



# QUARTERLY STATEMENT

As of September 30, 2020  
of the Condition and Affairs of the

# MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

NAIC Group Code.....291, 291 (Current Period) (Prior Period)	NAIC Company Code..... 13331	Employer's ID Number..... 41-02
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile
Incorporated/Organized..... May 25, 1899	Commenced Business..... January 4, 1900	
Statutory Home Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	614-225-8211 <i>(Area Code) (Telephone Number)</i>
Mail Address	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	614-225-8211 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	ENCOVA.COM	
Statutory Statement Contact	AMY E KUHLMAN <i>(Name)</i> ACCOUNTING@ENCOVA.COM <i>(E-Mail Address)</i>	614-225-8285 <i>(Area Code) (Telephone Number) (E)</i> 614-225-8330 <i>(Fax Number)</i>

## OFFICERS

Name	Title	Name	Title
1. THOMAS JOSEPH OBROKTA JR.	PRESIDENT & CHIEF EXECUTIVE OFFICER	2. MARCHELLE ELAINE MOORE	SECRETARY
3. JAMES CHRISTOPHER HOWAT	TREASURER	4.	
<b>OTHER</b>			
GREGORY ARTHUR BURTON	EXECUTIVE CHAIR		

## DIRECTORS OR TRUSTEES

JEFFREY LEIGH BENINTENDI #	GREGORY ARTHUR BURTON	GRADY BRENDAN CAMPBELL #	JAMES CHRISTOPHER HOWAT
JOHN CHRISTOPHER KESSLER #	ANTHONY LASKA #	MARCHELLE ELAINE MOORE #	THOMAS JOSEPH OBROKTA #
MATTHEW CARL WILCOX #			

State of..... OHIO  
County of..... FRANKLIN

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

(Signature) THOMAS JOSEPH OBROKTA JR. 1. (Printed Name) PRESIDENT & CHIEF EXECUTIVE OFFICER (Title)	(Signature) MARCHELLE ELAINE MOORE 2. (Printed Name) SECRETARY (Title)	(Signature) JAMES CHRISTOPHER HOWAT 3. (Printed Name) TREASURER (Title)
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Subscribed and sworn to before me  
This 6th day of November 2020

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

b. If no:

1. State the amendment number	_____
2. Date filed	_____
3. Number of pages attached	_____

**ASSETS**

	Current Statement Date			4 Decem Prior Ye Admitted
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	259,074,625		259,074,625	25
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	83,802,677		83,802,677	8
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....	7,432,351	1,107,351	6,325,000	
5. Cash (\$....1,998,253), cash equivalents (\$....18,223,622) and short-term investments (\$.....0).....	20,221,875		20,221,875	1
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	26,584,610		26,584,610	2
9. Receivables for securities.....	15,000		15,000	
10. Securities lending reinvested collateral assets.....	179,490		179,490	
11. Aggregate write-ins for invested assets.....	0	0	0	
12. Subtotals, cash and invested assets (Lines 1 to 11).....	397,310,628	1,107,351	396,203,277	35
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	1,705,518		1,705,518	
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	48,744,394	288,019	48,456,375	1
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....514,800 earned but unbilled premiums).....	144,987,511		144,987,511	5
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	52,279,453		52,279,453	
16.2 Funds held by or deposited with reinsured companies.....	42,823,844		42,823,844	3
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	2,936,881		2,936,881	
18.2 Net deferred tax asset.....	2,901,223		2,901,223	
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....	9,218	9,218	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	43,635,216		43,635,216	1
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	1,776,812	26,826	1,749,986	
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	739,110,698	1,431,414	737,679,284	56
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	739,110,698	1,431,414	737,679,284	56

**DETAILS OF WRITE-INS**

1101. ....			0	
1102. ....			0	
1103. ....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	
2501. Surcharge Receivable.....	1,255,579		1,255,579	
2502. Fee Receivable.....	311,994		311,994	
2503. Equities and deposits in pools and associations.....	202,528		202,528	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	6,712	26,826	(20,114)	
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,776,812	26,826	1,749,986	

## MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

### LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 3 Prior Year
1. Losses (current accident year \$ 35,664,140)	169,496,006	162,
2. Reinsurance payable on paid losses and loss adjustment expenses	20,639,782	5,
3. Loss adjustment expenses	29,755,350	28,
4. Commissions payable, contingent commissions and other similar charges	4,210,591	4,
5. Other expenses (excluding taxes, licenses and fees)	8,884,822	7,
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	620,909	1,
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))		
7.2 Net deferred tax liability		
8. Borrowed money \$ 0 and interest thereon \$ 0		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 0 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)	52,074,527	51,
10. Advance premium		
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders	42,954	
12. Ceded reinsurance premiums payable (net of ceding commissions)	98,633,316	16,
13. Funds held by company under reinsurance treaties	161,350,098	102,
14. Amounts withheld or retained by company for account of others	(66)	
15. Remittances and items not allocated	8,915,784	8,
16. Provision for reinsurance (including \$ 0 certified)	402,845	
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	5,527,638	7,
20. Derivatives		
21. Payable for securities	709,317	1,
22. Payable for securities lending	179,490	
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ 0 and interest thereon \$ 0		
25. Aggregate write-ins for liabilities	4,384,228	2,
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	565,827,591	401,
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	565,827,591	401,
29. Aggregate write-ins for special surplus funds	0	
30. Common capital stock		
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds	0	
33. Surplus notes		
34. Gross paid in and contributed surplus		
35. Unassigned funds (surplus)	171,851,693	168,
36. Less treasury stock, at cost:		
36.1 0.000 shares common (value included in Line 30 \$ 0)		
36.2 0.000 shares preferred (value included in Line 31 \$ 0)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	171,851,693	168,
38. Totals (Page 2, Line 28, Col. 3)	737,679,284	569,

#### DETAILS OF WRITE-INS

2501. Obligations in pools and associations	3,022,926	
2502. State surcharges payable	1,268,567	
2503. Miscellaneous liabilities	43,973	
2598. Summary of remaining write-ins for Line 25 from overflow page	48,762	2,
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	4,384,228	2,
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	

# MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Decemb
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....313,255,147).....	234,582,191	94,422,562	142
1.2 Assumed..... (written \$....84,456,310).....	83,733,430	83,417,091	111
1.3 Ceded..... (written \$....313,965,081).....	235,342,670	95,135,674	143
1.4 Net..... (written \$....83,746,376).....	82,972,951	82,703,979	110
DEDUCTIONS:			
2. Losses incurred (current accident year \$....52,568,396):			
2.1 Direct.....	140,574,342	73,328,020	106
2.2 Assumed.....	47,029,318	48,596,925	60
2.3 Ceded.....	141,003,317	73,820,515	107
2.4 Net.....	46,600,343	48,104,430	59
3. Loss adjustment expenses incurred.....	12,796,010	12,133,663	16
4. Other underwriting expenses incurred.....	25,920,746	26,988,564	36
5. Aggregate write-ins for underwriting deductions.....	0	0	
6. Total underwriting deductions (Lines 2 through 5).....	85,317,099	87,226,658	113
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(2,344,148)	(4,522,679)	(2)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	7,865,566	8,531,536	11
10. Net realized capital gains (losses) less capital gains tax of \$....(90,688).....	(4,448,539)	65,446	
11. Net investment gain (loss) (Lines 9 + 10).....	3,417,027	8,596,982	11
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....160,814 amount charged off \$.....0).....	160,814	(40,703)	
13. Finance and service charges not included in premiums.....	213,361	264,458	
14. Aggregate write-ins for miscellaneous income.....	61,614	(934)	
15. Total other income (Lines 12 through 14).....	435,789	222,821	
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	1,508,668	4,297,124	9
17. Dividends to policyholders.....	86,792	217,532	
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).....	1,421,876	4,079,592	9
19. Federal and foreign income taxes incurred.....	(518,901)	(10,886)	1
20. Net income (Line 18 minus Line 19) (to Line 22).....	1,940,777	4,090,478	8
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	168,788,448	150,615,166	150
22. Net income (from Line 20).....	1,940,777	4,090,478	8
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....3,068,257.....	2,798,533	8,359,978	11
25. Change in net unrealized foreign exchange capital gain (loss).....	6,740	3,773	
26. Change in net deferred income tax.....	(1,964,581)	(723,135)	
27. Change in nonadmitted assets.....	281,776	(594,139)	
28. Change in provision for reinsurance.....			
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.....	0	0	
38. Change in surplus as regards policyholders (Lines 22 through 37).....	3,063,245	11,136,956	18
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	171,851,693	161,752,121	168
<b>DETAILS OF WRITE-INS</b>			
0501. ....			
0502. ....			
0503. ....			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	
1401. Gain / (loss) from sale of assets other than securities.....		(100)	
1402. Miscellaneous income or expense.....	61,614	(834)	
1403. Penalties and assessments.....			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	61,614	(934)	
3701. ....			
3702. ....			
3703. ....			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	

**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year   Decembe
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	137,744,871	88,253,710	117,
2. Net investment income.....	9,178,831	9,791,782	13,
3. Miscellaneous income.....	435,789	222,821	
4. Total (Lines 1 through 3).....	147,359,491	98,268,313	130,
5. Benefit and loss related payments.....	77,039,629	41,670,756	59,
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	36,864,266	40,312,154	56,
8. Dividends paid to policyholders.....	224,134	384,948	
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(181,375)	(162,133)	(
10. Total (Lines 5 through 9).....	113,946,654	82,205,725	117,
11. Net cash from operations (Line 4 minus Line 10).....	33,412,837	16,062,588	13,
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	32,710,337	42,555,651	55,
12.2 Stocks.....	907,085	2,290,282	3,
12.3 Mortgage loans.....			
12.4 Real estate.....		15,295	
12.5 Other invested assets.....	1,037,807	575,790	1,
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....		58	
12.7 Miscellaneous proceeds.....		(216,000)	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	34,655,229	45,221,076	60,
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	32,742,252	49,988,255	66,
13.2 Stocks.....	1,741,258	3,012,250	4,
13.3 Mortgage loans.....			
13.4 Real estate.....	9,750	15,295	
13.5 Other invested assets.....	654,682	1,157,531	1,
13.6 Miscellaneous applications.....	1,480,171	(1,011,091)	(1,
13.7 Total investments acquired (Lines 13.1 to 13.6).....	36,628,112	53,162,239	71,
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,972,883)	(7,941,162)	(10,
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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).....	(24,389,719)	(4,652,717)	4,
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(24,389,719)	(4,652,717)	4,
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	7,050,236	3,468,708	7,
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	13,171,639	5,913,454	5,
19.2 End of period (Line 18 plus Line 19.1).....	20,221,875	9,382,162	13,

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

20.0001			
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**Note 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 practices prescribed and permitted by the State of Ohio is shown below.

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
<b>NET INCOME</b>					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 1,940,777	\$ 8,33
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 1,940,777	\$ 8,33
<b>SURPLUS</b>					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 171,851,693	\$ 168,78
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 171,851,693	\$ 168,78

The preparation of financial statements in conformity with Statutory Accounting Principles as described in the NAIC Annual Statement Instructions and Accounting Policies and Procedures Manual requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosures of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

## C. Accounting Policy

## (2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds not back by other loans are stated at amortized cost using the scientific amortization method.

## (6) Basis for Loan-Backed Securities and Adjustment Methodology

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

## D. Going Concern

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

**Note 2 – Accounting Changes and Corrections of Errors**

No significant changes

**Note 3 – Business Combinations and Goodwill**

No significant changes

**Note 4 – Discontinued Operations**

No significant changes

**Note 5 – Investments**

## D. Loan-Backed Securities

## (1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values and internal estimates.

## (2) Securities with Recognized Other-Than-Temporary Impairment

Not Applicable

## (3) Recognized OTTI securities

Not Applicable

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$	20,25
	2. 12 Months or Longer	\$	15,40
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$	3,564,01
	2. 12 Months or Longer	\$	483,96

## (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

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. Dollar Repurchase Agreements and/or Securities Lending Transactions

## (3) Collateral Received

## a. Aggregate Amount Collateral Received

No significant changes

## b. The Fair Value of that Collateral and of the Portion of that Collateral that it has Sold or Repledged

\$ 2,281,464

## c. Information about Sources and Uses of Collateral

No significant changes

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Repurchase Transaction – Cash Taker – Overview of Secured Borrowing Transactions

## (1) Company Policies or Strategies for Repo Programs

Not Applicable

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

## (1) Company Policy or Strategies for Engaging in Repo Programs

Not Applicable

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

## (1) Company Policy or Strategies for Engaging in Repo Programs

Not Applicable

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

## (1) Company Policy or Strategies for Engaging in Repo Programs

Not Applicable

## M. Working Capital Finance Investments

## (1) Aggregate Working Capital Finance Investments (WCFI) Book/Adjusted Carrying Value by NAIC Designation:

No significant changes

## N. Offsetting and Netting of Assets and Liabilities

Not Applicable

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

No significant changes

**Note 7 – Investment Income**

No significant changes

**Note 8 – Derivative Instruments**

## A. Derivatives Under SSAP No. 86 – Derivatives

Not Applicable

## B. Derivatives under SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees

## (2) Recognition of Gains/Losses and Deferred Assets and Liabilities

## a. Scheduled Amortization

Not Applicable

## b. Total Deferred Balance

Not Applicable

## c. Reconciliation of Amortization

Not Applicable

**Note 9 – Income Taxes**

No significant changes

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

No significant changes

**Note 11 – Debt**

## A. Debt, Including Capital Notes

No significant changes

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

## A. Defined Benefit Plan

No significant changes

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

No significant changes

**Note 14 – Liabilities, Contingencies and Assessments**

No significant changes

**Note 15 – Leases**

No significant changes

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

No significant changes

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

## A. Transfers of Receivables Reported as Sales

No significant changes

## B. Transfer and Servicing of Financial Assets

## (1) Description of any Loaned Securities

No significant changes

## (2) Servicing Assets and Servicing Liabilities

No Significant Changes

## (3) When Servicing Assets and Liabilities are Measured at Fair Value

No significant changes

## (4) Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales

## (a)

No Significant Changes

## (b)

No Significant Changes

## (5) Disclosure Requirements for Transfers of Assets Accounted for as Secured Borrowing

No significant changes

## (6) Transfer of Receivables with Recourse

No significant changes

## (7) Securities Underlying Repurchase and Reverse Repurchase Agreements, Dollar Repurchase and Dollar Reverse Repurchase Agreements

No significant changes

## C. Wash Sales

## (1) Description of the Objectives Regarding These Transactions

No Significant Changes

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

No significant changes

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

No significant changes

**Note 20 – Fair Value Measurements**

## A. Fair Value Measurements

## (1) Fair Value Measurements at Reporting Date

Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

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

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

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

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

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	\$	\$ 1,039,980	\$	\$	\$ 1,039,980
Common Stocks, unaffiliated	\$ 61,199,486	\$	\$	\$	\$ 61,199,486
Total	\$ 61,199,486	\$ 1,039,980	\$	\$	\$ 62,239,466
Liabilities at Fair Value					
	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$

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

## (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Not Applicable

## (3) Policies when Transfers Between Levels are Recognized

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

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

Not Applicable

## (5) Fair Value Disclosures for Derivative Assets and Liabilities

Not Applicable

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

Not Applicable

## C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 281,019,976	\$ 259,074,625	\$	\$ 281,019,976	\$	\$	\$
Common Stocks, unaffiliated	\$ 61,199,486	\$ 61,199,486	\$ 61,199,486	\$	\$	\$	\$

## Bonds and Common Stocks

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

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

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

D. Not Practicable to Estimate Fair Value

Not Applicable

E. NAV Practical Expedient Investments

Not Applicable

**Note 21 – Other Items**

A. Unusual or Infrequent Items

Due to decreased activity as a result of the COVID-19 pandemic, the Company elected to provide credits to personal auto policyholder accounts. The amounts credited during Q2.2020 are recorded in other underwriting expenses incurred, consistent with the economics of the transaction and the permitted practice. The Company is pursuing with the Ohio Department of Insurance. After pooling, the impact to the Company is an incurred underwriting expense of \$292,425.

**Note 22 – Events Subsequent**

Subsequent events have been considered through November 14, 2020 for these statutory financial statements which are to be issued on November 15, 2020. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

**Note 23 – Reinsurance**

No significant changes

**Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination**

A. Method Used by the Reporting Entity to Estimate Accrued Retrospective Premium Adjustments

Not applicable

B. Disclose Whether Accrued Retrospective Premiums are Recorded Through Written Premium or as an Adjustment to Earned Premium

Not applicable

C. Disclose the Amount of Net Premiums Written Subject to Retrospective Rating Features

Not applicable

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act

Not applicable

E. Nonadmitted Retrospective Premium

Not applicable

F. Risk Sharing Provisions of the Affordable Care Act

Not Applicable

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?

Yes [ ] No

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year: to date

Not Applicable

(3) Roll forward of prior year ACA Risk Sharing Provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance:

Not Applicable

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Not Applicable

(5) ACA Risk Corridors Receivable as of Reporting Date

Not Applicable

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

## A. 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 \$10,061,100. The development can be attributed primarily to the re-estimation of unpaid losses and loss adjustment expenses in the workers' compensation, homeowners and farmowners, commercial auto, private passenger auto and auto physical damage. The unfavorable development in these lines was slightly offset by losses in the commercial multi peril, other liability and products liability lines of business. The changes reflected in these lines were generally the result of recent development trends. There were not any premium adjustments made as a result of this loss and loss adjustment expense development.

## B. Information about Significant Changes in Methodologies and Assumptions

There have been no significant changes in methodologies and assumptions used in calculating the liability for unpaid loss and loss adjustment expense.

**Note 26 – Intercompany Pooling Arrangements**

No significant changes

**Note 27 – Structured Settlements**

No significant changes

**Note 28 – Health Care Receivables**

No significant changes

**Note 29 – Participating Policies**

No significant changes

**Note 30 – Premium Deficiency Reserves**

No significant changes

**Note 31 – High Deductibles**

No significant changes

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

No significant changes

**Note 33 – Asbestos/Environmental Reserves**

No significant changes

**Note 34 – Subscriber Savings Accounts**

No significant changes

**Note 35 – Multiple Peril Crop Insurance**

No significant changes

**Note 36 – Financial Guaranty Insurance**

## A. Financial Guaranty Insurance Contracts

No significant changes

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- .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 [ ]
- .2 If yes, has the report been filed with the domiciliary state? Yes [ ]
- !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 [ ]
- !2 If yes, date of change: \_\_\_\_\_
- i.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [ X ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- i.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ]
- i.3 If the response to 3.2 is yes, provide a brief description of those changes.

- i.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. \_\_\_\_\_

- i.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ]  
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- i.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	St Dc

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

- i.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018
- i.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018
- i.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/03/2020

- i.4 By what department or departments?  
OHIO DEPARTMENT OF INSURANCE
- i.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 [ ]
- i.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ]
- !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 [ ]
- !2 If yes, give full information:

- i.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ]
- i.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- i.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ]
- i.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

- i.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [ X ]
  - (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.

- !11 If the response to 9.1 is No, please explain:
- i.2 Has the code of ethics for senior managers been amended? Yes [ ]
- i.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- i.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ]
- i.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**PART 1 - COMMON INTERROGATORIES**

**FINANCIAL**

- 0.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes
- 0.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ \_\_\_\_\_

**INVESTMENT**

- 1.1 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
- 1.2 If yes, give full and complete information relating thereto:
2. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ \_\_\_\_\_
3. Amount of real estate and mortgages held in short-term investments: \$ \_\_\_\_\_
- 4.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes
- 14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adju Carrying Value
14.21 Bonds	\$ 0	\$
14.22 Preferred Stock	0	
14.23 Common Stock	22,002,413	22,556
14.24 Short-Term Investments	0	
14.25 Mortgage Loans on Real Estate	0	
14.26 All Other	0	
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 22,002,413	\$ 22,556
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$

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

6. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 6.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 17
- 6.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 17
- 6.3 Total payable for securities lending reported on the liability page: \$ 17
7. 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

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

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

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].
- | 1<br>Name of Firm or Individual    | 2<br>Affiliation |
|------------------------------------|------------------|
| Chickasaw Capital Management, LLC  | U                |
| New England Asset Management, Inc. | U                |
| Northern Trust Investments, Inc.   | U                |
- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) I
127398	Chickasaw Capital Management, LLC	254900C6FRILTWA2B610	Sec	NO
109846	New England Asset Management, Inc.	KUR85E5PS4GQFZTFC130	Sec	NO
105900	Northern Trust Investments, Inc.	BEL4B8X7EHJU845Y2N39	Sec	NO

**PART 1 - COMMON INTERROGATORIES**

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

**PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

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

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ]  
 If yes, attach an explanation.

1.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ]  
 1.2 If yes, give full and complete information thereto:

1.1 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 [ ]

1.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	
<b>Total</b>	XXX	XXX	0	0	0	0	0	0	0	

i. Operating Percentages:  
 5.1 A&H loss percent \_\_\_\_\_  
 5.2 A&H cost containment percent \_\_\_\_\_  
 5.3 A&H expense percent excluding cost containment expenses \_\_\_\_\_

i.1 Do you act as a custodian for health savings accounts? Yes [ ]

i.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ \_\_\_\_\_

i.3 Do you act as an administrator for health savings accounts? Yes [ ]

i.4 If yes, please provide the amount of funds administered as of the reporting date. \$ \_\_\_\_\_

1. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X]

1.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ]

# MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	Effect of (Re F
<b>U.S. Insurers</b>						
11551.....	35-2293075.....	Endurance Assurance Corporation.....	DE.....	Authorized.....	.....	.....
<b>All Other Insurers</b>						
00000.....	AA-3191352.....	Ascot Reinsurance Company Ltd.....	BMU.....	Unauthorized...	.....	.....
00000.....	AA-3191413.....	Brit Reinsurance (Bermuda) Ltd.....	BMU.....	Unauthorized...	.....	.....
00000.....	AA-1120191.....	Convex Insurance UK Ltd.....	GBR.....	Unauthorized...	.....	.....
00000.....	AA-1340028.....	Devk Ruckversicherungs und Beteiligungs AG.....	DEU.....	Unauthorized...	.....	.....
00000.....	AA-1127861.....	Lloyd's Syndicate Number 1861.....	GBR.....	Authorized.....	.....	.....
00000.....	AA-1120075.....	Lloyd's Syndicate Number 4020.....	GBR.....	Authorized.....	.....	.....

# MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

## SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

### Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama.....	AL	N			1,053	1,189	468,438	46
2. Alaska.....	AK	N					483	
3. Arizona.....	AZ	L			75,247	(868)	63,612	6
4. Arkansas.....	AR	N						
5. California.....	CA	L			13,217	(131,239)	1,110,092	1,21
6. Colorado.....	CO	L			(6,885)	(4,533)	1,492	1
7. Connecticut.....	CT	L			6,948	7,294	54,393	7
8. Delaware.....	DE	L			1,384	(2,620)	1,328,029	1,33
9. District of Columbia.....	DC	L						
10. Florida.....	FL	N			4,822	18,004	358,560	36
11. Georgia.....	GA	L					111,603	11
12. Hawaii.....	HI	N						
13. Idaho.....	ID	L			(1,357)	(1,910)	706	
14. Illinois.....	IL	L	18,656,428	16,137,716	6,087,079	3,469,827	17,683,150	11,35
15. Indiana.....	IN	L	18,561,514	2,148,759	1,724,792	906,119	3,465,457	1,16
16. Iowa.....	IA	L	10,934,201	10,233,347	9,287,632	7,108,192	15,426,995	6,92
17. Kansas.....	KS	L		1,427			407	
18. Kentucky.....	KY	L	28,715,508	2,965,788	2,152,029	194,323	9,409,419	1,01
19. Louisiana.....	LA	N			11,488	11,291	1,302,031	1,03
20. Maine.....	ME	L	1,921,846	1,847,849	306,966	389,704	2,088,156	1,81
21. Maryland.....	MD	L	506				4,605	1
22. Massachusetts.....	MA	L	3,783,570	3,635,909	933,660	4,845,891	3,508,971	3,61
23. Michigan.....	MI	L	15,299,154	17,526,526	6,428,737	5,884,280	10,683,484	7,33
24. Minnesota.....	MN	L	2,913,821	1,586,652	873,560	683,588	3,862,044	4,02
25. Mississippi.....	MS	N				110	27	
26. Missouri.....	MO	L		1,875			66,287	3
27. Montana.....	MT	N			7,732	7,766	1,749,743	16
28. Nebraska.....	NE	L	12,906,928	12,060,007	2,798,469	2,971,723	6,817,897	3,95
29. Nevada.....	NV	L			(329)		19,558	
30. New Hampshire.....	NH	L	3,891,945	3,744,678	918,653	615,872	10,039,254	9,65
31. New Jersey.....	NJ	L			67,966	146,759	1,192,724	1,33
32. New Mexico.....	NM	L					102	
33. New York.....	NY	L	329	(400)	157,287	146,881	2,350,498	2,47
34. North Carolina.....	NC	L	293	100			(719)	
35. North Dakota.....	ND	L					55	
36. Ohio.....	OH	L	86,497,061	5,203,849	11,931,932	603,734	20,841,041	4,60
37. Oklahoma.....	OK	L					37	
38. Oregon.....	OR	L			123,124	8,846	1,755,277	2,09
39. Pennsylvania.....	PA	L	39,301,577	4,708,666	8,473,576	1,247,865	12,046,728	2,93
40. Rhode Island.....	RI	L	7,765,893	5,949,588	2,758,908	1,007,843	5,222,111	2,55
41. South Carolina.....	SC	L	20,836,457	19,093,488	6,044,060	3,006,721	14,072,577	7,26
42. South Dakota.....	SD	L	(200)	19,926	24,848	24,848	198,793	25
43. Tennessee.....	TN	L	6,734,523	4,207,700	3,152,507	823,518	4,955,505	3,12
44. Texas.....	TX	L			4,537	10,124	4,191,919	4,20
45. Utah.....	UT	L					359	
46. Vermont.....	VT	L	586,833	660,481	71,389	482,348	907,404	80
47. Virginia.....	VA	L	2,674,982	20,284	277,971	28,593	978,780	49
48. Washington.....	WA	L			66,497	(15)	1,716,860	1,10
49. West Virginia.....	WV	L	15,888,822	2,334,674	1,002,782	59,458	4,031,133	22
50. Wisconsin.....	WI	L	15,383,157	23,172,097	9,185,586	6,214,851	21,243,621	13,83
51. Wyoming.....	WY	L					1	
52. American Samoa.....	AS	N						
53. Guam.....	GU	N						
54. Puerto Rico.....	PR	N						
55. US Virgin Islands.....	VI	N						
56. Northern Mariana Islands.....	MP	N						
57. Canada.....	CAN	N						
58. Aggregate Other Alien.....	OT	XXX	0	0	0	0	0	
59. Totals.....	XXX		313,255,147	137,260,986	74,967,864	40,786,375	185,329,697	103,06

#### DETAILS OF WRITE-INS

58001.....	XXX							
58002.....	XXX							
58003.....	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX	0	0	0	0	0	0	
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	0	0	0	0	0	0	

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 43

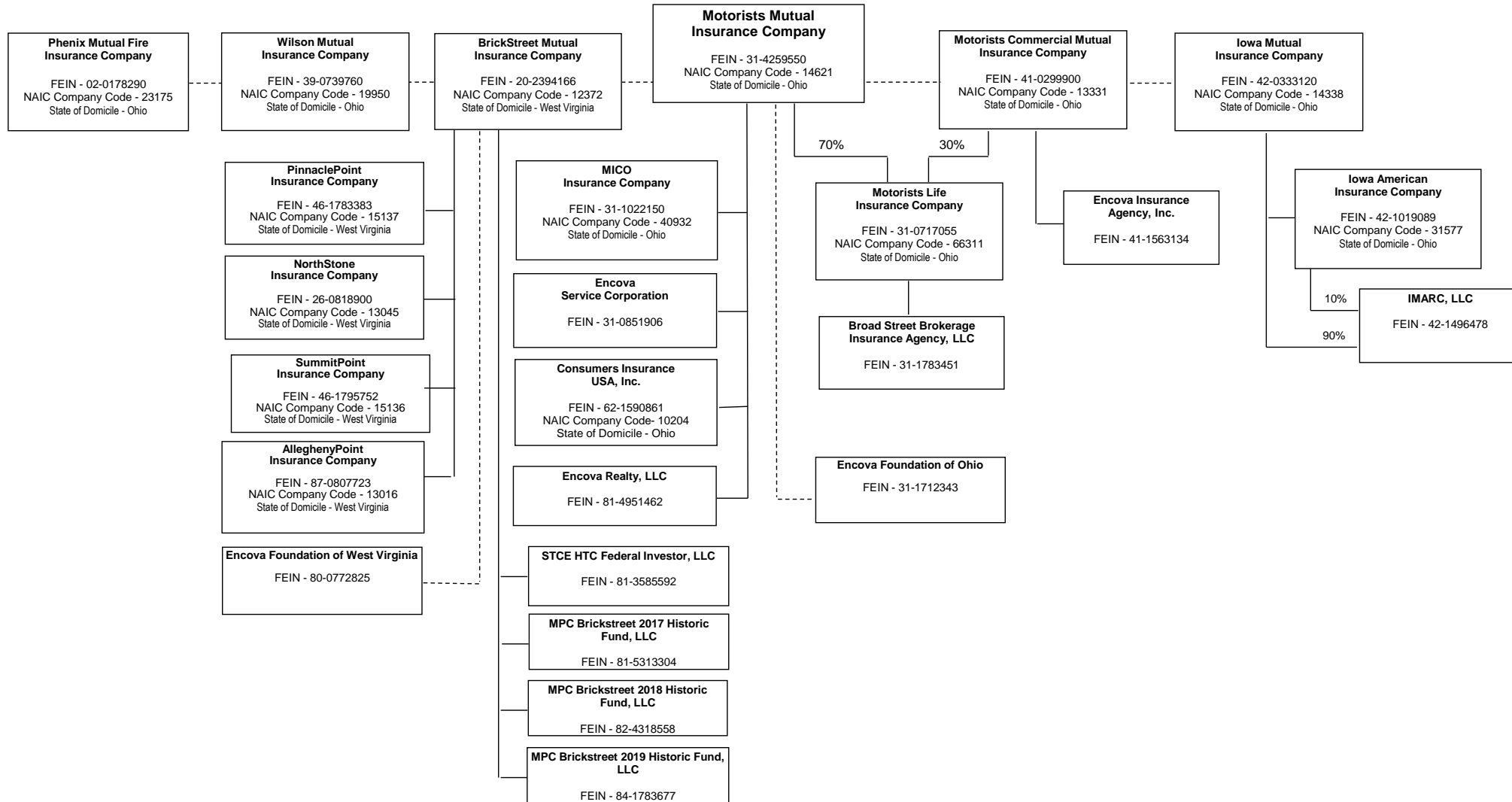
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state  
(other than their state of domicile - See DSLI)..... 0

R - Registered - Non-domiciled RRGs.....

Q - Qualified - Qualified or accredited reinsurer.....

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

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



**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

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

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**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

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

**Aster Explanation**

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

Q12.1

# MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	310,262	1,364,239	439.706	
2. Allied lines.....	240,835	67,357	27.968	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....	92,851,359	63,824,120	68.738	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	10,760,420	4,084,862	37.962	
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	262,358		0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....	275	41	14.753	
16. Workers' compensation.....	5,390,199	4,272,163	79.258	
17.1 Other liability-occurrence.....	22,192,882	7,067,739	31.847	
17.2 Other liability-claims made.....	2,554,354	1,171,135	45.849	
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....	470,352	1,545,336	328.548	
18.2 Products liability-claims made.....			0.000	
19.1, 19.2 Private passenger auto liability.....		30,000	0.000	
19.3, 19.4 Commercial auto liability.....	69,188,946	39,381,324	56.919	
21. Auto physical damage.....	25,993,064	16,565,868	63.732	
22. Aircraft (all perils).....			0.000	
23. Fidelity.....		(1,283)	0.000	
24. Surety.....			0.000	
26. Burglary and theft.....	1,230,167	30,431	2.474	
27. Boiler and machinery.....	3,136,718	1,171,010	37.332	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
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.....	0	0	0.000	
35. Totals.....	234,582,191	140,574,342	59.925	
<b>DETAILS OF WRITE-INS</b>				
3401.....			0.000	
3402.....			0.000	
3403.....			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	166,794	452,094	
2. Allied lines.....	123,791	336,003	
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	39,210,143	126,846,385	
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	4,401,907	14,470,708	
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....	116,742	378,882	
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....		275	
16. Workers' compensation.....	345,238	1,423,870	
17.1 Other liability-occurrence.....	9,569,955	30,594,325	
17.2 Other liability-claims made.....	1,131,902	3,663,767	
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	180,288	527,391	
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			
19.3 19.4 Commercial auto liability.....	28,968,984	94,618,233	
21. Auto physical damage.....	10,234,373	34,381,384	
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....	483,958	1,477,658	
27. Boiler and machinery.....	1,296,126	4,084,171	
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.....	0	0	
35. Totals.....	96,230,201	313,255,147	1
<b>DETAILS OF WRITE-INS</b>			
3401.....			
3402.....			
3403.....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	

**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)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 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 and LAE Payments on Claims Reported and Open as of Prior Year-End (Cols. 1 + 4 + 5 + 7 + 8 + 9)
1. 2017 + Prior.....	54,589	48,077	102,667	7,256	624	7,881	43,069	5,132	39,524	87,725	(4,264)	(2,797)	
2. 2018.....	15,601	20,752	36,354	5,728	556	6,284	8,911	2,655	15,995	27,560	(963)	(1,547)	
3. Subtotals 2018 + Prior.....	70,191	68,830	139,020	12,984	1,180	14,165	51,979	7,787	55,518	115,285	(5,227)	(4,344)	
4. 2019.....	24,143	27,682	51,825	11,084	2,625	13,709	10,750	5,392	21,485	37,626	(2,310)	1,820	
5. Subtotals 2019 + Prior.....	94,334	96,511	190,845	24,068	3,805	27,873	62,729	13,179	77,003	152,911	(7,537)	(2,524)	
6. 2020.....	XXX	XXX	XXX	XXX	23,117	23,117	XXX	19,959	26,382	46,340	XXX	XXX	X
7. Totals.....	94,334	96,511	190,845	24,068	26,922	50,990	62,729	33,137	103,385	199,251	(7,537)	(2,524)	
8. Prior Year-End's Surplus As Regards Policyholders	168,788												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13 As % of Lin
											1. ....(8.0)%	2. ....(2.6)%	3. ....
													Col. 13 Lin
													4. ....

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Statement for September 30, 2020 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

	<b>Respc</b>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	<u>NC</u>
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	<u>NC</u>
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	<u>NC</u>
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	<u>YE</u>

**Explanation:**

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
- 4.

**Bar Code:**



## MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY Overflow Page for Write-Ins

**Additional Write-ins for Assets:**

	Current Statement Date			4 Decemt Prior Ye Admitted
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Automobiles.....	8,419	8,419	0	
2505. Miscellaneous receivables.....	(1,065)		(1,065)	
2506. Tenant Receivables.....	16,664	18,407	(1,744)	
2507. Agency Loans Receivable.....	(17,306)		(17,306)	
2508. Pooled general expenses receivable.....			0	
2597. Summary of remaining write-ins for Line 25.....	6,712	26,826	(20,114)	

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 3 Prior Year
2504. Escheatable funds.....	17,581	
2505. Tenant allowances payable.....	4,259	
2506. Reinsurance assumed overhead payable.....	26,922	
2507. Pooled general expenses payable.....		1,
2597. Summary of remaining write-ins for Line 25.....	48,762	2,

# MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY SCHEDULE A - VERIFICATION

## Real Estate

	1 Year to Date	2 Prior Year End December 3
1. Book/adjusted carrying value, December 31 of prior year.....	7,534,635	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	9,750	
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.....	112,034	
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	7,432,351	
10. Deduct total nonadmitted amounts.....	1,107,351	
11. Statement value at end of current period (Line 9 minus Line 10).....	6,325,000	

## SCHEDULE B - VERIFICATION

### Mortgage Loans

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

NONE

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year End December 3
1. Book/adjusted carrying value, December 31 of prior year.....	27,088,575	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	654,682	
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(35,797)	
6. Total gain (loss) on disposals.....	(90,896)	
7. Deduct amounts received on disposals.....	1,037,807	
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....	5,854	
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	26,584,610	
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	26,584,610	

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year End December 3
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	346,645,497	
2. Cost of bonds and stocks acquired.....	35,220,501	
3. Accrual of discount.....	163,038	
4. Unrealized valuation increase (decrease).....	540,480	
5. Total gain (loss) on disposals.....	391,570	
6. Deduct consideration for bonds and stocks disposed of.....	34,434,493	
7. Deduct amortization of premium.....	1,009,603	
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	4,654,466	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	14,779	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	342,877,302	
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	342,877,302	

**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 Car Value December Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	242,327,497	9,473,505	8,647,881	(209,930)	244,663,267	242,327,497	242,943,191	245,1
2. NAIC 2 (a).....	16,690,968		1,599,492	(21)	15,034,643	16,690,968	15,091,454	16,6
3. NAIC 3 (a).....	1,071,380		34,000	2,600	699,210	1,071,380	1,039,980	
4. NAIC 4 (a).....							0	
5. NAIC 5 (a).....							0	
6. NAIC 6 (a).....							0	
7. Total Bonds.....	260,089,844	9,473,505	10,281,373	(207,351)	260,397,119	260,089,844	259,074,625	261,7
<b>PREFERRED STOCK</b>								
8. NAIC 1.....							0	
9. NAIC 2.....							0	
10. NAIC 3.....							0	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	0	0	0	0	0	0	0	
15. Total Bonds and Preferred Stock.....	260,089,844	9,473,505	10,281,373	(207,351)	260,397,119	260,089,844	259,074,625	261,7

QSI02

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

**SCHEDULE DA - PART 1**

Short-Term Investments

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

**NONE**

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year End December 31
1. Book/adjusted carrying value, December 31 of prior year.....	34,000	
2. Cost of short-term investments acquired.....		
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	34,000	
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	

**Sch. DB - Pt. A - Verification  
NONE**

**Sch. DB - Pt. B - Verification  
NONE**

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

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

**Sch. DB - Verification  
NONE**

**SCHEDULE E - PART 2 - VERIFICATION**

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	11,136,262	
2. Cost of cash equivalents acquired.....	109,559,644	14
3. Accrual of discount.....	485	
4. Unrealized valuation increase (decrease).....	.0	
5. Total gain (loss) on disposals.....	(0)	
6. Deduct consideration received on disposals.....	102,472,769	13
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).....	18,223,622	1
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	18,223,622	1

**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Invest After Acqu
	2 City	3 State						
<b>Acquired by Purchase</b>								
Miscellaneous building improvements on 2 story office building 30,612 sq ft and lot 91,040 sq ft, occupied by reporting entity	Murfresboro.....	TN...	07/20/2020....	McLain Technology Solutions.....				
0199999. Totals.....					0	0	0	
0399999. Totals.....					0	0	0	

QE01

**SCHEDULE A - PART 3**

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.						
<b>NONE</b>																		

**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE B - PART 2**

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildin
	City	State						

**NONE**

QE02

**SCHEDULE B - PART 3**

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17		
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total
	City	State					Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value					

**NONE**

**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	3 Location		4 State	5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment
		City	City									
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
	Aberdeen Institutional Commingled Funds, LLC.....	Philadelphia.....	PA.....		Aberdeen Asset Management Inc.....		08/24/2017.....			110,669		
	Crescent Senior Secured Floating Rate Fund.....	Dover.....	DE.....		Crescent Capital Group LP.....		05/01/2007.....			81,932		
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									0	192,601	0	0
4899999. Subtotal - Unaffiliated.....									0	192,601	0	0
5099999. Totals.....									0	192,601	0	0

QE03

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	
		City	City						9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	Adams Street 2012 Global Fund LP.....	Chicago.....	IL.....		Adams Street Partners.....	02/15/2012	09/22/2020	3,574,033	335,030					335,030		3,431,776	151,384		0	
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington.....	DE..		HarbourVest.....	05/02/2007	09/30/2020	62,197	4,175					4,175	4,967	44,409	10,217		0	
	HarbourVest Partners VIII Venture Capital Fund LP...	Wilmington.....	DE..		HarbourVest.....	03/29/2007	08/06/2020	250,641	35,254					35,254	227,091	8,394			0	
	HarbourVest Partners IX-Buyout Fund LP.....	Wilmington.....	DE..		HarbourVest.....	12/21/2011	07/31/2020	2,309,202	249,051					249,051	2,242,625	74,860			0	
	HarbourVest Partners IX-Venture Fund LP.....	Wilmington.....	DE..		HarbourVest.....	12/21/2011	07/31/2020	1,765,343	239,513					239,513	1,793,112	91,366			0	
	Park Street Capital Private Equity Fund VIII.....	Boston.....	MA..		Park Street Capital.....	05/04/2007	09/24/2020	409,939	28,775					28,775	343,063	33,250			0	
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								8,371,355	891,798	0	0	0	891,798	4,967	8,082,076	369,471	0	0	0	
4899999. Subtotal - Unaffiliated.....								8,371,355	891,798	0	0	0	891,798	4,967	8,082,076	369,471	0	0	0	0
5099999. Totals.....								8,371,355	891,798	0	0	0	891,798	4,967	8,082,076	369,471	0	0	0	0

**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admir
<b>Bonds - U.S. States, Territories and Possessions</b>									
68609T A6 5	OREGON ST.....		07/09/2020.....	CITIGROUP GLOBAL MARKETS INC.....		250,000	250,000		1FE..
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					250,000	250,000	0	
<b>Bonds - U.S. Political Subdivisions of States</b>									
549108 WE 4	LUBBOCK COOPER TEX INDPT SCH DIST.....		06/25/2020.....	RAYMOND JAMES & ASSOCIATES.....				(791)	1FE..
720424 A7 5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA.....		07/09/2020.....	RBC CAPITAL MARKETS.....		250,000	250,000		1FE..
882830 BH 4	TEXAS TRANSN COMMN.....		07/16/2020.....	MORGAN STANLEY CO.....		250,000	250,000		1FE..
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					500,000	500,000	(791)	
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
3132DV 7B 5	FH SD8090 - RMBS.....		08/28/2020.....	Various.....		2,927,343	2,840,931	2,052	1.....
3133A8 MR 5	FH QB2168 - RMBS.....		08/11/2020.....	CANTOR FITZGERALD + CO.....		1,810,703	1,750,000	1,167	1.....
586200 SW 8	MEMPHIS TENN SAN SEW SYS REV.....		09/24/2020.....	NATL FINANCIAL SERVICES CORP (NFS).....		323,973	250,000		1FE..
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV.....		08/26/2020.....	MORGAN STANLEY CO.....		270,013	250,000	3,563	1FE..
59447T XX 6	MICHIGAN FIN AUTH REV.....		08/14/2020.....	BARCLAYS CAPITAL INC.....		284,400	250,000	1,810	1FE..
594615 HY 5	MICHIGAN ST BLDG AUTH REV.....		09/11/2020.....	Jefferies.....		250,000	250,000		1FE..
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL.....		08/06/2020.....	Jefferies.....		274,458	250,000	4,840	1FE..
928075 JL 5	VIRGINIA PORT AUTH COMWLTH PORT FD REV.....		07/22/2020.....	JP MORGAN SECURITIES LLC.....		250,000	250,000		1FE..
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					6,390,888	6,090,931	13,430	
<b>Bonds - Industrial and Miscellaneous</b>									
065403 BC 0	BANK 2019-BNK17 A4 - CMBS.....		08/19/2020.....	MORGAN STANLEY CO.....		292,764	250,000	516	1FM..
06540B BD 0	BANK 2019-BNK21 A5 - CMBS.....		08/19/2020.....	MORGAN STANLEY CO.....		277,051	250,000	396	1FM..
08162W BB 1	BMARK 2020-B19 A4 - CMBS.....		09/22/2020.....	Citigroup (SSB).....		504,975	500,000	623	1FE..
191241 AJ 7	COCA-COLA FEMSA SAB DE CV.....	C.....	08/26/2020.....	MORGAN STANLEY CO.....		498,020	500,000		1FE..
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY.....		08/05/2020.....	GOLDMAN.....		250,000	250,000		1FE..
55400E AA 7	MVVOT 201 A - RMBS.....		07/13/2020.....	CREDIT SUISSE SECURITIES (USA).....		249,970	250,000		1FE..
95002T AA 2	WFMB 2020-3 A1 - CMO/RMBS.....		07/15/2020.....	WELLS FARGO SECURITIES LLC.....		258,203	250,000	583	1FE..
966387 11 0	WHITING PETROLEUM SRS A EQY WARRANT.....		09/02/2020.....	ITG INC.....		1,089	5		2Z....
966387 12 8	WHITING PETROLEUM SRS B EQY WARRANT.....		09/02/2020.....	ITG INC.....		544	2		2Z....
G9001E 13 6	LIBERTY LATIN AMERICA SUBSRTS.....		09/22/2020.....	VARIOUS.....			52		2Z....
3899999	Total - Bonds - Industrial and Miscellaneous.....					2,332,616	2,250,059	2,118	
8399997	Total - Bonds - Part 3.....					9,473,505	9,090,990	14,758	
8399999	Total - Bonds.....					9,473,505	9,090,990	14,758	
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>									
74915M 30 8	QURATE RETAIL 8 0 PRF.....		09/15/2020.....	ITG INC.....	15.600	3,113			3FE..
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					3,113	XXX	0	
8999997	Total - Preferred Stocks - Part 3.....					3,113	XXX	0	
8999999	Total - Preferred Stocks.....					3,113	XXX	0	
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>									
00187Y 10 0	API GROUP ORD.....		07/15/2020.....	ITG INC.....	190.000	2,329	XXX		
00206R 10 2	AT&T ORD.....		07/15/2020.....	ITG INC.....	495.000	14,854	XXX		
002121 10 1	A10 NETWORKS ORD.....		07/15/2020.....	ITG INC.....	85.000	655	XXX		
00430H 10 2	ACCELERATE DIAGNOSTICS ORD.....		07/15/2020.....	ITG INC.....	45.000	796	XXX		
00436Q 10 6	ACCEL ENTERTAINMENT CL A 1 ORD.....		07/15/2020.....	ITG INC.....	60.000	601	XXX		
005098 10 8	ACUSHNET HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	50.000	1,786	XXX		
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES ORD.....		07/15/2020.....	ITG INC.....	100.000	4,371	XXX		
007903 10 7	ADVANCED MICRO DEVICES ORD.....		07/15/2020.....	ITG INC.....	105.000	5,782	XXX		
00847C 70 5	ACEUS ORD.....		07/15/2020.....	ITG INC.....	100.000	704	vvv		

QE04

**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admir
008492 10 0	AGREE REALTY REIT ORD.....		07/15/2020.....	ITG INC.....	30.000	1,932	XXX		
00972D 10 5	AKEBIA THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	65.000	802	XXX		
00973Y 10 8	AKERO THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	15.000	570	XXX		
011642 10 5	ALARCOM HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	25.000	1,740	XXX		
014442 10 7	ALECTOR ORD.....		07/15/2020.....	ITG INC.....	65.000	1,495	XXX		
014752 10 9	ALEXANDERS REIT ORD.....		07/15/2020.....	ITG INC.....	5.000	1,260	XXX		
019770 10 6	ALLOGENE THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	65.000	2,699	XXX		
02361E 10 8	AMERESCO CL A ORD.....		07/15/2020.....	ITG INC.....	35.000	1,008	XXX		
02772A 10 9	AMERICAN NATIONAL GROUP ORD.....		07/15/2020.....	ITG INC.....	10.000	722	XXX		
02875D 10 9	AMERICAN OUTDOOR BRANDS ORD.....		08/25/2020.....	GOLDMAN.....	17.500	118	XXX		
03064D 10 8	AMERICOLD REALTY ORD.....		07/15/2020.....	ITG INC.....	160.000	5,776	XXX		
03076K 10 8	AMERIS BANCORP ORD.....		07/15/2020.....	ITG INC.....	30.000	675	XXX		
03152W 10 9	AMICUS THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	105.000	1,651	XXX		
031652 10 0	AMKOR TECHNOLOGY ORD.....		07/15/2020.....	ITG INC.....	135.000	1,654	XXX		
03272L 10 8	ANAPLAN ORD.....		07/15/2020.....	ITG INC.....	70.000	3,220	XXX		
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD.....		07/15/2020.....	ITG INC.....	560.000	3,928	XXX		
03676C 10 0	ANTERIX ORD.....		07/15/2020.....	ITG INC.....	20.000	866	XXX		
03753U 10 6	APELLIS PHARMACEUTICALS ORD.....		07/15/2020.....	ITG INC.....	35.000	1,181	XXX		
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD.....		07/15/2020.....	ITG INC.....	230.000	11,913	XXX		
03828A 10 1	APPLIED THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	20.000	624	XXX		
038923 10 8	ARBOR REALTY REIT ORD.....		07/15/2020.....	ITG INC.....	140.000	1,222	XXX		
03969T 10 9	ARCTURUS THERAPEUTICS HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	20.000	1,086	XXX		
04744L 10 6	ATHERSYS ORD.....		07/15/2020.....	ITG INC.....	235.000	670	XXX		
04965G 10 9	ATRECA CL A ORD.....		07/15/2020.....	ITG INC.....	30.000	553	XXX		
05465P 10 1	AXONICS MODULATION TECHNOLOGIES ORD.....		07/15/2020.....	ITG INC.....	45.000	1,786	XXX		
05550J 10 1	BJAS WHOLESALE CLUB HOLD ORD.....		07/15/2020.....	ITG INC.....	95.000	3,734	XXX		
0556EL 10 9	BP MIDSTREAM PARTNERS UNT.....		09/30/2020.....	MORGAN STANLEY CO.....	800.000	8,132	XXX		
05580M 10 8	B RILEY FINANCIAL ORD.....		07/15/2020.....	ITG INC.....	30.000	677	XXX		
05722G 10 0	BAKER HUGHES CL A ORD.....		07/15/2020.....	ITG INC.....	215.000	3,384	XXX		
05945F 10 3	BANCFIRST ORD.....		07/15/2020.....	ITG INC.....	30.000	1,172	XXX		
060505 10 4	BANK OF AMERICA ORD.....		07/15/2020.....	ITG INC.....	1,585.000	38,896	XXX		
06211J 10 0	BANK FIRST ORD.....		07/15/2020.....	ITG INC.....	10.000	641	XXX		
09075P 10 5	BIOXCEL THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	15.000	764	XXX		
090931 10 6	BIOSPECIFICS TECHNOLOGIES ORD.....		07/15/2020.....	ITG INC.....	10.000	675	XXX		
11275Q 10 7	BROOKFIELD INFRASTRUCTURE CL A ORD.....		07/15/2020.....	ITG INC.....	45.000	2,138	XXX		
11284V 10 5	BROOKFIELD RENEWABLE CL A ORD.....		08/05/2020.....	ITG INC.....	54.769	2,400	XXX		
118440 10 6	BUCKLE ORD.....		07/15/2020.....	ITG INC.....	40.000	668	XXX		
12662P 10 8	CVR ENERGY ORD.....		07/15/2020.....	ITG INC.....	40.000	791	XXX		
12739A 10 0	CADENCE BANCORPORATION CL A ORD.....		07/15/2020.....	ITG INC.....	80.000	682	XXX		
13100M 50 9	CALIX NETWORKS ORD.....		07/15/2020.....	ITG INC.....	65.000	973	XXX		
13123X 50 8	CALLON PETROLEUM ORD.....		08/10/2020.....	ITG INC.....	48.200	6,101	XXX		
14161W 10 5	CARDLYTICS ORD.....		07/15/2020.....	ITG INC.....	35.000	2,696	XXX		
14174T 10 7	CARETRUST REIT ORD.....		07/15/2020.....	ITG INC.....	40.000	667	XXX		
141788 10 9	CARGURUS CL A ORD.....		07/15/2020.....	ITG INC.....	50.000	1,251	XXX		
14843C 10 5	CASTLE BIOSCIENCES ORD.....		07/15/2020.....	ITG INC.....	15.000	680	XXX		
15118V 20 7	CELSIUS HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	50.000	698	XXX		

QE04.1

**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admir
156431 10 8	CENTURY ALUMINUM ORD.....		07/15/2020.....	ITG INC.....	70.000	528	XXX		
159179 10 0	CHANNELADVISOR ORD.....		07/15/2020.....	ITG INC.....	40.000	619	XXX		
166764 10 0	CHEVRON ORD.....		07/15/2020.....	ITG INC.....	505.000	44,930	XXX		
18538R 10 3	CLEARWATER PAPER ORD.....		07/15/2020.....	ITG INC.....	25.000	965	XXX		
18915M 10 7	CLOUDFLARE CL A ORD.....		07/15/2020.....	ITG INC.....	150.000	5,442	XXX		
189763 10 5	CO DIAGNOSTICS ORD.....		07/15/2020.....	ITG INC.....	35.000	633	XXX		
19247A 10 0	COHEN & STEERS ORD.....		07/15/2020.....	ITG INC.....	35.000	2,391	XXX		
197641 10 3	COLUMBIA FINANCIAL ORD.....		07/15/2020.....	ITG INC.....	70.000	941	XXX		
200340 10 7	COMERICA ORD.....		07/15/2020.....	ITG INC.....	80.000	2,946	XXX		
210373 10 6	CONSTELLATION PHARMACEUTICALS ORD.....		07/15/2020.....	ITG INC.....	40.000	1,119	XXX		
21870Q 10 5	CORESITE REALTY REIT ORD.....		07/15/2020.....	ITG INC.....	15.000	1,815	XXX		
22053A 10 7	CORTEXYME ORD.....		07/15/2020.....	ITG INC.....	25.000	1,144	XXX		
221006 10 9	CORVEL ORD.....		07/15/2020.....	ITG INC.....	15.000	1,185	XXX		
22304C 10 0	COVETRUS ORD.....		07/15/2020.....	ITG INC.....	60.000	1,234	XXX		
22663K 10 7	CRINETICS PHARMACEUTICALS ORD.....		07/15/2020.....	ITG INC.....	40.000	612	XXX		
22766M 10 9	CROSSFIRST BANKSHARES ORD.....		07/15/2020.....	ITG INC.....	65.000	647	XXX		
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD.....		07/15/2020.....	ITG INC.....	135.000	13,920	XXX		
237194 10 5	DARDEN RESTAURANTS ORD.....		07/15/2020.....	ITG INC.....	85.000	6,706	XXX		
23804L 10 3	DATADOG CL A ORD.....		07/15/2020.....	ITG INC.....	175.000	15,413	XXX		
24344T 10 1	DECIPHERA PHARMACEUTICALS ORD.....		07/15/2020.....	ITG INC.....	55.000	2,940	XXX		
247361 70 2	DELTA AIR LINES ORD.....		07/15/2020.....	ITG INC.....	445.000	12,753	XXX		
254687 10 6	WALT DISNEY ORD.....		07/15/2020.....	ITG INC.....	155.000	18,806	XXX		
260003 10 8	DOVER ORD.....		07/15/2020.....	ITG INC.....	110.000	11,193	XXX		
266605 10 4	DURECT ORD.....		07/15/2020.....	ITG INC.....	265.000	595	XXX		
26856L 10 3	ELF BEAUTY ORD.....		07/15/2020.....	ITG INC.....	40.000	787	XXX		
269796 10 8	EAGLE PHARMACEUTICALS ORD.....		07/15/2020.....	ITG INC.....	15.000	764	XXX		
28249H 10 4	EIDOS THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	15.000	750	XXX		
29273V 10 0	ENERGY TRANSFER UNT.....		09/30/2020.....	WELLS FARGO SECURITIES.....	2,024.000	11,334	XXX		
29428V 10 4	EPIZYME ORD.....		07/15/2020.....	ITG INC.....	45.000	680	XXX		
29452E 10 1	EQUITABLE HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	370.000	7,632	XXX		
294600 10 1	EQUITRANS MIDSTREAM ORD.....		07/15/2020.....	ITG INC.....	290.000	2,782	XXX		
29670E 10 7	ESSENTIAL PROPERTIES REALTY TRUS ORD.....		07/15/2020.....	ITG INC.....	55.000	843	XXX		
30041R 10 8	EVERQUOTE CL A ORD.....		07/15/2020.....	ITG INC.....	20.000	1,153	XXX		
30212W 10 0	EXP WORLD HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	35.000	574	XXX		
30257X 10 4	FB FINANCIAL ORD.....		08/18/2020.....	ITG INC.....	44.300	1,262	XXX		
31188V 10 0	FASTLY CL A ORD.....		07/15/2020.....	ITG INC.....	100.000	8,345	XXX		
320517 10 5	FIRST HORIZON NATIONAL ORD.....		07/01/2020.....	ITG INC.....	320.880	5,648	XXX		
336901 10 3	1ST SOURCE ORD.....		07/15/2020.....	ITG INC.....	25.000	875	XXX		
337930 70 5	FLAGSTAR BANCORP ORD.....		07/15/2020.....	ITG INC.....	50.000	1,446	XXX		
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD.....		07/15/2020.....	ITG INC.....	50.000	3,073	XXX		
34417P 10 0	FOCUS FINANCIAL PARTNERS CL A ORD.....		07/15/2020.....	ITG INC.....	45.000	1,661	XXX		
35180X 10 5	FRANCHISE GROUP ORD.....		07/15/2020.....	ITG INC.....	30.000	611	XXX		
358039 10 5	FRESHPET ORD.....		07/15/2020.....	ITG INC.....	20.000	1,803	XXX		
35803L 10 8	FREQUENCY THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	40.000	913	XXX		
35952H 60 1	FUELCELL ENERGY ORD.....		07/15/2020.....	ITG INC.....	285.000	846	XXX		
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD.....		09/25/2020.....	CORPORATE ACTION.....	3.216	121	XXX		

QE04.2

**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

QE04.3

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admir
374163 10 3	GERON ORD.....		07/15/2020.....	ITG INC.....	250.000	517	XXX		
38267D 10 9	GOOSEHEAD INSURANCE CL A ORD.....		07/15/2020.....	ITG INC.....	20.000	1,659	XXX		
383082 10 4	GORMAN RUPP ORD.....		07/15/2020.....	ITG INC.....	25.000	795	XXX		
39874R 10 1	GROCERY OUTLET HOLDING ORD.....		07/15/2020.....	ITG INC.....	95.000	3,733	XXX		
40131M 10 9	GUARDANT HEALTH ORD.....		07/15/2020.....	ITG INC.....	100.000	8,367	XXX		
41165Y 10 0	HARBORONE BANCORP ORD.....		07/15/2020.....	ITG INC.....	75.000	612	XXX		
42225T 10 7	HEALTH CATALYST ORD.....		07/15/2020.....	ITG INC.....	45.000	1,637	XXX		
42226A 10 7	HEALTH EQUITY ORD.....		07/15/2020.....	ITG INC.....	30.000	1,811	XXX		
422347 10 4	HEARTLAND EXPRESS ORD.....		07/15/2020.....	ITG INC.....	65.000	1,360	XXX		
438083 10 7	HOMOLOGY MEDICINES ORD.....		07/15/2020.....	ITG INC.....	50.000	714	XXX		
44891N 10 9	IAC INTERACTIVE ORD.....		07/01/2020.....	ITG INC.....	100.000	6,110	XXX		
45174J 50 9	IHEARTMEDIA CL A ORD.....		07/15/2020.....	ITG INC.....	85.000	626	XXX		
45258J 10 2	IMMUNOVANT ORD.....		07/15/2020.....	ITG INC.....	30.000	736	XXX		
453204 10 9	IMPINJ ORD.....		07/15/2020.....	ITG INC.....	25.000	742	XXX		
45384B 10 6	INDEPENDENT BANK GROUP ORD.....		07/15/2020.....	ITG INC.....	20.000	832	XXX		
456237 10 6	INDUSTRIAL LOGISTICS PROPERTIES ORD.....		07/15/2020.....	ITG INC.....	40.000	821	XXX		
457669 30 7	INSMED ORD.....		07/15/2020.....	ITG INC.....	40.000	1,103	XXX		
457730 10 9	INSPIRE MEDICAL SYSTEMS ORD.....		07/15/2020.....	ITG INC.....	20.000	1,999	XXX		
45780R 10 1	INSTALLED BUILDING PRODUCTS ORD.....		07/15/2020.....	ITG INC.....	15.000	1,134	XXX		
45781M 10 1	INNOVIVA ORD.....		07/15/2020.....	ITG INC.....	85.000	1,218	XXX		
458334 10 9	INTER PARFUMS ORD.....		07/15/2020.....	ITG INC.....	25.000	1,165	XXX		
46185L 10 3	INVITAE ORD.....		07/15/2020.....	ITG INC.....	65.000	2,242	XXX		
46269C 10 2	IRIDIUM COMMUNICATIONS ORD.....		07/15/2020.....	ITG INC.....	50.000	1,345	XXX		
466032 10 9	J AND J SNACK FOODS ORD.....		07/15/2020.....	ITG INC.....	15.000	1,914	XXX		
477839 10 4	JOHN BEAN TECHNOLOGIES ORD.....		07/15/2020.....	ITG INC.....	15.000	1,343	XXX		
479167 10 8	JOHNSON OUTDOORS CL A ORD.....		07/15/2020.....	ITG INC.....	10.000	917	XXX		
48251K 10 0	KKR REAL ESTATE FINANCE TRUST ORD.....		07/15/2020.....	ITG INC.....	40.000	664	XXX		
483119 10 3	KALA PHARMACEUTICALS ORD.....		07/15/2020.....	ITG INC.....	55.000	613	XXX		
48576A 10 0	KARUNA THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	25.000	2,432	XXX		
488401 10 0	KEMPER ORD.....		07/15/2020.....	ITG INC.....	25.000	1,967	XXX		
493267 10 8	KEYCORP ORD.....		07/15/2020.....	ITG INC.....	680.000	8,160	XXX		
49427F 10 8	KILROY REALTY REIT ORD.....		07/15/2020.....	ITG INC.....	45.000	2,619	XXX		
49456B 10 1	KINDER MORGAN CL P ORD.....		09/30/2020.....	Citigroup Global Markets Inc. NY.....	700.000	8,770	XXX		
501147 10 2	KRYSTAL BIOTECH ORD.....		07/15/2020.....	ITG INC.....	20.000	845	XXX		
50127T 10 9	KURA ONCOLOGY ORD.....		07/15/2020.....	ITG INC.....	45.000	824	XXX		
524660 10 7	LEGGETT & PLATT ORD.....		07/15/2020.....	ITG INC.....	55.000	2,059	XXX		
526057 30 2	LENNAR CL B ORD.....		07/15/2020.....	ITG INC.....	25.000	1,271	XXX		
535919 40 1	LIONS GATE ENTERTAINMNT VTNG CL A ORD.....		07/15/2020.....	ITG INC.....	80.000	653	XXX		
536797 10 3	LITHIA MOTORS CL A ORD.....		07/15/2020.....	ITG INC.....	10.000	1,750	XXX		
53803X 10 5	LIVE OAK BANCSHARES ORD.....		07/15/2020.....	ITG INC.....	40.000	604	XXX		
55336V 10 0	MPLX COM UNT.....		09/30/2020.....	MORGAN STANLEY CO.....	4,200.000	67,682	XXX		
558868 10 5	MADRIGAL PHARMACEUTI ORD.....		07/15/2020.....	ITG INC.....	15.000	1,566	XXX		
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT.....		09/30/2020.....	MORGAN STANLEY CO.....	3,300.000	115,470	XXX		
566324 10 9	MARCUS & MILLICHAP INC. ORD.....		07/15/2020.....	ITG INC.....	35.000	983	XXX		
567908 10 8	MARINEMAX ORD.....		07/15/2020.....	ITG INC.....	30.000	752	XXX		
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD.....		07/15/2020.....	ITG INC.....	15.000	1,423	XXX		
572671 10 7	MATCH GROUP ORD.....		07/01/2020.....	ITG INC.....	277.840	16,082	XXX		

**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admir
580589 10 9	MCGRATH RENT ORD.....		07/15/2020.....	ITG INC.....	15.000	832	XXX		
584021 10 9	MEDALLIA ORD.....		07/15/2020.....	ITG INC.....	115.000	3,176	XXX		
58470H 10 1	MEDIFAST ORD.....		07/15/2020.....	ITG INC.....	10.000	1,563	XXX		
58506Q 10 9	MEDPACE HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	20.000	2,112	XXX		
60468T 10 5	MIRATI THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	20.000	2,482	XXX		
60786M 10 5	MOELIS CL A ORD.....		07/15/2020.....	ITG INC.....	20.000	618	XXX		
608190 10 4	MOHAWK INDUSTRIES ORD.....		07/15/2020.....	ITG INC.....	35.000	2,686	XXX		
60877T 10 0	MOMENTA PHARMACEUTICALS ORD.....		07/15/2020.....	ITG INC.....	65.000	2,310	XXX		
609027 10 7	MONARCH CASINO AND RESORT ORD.....		07/15/2020.....	ITG INC.....	15.000	545	XXX		
610236 10 1	MONRO ORD.....		07/15/2020.....	ITG INC.....	10.000	600	XXX		
62857M 10 5	MYOKARDIA ORD.....		07/15/2020.....	ITG INC.....	30.000	2,863	XXX		
62921N 10 5	NGM BIOPHARMACEUTICALS ORD.....		07/15/2020.....	ITG INC.....	30.000	570	XXX		
63016Q 10 2	NANTKWEST ORD.....		07/15/2020.....	ITG INC.....	35.000	485	XXX		
635017 10 6	NATIONAL BEVERAGE ORD.....		07/15/2020.....	ITG INC.....	15.000	1,015	XXX		
637372 20 2	NATIONAL RESEARCH ORD.....		07/15/2020.....	ITG INC.....	15.000	899	XXX		
637870 10 6	NATIONAL STORAGE AFFILIATES ORD.....		07/15/2020.....	ITG INC.....	20.000	594	XXX		
63845R 10 7	NATIONAL VISION HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	60.000	1,816	XXX		
64157F 10 3	NEVRO ORD.....		07/15/2020.....	ITG INC.....	10.000	1,282	XXX		
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD.....		07/15/2020.....	ITG INC.....	145.000	1,063	XXX		
649604 50 1	NEW YORK MORTGAGE REIT ORD.....		07/15/2020.....	ITG INC.....	290.000	747	XXX		
65406E 10 2	NICOLET BANKSHARES ORD.....		07/15/2020.....	ITG INC.....	10.000	540	XXX		
665531 30 7	NORTHERN OIL AND GAS, INC.....		09/21/2020.....	ITG INC.....	38.500	741	XXX		
670002 40 1	NOVAVAX ORD.....		07/15/2020.....	ITG INC.....	35.000	3,939	XXX		
67576A 10 0	OCULAR THERAPEUTIX ORD.....		07/15/2020.....	ITG INC.....	65.000	547	XXX		
676079 10 6	ODONATE THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	15.000	628	XXX		
67623C 10 9	OFFICE PROPERTIES INCOME TRUST C ORD.....		07/15/2020.....	ITG INC.....	35.000	879	XXX		
68213N 10 9	OMNICELL ORD.....		07/15/2020.....	ITG INC.....	15.000	1,003	XXX		
68243Q 10 6	1-800 FLOWERS.COM CL A ORD.....		07/15/2020.....	ITG INC.....	30.000	766	XXX		
68287N 10 0	ONESPAN ORD.....		07/15/2020.....	ITG INC.....	40.000	1,097	XXX		
68752L 10 0	ORTHOPEDIATRICS ORD.....		07/15/2020.....	ITG INC.....	15.000	674	XXX		
689648 10 3	OTTER TAIL ORD.....		07/15/2020.....	ITG INC.....	10.000	392	XXX		
690370 10 1	OVERSTOCK COM ORD.....		07/15/2020.....	ITG INC.....	50.000	2,318	XXX		
69047Q 10 2	OVINTIV ORD.....		07/15/2020.....	ITG INC.....	350.000	3,615	XXX		
69290Y 10 9	PAE CL A ORD.....		07/15/2020.....	ITG INC.....	75.000	690	XXX		
69318J 10 0	PC CONNECTION ORD.....		07/15/2020.....	ITG INC.....	10.000	409	XXX		
693656 10 0	PVH ORD.....		07/15/2020.....	ITG INC.....	40.000	2,042	XXX		
69366J 20 0	PTC THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	30.000	1,687	XXX		
69478X 10 5	PACIFIC PREMIER BANCORP ORD.....		07/15/2020.....	ITG INC.....	60.000	1,248	XXX		
695127 10 0	PACIRA BIOSCIENCES ORD.....		07/15/2020.....	ITG INC.....	15.000	867	XXX		
69553P 10 0	PAGERDUTY ORD.....		07/15/2020.....	ITG INC.....	90.000	2,326	XXX		
698813 10 2	PAPA JOHNS INTERNATIONAL ORD.....		07/15/2020.....	ITG INC.....	15.000	1,394	XXX		
698884 10 3	PAR TECHNOLOGY ORD.....		07/15/2020.....	ITG INC.....	20.000	594	XXX		
700658 10 7	PARK NATIONAL ORD.....		07/15/2020.....	ITG INC.....	5.000	352	XXX		
703343 10 3	PATRICK INDUSTRIES ORD.....		07/15/2020.....	ITG INC.....	5.000	324	XXX		
70614W 10 0	PELTON INTERACTIVE ORD.....		07/15/2020.....	ITG INC.....	130.000	8,255	XXX		
707569 10 9	PENN NATIONAL GAMING ORD.....		07/15/2020.....	ITG INC.....	50.000	1,715	XXX		

QE04.4

**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

QE04.5

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admir
70931T 10 3	PENNYMAC MORTGAGE INVEST REIT ORD.....		07/15/2020.....	ITG INC.....	60.000	1,087	XXX		
70932M 10 7	PENNYMAC FINANCIAL ORD.....		07/15/2020.....	ITG INC.....	60.000	2,533	XXX		
71377A 10 3	PERFORMANCE FOOD GROUP ORD.....		07/15/2020.....	ITG INC.....	55.000	1,581	XXX		
718549 20 7	PHILLIPS 66 PARTNERS COM UNT.....		09/30/2020.....	RBC CAPITAL MARKETS.....	2,000.000	47,095	XXX		
72341T 10 3	PING IDENTITY HOLDING ORD.....		07/15/2020.....	ITG INC.....	30.000	951	XXX		
72352L 10 6	PINTEREST CL A ORD.....		07/15/2020.....	ITG INC.....	540.000	13,352	XXX		
724078 10 0	PIPER SANDLER COMPANIES ORD.....		07/15/2020.....	ITG INC.....	10.000	627	XXX		
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT.....		09/30/2020.....	J.P. MORGAN SECURITIES LLC.....	2,400.000	14,505	XXX		
72651A 20 7	PLAINS GP HOLDINGS CL A ORD.....		09/30/2020.....	J.P. MORGAN SECURITIES LLC.....	1,900.000	11,782	XXX		
72919P 20 2	PLUG POWER ORD.....		07/15/2020.....	ITG INC.....	120.000	1,097	XXX		
72941B 10 6	PLURALSIGHT CL A ORD.....		07/15/2020.....	ITG INC.....	45.000	841	XXX		
73943T 10 3	PQ GROUP HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	50.000	666	XXX		
741511 10 9	PRICESMART ORD.....		07/15/2020.....	ITG INC.....	10.000	643	XXX		
74167P 10 8	PRIMO WATER ORD.....		07/15/2020.....	ITG INC.....	205.000	2,845	XXX		
74257L 10 8	PRINCIPIA BIOPHARMA ORD.....		07/15/2020.....	ITG INC.....	15.000	1,121	XXX		
74340E 10 3	PROGYNY ORD.....		07/15/2020.....	ITG INC.....	35.000	904	XXX		
74374N 10 2	PROVENTION BIO ORD.....		07/15/2020.....	ITG INC.....	55.000	702	XXX		
74624M 10 2	PURE STORAGE CL A ORD.....		07/15/2020.....	ITG INC.....	125.000	2,170	XXX		
74727D 30 6	QAD CL A ORD.....		07/15/2020.....	ITG INC.....	15.000	620	XXX		
747316 10 7	QUAKER CHEMICAL ORD.....		07/15/2020.....	ITG INC.....	5.000	998	XXX		
74736L 10 9	Q2 HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	25.000	2,226	XXX		
74766Q 10 1	QUANTERIX ORD.....		07/15/2020.....	ITG INC.....	25.000	708	XXX		
74915M 10 0	QURATE RETAIL SRS A ORD.....		09/15/2020.....	ITG INC.....	520.000	7,698	XXX		
753422 10 4	RAPID7 ORD.....		07/15/2020.....	ITG INC.....	25.000	1,412	XXX		
75524B 10 4	RBC BEARINGS ORD.....		07/15/2020.....	ITG INC.....	10.000	1,355	XXX		
75901B 10 7	REGENXBIO ORD.....		07/15/2020.....	ITG INC.....	15.000	612	XXX		
75955J 40 2	RELMADA THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	15.000	644	XXX		
75970E 10 7	RENASANT ORD.....		07/15/2020.....	ITG INC.....	20.000	471	XXX		
759916 10 9	REPLIGEN ORD.....		07/15/2020.....	ITG INC.....	30.000	3,913	XXX		
76029L 10 0	REPAY HOLDINGS CL A ORD.....		07/15/2020.....	ITG INC.....	45.000	1,125	XXX		
76029N 10 6	REPLIMUNE GROUP ORD.....		07/15/2020.....	ITG INC.....	20.000	463	XXX		
761330 10 9	REVANCE THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	25.000	638	XXX		
761624 10 5	REX AMERICAN RESOURCES ORD.....		07/15/2020.....	ITG INC.....	5.000	366	XXX		
76169C 10 0	REXFORD INDUSTRIAL REALTY REIT ORD.....		07/15/2020.....	ITG INC.....	45.000	1,872	XXX		
77313F 10 6	ROCKET PHARMACEUTICALS ORD.....		07/15/2020.....	ITG INC.....	45.000	1,084	XXX		
777780 10 7	ROSETTA STONE ORD.....		07/15/2020.....	ITG INC.....	30.000	496	XXX		
78489X 10 3	SVMK ORD.....		07/15/2020.....	ITG INC.....	50.000	1,146	XXX		
78645L 10 0	SAFEHOLD ORD.....		07/15/2020.....	ITG INC.....	20.000	1,071	XXX		
78648T 10 0	SAFETY INSURANCE GROUP ORD.....		07/15/2020.....	ITG INC.....	5.000	398	XXX		
78781P 10 5	SAILPOINT TECHNOLOGIES HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	55.000	1,629	XXX		
790148 10 0	ST JOE ORD.....		07/15/2020.....	ITG INC.....	40.000	775	XXX		
80689H 10 2	SCHNEIDER NATIONAL CL B ORD.....		07/15/2020.....	ITG INC.....	75.000	1,909	XXX		
808625 10 7	SCIENCE APPLICATIONS INTERNATIAL ORD.....		07/15/2020.....	ITG INC.....	25.000	1,837	XXX		
819047 10 1	SHAKE SHACK CL A ORD.....		07/15/2020.....	ITG INC.....	15.000	760	XXX		
822634 10 1	SHELL MIDSTREAM PARTNERS UNT.....		09/30/2020.....	WELLS FARGO SECURITIES.....	6,400.000	61,397	XXX		
825690 10 0	SHUTTERSTOCK ORD.....		07/15/2020.....	ITG INC.....	25.000	942	XXX		

**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admir
825704 10 9	SI BONE ORD.....		07/15/2020.....	ITG INC.....	30.000	500	XXX		
82710M 10 0	SILK ROAD MEDICAL ORD.....		07/15/2020.....	ITG INC.....	40.000	1,868	XXX		
829214 10 5	SIMULATIONS PLUS ORD.....		07/15/2020.....	ITG INC.....	15.000	946	XXX		
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD.....		07/15/2020.....	ITG INC.....	15.000	1,745	XXX		
83088V 10 2	SLACK TECHNOLOGIES CL A ORD.....		07/15/2020.....	ITG INC.....	500.000	16,000	XXX		
831754 10 6	SMITH WESSON BRANDS ORD.....		08/25/2020.....	GOLDMAN.....	70.000	512	XXX		
83417M 10 4	SOLAREEDGE TECHNOLOGIES ORD.....	C.....	07/15/2020.....	ITG INC.....	65.000	11,161	XXX		
83587F 20 2	SORRENTO THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	80.000	522	XXX		
848577 10 2	SPIRIT AIRLINES ORD.....		07/15/2020.....	ITG INC.....	35.000	679	XXX		
84920Y 10 6	SPORTSMANS WAREHOUSE HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	55.000	858	XXX		
85205L 10 7	SPRINGWORKS THERAPEUTICS ORD.....		07/15/2020.....	ITG INC.....	25.000	967	XXX		
85254J 10 2	STAG INDUSTRIAL REIT ORD.....		07/15/2020.....	ITG INC.....	80.000	2,431	XXX		
858586 10 0	STEPAN ORD.....		07/15/2020.....	ITG INC.....	5.000	503	XXX		
860897 10 7	STITCH FIX CL A ORD.....		07/15/2020.....	ITG INC.....	25.000	666	XXX		
86272C 10 3	STRATEGIC EDUCATION ORD.....		07/15/2020.....	ITG INC.....	5.000	815	XXX		
86745K 10 4	SUNNOVA ENERGY INTERNATIONAL ORD.....		07/15/2020.....	ITG INC.....	40.000	796	XXX		
867652 40 6	SUNPOWER ORD.....		08/27/2020.....	ITG INC.....	200.000	1,931	XXX		
86771W 10 5	SUNRUN ORD.....		07/15/2020.....	ITG INC.....	25.000	892	XXX		
86800U 10 4	SUPER MICRO COMPUTER ORD.....		07/15/2020.....	ITG INC.....	55.000	1,532	XXX		
87105L 10 4	SWITCH CL A ORD.....		07/15/2020.....	ITG INC.....	45.000	806	XXX		
87164F 10 5	SYNDAX PHARMACEUTICALS ORD.....		07/15/2020.....	ITG INC.....	35.000	523	XXX		
87612G 10 1	TARGA RESOURCES ORD.....		09/30/2020.....	WELLS FARGO SECURITIES.....	2,700.000	39,204	XXX		
88025T 10 2	TENABLE HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	80.000	2,394	XXX		
88025U 10 9	10X GENOMICS CL A ORD.....		07/15/2020.....	ITG INC.....	70.000	6,391	XXX		
88033G 40 7	TENET HEALTHCARE ORD.....		07/15/2020.....	ITG INC.....	35.000	725	XXX		
88104R 20 9	TERRAFORM POWER CL A ORD.....		07/15/2020.....	ITG INC.....	115.000	2,400	XXX		
88339P 10 1	THE REALREAL ORD.....		07/15/2020.....	ITG INC.....	80.000	1,038	XXX		
890110 10 9	TOMPKINS FINANCIAL ORD.....		07/15/2020.....	ITG INC.....	5.000	324	XXX		
890516 10 7	TOOTSIE ROLL INDUSTRIES ORD.....		07/15/2020.....	ITG INC.....	20.000	689	XXX		
892672 10 6	TRADEWEB MARKETS CL A ORD.....		07/15/2020.....	ITG INC.....	110.000	5,960	XXX		
89374L 10 4	TRANSLATE BIO ORD.....		07/15/2020.....	ITG INC.....	65.000	1,246	XXX		
89610F 10 1	TRICIDA ORD.....		07/15/2020.....	ITG INC.....	35.000	920	XXX		
89653L 10 6	BROADMARK REALTY CAPITAL ORD.....		07/15/2020.....	ITG INC.....	175.000	1,620	XXX		
89854H 10 2	TTEC HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	20.000	924	XXX		
90337L 10 8	US PHYSICAL THERAPY ORD.....		07/15/2020.....	ITG INC.....	5.000	411	XXX		
90353T 10 0	UBER TECHNOLOGIES ORD.....		07/15/2020.....	ITG INC.....	275.000	9,009	XXX		
90400D 10 8	ULTRAGENYX PHARMACEUTICAL ORD.....		07/15/2020.....	ITG INC.....	25.000	2,155	XXX		
904708 10 4	UNIFIRST ORD.....		07/15/2020.....	ITG INC.....	10.000	1,822	XXX		
910047 10 9	UNITED AIRLINES HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	195.000	7,125	XXX		
911684 10 8	UNITED STATES CELLULAR ORD.....		07/15/2020.....	ITG INC.....	15.000	470	XXX		
912909 10 8	US STEEL ORD.....		07/15/2020.....	ITG INC.....	80.000	637	XXX		
91336L 10 7	UNIVAR SOLUTIONS ORD.....		07/15/2020.....	ITG INC.....	80.000	1,458	XXX		
91688F 10 4	UPWORK ORD.....		07/15/2020.....	ITG INC.....	120.000	1,684	XXX		
91734M 10 3	US ECOLOGY ORD.....		07/15/2020.....	ITG INC.....	20.000	662	XXX		
91822J 10 3	VBI VACCINES ORD.....		07/15/2020.....	ITG INC.....	225.000	1,118	XXX		
920253 10 1	VALMONT INDS ORD.....		07/15/2020.....	ITG INC.....	5.000	590	XXX		
922107 10 7	VAPOTERM ORD.....		07/15/2020.....	ITG INC.....	25.000	1,245	XXX		

QE04.6

**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

QE04.7

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admir
922280 10 2	VARONIS SYSTEMS ORD.....		07/15/2020.....	ITG INC.....	10.000	1,051	XXX		
92243A 20 0	VAXART ORD.....		07/15/2020.....	ITG INC.....	55.000	835	XXX		
92343V 10 4	VERIZON COMMUNICATIONS ORD.....		07/15/2020.....	ITG INC.....	175.000	9,666	XXX		
92537N 10 8	VERTIV HOLDINGS CL A ORD.....		07/15/2020.....	ITG INC.....	265.000	3,709	XXX		
925815 10 2	VICOR ORD.....		07/15/2020.....	ITG INC.....	20.000	1,503	XXX		
926613 10 0	VIELA BIO ORD.....		07/15/2020.....	ITG INC.....	25.000	1,034	XXX		
92764N 10 2	VIR BIOTECHNOLOGY ORD.....		07/15/2020.....	ITG INC.....	60.000	3,101	XXX		
92766K 10 6	VIRGIN GALACTIC HOLDINGS CL A ORD.....		07/15/2020.....	ITG INC.....	80.000	1,491	XXX		
928254 10 1	VIRTU FINANCIAL CL A ORD.....		07/15/2020.....	ITG INC.....	80.000	2,078	XXX		
92826C 83 9	VISA CL A ORD.....		07/15/2020.....	ITG INC.....	160.000	31,458	XXX		
928542 10 9	VIVINT SMART HOME CL A ORD.....		07/15/2020.....	ITG INC.....	90.000	1,455	XXX		
92854Q 10 6	VIVINT SOLAR ORD.....		07/15/2020.....	ITG INC.....	65.000	1,281	XXX		
929236 10 7	WD-40 ORD.....		07/15/2020.....	ITG INC.....	5.000	978	XXX		
929328 10 2	WSFS FINANCIAL ORD.....		07/15/2020.....	ITG INC.....	35.000	981	XXX		
931142 10 3	WALMART ORD.....		07/15/2020.....	ITG INC.....	20.000	2,636	XXX		
942622 20 0	WATSCO ORD.....		07/15/2020.....	ITG INC.....	10.000	1,911	XXX		
948849 10 4	WEIS MARKETS ORD.....		07/15/2020.....	ITG INC.....	10.000	499	XXX		
950755 10 8	WERNER ENTERPRISES ORD.....		07/15/2020.....	ITG INC.....	30.000	1,308	XXX		
950810 10 1	WESBANCO ORD.....		07/15/2020.....	ITG INC.....	25.000	515	XXX		
966387 40 9	WHITING PETROLEUM CORPORATION.....		09/02/2020.....	ITG INC.....	1.000	3,080	XXX		
971375 12 6	WILLSCOT ORD.....		07/01/2020.....	ITG INC.....	120.250	2,071	XXX		
971378 10 4	WILLSCOT MOBILE MINI HOLDIN CL A ORD.....		07/15/2020.....	ITG INC.....	90.000	1,161	XXX		
98138J 20 6	WORKHORSE GROUP ORD.....		07/15/2020.....	ITG INC.....	80.000	1,322	XXX		
98262P 10 1	WW INTERNATIONAL ORD.....		07/15/2020.....	ITG INC.....	20.000	523	XXX		
98401F 10 5	XENCOR ORD.....		07/15/2020.....	ITG INC.....	20.000	677	XXX		
98585N 10 6	YEXT ORD.....		07/15/2020.....	ITG INC.....	45.000	752	XXX		
98978L 20 4	ZOGENIX ORD.....		07/15/2020.....	ITG INC.....	20.000	588	XXX		
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD.....		07/15/2020.....	ITG INC.....	190.000	48,517	XXX		
98986M 10 3	ZYNEX ORD.....		07/15/2020.....	ITG INC.....	20.000	446	XXX		
G0250X 10 7	AMCOR ORD.....	C.....	07/15/2020.....	ITG INC.....	1,545.000	16,588	XXX		
G11196 10 5	BIOHAVEN PHARMACEUTICAL HOLDING ORD.....		07/15/2020.....	ITG INC.....	20.000	1,538	XXX		
G1151C 10 1	ACCENTURE CL A ORD.....	C.....	07/15/2020.....	ITG INC.....	110.000	24,174	XXX		
G14838 10 9	MIMECAST ORD.....	C.....	07/15/2020.....	ITG INC.....	75.000	3,109	XXX		
G2717B 10 8	CUSHMAN AND WAKEFIELD ORD.....	C.....	07/15/2020.....	ITG INC.....	145.000	1,697	XXX		
G3075P 10 1	ENSTAR GROUP ORD.....	C.....	07/15/2020.....	ITG INC.....	5.000	875	XXX		
G3682E 19 2	FRONTLINE ORD.....	C.....	07/15/2020.....	ITG INC.....	155.000	1,204	XXX		
G5269C 10 1	KINIKSA PHARMACEUTICALS CL A ORD.....	C.....	07/15/2020.....	ITG INC.....	25.000	569	XXX		
G5509L 10 1	LIVANOVA ORD.....	C.....	07/15/2020.....	ITG INC.....	15.000	828	XXX		
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	95.000	1,751	XXX		
G6674U 10 8	NOVOCURE ORD.....	C.....	07/15/2020.....	ITG INC.....	40.000	2,544	XXX		
G73268 10 7	QUOTIENT ORD.....	C.....	07/15/2020.....	ITG INC.....	80.000	667	XXX		
G7716G 10 3	SAPIENS INTERNATIONAL ORD.....	C.....	07/15/2020.....	ITG INC.....	30.000	853	XXX		
G8232Y 10 1	SMART GLOBAL HOLDINGS ORD.....		07/15/2020.....	ITG INC.....	15.000	414	XXX		
G85158 10 6	STONECO CL A ORD.....	C.....	07/15/2020.....	ITG INC.....	205.000	8,344	XXX		
G8766E 10 9	TEXTAINER GROUP HOLDING ORD.....	C.....	07/15/2020.....	ITG INC.....	70.000	605	XXX		
L44385 10 9	GLOBANT ORD.....	C.....	07/15/2020.....	ITG INC.....	45.000	7,191	XXX		

**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admir
P31076 10 5	COPA HOLDINGS CL A ORD.....	C.....	07/15/2020.....	ITG INC.....	.....10.000	.....495	XXX	.....	.....
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD.....	.....	07/15/2020.....	ITG INC.....	.....100.000	.....5,813	XXX	.....	.....
Y58473 10 2	MAXEON SOLAR TECHNOLOGIES ORD.....	C.....	08/27/2020.....	ITG INC.....	.....12.500	.....191	XXX	.....	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....	.....	.....	.....	.....	.....1,260,170	XXX	.....0	.....
9799997.	Total - Common Stocks - Part 3.....	.....	.....	.....	.....	.....1,260,170	XXX	.....0	.....
9799999.	Total - Common Stocks.....	.....	.....	.....	.....	.....1,260,170	XXX	.....0	.....
9899999.	Total - Preferred and Common Stocks.....	.....	.....	.....	.....	.....1,263,283	XXX	.....0	.....
9999999.	Total - Bonds, Preferred and Common Stocks.....	.....	.....	.....	.....	.....10,736,787	XXX	.....14,758	.....

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**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
<b>Bonds - U.S. Government</b>																				
36179T	4P 7		09/01/2020	G2 MA5330 - RMBS		127,318	127,318	130,520	130,220		(2,902)		(2,902)		127,318		0	0	3,365	07/20/2048
36179T	7L 3		09/01/2020	G2 MA5399 - RMBS		275,685	275,685	286,369	285,894		(10,209)		(10,209)		275,685		0	0	8,209	08/20/2048
36179T	Z5 7		09/01/2020	G2 MA5264 - RMBS		419,678	419,678	430,564	429,500		(9,822)		(9,822)		419,678		0	0	11,067	06/20/2048
36290S	RR 4		09/01/2020	GN 616196 - RMBS		8,341	8,341	8,695	8,496		(156)		(156)		8,341		0	0	333	01/15/2024
36296S	E3 5		09/01/2020	GN 699554 - RMBS		1,567	1,567	1,550	1,550		18		18		1,567		(0)	(0)	58	11/15/2038
36297A	AT 0		09/01/2020	GN 705718 - RMBS		243	243	252	255		(11)		(11)		243		0	0	8	01/15/2039
38373A	D9 4		09/01/2020	GNR 2009-069 PV - CMO/RMBS		2,084	2,084	2,109	2,109		(25)		(25)		2,084		0	0	55	08/20/2039
38376G	M8 0		09/01/2020	GNR 2011-058 C - CMBS		288,046	288,046	275,556	275,871		12,174		12,174		288,046		0	0	7,649	08/16/2051
38377L	AQ 1		09/01/2020	GNR 2010-116 HB - CMO/RMBS		12,739	12,739	13,530	13,402		(662)		(662)		12,739		0	0	331	09/20/2040
0599999	Total - Bonds - U.S. Government					1,135,701	1,135,701	1,149,146	1,147,296	0	(11,595)	0	(11,595)	0	1,135,701	0	0	0	31,074	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
312988	KQ 0		09/01/2020	FH B70303 - RMBS		2,561	2,561	2,580	2,566		(5)		(5)		2,561		0	0	83	02/01/2034
3131WQ	5C 7		09/01/2020	FH ZJ0843 - RMBS		67,406	67,406	66,354	66,277		1,129		1,129		67,406		0	0	1,920	12/01/2040
3131X4	LP 8		09/01/2020	FH ZK1234 - RMBS		2,017	2,017	1,934	1,983		34		34		2,017		0	0	61	06/01/2023
3131X4	X9 1		09/01/2020	FH ZK1604 - RMBS		2,203	2,203	2,257	2,227		(25)		(25)		2,203		0	0	66	06/01/2024
3131X5	D5 8		09/01/2020	FH ZK1924 - RMBS		7,788	7,788	8,085	7,907		(119)		(119)		7,788		0	0	234	10/01/2024
3131XJ	5G 3		09/01/2020	FH ZL3547 - RMBS		24,372	24,372	25,777	25,669		(1,297)		(1,297)		24,372		0	0	569	08/01/2042
3131XJ	RS 3		09/01/2020	FH ZL3197 - RMBS		31,455	31,455	32,664	32,589		(1,134)		(1,134)		31,455		0	0	718	06/01/2042
3131XJ	S5 2		09/01/2020	FH ZL3240 - RMBS		99,891	99,891	100,492	100,403		(512)		(512)		99,891		0	0	2,310	06/01/2042
3131XK	3C 1		09/01/2020	FH ZL4395 - RMBS		134,338	134,338	131,800	131,771		2,567		2,567		134,338		(0)	(0)	2,715	11/01/2042
3131XM	FM 2		09/01/2020	FH ZL5572 - RMBS		28,053	28,053	29,237	29,050		(997)		(997)		28,053		0	0	713	04/01/2043
3131XN	6S 7		09/01/2020	FH ZL7181 - RMBS		113,745	113,745	119,023	117,913		(4,168)		(4,168)		113,745		0	0	3,395	10/01/2043
3131XQ	5B 8		09/01/2020	FH ZL8942 - RMBS		10,002	10,002	10,706	10,679		(678)		(678)		10,002		0	0	267	01/01/2045
3131XQ	SZ 5		09/01/2020	FH ZL8964 - RMBS		47,341	47,341	47,519	47,475		(134)		(134)		47,341		0	0	1,021	01/01/2045
3131XQ	KC 9		09/01/2020	FH ZL8391 - RMBS		17,206	17,206	18,179	18,080		(874)		(874)		17,206		0	0	460	08/01/2044
3131XR	BB 9		09/01/2020	FH ZL9034 - RMBS		24,535	24,535	25,739	25,577		(1,043)		(1,043)		24,535		0	0	582	02/01/2045
3131XT	PV 6		09/01/2020	FH ZM0436 - RMBS		26,882	26,882	27,899	27,760		(877)		(877)		26,882		0	0	643	11/01/2045
3131XT	VP 2		09/01/2020	FH ZM0622 - RMBS		32,531	32,531	34,650	34,611		(2,081)		(2,081)		32,531		0	0	848	12/01/2045
31329J	P2 7		09/01/2020	FH ZA1341 - RMBS		54,760	54,760	55,726	55,548		(789)		(789)		54,760		0	0	1,099	09/01/2042
31329J	PX 9		09/01/2020	FH ZA1338 - RMBS		51,073	51,073	50,108	50,099		974		974		51,073		0	0	1,022	08/01/2042
31329K	XW 9		09/01/2020	FH ZA2493 - RMBS		364,279	364,279	359,327	359,502		4,777		4,777		364,279		0	0	7,297	02/01/2038
3132A4	6H 6		09/01/2020	FH ZS4472 - RMBS		7,160	7,160	7,425	7,408		(249)		(249)		7,160		(0)	(0)	168	02/01/2042
3132A4	6V 5		09/01/2020	FH ZS4484 - RMBS		18,361	18,361	19,067	19,003		(642)		(642)		18,361		0	0	426	05/01/2042
3132A4	7B 8		09/01/2020	FH ZS4490 - RMBS		86,659	86,659	85,022	85,028		1,631		1,631		86,659		0	0	1,749	07/01/2042
3132A4	PW 2		09/01/2020	FH ZS4037 - RMBS		80,580	80,580	81,065	81,001		(420)		(420)		80,580		0	0	1,870	05/01/2044
3132A5	AY 1		09/01/2020	FH ZS4523 - RMBS		9,495	9,495	9,544	9,528		(33)		(33)		9,495		0	0	223	07/01/2043
3132A5	FS 9		09/01/2020	FH ZS4677 - RMBS		210,757	210,757	205,435	205,260		5,497		5,497		210,757		0	0	4,236	09/01/2046
3132A6	HK 2		09/01/2020	FH ZS5634 - RMBS		4,248	4,248	4,074	4,157		90		90		4,248		0	0	128	06/01/2023
3132A6	HV 8		09/01/2020	FH ZS5644 - RMBS		3,340	3,340	3,191	3,267		73		73		3,340		0	0	101	07/01/2023
3132A6	RA 7		09/01/2020	FH ZS5907 - RMBS		2,222	2,222	2,265	2,238		(15)		(15)		2,222		(0)	(0)	67	07/01/2024
3132A7	UG 4		09/01/2020	FH ZS6883 - RMBS		10,605	10,605	11,164	10,996		(391)		(391)		10,605		0	0	251	12/01/2028

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**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3132A9	MH 7 FH ZS8460 - RMBS.....		09/01/2020	Paydown.....		49,092	49,092	49,335	49,264		(173)		(173)		49,092		0	0	975	04/01/2027
3133A8	MR 5 FH QB2168 - RMBS.....		09/01/2020	Paydown.....		3,275	3,275	3,388			(114)		(114)		3,275		0	0	5	08/01/2050
3136AC	U5 8 FNR 2013-15 EP - CMO/RMBS.....		09/01/2020	Paydown.....		8,883	8,883	9,233	9,133		(249)		(249)		8,883		0	0	207	08/25/2042
3137AM	NN 3 FHR 4012 JK - CMO/RMBS.....		09/01/2020	Paydown.....		27,254	27,254	27,760	27,626		(372)		(372)		27,254		0	0	635	12/15/2040
3137BC	R6 7 FHR 4374 CE - CMO/RMBS.....		09/01/2020	Paydown.....		62,799	62,799	63,903	63,877		(1,077)		(1,077)		62,799		0	0	1,467	12/15/2043
3138AS	4B 5 FN AJ1717 - RMBS.....		09/01/2020	Paydown.....		25,205	25,205	26,035	25,973		(767)		(767)		25,205		0	0	674	09/01/2041
3138AX	Z9 5 FN AJ6167 - RMBS.....		09/01/2020	Paydown.....		119,142	119,142	123,059	122,631		(3,489)		(3,489)		119,142		0	0	2,980	12/01/2041
3138EN	HJ 1 FN AL5632 - RMBS.....		09/01/2020	Paydown.....		12,638	12,638	13,446	13,324		(686)		(686)		12,638		0	0	346	08/01/2044
3138WG	EZ 3 FN AS6451 - RMBS.....		09/01/2020	Paydown.....		43,429	43,429	45,400	45,016		(1,586)		(1,586)		43,429		0	0	996	01/01/2046
3138WH	LR 4 FN AS7545 - RMBS.....		09/01/2020	Paydown.....		256,288	256,288	256,796	256,782		(494)		(494)		256,288		0	0	5,905	07/01/2046
3138WH	L3 1 FN AS7535 - RMBS.....		09/01/2020	Paydown.....		217,223	217,223	213,432	213,424		3,798		3,798		217,223		0	0	4,206	07/01/2041
3138WH	RL 8 FN AS7690 - RMBS.....		09/01/2020	Paydown.....		231,296	231,296	232,381	232,386		(1,089)		(1,089)		231,296		0	0	5,235	08/01/2046
3138WJ	YB 8 FN AS8805 - RMBS.....		09/01/2020	Paydown.....		61,332	61,332	63,690	63,332		(2,000)		(2,000)		61,332		0	0	1,405	02/01/2042
3138WK	3E 3 FN AS9796 - RMBS.....		09/01/2020	Paydown.....		195,955	195,955	196,322	196,306		(351)		(351)		195,955		0	0	4,540	06/01/2047
3138X3	AY 8 FN AU3622 - RMBS.....		09/01/2020	Paydown.....		41,978	41,978	44,176	43,575		(1,596)		(1,596)		41,978		0	0	1,119	07/01/2043
3138X3	BX 9 FN AU3653 - RMBS.....		09/01/2020	Paydown.....		50,258	50,258	52,842	52,330		(2,072)		(2,072)		50,258		(0)	(0)	1,201	09/01/2043
3138Y6	MY 7 FN AX4874 - RMBS.....		09/01/2020	Paydown.....		57,403	57,403	60,847	59,841		(2,439)		(2,439)		57,403		0	0	1,372	12/01/2044
3138Y9	S8 2 FN AX7742 - RMBS.....		09/01/2020	Paydown.....		18,883	18,883	19,756	19,764		(881)		(881)		18,883		0	0	396	01/01/2045
3140EC	S9 1 FN BA7743 - RMBS.....		09/01/2020	Paydown.....		199,393	199,393	194,353	194,901		4,492		4,492		199,393		0	0	3,850	07/01/2046
3140EV	4E 4 FN BC1720 - RMBS.....		09/01/2020	Paydown.....		27,734	27,734	29,134	28,988		(1,254)		(1,254)		27,734		0	0	648	01/01/2046
3140GY	GZ 6 FN BH9215 - RMBS.....		09/01/2020	Paydown.....		277,497	277,497	284,825	284,805		(7,308)		(7,308)		277,497		0	0	6,430	01/01/2048
3140H1	VE 3 FN BJ0632 - RMBS.....		09/01/2020	Paydown.....		66,828	66,828	68,530	68,142		(1,314)		(1,314)		66,828		0	0	1,770	03/01/2048
3140JQ	T2 3 FN BN7748 - RMBS.....		09/01/2020	Paydown.....		64,613	64,613	67,132	67,025		(2,412)		(2,412)		64,613		(0)	(0)	1,506	09/01/2049
3140K3	J2 9 FN BO7480 - RMBS.....		09/01/2020	Paydown.....		184,081	184,081	189,776			(5,695)		(5,695)		184,081		0	0	2,715	12/01/2049
3140Q7	L4 7 FN CA0346 - RMBS.....		09/01/2020	Paydown.....		40,750	40,750	42,755	42,896		(2,146)		(2,146)		40,750		0	0	1,201	09/01/2047
3140QA	NN 6 FN CA3096 - RMBS.....		09/01/2020	Paydown.....		175,068	175,068	183,534	183,784		(8,716)		(8,716)		175,068		0	0	5,096	02/01/2049
3140X4	ZN 9 FN FM1648 - RMBS.....		09/01/2020	Paydown.....		57,451	57,451	58,240	58,242		(791)		(791)		57,451		0	0	949	01/01/2033
31410L	UV 2 FN 890796 - RMBS.....		09/01/2020	Paydown.....		23,488	23,488	24,024	24,003		(515)		(515)		23,488		0	0	546	12/01/2045
31412U	L7 3 FN 935150 - RMBS.....		09/01/2020	Paydown.....		2,250	2,250	2,341	2,293		(43)		(43)		2,250		0	0	67	04/01/2024
31414P	M2 2 FN 972077 - RMBS.....		09/01/2020	Paydown.....		7,772	7,772	7,991	7,827		(55)		(55)		7,772		0	0	235	02/01/2023
31415M	4F 9 FN 984722 - RMBS.....		09/01/2020	Paydown.....		1,669	1,669	1,614	1,642		27		27		1,669		(0)	(0)	50	06/01/2023
31416T	JN 0 FN AA9268 - RMBS.....		09/01/2020	Paydown.....		1,220	1,220	1,209	1,212		7		7		1,220		0	0	32	07/01/2024
31418A	FC 7 FN MA1062 - RMBS.....		09/01/2020	Paydown.....		29,921	29,921	30,035	30,011		(90)		(90)		29,921		0	0	586	05/01/2027
31418B	6J 0 FN MA2672 - RMBS.....		09/01/2020	Paydown.....		177,534	177,534	176,121	176,203		1,331		1,331		177,534		0	0	3,551	07/01/2036
31418C	AF 1 FN MA2705 - RMBS.....		09/01/2020	Paydown.....		194,322	194,322	189,345	189,433		4,889		4,889		194,322		0	0	3,894	08/01/2046
60416S	5E 6 MINNESOTA ST HSG FIN AGY.....		09/02/2020	Call @ 100.00.....		15,000	15,000	15,000					0		15,000		0	0	185	01/01/2044
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					4,604,786	4,604,786	4,646,069	4,431,563	0	(34,941)	0	(34,941)	0	4,604,786	0	0	0	102,217	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
00206R	HS 4 AT&T INC.....		07/28/2020	Not Available.....		283,103	250,000	255,148	254,692		(489)		(489)		254,203		28,899	28,899	9,500	07/15/2025
03523T	BP 2 ANHEUSER-BUSCH INBEV WORLDWIDE INC.....		08/12/2020	Various.....		361,779	347,000	325,028	339,906		1,663		1,663		341,569		5,431	5,431	24,106	07/15/2022
03524B	AE 6 ANHEUSER-BUSCH INBEV FINANCE INC.....		09/10/2020	Not Available.....		277,118	250,000	249,938	249,972		5		5		249,977		27,141	27,141	10,432	02/01/2024

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**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
126650	CC 2		08/20/2020	CVS HEALTH CORP.....		831,270	750,000	760,470	754,491		(748)		(748)		753,743		77,527	77,527	21,833	12/05/2023.
28415P	AA 2		09/25/2020	EHGVT 2016-A A - ABS.....		17,637	17,637	17,636	17,637		0		0		17,637			0	321	04/25/2028.
28416T	AA 3		09/25/2020	EHGVT 2019-A A - ABS.....		49,615	49,615	49,601	49,602		13		13		49,615		(0)	(0)	876	01/25/2034.
34532F	AD 4		09/15/2020	FORDL 2019-A A3 - ABS.....		47,506	47,506	47,502	47,504		2		2		47,506		0	0	1,033	05/15/2022.
43284B	AA 0		09/25/2020	HGVT 18A A - RMBS.....		18,934	18,934	18,933	18,933		0		0		18,934		(0)	(0)	448	02/25/2032.
43285H	AA 6		09/25/2020	HGVT 2020-A A - RMBS.....		15,648	15,648	15,646			1		1		15,648		0	0	85	02/25/2039.
44328M	AC 8		08/12/2020	HSBC BANK PLC.....	C	2,000,000	2,000,000	2,072,720	2,005,360		(5,360)		(5,360)		2,000,000		0	0	82,500	08/12/2020.
46625H	QJ 2		09/16/2020	JPMORGAN CHASE & CO.....		252,163	250,000	249,813	249,954		28		28		249,982		2,180	2,180	6,729	03/01/2021.
55400E	AA 7		09/20/2020	MVWOT 201 A - RMBS.....		8,019	8,019	8,018			1		1		8,019		(0)	(0)	17	10/20/2037.
82652J	AA 5		09/20/2020	SRFC 2015-3 A - ABS.....		4,487	4,487	4,486	4,485		1		1		4,487		0	0	77	09/20/2032.
82652K	AA 2		09/20/2020	SRFC 171 A - ABS.....		4,584	4,584	4,584	4,584		0		0		4,584		0	0	90	03/20/2034.
82652M	AA 8		09/20/2020	SRFC 2019-2 A - ABS.....		16,125	16,125	16,121	16,121		4		4		16,125		(0)	(0)	278	05/20/2036.
82653E	AB 3		09/20/2020	SRFC 2019-1 B - ABS.....		51,729	51,729	51,717	54,727		(2,998)		(2,998)		51,729		0	0	1,202	01/22/2036.
872590	11 2		07/22/2020	T MOBILE US SUBSRTS.....		47	452						0				47	47		
89175V	AA 1		09/01/2020	TPMT 182 A1 - RMBS.....		13,166	13,166	13,482			(317)		(317)		13,166		0	0	107	03/25/2058.
89176E	AA 8		09/01/2020	TPMT 2018-1 A1 - RMBS.....		19,433	19,433	19,868			(434)		(434)		19,433		0	0	135	01/25/2058.
89178B	AA 2		09/01/2020	TPMT 2019-4 A1 - CMO/RMBS.....		130,796	130,796	132,064	132,063		(1,266)		(1,266)		130,796		0	0	2,527	10/27/2059.
92348P	AC 6		09/21/2020	VZOT 2017-2 C - ABS.....		250,000	250,000	249,975	249,994		6		6		250,000		0	0	4,462	12/20/2021.
95002T	AA 2		09/01/2020	WFMB 2020-3 A1 - CMO/RMBS.....		9,734	9,734	10,054			(319)		(319)		9,734		0	0	33	06/27/2050.
3899999	Total - Bonds - Industrial and Miscellaneous.....						4,662,890	4,504,864	4,572,804	4,450,026	0	(10,207)	0	(10,207)	4,506,887	0	141,225	141,225	166,792	XXX
8399997	Total - Bonds - Part 4.....						10,403,377	10,245,351	10,368,019	10,028,885	0	(56,744)	0	(56,744)	10,247,373	0	141,225	141,225	300,083	XXX
8399999	Total - Bonds.....						10,403,377	10,245,351	10,368,019	10,028,885	0	(56,744)	0	(56,744)	10,247,373	0	141,225	141,225	300,083	XXX
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>																				
95082P	30 3		07/21/2020	WESCO INTERNATIONAL INC.....		25,000	.669	.671					0		.671		(2)	(2)		XXX
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....						.669	XXX	.671	0	0	0	0	0	.671	0	(2)	(2)	0	XXX
8999997	Total - Preferred Stocks - Part 4.....						.669	XXX	.671	0	0	0	0	0	.671	0	(2)	(2)	0	XXX
8999999	Total - Preferred Stocks.....						.669	XXX	.671	0	0	0	0	0	.671	0	(2)	(2)	0	XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																				
015351	10 9		07/15/2020	ALEXION PHARMACEUTICALS ORD.....		120,000	13,346	14,880	12,978	1,902			1,902	14,880		(1,534)	(1,534)		XXX	
026874	78 4		07/15/2020	AMERICAN INTERNATIONAL GROUP ORD		510,000	16,279	26,724	26,178	546			546	26,724		(10,445)	(10,445)	326	XXX	
02875D	10 9		08/25/2020	AMERICAN OUTDOOR BRANDS ORD.....		0.500	.8	.3					.3		.4		.4		XXX	
037833	10 0		08/31/2020	APPLE ORD.....					(2,402,674)	2,402,674			2,402,674				0		XXX	
038222	10 5		07/15/2020	APPLIED MATERIAL ORD.....		150,000	9,310	5,166	9,156	(3,990)			(3,990)	5,166		4,144	4,144	65	XXX	
09062X	10 3		07/15/2020	BIOGEN ORD.....		35,000	9,949	11,267	10,386	881			881	11,267		(1,318)	(1,318)		XXX	
09857L	10 8		07/15/2020	BOOKING HOLDINGS ORD.....		5,000	8,993	8,944	10,269	(1,325)			(1,325)	8,944		49	49		XXX	
110122	10 8		07/15/2020	BRISTOL MYERS SQUIBB ORD.....		350,000	20,753	22,256	22,467	(211)			(211)	22,256		(1,503)	(1,503)	473	XXX	
11284V	10 5		08/05/2020	BROOKFIELD RENEWABLE CL A ORD.....		0.769	.36	.34					0	.34		.2	.2		XXX	
126650	10 0		07/15/2020	CVS HEALTH ORD.....		395,000	25,457	31,150	29,345	1,806			1,806	31,150		(5,693)	(5,693)	395	XXX	
127387	10 8		07/15/2020	CADENCE DESIGN SYSTEMS ORD.....		155,000	15,362	6,121	10,751	(4,630)			(4,630)	6,121		9,241	9,241		XXX	
127686	10 3		07/21/2020	CAESARS ENTERTAINMENT ORD.....		740,000	9,184	6,741	10,064	(3,323)			(3,323)	6,741		2,442	2,442		XXX	
13123X	10 2		08/10/2020	CALLON PETROLEUM ORD.....		482,000	6,101	6,101	2,328	3,773			3,773	6,101			0		XXX	

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**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
156782 10 4	CERNER ORD.....		07/15/2020	ITG INC.....	220.000	15,780	XXX	13,853	16,146	(2,292)			(2,292)		13,853		1,927	1,927	119	XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		07/15/2020	ITG INC.....	370.000	22,207	XXX	26,437	22,947	3,489			3,489		26,437		(4,230)	(4,230)	163	XXX
20825C 10 4	CONOCOPHILLIPS ORD.....		07/15/2020	ITG INC.....	670.000	27,780	XXX	50,317	43,570	6,747			6,747		50,317		(22,537)	(22,537)	563	XXX
247916 20 8	DENBURY RESOURCES ORD.....		09/21/2020	VARIOUS.....	570.000	3,414	XXX	3,414	804	2,611			2,611		3,414			0		XXX
26614N 10 2	DUPONT DE NEMOURS ORD.....		07/15/2020	ITG INC.....	355.000	19,458	XXX	29,222	22,791	6,431			6,431		29,222		(9,765)	(9,765)	213	XXX
283677 85 4	EL PASO ELECTRIC ORD.....		07/30/2020	CORPORATE ACTION.....	50.000	3,413	XXX	2,960	3,395	(435)			(435)		2,960		453	453	49	XXX
285512 10 9	ELECTRONIC ARTS ORD.....		07/15/2020	ITG INC.....	240.000	33,239	XXX	25,238	25,802	(564)			(564)		25,238		8,001	8,001		XXX
30231G 10 2	EXXON MOBIL ORD.....		07/15/2020	ITG INC.....	465.000	20,725	XXX	39,306	32,448	6,859			6,859		39,306		(18,582)	(18,582)	809	XXX
30257X 10 4	FB FINANCIAL ORD.....		08/17/2020	CORPORATE ACTION.....	0.300	8	XXX	7					0		7		1	1		XXX
320517 10 5	FIRST HORIZON NATIONAL ORD.....		07/01/2020	CORPORATE ACTION.....	0.880	9	XXX	15					0		15		(7)	(7)		XXX
34553D 10 1	FORESCOUT TECHNOLOGIES ORD.....		08/17/2020	CORPORATE ACTION.....	60.000	1,740	XXX	2,031	1,968	63			63		2,031		(291)	(291)		XXX
35352P 10 4	FRANKLIN FINANCIAL NETWORK ORD.....		08/18/2020	VARIOUS.....	20.000	695	XXX	695	687	9			9		695			0	2	XXX
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD		09/29/2020	CORPORATE ACTION.....	0.216	8	XXX	8					0		8		(0)	(0)	0	XXX
369550 10 8	GENERAL DYNAMICS ORD.....		07/15/2020	ITG INC.....	145.000	21,197	XXX	28,685	25,571	3,115			3,115		28,685		(7,488)	(7,488)	467	XXX
440452 10 0	HORMEL FOODS ORD.....		07/15/2020	ITG INC.....	340.000	16,664	XXX	13,620	15,337	(1,717)			(1,717)		13,620		3,044	3,044	237	XXX
44919P 50 8	MATCH GROUP, INC.....		07/01/2020	VARIOUS.....	100.000	19,167	XXX	19,167	24,911	(5,744)			(5,744)		19,167			0		XXX
450828 10 8	IBERIABANK ORD.....		07/01/2020	VARIOUS.....	70.000	5,648	XXX	5,648	5,238	410			410		5,648			0	97	XXX
452327 10 9	ILLUMINA ORD.....		07/15/2020	ITG INC.....	20.000	7,630	XXX	6,095	6,635	(539)			(539)		6,095		1,534	1,534		XXX
482480 10 0	KLA ORD.....		07/15/2020	ITG INC.....	100.000	19,604	XXX	9,386	17,817	(8,431)			(8,431)		9,386		10,218	10,218	170	XXX
516544 10 3	LANTHEUS HOLDINGS ORD.....		06/19/2020	Adjustment.....	(0.899)		XXX	(21)	(21)				0		(21)		21	21		XXX
524901 10 5	LEGG MASON ORD.....		07/31/2020	CORPORATE ACTION.....	100.000	5,000	XXX	2,968	3,591	(623)			(623)		2,968		2,032	2,032	120	XXX
54142L 10 9	LOGMEIN ORD.....		08/31/2020	CORPORATE ACTION.....	60.000	5,163	XXX	4,817	5,144	(327)			(327)		4,817		346	346		XXX
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD		07/15/2020	ITG INC.....	125.000	11,788	XXX	14,561	18,929	(4,368)			(4,368)		14,561		(2,773)	(2,773)	60	XXX
573075 10 8	MARTEN TRANSPORT ORD.....		08/14/2020	Adjustment.....	0.500	13	XXX	7					0		7		6	6	0	XXX
57665R 10 6	MATCH GROUP HOLDINGS II, LLC.....		07/01/2020	VARIOUS.....	60.000	3,026	XXX	3,026	4,927	(1,901)			(1,901)		3,026			0		XXX
57667L 10 7	MATCH GROUP ORD.....		07/01/2020	CORPORATE ACTION.....	0.840	80	XXX	51					0		51		30	30		XXX
580037 70 3	MCDERMOTT INTERNATIONAL ORD.....		07/03/2020	Not Available.....	220.000		XXX	3,753	149	3,604			3,604		3,753		(3,753)	(3,753)		XXX
58513U 10 1	THE MEET GROUP ORD.....		09/04/2020	CORPORATE ACTION.....	95.000	599	XXX	427	476	(49)			(49)		427		172	172		XXX
59156R 10 8	METLIFE ORD.....		07/15/2020	ITG INC.....	325.000	12,580	XXX	13,227	16,565	(3,339)			(3,339)		13,227		(646)	(646)	293	XXX
60740F 10 5	MOBILE MINI ORD.....		07/01/2020	VARIOUS.....	50.000	2,071	XXX	2,071	1,896	176			176		2,071			0	45	XXX
665531 10 9	NORTHERN OIL AND GAS ORD.....		09/21/2020	VARIOUS.....	385.000	741	XXX	741	901	(160)			(160)		741			0		XXX
665531 30 7	NORTHERN OIL AND GAS, INC.....		09/21/2020	CORPORATE ACTION.....	0.500	3	XXX	10					0		10		(7)	(7)		XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD.....		07/15/2020	ITG INC.....	545.000	9,365	XXX	25,970	22,459	3,511			3,511		25,970		(16,605)	(16,605)	864	XXX
704326 10 7	PAYCHEX ORD.....		07/15/2020	ITG INC.....	240.000	17,648	XXX	16,685	20,414	(3,730)			(3,730)		16,685		963	963	298	XXX
718546 10 4	PHILLIPS 66 ORD.....		07/15/2020	ITG INC.....	160.000	10,455	XXX	18,090	17,826	264			264		18,090		(7,635)	(7,635)	288	XXX
737010 10 8	PORTOLA PHARMACEUTICALS ORD.....		07/06/2020	CORPORATE ACTION.....	70.000	1,260	XXX	1,670	1,672	(1)			(1)		1,670		(410)	(410)		XXX
739276 10 3	POWER INTEGRATIONS ORD.....		08/19/2020	UNKNOWN.....			XXX	(1,296)	1,296				1,296					0		XXX
74915M 10 0	QRATE RETAIL SRS A ORD.....		09/15/2020	VARIOUS.....	520.000	10,811	XXX	10,811	4,384	6,427			6,427		10,811			0	780	XXX
760759 10 0	REPUBLIC SERVICES ORD.....		07/15/2020	ITG INC.....	220.000	18,550	XXX	16,073	19,719	(3,646)			(3,646)		16,073		2,477	2,477	267	XXX
778296 10 3	ROSS STORES ORD.....		07/15/2020	ITG INC.....	220.000	18,398	XXX	20,907	25,612	(4,706)			(4,706)		20,907		(2,508)	(2,508)	63	XXX

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**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
806857 10 8	SCHLUMBERGER ORD.....		07/15/2020	ITG INC.....	1,160.000	21,901	XXX	72,447	46,632	25,815			25,815		72,447		(50,546)	(50,546)	1,305	XXX
82968B 10 3	SIRIUS XM HOLDINGS ORD.....		07/15/2020	ITG INC.....	2,036.400	12,134	XXX	12,208	14,560	(2,353)			(2,353)		12,208		(73)	(73)	54	XXX
831754 10 6	SMITH WESSON BRANDS ORD.....		08/25/2020	VARIOUS.....	70.000	631	XXX	631	650	(19)			(19)		631		0	0		XXX
857477 10 3	STATE STREET ORD.....		07/15/2020	ITG INC.....	185.000	11,890	XXX	15,333	14,634	699			699		15,333		(3,443)	(3,443)	289	XXX
867652 40 6	SUNPOWER ORD.....		08/27/2020	VARIOUS.....	100.000	1,061	XXX	1,061					0		1,061		0	0		XXX
88104R 20 9	TERRAFORM POWER CL A ORD.....		08/05/2020	VARIOUS.....	115.000	2,400	XXX	2,400					0		2,400		0	0		XXX
88160R 10 1	TESLA ORD.....		08/31/2020	UNKNOWN.....			XXX	(94,624)	94,624				94,624				0	0		XXX
89531P 10 5	TREX ORD.....		09/15/2020	UNKNOWN.....			XXX	(1,543)	1,543				1,543				0	0		XXX
89832Q 10 9	TRUIST FINANCIAL ORD.....		07/15/2020	ITG INC.....	365.000	13,472	XXX	18,443	20,557	(2,114)			(2,114)		18,443		(4,971)	(4,971)	329	XXX
902973 30 4	US BANCORP ORD.....		07/15/2020	ITG INC.....	1,040.000	38,792	XXX	53,174	61,662	(8,488)			(8,488)		53,174		(14,382)	(14,382)	1,310	XXX
92343E 10 2	VERISIGN ORD.....		07/15/2020	ITG INC.....	50.000	10,017	XXX	7,046	9,634	(2,589)			(2,589)		7,046		2,971	2,971		XXX
949746 10 1	WELLS FARGO ORD.....		07/15/2020	ITG INC.....	1,490.000	37,652	XXX	78,136	80,162	(2,026)			(2,026)		78,136		(40,484)	(40,484)	1,520	XXX
966387 40 9	WHITING PETROLEUM ORD.....		09/02/2020	VARIOUS.....	110.000	4,714	XXX	4,714	807	3,906			3,906		4,714		0	0		XXX
971378 10 4	WILLSCOT MOBILE MINI HOLDIN CL A ORD		07/02/2020	Not Available.....	0.250	3	XXX	4					0		4		(1)	(1)		XXX
988498 10 1	YUM BRANDS ORD.....		07/15/2020	ITG INC.....	60.000	5,405	XXX	5,353	6,044	(691)			(691)		5,353		53	53	56	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					660,783	XXX	842,285	(1,670,168)	2,508,852	0	0	2,508,852	0	842,285	0	(181,502)	(181,502)	12,089	XXX
9799997	Total - Common Stocks - Part 4.....					660,783	XXX	842,285	(1,670,168)	2,508,852	0	0	2,508,852	0	842,285	0	(181,502)	(181,502)	12,089	XXX
9799999	Total - Common Stocks.....					660,783	XXX	842,285	(1,670,168)	2,508,852	0	0	2,508,852	0	842,285	0	(181,502)	(181,502)	12,089	XXX
9899999	Total - Preferred and Common Stocks.....					661,452	XXX	842,956	(1,670,168)	2,508,852	0	0	2,508,852	0	842,956	0	(181,504)	(181,504)	12,089	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					11,064,829	XXX	11,210,975	8,358,717	2,508,852	(56,744)	0	2,452,109	0	11,090,330	0	(40,279)	(40,279)	312,172	XXX

QE05.4

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

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

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

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

**Sch. DB - Pt. E**  
**NONE**

**SCHEDULE DL - PART 1**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>					
	BNY MELLON SECURITIES OVERNIGHT FUND.....			179,490	179,490
7499999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....			179,490	179,490
7999999	Total - Common Stock.....			179,490	179,490
8099999	Total - Preferred and Common Stock.....			179,490	179,490
9999999	Totals.....			179,490	179,490

General Interrogatories:

- The activity for the year: Fair Value \$.....179,490 Book/Adjusted Carrying Value \$.....179,490
- Average balance for the year: Fair Value \$.....260,568 Book/Adjusted Carrying Value \$.....260,568
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....179,490 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value
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General Interrogatories:

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

**NONE**

# MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

## SCHEDULE E - PART 1 - CASH

### Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter		
					6 First Month	7 Second Month	8 Third Month
<b>Open Depositories</b>							
The Bank of NY Mellon..... Pittsburgh, PA.....					14,661,086	1,999,942	1,997,71
0199999. Total Open Depositories.....	XXX	XXX	0	0	14,661,086	1,999,942	1,997,71
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	14,661,086	1,999,942	1,997,71
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	500	500	50
0599999. Total Cash.....	XXX	XXX	0	0	14,661,586	2,000,442	1,998,21

**MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received Durin
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>								
94975H 29 6	WELLSFARGO:TRS+ MM I.....		08/04/2020.....	0.010		0		
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					0	0	
<b>All Other Money Market Mutual Funds</b>								
316175 10 8	FIDELITY IMM:GOVT I.....		09/30/2020.....	0.010		17,775,012	140	
60934N 20 3	FEDERATED HRMS I PO IS.....		02/01/2020.....	0.140		272,115	742	
711991 00 0	TD BANK DEPOSIT SWEEP.....		09/01/2020.....			176,495	4	
8699999	Total - All Other Money Market Mutual Funds.....					18,223,622	887	
8899999	Total - Cash Equivalents.....					18,223,622	887	

QE14



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended September 30, 2020

NAIC Group Code.....291

NAIC Company Code

Company Name: MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....	.....	.....

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ X ]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ X ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: ..... \$.....

2.32 Amount estimated using reasonable assumptions: .....

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: .....