	1,368,496
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		108,887
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	245,256,214	240,571,333
11. Deduct total nonadmitted amounts	102,987	102,987
12. Statement value at end of current period (Line 10 minus Line 11)	245,153,227	240,468,346

STATEMENT AS OF MARCH 31, 2016 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)	173,432,092	30,771,052	30,878,969	(2,614,600)	170,709,575			173,432,092
2. NAIC 2 (a)	13,053,415	1,346,075		147,911	14,547,401			13,053,415
3. NAIC 3 (a)				1,115,862	1,115,862			
4. NAIC 4 (a)				513,750	513,750			
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	186,485,507	32,117,127	30,878,969	(837,077)	186,886,588			186,485,507
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	186,485,507	32,117,127	30,878,969	(837,077)	186,886,588			186,485,507

(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 \$0 ;
NAIC 4 \$0 ; NAIC 5 \$; NAIC 6 \$

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	3,115,090	xxx	3,115,090	1,576	

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	4,355,173	6,311,217
2. Cost of short-term investments acquired	20,780,898	72,664,569
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	22,020,981	74,620,613
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)	3,115,090	4,355,173
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,115,090	4,355,173

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 MARCH 31, 2016 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												
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest		03/29/2007	3		12,500		212,500	0.090
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest		03/29/2007	1		2,500		12,500	0.020
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest		05/02/2007	3		7,816		23,931	0.370
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest		12/21/2011	3		120,000		1,402,500	0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest		12/21/2011	2		32,500		222,500	0.200
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest		12/21/2011	1		37,500		397,500	0.130
2199999. Joint Venture Interests - Other - Unaffiliated									212,816		2,271,431	XXX
4499999. Total - Unaffiliated									212,816		2,271,431	XXX
4599999. Total - Affiliated												XXX
4699999 - Totals									212,816		2,271,431	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	12/21/2015	2,222,779							(19,257)	(19,257)				
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	03/29/2007	12/31/2015	178,078							46,763	46,763	(7,186)		(7,186)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2015	1,509,612							62,971	62,971				
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2015	459,155							25,664	25,664				
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	12/31/2015	456,063							24,585	24,585	(4,415)		(4,415)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/21/2015	1,476,226							53,471	53,471				
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/21/2015	218,628							8,537	8,537				
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/21/2015	1,279,029							28,715	28,715				
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	09/30/2015	833,610							7,050	7,050				
2199999. Joint Venture Interests - Other - Unaffiliated							8,633,181							238,500	238,500	(11,601)		(11,601)	
4499999. Total - Unaffiliated							8,633,181							238,500	238,500	(11,601)		(11,601)	
4599999. Total - Affiliated																			
4699999 - Totals							8,633,181							238,500	238,500	(11,601)		(11,601)	

STATEMENT AS OF MARCH 31, 2016 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 Desig- nation or Market Indicator (a)
Bonds - U.S. Governments									
912810-RR-1	UNITED STATES TREASURY		.03/02/2016	Nomura		170,222	170,000	.79	1
912828-K3-3	UNITED STATES TREASURY		.03/02/2016	Bank of America		794,606	787,894	.377	1
912828-N7-1	UNITED STATES TREASURY		.03/02/2016	Nomura		379,484	368,346	.304	1
912828-WU-0	UNITED STATES TREASURY		.03/02/2016	Nomura		620,027	627,625	.103	1
912828-XL-9	UNITED STATES TREASURY		.03/02/2016	Nomura		622,100	618,450	.306	1
0599999. Subtotal - Bonds - U.S. Governments						2,586,440	2,572,315	1,169	XXX
Bonds - U.S. Special Revenues									
31320U-3B-7	RMBS - FH Q37993		.02/01/2016	Adjustment		1,062,193	.997,218	.1,108	1
3138WG-EZ-3	RMBS - FN AS6451		.02/01/2016	Adjustment		779,425	745,582	.725	1
3140EV-4E-4	RMBS - FN BC1720		.03/01/2016	Adjustment		1,046,897	996,600	1,260	1
3199999. Subtotal - Bonds - U.S. Special Revenues						2,888,514	2,739,400	3,092	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	R	.01/13/2016	BARCLAYS CAPITAL INC, NEW YORK		499,165	500,000		1FE
12532L-AA-3	CMBS - CGSMT-16RDA-AFX		.03/21/2016	Citigroup (SSB)		999,993	1,000,000	2,221	1FE
172967-FT-3	CITIGROUP INC		.02/24/2016	Citigroup (SSB)		1,346,075	1,250,000	7,031	2FE
36251H-AA-0	CMBS - GMSCI1-16ICE2-A		.03/10/2016	Goldman Sachs		750,000	750,000		1FE
46625H-QJ-2	JPMORGAN CHASE & CO		.02/25/2016	JP MORGAN SECURITIES INC.		249,813	250,000		1FE
53944V-AH-2	LLOYDS BANK PLC	R	.03/28/2016	PERSHING LLC		516,575	500,000	.6,660	1FE
949746-RS-2	WELLS FARGO & CO		.02/26/2016	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)		1,499,655	1,500,000		1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,861,275	5,750,000	15,912	XXX
8399997. Total - Bonds - Part 3						11,336,229	11,061,715	20,173	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						11,336,229	11,061,715	20,173	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)									
002824-10-0	ABBOTT LABORATORIES ORD		.03/15/2016	VARIOUS	2,805,000	110,385			L
00724F-10-1	ADOBE SYSTEM ORD		.02/25/2016	ITG INC	110,000	9,536			L
00817Y-10-8	AETNA ORD		.03/15/2016	VARIOUS	1,165,000	125,151			L
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		.02/25/2016	ITG INC	75,000	9,975			L
02079K-30-5	ALPHABET CL A ORD		.02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	80,000	57,502			L
023135-10-6	AMAZON COM ORD		.02/25/2016	ITG INC	35,000	19,431			L
023608-10-2	AMEREN ORD		.02/25/2016	ITG INC	160,000	7,702			L
02376R-10-2	AMERICAN AIRLINES GROUP ORD		.02/25/2016	ITG INC	155,000	6,412			L
025537-10-1	AMERICAN ELECTRIC POWER ORD		.02/25/2016	ITG INC	165,000	10,544			L
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		.02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	515,000	26,172			L
031100-10-0	AMETEK ORD		.02/25/2016	ITG INC	160,000	7,424			L
037833-10-0	APPLE ORD		.02/25/2016	VARIOUS	1,100,000	106,810			L
058498-10-6	BALL ORD		.02/25/2016	ITG INC	90,000	6,016			L
064058-10-0	BANK OF NEW YORK MELLON ORD		.02/25/2016	ITG INC	280,000	9,895			L
071813-10-9	BAXTER INTERNATIONAL ORD		.02/25/2016	ITG INC	160,000	6,376			L
084670-70-2	BERKSHIRE HATHWAY CL B ORD		.02/25/2016	ITG INC	180,000	23,818			L
086516-10-1	BEST BUY ORD		.02/25/2016	ITG INC	115,000	3,709			L
099724-10-6	BORGWARNER ORD		.01/19/2016	JP MORGAN SECURITIES INC.	665,000	20,199			L
101121-10-1	BOSTON PROPERTIES REIT		.02/25/2016	ITG INC	80,000	9,215			L
101137-10-7	BOSTON SCIENTIFIC ORD		.02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	1,685,000	29,150			L
130570-10-7	CALIFORNIA RESOURCES ORD		.03/01/2016	Adjustment	42,596	9			L
134429-10-9	CAMPBELL SOUP ORD		.02/25/2016	ITG INC	120,000	7,516			L
14040H-10-5	CAPITAL ONE FINANCIAL ORD		.02/25/2016	VARIOUS	1,445,000	93,431			L
14149Y-10-8	CARDINAL HEALTH ORD		.02/25/2016	ITG INC	120,000	9,922			L
143658-30-0	CARNIVAL ORD	R	.02/25/2016	ITG INC	115,000	5,580			L
156700-10-6	CENTURYLINK ORD		.02/09/2016	ITG INC	170,000	4,245			L
16117M-30-5	CHARTER COMMUNICATIONS CL A ORD		.02/08/2016	WEEDEN + CO	285,000	47,420			L
166764-10-0	CHEVRON ORD		.02/25/2016	ITG INC	250,000	21,328			L
171340-10-2	CHURCH AND DWIGHT ORD		.02/25/2016	ITG INC	85,000	7,839			L
17275R-10-2	CISCO SYSTEMS ORD		.02/25/2016	ITG INC	630,000	16,764			L
172967-42-4	CITIGROUP ORD		.02/25/2016	VARIOUS	3,255,000	127,725			L

STATEMENT AS OF MARCH 31, 2016 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)
174610-10-5	CITIZENS FINANCIAL GROUP ORD		02/09/2016	ITG INC	280.000	5.438			L
189754-10-4	COACH ORD		02/09/2016	ITG INC	70.000	2.375			L
20030N-10-1	COMCAST CL A ORD		02/25/2016	ITG INC	380.000	22.245			L
20605P-10-1	CONCHO RESOURCES ORD		02/25/2016	ITG INC	85.000	7.547			L
20825C-10-4	CONOCOPHILLIPS ORD		02/25/2016	ITG INC	175.000	5.787			L
25179M-10-3	DEVON ENERGY ORD		02/09/2016	ITG INC	130.000	3.038			L
254687-10-6	WALT DISNEY ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	405.000	38.236			L
260543-10-3	DOW CHEMICAL ORD		02/25/2016	ITG INC	180.000	8.660			L
263534-10-9	E I DU PONT DE NEMOURS ORD		02/25/2016	ITG INC	110.000	6.647			L
277432-10-0	EASTMAN CHEMICAL ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	305.000	19.305			L
285512-10-9	ELECTRONIC ARTS ORD		02/25/2016	ITG INC	85.000	5.499			L
291011-10-4	EMERSON ELECTRIC ORD		02/25/2016	ITG INC	190.000	9.242			L
29444U-70-0	EQUINIX REIT		02/19/2016	NON-BROKER TRADE, BOSTON	0.814	236			L
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		02/25/2016	ITG INC	125.000	5.740			L
30225T-10-2	EXTRA SPACE STORAGE REIT		02/25/2016	ITG INC	85.000	7.187			L
30231G-10-2	EXXON MOBIL ORD		02/09/2016	ITG INC	55.000	4.371			L
30303M-10-2	FACEBOOK CL A ORD		02/25/2016	ITG INC	195.000	20.873			L
315616-10-2	F5 NETWORKS ORD		02/25/2016	ITG INC	10.000	960			L
35086T-10-9	FOUR CORNERS PROPERTY ORD		03/02/2016	CORPORATE ACTION	4.030	66			L
354613-10-1	FRANKLIN RESOURCES ORD		02/25/2016	VARIOUS	1,710.000	59.539			L
369604-10-3	GENERAL ELECTRIC ORD		02/25/2016	ITG INC	863.000	25.069			L
37045V-10-0	GENERAL MOTORS ORD		02/25/2016	ITG INC	265.000	7.820			L
375558-10-3	GILEAD SCIENCES ORD		02/25/2016	ITG INC	160.000	14.427			L
38141G-10-4	GOLDMAN SACHS GROUP ORD		02/25/2016	ITG INC	50.000	7.413			L
382550-10-1	GOODYEAR TIRE AND RUBBER ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	630.000	18.733			L
40412C-10-1	HCA HOLDINGS ORD		02/25/2016	ITG INC	85.000	5.951			L
413086-10-9	HARMAN INTERNATIONAL ORD		02/09/2016	ITG INC	35.000	2.406			L
418056-10-7	HASBRO ORD		02/25/2016	ITG INC	70.000	5.330			L
42809H-10-7	HESS ORD		02/25/2016	ITG INC	45.000	1.872			L
440452-10-0	HORMEL FOODS ORD		02/09/2016	ITG INC	40.000	3.264			L
44107P-10-4	HOTEL HOTELS & RESORTS REIT		02/25/2016	ITG INC	75.000	1.164			L
461202-10-3	INTUIT ORD		02/25/2016	ITG INC	80.000	8.006			L
46625H-10-0	JPMORGAN CHASE ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	965.000	54.254			L
478160-10-4	JOHNSON & JOHNSON ORD		02/25/2016	ITG INC	285.000	30.321			L
485170-30-2	KANSAS CITY SOUTHERN ORD		02/09/2016	ITG INC	55.000	4.347			L
487836-10-8	KELLOGG ORD		02/09/2016	ITG INC	45.000	3.171			L
540424-10-8	LOEWS ORD		02/09/2016	VARIOUS	205.000	7.374			L
55261F-10-4	M&T BANK ORD		02/25/2016	ITG INC	105.000	11.057			L
554382-10-1	MACERICH REIT		02/09/2016	ITG INC	70.000	5.228			L
58933Y-10-5	MERCK & CO ORD		02/25/2016	ITG INC	350.000	17.854			L
59156R-10-8	METLIFE ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	740.000	28.669			L
594918-10-4	MICROSOFT ORD		02/25/2016	ITG INC	515.000	26.837			L
608190-10-4	MOHAWK INDUSTRIES ORD		02/25/2016	ITG INC	40.000	6.842			L
60871R-20-9	MOLSON COORS BREWING NONVTG CL B ORD		02/09/2016	ITG INC	35.000	2.957			L
617446-44-8	MORGAN STANLEY ORD		02/25/2016	VARIOUS	5,210.000	135.335			L
61945C-10-3	MOSAIC ORD		02/25/2016	ITG INC	110.000	2.797			L
64110L-10-6	NETFLIX ORD		02/25/2016	ITG INC	65.000	6.145			L
665859-10-4	NORTHERN TRUST ORD		02/25/2016	ITG INC	35.000	2.084			L
674599-10-5	OCCIDENTAL PETROLEUM ORD		03/01/2016	Adjustment	455.000	21.844			L
69331C-10-8	PG&E ORD		02/25/2016	ITG INC	240.000	13.769			L
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	270.000	22.234			L
693506-10-7	PPG INDUSTRIES ORD		02/12/2016	MORGAN STANLEY CO	253.000	23.081			L
693656-10-0	PVH ORD		02/09/2016	ITG INC	40.000	2.805			L
693718-10-8	PACCAR ORD		02/25/2016	ITG INC	140.000	7.256			L
704326-10-7	PAYCHEX ORD		02/25/2016	ITG INC	210.000	10.483			L
70450Y-10-3	PAYPAL HOLDINGS ORD		02/25/2016	ITG INC	165.000	6.064			L
713448-10-8	PEPSICO ORD		02/25/2016	ITG INC	200.000	20.136			L
717081-10-3	PFIZER ORD		02/25/2016	VARIOUS	805.000	24.257			L
74005P-10-4	PRAXAIR ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	180.000	18.217			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		02/25/2016	ITG INC	130.000	4.908			L
742718-10-9	PROCTER & GAMBLE ORD		02/25/2016	ITG INC	210.000	17.294			L
747525-10-3	QUALCOMM ORD		02/25/2016	ITG INC	135.000	6.973			L

STATEMENT AS OF MARCH 31, 2016 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)
806857-10-8	SCHLUMBERGER ORD		02/25/2016	ITG INC	170.000	12,301			L
83088M-10-2	SKYWORKS SOLUTIONS ORD		02/25/2016	ITG INC	65.000	4,196			L
832696-40-5	JIM SMUCKER ORD		02/25/2016	ITG INC	55.000	7,127			L
847560-10-9	SPECTRA ENERGY ORD		02/09/2016	ITG INC	180.000	5,339			L
85590A-40-1	STARWOOD HOTELS & RESORTS WLDWIDE ORD		02/25/2016	ITG INC	80.000	5,518			L
863667-10-1	STRYKER ORD		02/09/2016	ITG INC	75.000	7,244			L
87165B-10-3	SYNCHRONY FINANCIAL ORD		02/25/2016	ITG INC	275.000	7,642			L
871829-10-7	SYSCO ORD		02/25/2016	VARIOUS	1,120.000	48,695			L
872540-10-9	TJX ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	355.000	26,175			L
87901J-10-5	TEGNA ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	1,415.000	33,571			L
883556-10-2	THERMO FISHER SCIENTIFIC ORD		02/25/2016	VARIOUS	965.000	127,588			L
892356-10-6	TRACTOR SUPPLY ORD		02/25/2016	ITG INC	85.000	7,268			L
89417E-10-9	TRAVELERS COMPANIES ORD		02/25/2016	ITG INC	65.000	7,103			L
904311-10-7	UNDER ARMOUR CL A ORD		02/25/2016	ITG INC	60.000	4,984			L
911312-10-6	UNITED PARCEL SERVICE CL B ORD		02/25/2016	ITG INC	120.000	11,728			L
913017-10-9	UNITED TECHNOLOGIES ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	485.000	46,440			L
91913Y-10-0	VALERO ENERGY ORD		02/25/2016	ITG INC	105.000	6,374			L
92343V-10-4	VERIZON COMMUNICATIONS ORD		02/25/2016	ITG INC	435.000	22,237			L
92826C-83-9	VISA CL A ORD		02/25/2016	ITG INC	215.000	15,755			L
931142-10-3	WAL MART STORES ORD		02/25/2016	ITG INC	225.000	15,311			L
949746-10-1	WELLS FARGO ORD		02/25/2016	VARIOUS	1,895.000	92,527			L
95040Q-10-4	WELLTOWER ORD		02/25/2016	ITG INC	55.000	3,447			L
958102-10-5	WESTERN DIGITAL ORD		02/25/2016	ITG INC	70.000	3,080			L
962166-10-4	WEYERHAEUSER REIT		02/25/2016	ITG INC	270.000	6,850			L
963320-10-6	WHIRLPOOL ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	190.000	28,433			L
984332-10-6	YAHOO! ORD		02/25/2016	ITG INC	130.000	4,078			L
60177J-10-8	ALLERGAN ORD		02/25/2016	ITG INC	260.000	52,412			L
G1151C-10-1	ACCENTURE CL A ORD		02/25/2016	ITG INC	140.000	14,129			L
G5785G-10-7	MALLINCKRODT ORD		02/25/2016	ITG INC	10.000	673			L
G5960L-10-3	MEDTRONIC ORD		02/25/2016	FIDELITY CAP MKTS(DIV OF NFSC)	325.000	24,992			L
G6518L-10-8	NIELSEN HOLDINGS ORD		02/25/2016	ITG INC	145.000	7,202			L
G96629-10-3	WILLIS TOWERS WATSON ORD		02/09/2016	ITG INC	65.000	7,247			L
H0023R-10-5	CHUBB ORD		01/19/2016	Corporate Action	102.320	11,366			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES ORD		02/25/2016	ITG INC	55.000	4,096			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,509,363	XXX		XXX
Common Stocks - Mutual Funds									
00769G-53-5	LSV SMALL CAP VALUE MF		02/25/2016	NON-BROKER TRADE, BOSTON	26,109.661	300,000			L
04314H-75-8	ARTISAN SMALL CAP CL INSTITUTIONL MF		02/25/2016	NON-BROKER TRADE, BOSTON	12,749.681	300,000			L
78467Y-10-7	SPDR S&P MIDCAP 400 ETF		02/25/2016	ITG INC	245.000	59,545			L
9299999. Subtotal - Common Stocks - Mutual Funds						659,545	XXX		XXX
Common Stocks - Money Market Mutual Funds									
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		03/30/2016	Direct	186,557.450	186,557			V
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						186,557	XXX		XXX
9799997. Total - Common Stocks - Part 3						3,355,466	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,355,466	XXX		XXX
9899999. Total - Preferred and Common Stocks						3,355,466	XXX		XXX
9999999 - Totals						14,691,695	XXX	20,173	XXX

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

STATEMENT AS OF MARCH 31, 2016 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 Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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 Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
Bonds - U.S. Governments																					
..36290S-RR-4	RMBS - GN 616196 .....	.....	03/15/2016 ..	Direct .....	.....	6,612	6,612	6,893	6,814	.....	(202)	.....	(202)	.....	6,612	.....	0	0	60	01/15/2024	1.....
..36296S-E3-5	RMBS - GN 699554 .....	.....	03/15/2016 ..	Direct .....	.....	385	385	381	381	.....	4	.....	4	.....	385	.....	.....	3	11/15/2038	1.....	
..36297A-AT-0	RMBS - GN 705718 .....	.....	03/15/2016 ..	Direct .....	.....	1,014	1,014	1,051	1,042	.....	(29)	.....	(29)	.....	1,014	.....	.....	8	01/15/2039	1.....	
..38373A-D9-4	CMO/RMBS - GN-0969E-PV .....	.....	03/21/2016 ..	Direct .....	.....	4,139	4,139	4,189	4,183	.....	(44)	.....	(44)	.....	4,139	.....	0	0	28	08/20/2039	1.....
..912810-FR-4	UNITED STATES TREASURY .....	.....	03/02/2016 ..	INC .....	.....	737,858	627,465	817,801	794,627	(25,903)	(2,607)	.....	(28,511)	.....	766,116	.....	(28,259)	(28,259)	9,450	01/15/2025	1.....
..912828-GD-6	UNITED STATES TREASURY .....	.....	03/02/2016 ..	Merrill Lynch .....	.....	482,208	469,196	469,586	499,444	(44,315)	2,546	.....	(41,769)	.....	457,675	.....	24,532	24,532	7,066	01/15/2017	1.....
..912828-M7-2	UNITED STATES TREASURY .....	.....	01/19/2016 ..	NEW YORK .....	.....	1,650,188	1,650,000	1,645,980	1,646,008	.....	108	.....	108	.....	1,646,115	.....	4,072	4,072	2,012	11/30/2017	1.....
..912828-PS-3	UNITED STATES TREASURY .....	.....	02/01/2016 ..	Maturity .....	.....	500,000	500,000	494,141	499,899	.....	101	.....	101	.....	500,000	.....	.....	5,000	5,000	01/31/2016	1.....
0599999. Subtotal - Bonds - U.S. Governments						3,382,403	3,258,811	3,440,022	3,452,398	(70,218)	(122)	.....	(70,341)	.....	3,382,057	.....	346	346	23,628	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
..882723-NY-1	TEXAS ST .....	.....	02/17/2016 ..	FIRST TENNESSEE SEC CORP, MEMPHIS .....	.....	187,532	150,000	183,522	179,633	.....	(431)	.....	(431)	.....	179,202	.....	8,329	8,329	2,938	10/01/2026	1FE.....
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						187,532	150,000	183,522	179,633	.....	(431)	.....	(431)	.....	179,202	.....	8,329	8,329	2,938	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
..03588H-AK-2	ANNE ARUNDEL CNTY MD .....	.....	01/12/2016 ..	PERSHING LLC JANNEY MONTGOMERY, SCOTT INC .....	.....	213,185	175,000	222,058	207,726	.....	(189)	.....	(189)	.....	207,537	.....	5,648	5,648	2,528	04/01/2022	1FE.....
..165573-ZZ-2	CHESTER CNTY PA .....	.....	01/15/2016 ..	INC .....	.....	367,335	300,000	362,538	354,497	.....	(295)	.....	(295)	.....	354,201	.....	13,134	13,134	7,500	07/15/2022	1FE.....
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						580,520	475,000	584,596	562,223	.....	(485)	.....	(485)	.....	561,738	.....	18,782	18,782	10,028	XXX	XXX
Bonds - U.S. Special Revenues																					
..159442-AJ-1	CHAPEL HILL N C LTD OBLIG .....	.....	01/13/2016 ..	Stifel Nicolaus & Co. ...	.....	208,345	175,000	212,620	198,732	.....	(203)	.....	(203)	.....	198,529	.....	9,815	9,815	1,167	06/01/2021	1FE.....
..3128MB-X6-9	RMBS - FH G13201 .....	.....	03/15/2016 ..	Direct .....	.....	8,865	8,865	8,470	8,559	.....	306	.....	306	.....	8,865	.....	0	0	64	07/01/2023	1.....
..3128MB-X0-5	RMBS - FH G13187 .....	.....	03/15/2016 ..	Direct .....	.....	10,410	10,410	9,984	10,062	.....	348	.....	348	.....	10,410	.....	0	0	68	06/01/2023	1.....
..3128MC-GZ-2	RMBS - FH G13616 .....	.....	03/15/2016 ..	Direct .....	.....	3,922	3,922	3,997	3,981	.....	(58)	.....	(58)	.....	3,922	.....	.....	32	07/01/2024	1.....	
..3128MD-XJ-7	RMBS - FH G14981 .....	.....	03/15/2016 ..	Direct .....	.....	12,581	12,581	13,244	13,144	(562)	.....	.....	(562)	.....	12,581	.....	0	0	73	12/01/2028	1.....
..3128MJ-Q7-8	RMBS - FH G08477 .....	.....	03/15/2016 ..	Direct .....	.....	3,260	3,260	3,380	3,376	.....	(116)	.....	(116)	.....	3,260	.....	0	0	18	02/01/2042	1.....
..3128MJ-RM-4	RMBS - FH G08491 .....	.....	03/15/2016 ..	Direct .....	.....	8,415	8,415	8,738	8,724	.....	(309)	.....	(309)	.....	8,415	.....	.....	49	05/01/2042	1.....	
..3128MJ-S4-3	RMBS - FH G08538 .....	.....	03/15/2016 ..	Direct .....	.....	4,883	4,883	4,909	4,907	.....	(23)	.....	(23)	.....	4,883	.....	0	0	27	07/01/2043	1.....
..3128MM-RE-5	RMBS - FH G18484 .....	.....	03/15/2016 ..	Direct .....	.....	26,831	26,831	27,636	27,561	.....	(731)	.....	(731)	.....	26,831	.....	.....	128	10/01/2028	1.....	
..3128PL-CS-9	RMBS - FH J08181 .....	.....	03/15/2016 ..	Direct .....	.....	6,016	6,016	5,770	5,866	.....	150	.....	150	.....	6,016	.....	.....	39	06/01/2023	1.....	
..3128PM-GD-7	RMBS - FH J09868 .....	.....	03/15/2016 ..	Direct .....	.....	8,041	8,041	8,240	8,200	.....	(159)	.....	(159)	.....	8,041	.....	0	0	73	06/01/2024	1.....
..3128PQ-FE-6	RMBS - FH J11065 .....	.....	03/15/2016 ..	Direct .....	.....	17,832	17,832	18,512	18,328	.....	(496)	.....	(496)	.....	17,832	.....	0	0	135	10/01/2024	1.....
..31292S-AN-0	RMBS - FH C09013 .....	.....	03/15/2016 ..	Direct .....	.....	16,998	16,998	17,298	17,277	.....	(279)	.....	(279)	.....	16,998	.....	0	0	84	09/01/2042	1.....
..312944-FE-6	RMBS - FH A95565 .....	.....	03/15/2016 ..	Direct .....	.....	38,997	38,997	38,388	38,406	.....	590	.....	590	.....	38,997	.....	0	0	233	12/01/2040	1.....
..312988-KQ-0	RMBS - FH B70303 .....	.....	03/15/2016 ..	Direct .....	.....	1,691	1,691	1,704	1,697	.....	(6)	.....	(6)	.....	1,691	.....	0	0	13	02/01/2034	1.....
..31320U-DX-9	RMBS - FH Q08818 .....	.....	03/15/2016 ..	Direct .....	.....	19,215	19,215	19,954	19,895	.....	(680)	.....	(680)	.....	19,215	.....	0	0	152	06/01/2042	1.....
..3132HL-PP-2	RMBS - FH Q10430 .....	.....	03/15/2016 ..	Direct .....	.....	3,312	3,312	3,503	3,487	.....	(175)	.....	(175)	.....	3,312	.....	.....	19	08/01/2042	1.....	
..3132J6-UR-9	RMBS - FH Q17391 .....	.....	03/15/2016 ..	Direct .....	.....	8,447	8,447	8,803	8,785	.....	(337)	.....	(337)	.....	8,447	.....	.....	57	04/01/2043	1.....	
..3132JP-P2-2	RMBS - FH Q22241 .....	.....	03/15/2016 ..	Direct .....	.....	6,785	6,785	7,100	7,049	.....	(264)	.....	(264)	.....	6,785	.....	0	0	45	10/01/2043	1.....
..3132L5-AF-0	RMBS - FH V80006 .....	.....	03/15/2016 ..	Direct .....	.....	33,877	33,877	35,364	35,281	.....	(1,405)	.....	(1,405)	.....	33,877	.....	.....	143	04/01/2043	1.....	
..3132M8-QW-9	RMBS - FH Q27969 .....	.....	03/15/2016 ..	Direct .....	.....	28,271	28,270	29,870	29,665	.....	(1,395)	.....	(1,395)	.....	28,270	.....	0	0	215	08/01/2044	1.....
..3132OL-ZB-8	RMBS - FH Q30769 .....	.....	03/15/2016 ..	Direct .....	.....	5,291	5,291	5,664	5,641	.....	(350)	.....	(350)	.....	5,291	.....	0	0	46	01/01/2045	1.....
..3132OM-LQ-2	RMBS - FH Q31234 .....	.....	03/15/2016 ..	Direct .....	.....	18,334	18,334	19,234	19,182	.....	(848)	.....	(848)	.....	18,334	.....	0	0	87	02/01/2045	1.....
..3132OU-SB-7	RMBS - FH Q37993 .....	.....	03/15/2016 ..	Direct .....	.....	1,459	1,459	1,554	1,541	.....	(95)	.....	(95)	.....	1,459	.....	.....	5	12/01/2045	1.....	
..3132OU-DC-4	RMBS - FH Q37298 .....	.....	03/15/2016 ..	Direct .....	.....	5,528	5,528	5,738	5,735	.....	(207)	.....	(207)	.....	5,528	.....	.....	32	11/01/2045	1.....	
..3136AC-U5-8	CMO/RMBS - FN-1315E-EP .....	.....	03/25/2016 ..	Direct .....	.....	13,404	13,404	13,932	13,882	.....	(477)	.....	(477)	.....	13,404	.....	0	0	74	08/25/2042	1.....
..3138EN-7M-5	RMBS - FN AL6299 .....	.....	03/25/2016 ..	Direct .....	.....	56,115	56,115	59,305	59,125	.....	(3,010)	.....	(3,010)	.....	56,115	.....	.....	302	01/01/2045	1.....	
..3138EN-HJ-1	RMBS - FN AL5632 .....	.....	03/25/2016 ..	Direct .....	.....	6,075	6,075	6,463	6,417	.....	(343)	.....	(343)	.....	6,075	.....	0	0	53	08/01/2044	1.....
..3138WG-EZ-3	RMBS - FN AS6451 .....	.....	03/25/2016 ..	Direct .....	.....	3,671	3,671	3,838	3,819	.....	(167)	.....	(167)	.....	3,671	.....	.....	11	01/01/2046	1.....	
..3138X3-AY-8	RMBS - FN AU3622 .....	.....	03/25/2016 ..	Direct .....	.....	57,128	57,128	60,118	59,919	.....	(2,792)	.....	(2,792)	.....	57,128	.....	0	0	207	07/01/2043	1.....
..3138X3-BX-9	RMBS - FN AU3653 .....	.....	03/25/2016 ..	Direct .....	.....	167,480	167,480	176,090	174,894	.....	(7,413)	.....	(7,413)	.....	167,480	.....	.....	1,047	09/01/2043	1.....	
..3138Y6-MY-7	RMBS - FN AX4874 .....	.....	03/25/2016 ..	Direct .....	.....	15,896	15,896	16,849	16,774	.....	(879)	.....	(879)	.....	15,896	.....	.....	84	12/01/2044	1.....	
..3138Y9-SB-2	RMBS - FN AX7742 .....	.....	03/25/2016 ..	Direct .....	.....	42,250	42,250	44,204	44,241	.....	(1,992)	.....	(1,992)	.....	42,250	.....	.....	134	01/01/2045	1.....	
..31396Q-F2-0	CMO/RMBS - FN-0975A-LC .....	.....	03/25/2016 ..	Direct .....	.....	21,666	21,666	21,912	21,617	.....	49	.....	49	.....	21,666	.....	.....	134	04/25/2027	1.....	

STATEMENT AS OF MARCH 31, 2016 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 Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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 Con- tractual Maturity Date	NAIC Design- ation or Market In- dicator (a)	
31412U-L7-3	RMBS - FN 935150		03/25/2016	Direct		3,304	3,304	3,438	3,416		(112)		(112)		3,304				25	04/01/2024	1	
31414P-M2-2	RMBS - FN 972077		03/25/2016	Direct		25,768	25,768	26,495	26,190		(422)		(422)		25,768				197	02/01/2023	1	
31415M-4F-9	RMBS - FN 984722		03/25/2016	Direct		2,237	2,237	2,164	2,173		64		64		2,237				17	06/01/2023	1	
31416T-JN-0	RMBS - FN A9268		03/25/2016	Direct		3,641	3,641	3,609	3,610		31		31		3,641		0	0	26	07/01/2024	1	
46246K-2C-5	IOWA FIN AUTH REV		02/12/2016	FIRST TENNESSEE BANK BOND DIVI		950,588	750,000	931,365	918,196		(2,049)		(2,049)		916,147		34,441	34,441	20,521	08/01/2028	1FE	
46246K-W9-9	IOWA FIN AUTH REV		01/13/2016	First Southwest		214,009	175,000	202,347	195,841		(139)		(139)		195,701		18,308	18,308	4,083	08/01/2022	1FE	
64990E-DD-6	NEW YORK ST DORM AUTH ST PERS INCOME TAX		01/13/2016	Piper Jaffray Co.		215,035	175,000	215,968	215,968		(185)		(185)		203,183		11,852	11,852	826	12/15/2022	1FE	
3199999. Subtotal - Bonds - U.S. Special Revenues						2,305,871	1,992,895	2,307,768	2,253,204		(27,141)		(27,141)		2,231,455		74,416	74,416	30,745	XXX	XXX	
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
12514A-AE-1	CMBS - CD-07CD5-A4		03/17/2016	Direct		16,675	16,675	17,710	16,901		(226)		(226)		16,675				310	11/15/2044	1FM	
50179M-AE-1	CMBS - LBUOMT-06C6-A4		03/17/2016	Direct		68,392	68,392	74,823	69,045		(653)		(653)		68,392				674	09/15/2039	1FM	
57165A-AA-6	ABS - MVCOT-121-A		03/21/2016	Direct		11,895	11,895	11,893	11,894		1		1		11,895		0	0	49	05/20/2030	1FE	
58933Y-AR-6	MERCK & CO INC		02/22/2016	JP MORGAN SECURITIES INC		1,253,488	1,250,000	1,247,938	1,248,099		28		28		1,248,127		5,361	5,361	18,620	02/10/2025	1FE	
61750W-AX-1	CMBS - MSCI-061Q12-A4		03/15/2016	Direct		20,567	20,567	22,404	20,797		(230)		(230)		20,567				138	12/15/2043	1FM	
61760R-AZ-5	CMBS - MSCI-11C3-A2		03/17/2016	Direct		103,360	103,360	104,391	103,384		(24)		(24)		103,360				1,247	07/15/2049	1FM	
82650H-AA-1	ABS - SRFC 2013-3A A		03/21/2016	Direct		35,096	35,096	35,086	35,088		8		8		35,096		0	0	121	10/21/2030	1FE	
82652B-AA-2	ABS - SRFC-132-A		03/21/2016	Direct		10,397	10,397	10,397	10,397		0		0		10,397		0	0	39	11/20/2025	1FE	
82652J-AA-5	ABS - SRFC-153-A		03/21/2016	Direct		62,440	62,440	62,428	62,428		12		12		62,440		0	0	261	09/20/2032	1FE	
92903P-AA-7	CMBS - VORND-10VNO-A1		03/14/2016	Direct		22,693	22,693	22,693	22,727		(34)		(34)		22,693				112	09/13/2028	1FM	
931142-DD-2	WAL-MART STORES INC		03/01/2016	Adjustment		1,009,620	900,000	906,786	1,908,394						903,895		105,725	105,725	12,856	04/15/2021	1FE	
8999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,614,621	2,501,514	2,516,548	3,509,153		(1,118)		(1,118)		2,503,536		111,085	111,085	34,427	XXX	XXX	
8399997. Total - Bonds - Part 4						9,070,947	8,378,220	9,032,456	9,956,611	(70,218)	(29,297)		(99,516)		8,857,989		212,959	212,959	101,766	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						9,070,947	8,378,220	9,032,456	9,956,611	(70,218)	(29,297)		(99,516)		8,857,989		212,959	212,959	101,766	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4							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
8999999. Total - Preferred Stocks							XXX													XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																						
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		02/08/2016	VARIOUS	1,655,000	90,593		57,977	102,560	(44,583)			(44,583)		57,977		32,616	32,616				
032654-10-5	ANALOG DEVICES ORD		02/09/2016	ITG INC	100,000	4,946		1,927	5,532	(3,605)			(3,605)		1,927		3,019	3,019				
07177M-10-3	BAXALTA ORD		02/12/2016	VARIOUS	2,940,000	116,911		76,563	114,748	(38,185)			(38,185)		76,563		40,348	40,348	206			
165167-10-7	CHESAPEAKE ENERGY ORD		02/09/2016	ITG INC	310,000	620		2,472	1,395	1,077			1,077		2,472		(1,852)	(1,852)				
171232-10-1	CHUBB ORD	R	01/19/2016	Corporate Action	170,000	22,064		8,781	22,549	(13,768)			(13,768)		8,781		13,283	13,283	97			
200340-10-7	COMERICA ORD		02/09/2016	ITG INC	100,000	3,222		4,147	4,183	(36)			(36)		4,147		(925)	(925)	21			
26875P-10-1	EOG RESOURCES ORD		02/02/2016	MERRILL LYNCH PIERCE FENNER	725,000	49,043		35,799	51,323	(15,524)			(15,524)		35,799		13,244	13,244	121			
29444U-70-0	EQUINIX REIT		02/19/2016	NON-BROKER TRADE, BOSTON	0,814	235		236						236			(1)	(1)				
30219G-10-8	EXPRESS SCRIPTS HOLD ORD		01/20/2016	VARIOUS	2,035,000	148,469		123,383	177,879	(54,496)			(54,496)		123,383		25,085	25,085				
35086T-10-9	FOUR CORNERS PROPERTY ORD		03/02/2016	NON-BROKER TRADE, BOSTON	0,033	1		1	1	0			0		1		0	0	0			
35671D-85-7	FREEMPORT MEMORAN ORD		02/09/2016	ITG INC	345,000	1,822		4,130	2,336	1,794			1,794		4,130		(2,308)	(2,308)				
49271M-10-0	KEURIG GREEN MOUNTAIN ORD	R	03/03/2016	NON-BROKER TRADE, BOSTON	65,000	5,980		3,442	5,849	(2,407)			(2,407)		3,442		2,538	2,538	21			
49456B-10-1	KINDER MORGAN ORD		02/16/2016	ITG INC	100,000	1,499		3,198	1,492	1,706			1,706		3,198		(1,699)	(1,699)	13			
535678-10-6	LINEAR TECHNOLOGY ORD		02/09/2016	ITG INC	105,000	4,280		3,377	4,459	(1,083)			(1,083)		3,377		903	903				
55616P-10-4	MACYS ORD		02/01/2016	Adjustment	0,000														(121)			
565849-10-6	MARATHON OIL ORD		02/09/2016	ITG INC	135,000	1,017		2,434	1,700	734			734		2,434		(1,417)	(1,417)				
59156R-10-8	METLIFE ORD		03/14/2016	ITG INC	225,000	8,260		9,653	10,847	(1,195)			(1,195)		9,653		(1,393)	(1,393)	84			
674599-10-5	OCCIDENTAL PETROLEUM ORD		03/01/2016	Adjustment	455,000	21,853		21,853	30,763	(8,909)			(8,909)		21,853				341			
713291-10-2	Pepco Holdings, Inc.		03/25/2016	NON-BROKER TRADE, BOSTON	150,000	4,088		3,906	3,902	5			5		3,906		182	182				

STATEMENT AS OF MARCH 31, 2016 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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	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 Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
..740189-10-5	PRECISION CASTPARTS ORD		02/01/2016	NON-BROKER TRADE, BOSTON	80.000	18,800		6,302	18,561	(12,258)			(12,258)		6,302		12,498	12,498	2		L
..883203-10-1	TEXTRON ORD		02/09/2016	ITG INC	85.000	2,767		3,647	3,571	77			77		3,647		(881)	(881)	2		L
..90130A-20-0	TWENTY FIRST CENTURY FOX CL B ORD		02/08/2016	VARIOUS	1,315.000	32,691		44,093	35,807	8,285			8,285		44,093		(11,402)	(11,402)			L
..911363-10-9	UNITED RENTAL ORD		02/09/2016	ITG INC	55.000	2,514		4,864	3,990	875			875		4,864		(2,350)	(2,350)			L
..969457-10-0	WILLIAMS ORD		02/09/2016	ITG INC	160.000	1,864		3,728	4,112	(384)			(384)		3,728		(1,864)	(1,864)			L
..G0083B-10-8	ALLERGAN PLC	R	02/01/2016	Adjustment	200.000	41,964		41,964	35,313	(19,703)			(19,703)		41,964						L
..G0177J-10-8	ALLERGAN ORD	R	01/01/2016	Adjustment	0.000				22,500	(745)			(745)								L
..G5960L-10-3	MEDTRONIC ORD	R	03/15/2016	VARIOUS	1,760.000	134,914		65,156	135,379	(70,224)			(70,224)		65,156		69,758	69,758	669		L
..G6359F-10-3	NABORS INDUSTRIES ORD	R	02/09/2016	ITG INC	180.000	1,103		2,003	1,532	472			472		2,003		(900)	(900)			L
..H0023R-10-5	CHUBB ORD	R	03/09/2016	NON-BROKER TRADE, BOSTON	0.323	38		36							36		2	2			L
..Y09827-10-9	BROADCOM ORD	F	02/19/2016	NON-BROKER TRADE, BOSTON	0.316	40		39	46	(6)			(6)		39		0	0			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						721,595	XXX	535,109	802,327	(272,090)			(272,090)		535,109		186,486	186,486	1,457	XXX	XXX
Common Stocks - Mutual Funds																	51,803	51,803			L
..00769G-53-5	LSV SMALL CAP VALUE MF		01/04/2016	Corporate Action	0.000	51,803											51,803	51,803			L
9299999. Subtotal - Common Stocks - Mutual Funds						51,803	XXX										51,803	51,803		XXX	XXX
Common Stocks - Money Market Mutual Funds																					V
..996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		03/31/2016	Direct	238,246.450	238,246		238,246	51,689						238,246				0		V
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						238,246	XXX	238,246	51,689						238,246				0	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,011,644	XXX	773,356	854,016	(272,090)			(272,090)		773,356		238,288	238,288	1,457	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,011,644	XXX	773,356	854,016	(272,090)			(272,090)		773,356		238,288	238,288	1,457	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,011,644	XXX	773,356	854,016	(272,090)			(272,090)		773,356		238,288	238,288	1,457	XXX	XXX
9999999 - Totals						10,082,591	XXX	9,805,812	10,810,627	(342,308)	(29,297)		(371,605)		9,631,344		451,247	451,247	103,222	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
Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
000000-00-0	BNY MELLON Securities Lending Overnight Fund	0		2,542,673	2,542,673	
7199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				2,542,673	2,542,673	XXX
7599999. Total - Common Stocks				2,542,673	2,542,673	XXX
7699999. Total - Preferred and Common Stocks				2,542,673	2,542,673	XXX
9999999 - Totals				2,542,673	2,542,673	XXX

General Interrogatories:

1.

Total activity for the year to date

Fair Value \$

2,542,673

Book/Adjusted Carrying Value \$

2,542,673
2.

Average balance for the year to date

Fair Value \$

1,294,169

Book/Adjusted Carrying Value \$

1,294,169
3.

Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$

2,542,673

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

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 \$

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BNY Mellon Pittsburgh, PA						(1,044,508)	1,287,571	XXX
Vanderbilt Avenue Asset Management LLC New York, NY		0.300	1,408		2,002,502	2,003,490	3,880	XXX
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			81,613	56,092	81,025	XXX
0199999. Totals - Open Depositories	XXX	XXX	1,408		2,084,116	1,015,074	1,372,476	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	1,408		2,084,116	1,015,074	1,372,476	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	500	500	500	XXX
0599999. Total - Cash	XXX	XXX	1,408		2,084,616	1,015,574	1,372,976	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter							
1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
8699999 - Total Cash Equivalents							

NONE