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QUARTERLY STATEMENT

As of June 30, 2021

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..... 41-0299900

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... May 25, 1899

Commenced Business..... January 4, 1900

Statutory Home Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Mail Address	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Internet Web Site Address	ENCOVA.COM	
Statutory Statement Contact	AMY E KUHLMAN *(Name)*	614-225-8285 *(Area Code) (Telephone Number) (Extension)*
	ACCOUNTING@ENCOVA.COM *(E-Mail Address)*	614-225-8330 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. THOMAS JOSEPH OBROKTA JR.	PRESIDENT & CHIEF EXECUTIVE OFFICER	2. MARCHELLE ELAINE MOORE	SECRETARY
3. JAMES CHRISTOPHER HOWAT	TREASURER	4.	

OTHER

GREGORY ARTHUR BURTON — EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

JEFFREY LEIGH BENINTENDI, GRADY BRENDAN CAMPBELL, JAMES CHRISTOPHER HOWAT, THOMAS JOSEPH OBROKTA JR.
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)	(Signature)	(Signature)
THOMAS JOSEPH OBROKTA JR.	MARCHELLE ELAINE MOORE	JAMES CHRISTOPHER HOWAT
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & CHIEF EXECUTIVE OFFICER	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 10th day of August, 2021

Deborah Dailey

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

NOTARIAL SEAL STATE OF OHIO

Deborah Dailey
Notary Public, State of Ohio
My Commission Expires 11-26-22

07/16/2021 9:26:11 AM

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	303,787,313		303,787,313	265,131,604
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	83,845,365	377,615	83,467,750	90,062,463
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 $..........0 encumbrances)	7,344,708	1,019,708	6,325,000	6,324,512
5. Cash ($.....53,532,745), cash equivalents ($.....6,309,383) and short-term investments ($..........0)	59,842,128		59,842,128	22,689,481
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	11,426,195		11,426,195	27,540,629
9. Receivables for securities	5,428		5,428	5,000
10. Securities lending reinvested collateral assets	278,068		278,068	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	466,529,205	1,397,323	465,131,882	411,753,689
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	1,962,958		1,962,958	1,932,834
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	27,845,102	932,489	26,912,613	22,573,684
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..... $ 2,598,000 earned but unbilled premiums)	159,538,383		159,538,383	139,404,179
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	21,249,986		21,249,986	7,479,992
16.2 Funds held by or deposited with reinsured companies	41,230,152		41,230,152	44,599,185
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	2,185,236		2,185,236	1,706,525
18.2 Net deferred tax asset	1,109,140		1,109,140	
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 ($..........0)	18,431	18,431	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	17,786,446		17,786,446	227,304
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	2,885,232	26,095	2,859,137	942,806
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	742,340,271	2,374,338	739,965,934	630,620,197
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	742,340,271	2,374,338	739,965,934	630,620,197

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Agency Loans Receivable	1,292,526		1,292,526	
2502. Surcharges Receivable	1,271,543		1,271,543	1,186,991
2503. Equities and deposits in pools and associations	166,856		166,856	184,415
2598. Summary of remaining write-ins for Line 25 from overflow page	154,306	26,095	128,212	(428,601)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,885,232	26,095	2,859,137	942,806

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....26,608,347)	171,252,707	162,658,785
2.	Reinsurance payable on paid losses and loss adjustment expenses	6,906,353	1,206,525
3.	Loss adjustment expenses	29,362,625	28,848,153
4.	Commissions payable, contingent commissions and other similar charges	3,872,317	4,397,480
5.	Other expenses (excluding taxes, licenses and fees)	9,653,560	10,675,114
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	379,149	1,168,090
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))		
7.2	Net deferred tax liability		728,381
8.	Borrowed money $..........0 and interest thereon $..........0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....216,018,180 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)	52,298,403	51,318,980
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		(1,513)
12.	Ceded reinsurance premiums payable (net of ceding commissions)	42,069,945	9,589,813
13.	Funds held by company under reinsurance treaties	213,558,862	165,179,288
14.	Amounts withheld or retained by company for account of others	4,897	5,024
15.	Remittances and items not allocated	11,091,856	8,248,344
16.	Provision for reinsurance (including $..........0 certified)	812,496	812,497
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		5,910,128
20.	Derivatives		
21.	Payable for securities	6	
22.	Payable for securities lending	278,069	
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	88,374	565,737
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	541,629,619	451,310,824
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	541,629,619	451,310,824
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	198,336,314	179,309,374
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)	198,336,314	179,309,374
38.	Totals (Page 2, Line 28, Col. 3)	739,965,933	630,620,197

DETAILS OF WRITE-INS

2501.	State surcharges payable	1,503,196	1,245,265
2502.	Deferred Tax Liability	915,790	
2503.	Reinsurance assumed overhead payable	68,404	48,853
2598.	Summary of remaining write-ins for Line 25 from overflow page	(2,399,016)	(728,381)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	88,374	565,737
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....232,955,981)	209,106,613	141,777,556	339,170,023
1.2 Assumed (written $.....55,753,611)	54,775,034	55,965,448	110,712,947
1.3 Ceded (written $.....233,036,328)	209,187,805	142,268,204	339,327,732
1.4 Net (written $.....55,673,264)	54,693,842	55,474,800	110,555,238
DEDUCTIONS:			
2. Losses incurred (current accident year $.....34,502,356):			
2.1 Direct	105,167,840	75,412,407	192,737,968
2.2 Assumed	26,343,580	31,162,694	58,066,359
2.3 Ceded	103,850,324	75,800,594	192,676,646
2.4 Net	27,661,096	30,774,507	58,127,681
3. Loss adjustment expenses incurred	8,347,092	8,044,635	16,609,862
4. Other underwriting expenses incurred	17,096,942	17,597,869	35,377,448
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	53,105,130	56,417,011	110,114,991
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	1,588,712	(942,211)	440,247
INVESTMENT INCOME			
9. Net investment income earned	5,568,981	4,911,706	9,798,806
10. Net realized capital gains (losses) less capital gains tax of $.....900,598	5,520,400	280,112	(3,120,813)
11. Net investment gain (loss) (Lines 9 + 10)	11,089,381	5,191,818	6,677,994
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....64,229)	(64,229)	(222,144)	(385,629)
13. Finance and service charges not included in premiums	95,932	161,507	1,207,169
14. Aggregate write-ins for miscellaneous income	(259)	346	62,181
15. Total other income (Lines 12 through 14)	31,444	(60,291)	883,721
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	12,709,537	4,189,316	8,001,961
17. Dividends to policyholders	162,638	(2,466)	126,503
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)	12,546,899	4,191,782	7,875,458
19. Federal and foreign income taxes incurred	1,750,621	709,712	2,148,028
20. Net income (Line 18 minus Line 19) (to Line 22)	10,796,278	3,482,070	5,727,430
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	179,309,373	168,788,448	168,788,448
22. Net income (from Line 20)	10,796,278	3,482,070	5,727,430
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....1,833,649	5,481,906	(7,846,368)	13,446,261
25. Change in net unrealized foreign exchange capital gain (loss)	3,740	75	10,130
26. Change in net deferred income tax	(554,750)	(74,905)	(3,085,323)
27. Change in nonadmitted assets	(351,590)	436,161	337,526
28. Change in provision for reinsurance	1		(409,651)
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	3,651,356	0	(5,505,447)
38. Change in surplus as regards policyholders (Lines 22 through 37)	19,026,941	(4,002,966)	10,520,925
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	198,336,314	164,785,482	179,309,373
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous income or expense	(259)	346	62,181
1402. Penalties and assessments			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(259)	346	62,181
3701. Miscellaneous gains / losses	3,651,356		(5,505,447)
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	3,651,356	0	(5,505,447)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	139,920,578	68,076,385	112,413,106
2. Net investment income	6,159,049	5,609,200	9,947,928
3. Miscellaneous income	31,444	(60,291)	883,721
4. Total (Lines 1 through 3)	146,111,071	73,625,295	123,244,755
5. Benefit and loss related payments	48,650,123	30,463,884	71,813,324
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	27,265,219	27,760,245	47,449,969
8. Dividends paid to policyholders	161,125	164,326	308,313
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	3,129,930		549,999
10. Total (Lines 5 through 9)	79,206,397	58,388,455	120,121,605
11. Net cash from operations (Line 4 minus Line 10)	66,904,674	15,236,839	3,123,150
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	24,526,782	22,321,739	40,620,106
12.2 Stocks	15,760,389	306,112	6,326,825
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	19,679,513	223,608	1,925,417
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(0)	(0)
12.7 Miscellaneous proceeds	6	2	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	59,966,690	22,851,461	48,872,348
13. Cost of investments acquired (long-term only):			
13.1 Bonds	63,975,821	23,270,380	46,791,287
13.2 Stocks	908,385	471,521	2,656,374
13.3 Mortgage loans			
13.4 Real estate	26,241		9,750
13.5 Other invested assets	283,697	462,081	861,840
13.6 Miscellaneous applications	278,496	994,209	1,999,998
13.7 Total investments acquired (Lines 13.1 to 13.6)	65,472,640	25,198,191	52,319,248
14. Net increase or (decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,505,951)	(2,346,730)	(3,446,900)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	(5,000,000)		
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)	(19,246,075)	(11,452,449)	9,841,591
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(24,246,075)	(11,452,449)	9,841,591
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	37,152,648	1,437,661	9,517,841
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	22,689,481	13,171,639	13,171,639
19.2 End of period (Line 18 plus Line 19.1)	59,842,129	14,609,300	22,689,481

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

20.0001 Non-cash investment exchanges	141,037		

NOTES TO FINANCIAL STATEMENTS

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 and practices prescribed and permitted by the Sate of Ohio is shown below.

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2020
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 10,796,278	$ 5,727,430
(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	$ 10,796,278	$ 5,727,430
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 198,336,314	$ 179,309,374
(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	$ 198,336,314	$ 179,309,374

The preparation of financial statements in conformity with Statutory Accounting Principles as described in the NAIC Annual Statement Instructions and the 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.

B. Use of Estimates in the Preparation of the Financial Statement

No significant changes

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

NOTES TO FINANCIAL STATEMENTS

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	$	358,743
	2. 12 Months or Longer	$	4,934
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	48,943,407
	2. 12 Months or Longer	$	347,647

(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

b. The Fair Value of that Collateral and of the Portion of that Collateral that it has Sold or Repledged $ 2,196,071

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

Not Applicable

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

Not Applicable

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

Not Applicable

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

Not Applicable

M. Working Capital Finance Investments

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs

Not Applicable

(3) Any Events of Default or Working Capital Finance Investments

Not Applicable

N. Offsetting and Netting of Assets and Liabilities
Not Applicable

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

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

A. Nature of the Relationship Involved

Effective January 1, 2021, a mutual holding company structure went into effect. Through this conversion, the Company and its mutual affiliates became stock companies under Encova Holdings, Inc., which is 100% owned by Encova Mutual Insurance Group, Inc.

B. Transactions

Effective January 1, 2021, $5,000,000 was reclassified out of unassigned surplus into common stock with the issuance of 1,000 shares to Encova Holdings, Inc. at a par value of $5,000.

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

B. Transfer and Servicing of Financial Assets

No significant changes

C. Wash Sales

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 estimated fair value of assets or liabilities. Unobservable inputs reflect the entity's assumptions about the assumptions that market participants would use in pricing the asset or liability.

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Common Stocks, unaffiliated	$ 60,458,316	$	$	$	$ 60,458,316
Total	$ 60,458,316	$	$	$	$ 60,458,316
Liabilities at Fair Value					
	$	$	$	$	$
Total	$	$	$	$	$

(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 into or out of any of the levels during the period reported.

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

Not Applicable

(5) Fair Value Disclosures for Derivative Assets and Liabilities

Not Applicable

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

Not Applicable

C. Fair Value Level

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 320,569,509	$ 303,787,312	$	$ 320,569,509	$	$	$
Common Stocks, unaffiliated	$ 60,458,316	$ 60,458,316	$ 60,458,316	$	$	$	$

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 liquid of the Company's securities holdings and valuation of these securities does not involve management's judgment.
When quoted prices in active markets are not available, the determination of estimated fair value is based on market standard valuation methodologies, giving priority to observable inputs. The significant inputs to the market standard valuation methodologies for certain types of securities with reasonable levels of price transparency are inputs that are observable in the market or can be derived principally from or corroborated by observable market data. Generally, these investments are classified as Level 2.
When observable inputs are not available, the market standard valuation methodologies for determining the estimated fair value of certain types of securities that trade infrequently, and therefore have little or no price transparency, rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from or corroborated by observable market data. These unobservable inputs can be based in large part on management's judgment or estimation, and cannot be supported by reference or market activity. Even though these inputs are unobservable, management believes they are consistent with what other market participants would use when pricing such securities and are considered appropriate given the circumstances. Generally, these investments are classified as Level 3.

D. Not Practicable to Estimate Fair Value

Not Applicable

E. NAV Practical Expedient Investments

Not Applicable

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

Subsequent events have been considered through August 12, 2021 for these statutory financial statements which are to be issued on August 12, 2021. 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

F. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? Yes [ ] No [X]

(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 $9,046,507.11. The development can be attributed primarily to the re-estimation of unpaid losses and loss adjustment expenses in the workers' compensation, commercial auto liability, private passenger auto liability, commercial multi perils, auto physical damange, products liability and other lines of buisness. The favorable development in these lines was slightly offset by losses in homeowners and farmowners. 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

B. Schedule of Insured Financial Obligations at the End of the Period:

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: 01/01/2021

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

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

6.4 By what department or departments?

OHIO DEPARTMENT OF INSURANCE

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

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

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	23,315,917	23,009,433
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 23,315,917	$ 23,009,433
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 278,068

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 278,068

16.3 Total payable for securities lending reported on the liability page: $ 278,069

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

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

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

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

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

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

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

1 Old Custodian	2 New Custodian	3 Date of	4 Reason

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

		Change	

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

1 Name of Firm or Individual	2 Affiliation
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 [X] No [ ]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
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

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

18.2 If no, list exceptions:

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

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

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
   a. The security was purchased prior to January 1, 2019.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
   d. The fund only or predominantly holds bonds in its portfolio.
   e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
   f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

   Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent 0.000%

   5.2 A&H cost containment percent 0.000%

   5.3 A&H expense percent excluding cost containment expenses 0.000%

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

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

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

6.4 If yes, please provide the amount of funds administered as of the reporting date. $ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000...........	AA-3191388.........	Vermeer Reinsurance Ltd...	BMU..........	Unauthorized...	....	....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	Direct Premiums Written 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	Direct Losses Unpaid 7 Prior Year to Date
1.	Alabama AL	N			1,393	765	878,401	432,861
2.	Alaska AK	N						626
3.	Arizona AZ	L			(1,438)	(795)	98,998	48,908
4.	Arkansas AR	N						
5.	California CA	L			3,872	8,787	1,229,180	1,166,685
6.	Colorado CO	L			(2,766)	(2,871)		1,924
7.	Connecticut CT	L			4,809	4,498	43,644	58,880
8.	Delaware DE	L			(3,828)	(600)	1,255,400	1,310,550
9.	District of Columbia DC	L			-			
10.	Florida FL	N			5,695	2,241	339,922	365,801
11.	Georgia GA	L					108,400	113,729
12.	Hawaii HI	N						
13.	Idaho ID	L			(500)	(851)		923
14.	Illinois IL	L	15,419,020	13,472,731	4,175,587	2,260,140	21,852,181	17,222,242
15.	Indiana IN	L	14,420,308	12,245,118	3,316,784	970,680	6,481,162	2,247,629
16.	Iowa IA	L	7,480,685	7,136,183	4,308,245	3,615,223	9,836,654	8,249,902
17.	Kansas KS	L					100	459
18.	Kentucky KY	L	19,994,431	18,977,997	5,711,971	1,006,458	13,493,455	4,793,121
19.	Louisiana LA	N	-		7,903	7,944	693,782	1,846,664
20.	Maine ME	L	969,054	1,301,632	2,004,276	162,393	2,712,871	2,029,962
21.	Maryland MD	L	4,000	506			3,200	4,894
22.	Massachusetts MA	L	2,375,998	2,436,130	516,494	823,373	3,942,162	2,852,690
23.	Michigan MI	L	8,005,911	10,482,309	3,404,670	3,594,363	16,724,737	9,077,963
24.	Minnesota MN	L	2,946,047	2,205,367	337,043	679,292	3,565,794	3,762,308
25.	Mississippi MS	N	66,500				2,900	32
26.	Missouri MO	L	15,800				214,500	65,783
27.	Montana MT	N			1,163	4,960	82,939	1,789,929
28.	Nebraska NE	L	10,845,226	8,964,252	2,323,451	1,822,489	7,841,535	5,500,034
29.	Nevada NV	L				(329)	14,500	20,311
30.	New Hampshire NH	L	2,832,589	2,860,140	1,066,433	684,481	9,896,634	9,281,073
31.	New Jersey NJ	L	30,400		33,985	64,854	1,219,646	1,368,288
32.	New Mexico NM	L	30,500				1,300	133
33.	New York NY	L		(100)	70,333	97,003	2,100,246	2,362,095
34.	North Carolina NC	L	584,200	293			25,600	(739)
35.	North Dakota ND	L						71
36.	Ohio OH	L	59,880,189	59,273,183	16,160,498	7,059,559	45,360,576	13,883,880
37.	Oklahoma OK	L	66,500				2,900	47
38.	Oregon OR	L	15,800		(82,240)	78,219	1,549,952	1,843,556
39.	Pennsylvania PA	L	30,930,542	28,218,644	5,928,045	5,523,311	23,689,731	9,533,896
40.	Rhode Island RI	L	6,135,034	5,381,035	1,908,391	1,737,471	5,329,359	4,622,794
41.	South Carolina SC	L	14,755,513	14,840,489	4,155,748	4,025,350	17,924,947	11,099,382
42.	South Dakota SD	L	5,300	(200)	15,888	15,888	157,459	215,668
43.	Tennessee TN	L	6,611,808	4,362,930	1,630,483	2,415,903	5,903,888	4,864,636
44.	Texas TX	L	30,500		1,848	2,989	3,927,505	4,201,404
45.	Utah UT	L						467
46.	Vermont VT	L	383,299	480,895	112,969	45,030	766,959	957,528
47.	Virginia VA	L	3,573,688	2,166,465	364,742	69,151	1,525,177	774,041
48.	Washington WA	L			(498)	68,175	747,061	2,436,243
49.	West Virginia WV	L	12,761,198	10,338,823	1,684,207	548,656	7,034,703	1,642,262
50.	Wisconsin WI	L	11,785,941	11,880,125	3,625,547	6,984,635	25,189,280	18,794,357
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	0
59.	Totals	XXX	232,955,981	217,024,947	62,791,203	44,378,833	243,769,340	150,845,893

DETAILS OF WRITE-INS

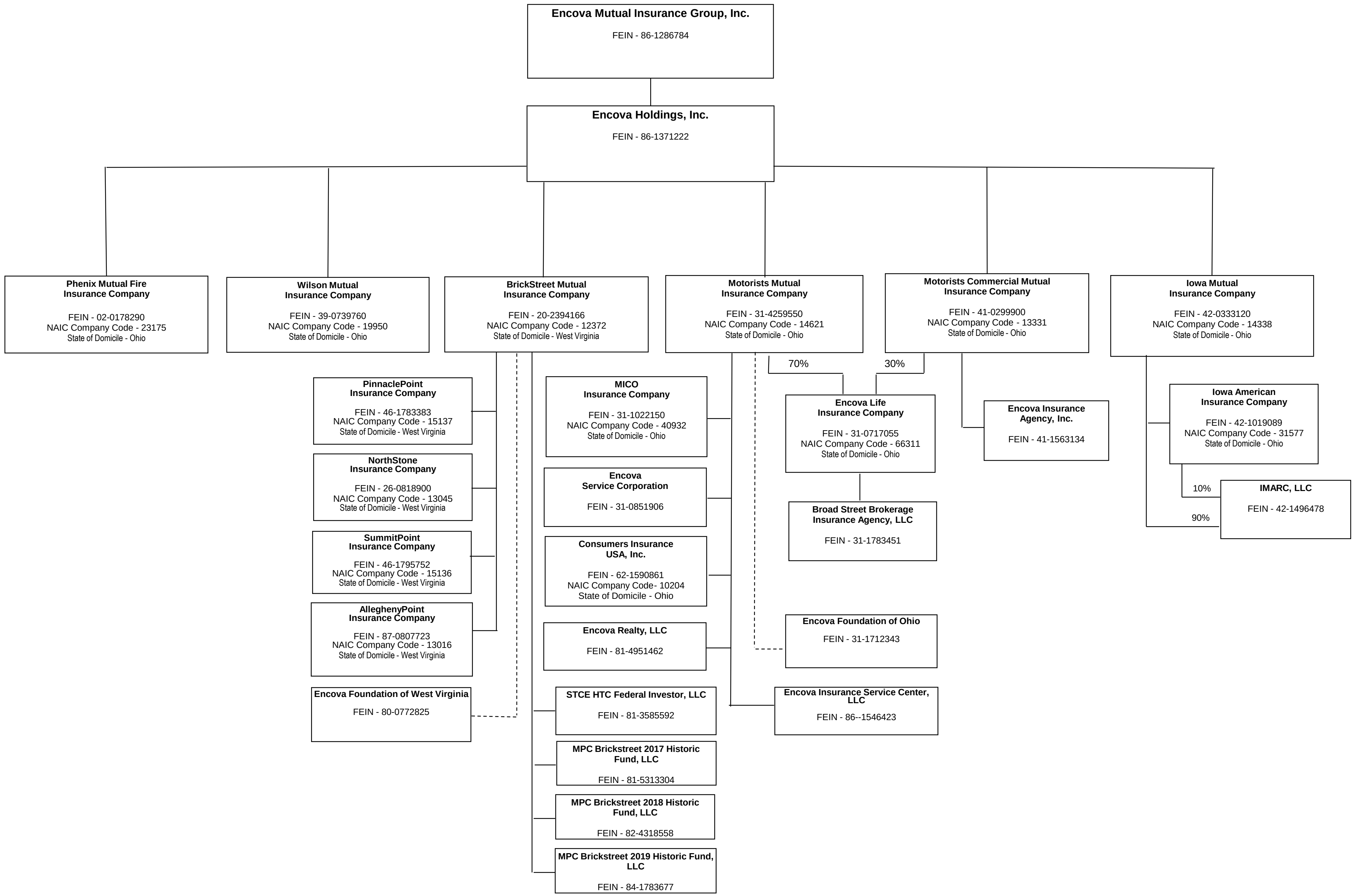
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	43	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)	0	Q - Qualified - Qualified or accredited reinsurer	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile	0	N - None of the above - Not allowed to write business in the state	14

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			81-3585592				STCE HTC Federal Investor, LLC	GA	NIA	BrickStreet Mutual Insurance Company	Ownership	99.990	Encova Mutual Insurance Group, Inc.	N	
			81-5313304				MPC Brickstreet 2017 Historic Fund, LLC	GA	NIA	BrickStreet Mutual Insurance Company	Ownership	99.990	Encova Mutual Insurance Group, Inc.	N	
			82-4318558				MPC Brickstreet 2018 Historic Fund, LLC	GA	NIA	BrickStreet Mutual Insurance Company	Ownership	99.990	Encova Mutual Insurance Group, Inc.	N	
			84-1783677				MPC Brickstreet 2019 Historic Fund, LLC	GA	NIA	BrickStreet Mutual Insurance Company	Ownership	99.990	Encova Mutual Insurance Group, Inc.	N	
			86-1546423				Encova Insurance Service Center, LLC	OH	NIA	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	
0291	Encova Mutual Insurance Group		86-1371222				Encova Holdings, Inc.	OH	UIP	Encova Mutual Insurance Group, Inc.	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	7
0291	Encova Mutual Insurance Group		86-1286784				Encova Mutual Insurance Group, Inc.	OH	UIP		Ownership	100.000		N	8

Aster	Explanation
1	The company is a mutual property/casualty insurer and an affiliate of Encova Mutual Insurance Group. Encova Mutual Insurance Group 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, Inc, a 501(c)(3) tax-exempt private foundation incorporated on December 23, 2011.
6	Motorists Life Insurance Company was renamed Encova Life Insurance Company on 1/4/2021.
7	Encova Holdings,Inc. was formed on 1/1/2021 and holds 100% of the stock of Motorist Mutual Insurance Co, Motorists Commercial Mutual Insurance Co, Brickstreet Mutual Insurance Co, Iowa Mutual Insurance Co, Phenix Mutual Fire Insurance Co and Wilson Mutual Insurance Co.,
8	Encova Mutual Insurance Group, Inc.was formed on 1/1/2021 and owns 100% of the stock of Encova Holdings, Inc.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	277,937	229,047	82.410	1,205.663
2. Allied lines	262,069	228,262	87.100	29.443
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril	85,505,657	39,857,829	46.614	62.091
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine	9,155,945	3,180,354	34.735	32.500
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence			0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake	251,685		0.000	
13. Group accident and health			0.000	
14. Credit accident and health			0.000	
15. Other accident and health			0.000	14.753
16. Workers' compensation	798,716	(1,925,073)	(241.021)	67.683
17.1 Other liability-occurrence	21,031,503	7,936,387	37.736	18.700
17.2 Other liability-claims made	2,403,649	1,170,771	48.708	47.439
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence	299,635	465,738	155.435	477.638
18.2 Products liability-claims made			0.000	
19.1, 19.2 Private passenger auto liability			0.000	
19.3, 19.4 Commercial auto liability	63,563,852	39,700,986	62.458	46.184
21. Auto physical damage	21,894,495	13,334,611	60.904	61.974
22. Aircraft (all perils)			0.000	
23. Fidelity		(768)	0.000	
24. Surety			0.000	
26. Burglary and theft	955,530	33,910	3.549	19.010
27. Boiler and machinery	2,705,940	955,784	35.322	42.288
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	209,106,613	105,167,838	50.294	53.191
DETAILS OF WRITE-INS				
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 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	281,327	380,206	285,300
2. Allied lines	183,915	323,343	212,212
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	47,778,307	95,812,977	87,636,242
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine			10,068,800
10. Financial guaranty	4,855,493	10,025,091	
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake	128,718	299,222	262,140
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			275
16. Workers' compensation	566,672	1,002,477	1,078,632
17.1 Other liability-occurrence	11,859,687	24,016,175	21,024,370
17.2 Other liability-claims made	1,299,367	2,573,253	2,531,865
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	85,121	227,043	347,103
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability	36,013,836	71,131,350	65,649,249
21. Auto physical damage	11,625,962	23,387,926	24,147,011
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft	460,215	934,969	993,701
27. Boiler and machinery	1,417,622	2,841,948	2,788,045
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	0
35. Totals	116,556,242	232,955,980	217,024,947
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2018 + Prior	55,243	49,212	104,455	245	(223)	22	45,080	6,150	45,157	96,387	(9,919)	1,872	(8,047)
2. 2019	12,875	21,830	34,704	3,599	79	3,678	4,930	6,511	18,161	29,602	(4,346)	2,921	(1,425)
3. Subtotals 2019 + Prior	68,118	71,042	139,160	3,843	(144)	3,700	50,010	12,661	63,318	125,989	(14,265)	4,794	(9,471)
4. 2020	21,777	30,571	52,347	8,761	1,009	9,770	7,173	11,299	24,530	43,002	(5,842)	6,267	425
5. Subtotals 2020 + Prior	89,894	101,613	191,507	12,605	865	13,470	57,183	23,960	87,848	168,991	(20,107)	11,061	(9,046)
6. 2021	XXX	XXX	XXX	XXX	13,430	13,430	XXX	12,530	19,094	31,624	XXX	XXX	XXX
7. Totals	89,894	101,613	191,507	12,605	14,296	26,900	57,183	36,490	106,942	200,615	(20,107)	11,061	(9,046)
8. Prior Year-End's Surplus As Regards Policyholders	179,309												

Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
1. (22.4)%	2. 10.9 %	3. (4.7)%

Col. 13, Line 7 Line 8
4. (5.0)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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:

13331202149000002

13331202145500002

13331202136500002

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Miscellaneous receivables	99,349		99,349	297,980
2505. Misc Other Assets	46,539	17,676	28,863	(726,581)
2506. Other Fixed Assets	8,419	8,419	0	
2597. Summary of remaining write-ins for Line 25	154,306	26,095	128,212	(428,601)

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escheatable funds	12,043	
2505. Tenant allowances payable	10,826	
2506. Miscellaneous lialilities	(2,421,885)	(728,381)
2597. Summary of remaining write-ins for Line 25	(2,399,016)	(728,381)

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	7,394,518	7,534,635
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	26,241	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	76,051	149,867
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	7,344,708	7,394,518
10. Deduct total nonadmitted amounts	1,019,708	1,070,006
11. Statement value at end of current period (Line 9 minus Line 10)	6,324,999	6,324,512

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	27,540,629	27,088,575
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	283,697	861,840
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	626,566	1,633,166
6. Total gain (loss) on disposals	2,651,075	(126,778)
7. Deduct amounts received on disposals	19,679,513	1,925,417
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value	3,740	9,244
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)	11,426,195	27,540,629
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	11,426,195	27,540,629

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	355,571,682	346,645,497
2. Cost of bonds and stocks acquired	65,025,243	50,528,376
3. Accrual of discount	71,553	230,249
4. Unrealized valuation increase (decrease)	4,250,011	11,253,691
5. Total gain (loss) on disposals	3,758,089	942,193
6. Deduct consideration for bonds and stocks disposed of	40,428,208	47,966,235
7. Deduct amortization of premium	615,694	1,344,743
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		4,732,124
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)	387,632,677	355,571,682
12. Deduct total nonadmitted amounts	377,615	377,615
13. Statement value at end of current period (Line 11 minus Line 12)	387,255,062	355,194,067

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	281,909,974	16,943,492	12,269,897	(6,730,771)	281,909,974	279,852,798		248,848,945
2. NAIC 2 (a)	16,688,808		498,904	6,246,529	16,688,808	22,436,433		15,091,366
3. NAIC 3 (a)	1,219,375			278,706	1,219,375	1,498,081		1,191,293
4. NAIC 4 (a)						0		
5. NAIC 5 (a)						0		
6. NAIC 6 (a)						0		
7. Total Bonds	299,818,157	16,943,492	12,768,801	(205,536)	299,818,157	303,787,312	0	265,131,604
PREFERRED STOCK								
8. NAIC 1						0		
9. NAIC 2						0		
10. NAIC 3						0		
11. NAIC 4						0		
12. NAIC 5						0		
13. NAIC 6						0		
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	299,818,157	16,943,492	12,768,801	(205,536)	299,818,157	303,787,312	0	265,131,604

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	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	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	20,840,258	11,136,262
2. Cost of cash equivalents acquired	88,040,333	126,560,520
3. Accrual of discount		485
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		(0)
6. Deduct consideration received on disposals	102,571,208	116,857,009
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,309,383	20,840,258
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	6,309,383	20,840,258

Sch. A Pt. 2
NONE

Sch. A Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location 3	4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	PA	Aberdeen Asset Management Inc.	08/24/2017	04/01/2021	8,879,880					0					(508,073)	(508,073)	
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	05/05/2021	3,810,720	406,110				406,110		4,717,557	275,949			0	197,469
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007	05/25/2021	8,831,263	(3,238,279)				(3,238,279)			6,150,920		3,249,711	3,249,711	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	06/30/2021	425,059	88,528				88,528		413,566	100,021			0	173,249
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	06/30/2021	213,695	115,058				115,058		281,164	30,799			0	23,858
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	06/21/2021	2,259,551	559,556				559,556		2,506,833	160,414			0	252,843
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	06/21/2021	284,300	39,624				39,624		272,902	26,426			0	46,584
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	06/21/2021	2,131,673	939,018				939,018		2,536,720	285,716			0	413,465
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	06/16/2021	354,900	145,603				145,603		457,753	9,500			0	30,715
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							27,191,041	(944,782)	0	0	0	(944,782)	0	11,186,495	7,039,745	0	2,741,638	2,741,638	1,138,183
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	California	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	06/30/2021	243,899					0					(60,060)	(60,060)	
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated							243,899	0	0	0	0	0	0	0	0	0	(60,060)	(60,060)	0
4899999. Subtotal - Unaffiliated							27,434,939	(944,782)	0	0	0	(944,782)	0	11,186,495	7,039,745	0	2,681,579	2,681,579	1,138,183
5099999. Totals							27,434,939	(944,782)	0	0	0	(944,782)	0	11,186,495	7,039,745	0	2,681,579	2,681,579	1,138,183

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Special Revenue and Special Assessment									
3140QK QX 9	FN CB0469 - RMBS		06/03/2021	GOLDMAN		1,562,091	1,491,034	1,346	1.A
3140XB FD 7	FN FM7363 - RMBS		05/27/2021	J P MORGAN SECURITIES		1,039,500	996,674	900	1.A
91476P FC 7	UNIVERSITY OKLA REVS		06/15/2021	PERSHING DIV OF DLJ SEC LNDING		1,074,795	1,025,000	14,671	1.E FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						3,676,386	3,512,708	16,917	XXX
Bonds - Industrial and Miscellaneous									
04016L AQ 0	ARES XLII CLO, LTD. - CDO	C	04/07/2021	J P MORGAN SECURITIES		2,000,000	2,000,000		1.A FE
08181V AN 5	BENEFIT STREET PARTNERS CLO XVI, LTD. -		05/24/2021	J P MORGAN SECURITIES		3,000,000	3,000,000		1. FE
404280 CJ 6	HSBC HOLDINGS PLC	C	06/22/2021	Various		1,268,720	1,250,000	3,770	1.G FE
55389T AA 9	MVWOT 211W A - RMBS		05/10/2021	BANC OF AMERICA/FIXED INCOME		1,249,662	1,250,000		1.A FE
55389T AB 7	MVWOT 211W B - RMBS		05/10/2021	BANC OF AMERICA/FIXED INCOME		749,838	750,000		1.F FE
58769K AC 8	MBALT 2021-B A2 - ABS		06/22/2021	J P MORGAN SECURITIES		3,749,686	3,750,000		1.A FE
89788M AD 4	TRUIST FINANCIAL CORP		06/23/2021	SUNTRUST ROBINSON HUMPHREY INC		1,249,200	1,250,000	4,971	1.G FE
3899999. Total - Bonds - Industrial and Miscellaneous						13,267,106	13,250,000	8,741	XXX
8399997. Total - Bonds - Part 3						16,943,492	16,762,708	25,658	XXX
8399999. Total - Bonds						16,943,492	16,762,708	25,658	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Publicly Traded									
00123Q 10 4	AGNC INVESTMENT REIT ORD		06/25/2021	GOLDMAN	385.000	6,629	XXX		XXX
00437E 10 2	ACCOLADE ORD		06/25/2021	GOLDMAN	45.000	2,381	XXX		XXX
019770 10 6	ALLOGENE THERAPEUTICS ORD		06/25/2021	GOLDMAN	60.000	1,451	XXX		XXX
03044L 10 5	AMERICAN WELL CL A ORD		06/25/2021	GOLDMAN	175.000	2,402	XXX		XXX
032797 30 0	ANAVEX LIFE SCIENCES ORD		06/25/2021	GOLDMAN	55.000	1,361	XXX		XXX
03743Q 10 8	APA ORD		06/25/2021	GOLDMAN	300.000	6,660	XXX		XXX
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD		06/25/2021	GOLDMAN	100.000	6,158	XXX		XXX
04342Y 10 4	ASANA CL A ORD		06/25/2021	GOLDMAN	70.000	4,390	XXX		XXX
04683R 10 6	ATEA PHARMACEUTICALS ORD		06/25/2021	GOLDMAN	60.000	1,428	XXX		XXX
05351X 10 1	AVAYA HOLDINGS ORD		06/25/2021	GOLDMAN	70.000	1,870	XXX		XXX
05722G 10 0	BAKER HUGHES CL A ORD		06/25/2021	GOLDMAN	355.000	8,360	XXX		XXX
077454 10 6	BELDEN ORD		06/25/2021	GOLDMAN	40.000	2,044	XXX		XXX
084310 10 1	BERKELEY LIGHTS ORD		06/25/2021	GOLDMAN	45.000	2,164	XXX		XXX
08862E 10 9	BEYOND MEAT ORD		06/25/2021	GOLDMAN	15.000	2,220	XXX		XXX
08975P 10 8	BIGCOMMERCE HOLDINGS SRS 1 ORD		06/25/2021	GOLDMAN	45.000	2,844	XXX		XXX
09075F 10 7	BIONANO GENOMICS ORD		06/25/2021	GOLDMAN	250.000	1,880	XXX		XXX
09260D 10 7	BLACKSTONE GROUP ORD		06/25/2021	GOLDMAN	315.000	31,042	XXX		XXX
093712 10 7	BLOOM ENERGY CL A ORD		06/25/2021	GOLDMAN	45.000	1,232	XXX		XXX
101388 10 6	BOTTOMLINE TECHNOLOGIES ORD		06/25/2021	GOLDMAN	40.000	1,558	XXX		XXX
11135E 20 3	BROADSTONE NET LEASE ORD		06/25/2021	GOLDMAN	130.000	3,051	XXX		XXX
13057Q 30 5	CALIFORNIA RESOURCES ORD		06/25/2021	GOLDMAN	75.000	2,492	XXX		XXX
13123X 50 8	CALLON PETROLEUM ORD		06/25/2021	GOLDMAN	40.000	2,372	XXX		XXX
149150 10 4	CATHAY GENERAL BANCORP ORD		06/25/2021	GOLDMAN	70.000	2,856	XXX		XXX
15136A 10 2	CENTENNIAL RESOURCE DEVLP CL A ORD		06/25/2021	GOLDMAN	160.000	1,173	XXX		XXX
15961R 10 5	CHARGEPOINT HOLDINGS, INC		06/25/2021	GOLDMAN	115.000	3,642	XXX		XXX
165167 73 5	CHESAPEAKE ENERGY ORD		06/25/2021	GOLDMAN	90.000	4,782	XXX		XXX
168905 10 7	CHILDRENS PLACE ORD		06/25/2021	GOLDMAN	15.000	1,490	XXX		XXX
17243V 10 2	CINEMARK HOLDINGS ORD		06/25/2021	GOLDMAN	100.000	2,273	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
198287 20 3	COLUMBIA PROPERTY REIT ORD.		06/25/2021	GOLDMAN	105.000	1,838	XXX		XXX
20825C 10 4	CONOCOPHILLIPS ORD.		06/25/2021	GOLDMAN	185.000	11,342	XXX		XXX
222795 50 2	COUSINS PROPERTIES REIT ORD.		06/25/2021	GOLDMAN	135.000	5,122	XXX		XXX
23804L 10 3	DATADOG CL A ORD.		06/25/2021	GOLDMAN	115.000	12,196	XXX		XXX
24790A 10 1	DENBURY ORD.		06/25/2021	GOLDMAN	45.000	3,598	XXX		XXX
25179M 10 3	DEVON ENERGY ORD.		06/25/2021	GOLDMAN	305.000	9,076	XXX		XXX
25809K 10 5	DOORDASH CL A ORD.		06/25/2021	GOLDMAN	75.000	13,253	XXX		XXX
26142R 10 4	DRAFTKINGS CL A ORD.		06/25/2021	GOLDMAN	270.000	13,950	XXX		XXX
26210C 10 4	DROPBOX CL A ORD.		06/25/2021	GOLDMAN	190.000	5,740	XXX		XXX
29355A 10 7	ENPHASE ENERGY ORD.		06/25/2021	GOLDMAN	45.000	7,892	XXX		XXX
30050B 10 1	EVOLENT HEALTH CL A ORD.		06/25/2021	GOLDMAN	70.000	1,503	XXX		XXX
30063P 10 5	EXACT SCIENCES ORD.		06/25/2021	GOLDMAN	40.000	5,143	XXX		XXX
31188V 10 0	FASTLY CL A ORD.		06/25/2021	GOLDMAN	60.000	3,638	XXX		XXX
320209 10 9	FIRST FINANCIAL BANCORP ORD.		06/25/2021	GOLDMAN	85.000	2,116	XXX		XXX
33813J 10 6	FISKER CL A ORD.		06/25/2021	GOLDMAN	140.000	2,702	XXX		XXX
35953D 10 4	FUBOTV ORD.		06/25/2021	GOLDMAN	120.000	4,109	XXX		XXX
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD.		06/25/2021	GOLDMAN	115.000	5,317	XXX		XXX
36467W 10 9	GAMESTOP CL A ORD.		06/25/2021	GOLDMAN	15.000	3,142	XXX		XXX
374396 40 6	GEVO ORD.		06/25/2021	GOLDMAN	175.000	1,426	XXX		XXX
375558 10 3	GILEAD SCIENCES ORD.		06/25/2021	GOLDMAN	220.000	14,933	XXX		XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD.		06/07/2021	Various	63.490	1,206	XXX		XXX
405024 10 0	HAEMONETICS ORD.		06/25/2021	GOLDMAN	25.000	1,649	XXX		XXX
410345 10 2	HANESBRANDS ORD.		06/25/2021	GOLDMAN	205.000	3,876	XXX		XXX
421906 10 8	HEALTHCARE SERVICES GROUP ORD.		06/25/2021	GOLDMAN	70.000	2,280	XXX		XXX
431284 10 8	HIGHWOODS PROPERTIES REIT ORD.		06/25/2021	GOLDMAN	95.000	4,423	XXX		XXX
446150 10 4	HUNTINGTON BANCSHARES ORD.		06/09/2021	ITG INC.	303.283	4,771	XXX		XXX
44891N 20 8	IAC INTERACTIVE ORD.		05/25/2021	ITG INC.	60.000	2,677	XXX		XXX
449109 10 7	HYLIION HOLDINGS CL A ORD.		06/25/2021	GOLDMAN	105.000	1,311	XXX		XXX
45332Y 10 9	INARI MEDICAL ORD.		06/25/2021	GOLDMAN	30.000	2,901	XXX		XXX
46185L 10 3	INVITAE ORD.		06/25/2021	GOLDMAN	85.000	2,928	XXX		XXX
46284V 10 1	IRON MOUNTAIN ORD.		06/25/2021	GOLDMAN	100.000	4,316	XXX		XXX
48214T 30 5	JUST EAT TAKEAWAY COM N V SPONSO ADR.	C.	06/15/2021	Various	268.400	5,658	XXX		XXX
48576A 10 0	KARUNA THERAPEUTICS ORD.		06/25/2021	GOLDMAN	20.000	2,530	XXX		XXX
49456B 10 1	KINDER MORGAN CL P ORD.		06/25/2021	GOLDMAN	255.000	4,664	XXX		XXX
501242 10 1	KULICKE AND SOFFA INDUSTRIES ORD.	C.	06/25/2021	GOLDMAN	55.000	3,379	XXX		XXX
501575 10 4	KYMERA THERAPEUTICS ORD.		06/25/2021	GOLDMAN	30.000	1,331	XXX		XXX
54405Q 10 0	LORDSTOWN MOTORS CL A ORD.		06/25/2021	GOLDMAN	100.000	1,100	XXX		XXX
55087P 10 4	LYFT CL A ORD.		06/25/2021	GOLDMAN	30.000	1,845	XXX		XXX
55272X 10 2	MFA FINANCIAL REIT ORD.		06/25/2021	GOLDMAN	395.000	1,880	XXX		XXX
554382 10 1	MACERICH REIT ORD.		06/25/2021	GOLDMAN	170.000	3,133	XXX		XXX
55616P 10 4	MACYS ORD.		06/25/2021	GOLDMAN	120.000	2,354	XXX		XXX
565788 10 6	MARATHON DIGITAL HOLDINGS ORD.		06/25/2021	GOLDMAN	85.000	2,396	XXX		XXX
58502B 10 6	MEDNAX ORD.		06/25/2021	GOLDMAN	70.000	2,196	XXX		XXX
58933Y 10 5	MERCK & CO ORD.		06/03/2021	ITG INC.	1,915.000	81,867	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
594960 30 4	MICROVISION ORD		06/25/2021	GOLDMAN	140.000	2,409	XXX		XXX
602496 10 1	MIMEDX GROUP ORD		06/25/2021	GOLDMAN	100.000	1,126	XXX		XXX
617446 44 8	MORGAN STANLEY ORD		03/15/2021	ITG INC	(85.000)	(4,093)	XXX		XXX
62548M 10 0	MULTIPLAN CL A ORD		06/25/2021	GOLDMAN	355.000	3,344	XXX		XXX
626717 10 2	MURPHY OIL ORD		06/25/2021	GOLDMAN	130.000	3,287	XXX		XXX
62855J 10 4	MYRIAD GENETICS ORD		06/25/2021	GOLDMAN	70.000	2,282	XXX		XXX
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD		06/25/2021	GOLDMAN	235.000	2,526	XXX		XXX
654110 10 5	NIKOLA ORD		06/25/2021	GOLDMAN	180.000	3,258	XXX		XXX
655664 10 0	NORDSTROM ORD		06/25/2021	GOLDMAN	70.000	2,549	XXX		XXX
665859 10 4	NORTHERN TRUST ORD		06/25/2021	GOLDMAN	10.000	1,163	XXX		XXX
670002 40 1	NOVAVAX ORD		06/25/2021	GOLDMAN	30.000	5,693	XXX		XXX
674215 20 7	OASIS PETROLEUM ORD		06/25/2021	GOLDMAN	15.000	1,498	XXX		XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD		06/25/2021	GOLDMAN	115.000	3,784	XXX		XXX
675232 10 2	OCEANEERING INTERNATIONAL ORD		06/25/2021	GOLDMAN	85.000	1,421	XXX		XXX
67577C 10 5	OCUGEN ORD		06/25/2021	GOLDMAN	165.000	1,378	XXX		XXX
682680 10 3	ONEOK ORD		06/25/2021	GOLDMAN	205.000	11,592	XXX		XXX
683712 10 3	OPENDOOR TECHNOLOGIES ORD		06/25/2021	GOLDMAN	310.000	5,304	XXX		XXX
68622V 10 6	ORGANON ORD		06/03/2021	ITG INC	191.500	3,990	XXX		XXX
690145 10 7	OUTSET MEDICAL ORD		06/25/2021	GOLDMAN	40.000	2,039	XXX		XXX
690370 10 1	OVERSTOCK COM ORD		06/25/2021	GOLDMAN	25.000	2,335	XXX		XXX
69318G 10 6	PBF ENERGY CL A ORD		06/25/2021	GOLDMAN	80.000	1,324	XXX		XXX
69608A 10 8	PALANTIR TECHNOLOGIES CL A ORD		06/25/2021	GOLDMAN	1,440.000	38,561	XXX		XXX
700517 10 5	PARK HOTELS RESORTS ORD		06/25/2021	GOLDMAN	155.000	3,339	XXX		XXX
703481 10 1	PATTERSON UTI ENERGY ORD		06/25/2021	GOLDMAN	160.000	1,664	XXX		XXX
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD		06/25/2021	GOLDMAN	110.000	2,640	XXX		XXX
72352L 10 6	PINTEREST CL A ORD		06/25/2021	GOLDMAN	185.000	14,215	XXX		XXX
727493 10 8	PLANTRONICS ORD		06/25/2021	GOLDMAN	30.000	1,260	XXX		XXX
72919P 20 2	PLUG POWER ORD		06/25/2021	GOLDMAN	160.000	5,096	XXX		XXX
74767V 10 9	QUANTUMSCAPE CL A ORD		06/25/2021	GOLDMAN	100.000	2,896	XXX		XXX
758849 10 3	REGENCY CENTERS REIT ORD		06/25/2021	GOLDMAN	85.000	5,530	XXX		XXX
76156B 10 7	REVOLVE GROUP CL A ORD		06/25/2021	GOLDMAN	30.000	2,097	XXX		XXX
767292 10 5	RIOT BLOCKCHAIN ORD		06/25/2021	GOLDMAN	70.000	2,308	XXX		XXX
78440X 80 4	SL GREEN RLTY REIT ORD		06/25/2021	GOLDMAN	60.000	4,950	XXX		XXX
806857 10 8	SCHLUMBERGER ORD		06/25/2021	GOLDMAN	485.000	16,174	XXX		XXX
816307 30 0	SELECTQUOTE ORD		06/25/2021	GOLDMAN	115.000	2,334	XXX		XXX
81727U 10 5	SENSEONICS ORD		06/25/2021	GOLDMAN	365.000	1,398	XXX		XXX
81750R 10 2	SERES THERAPEUTICS ORD		06/25/2021	GOLDMAN	60.000	1,414	XXX		XXX
82452J 10 9	SHIFT4 PAYMENTS CL A ORD		06/25/2021	GOLDMAN	35.000	3,447	XXX		XXX
82710M 10 0	SILK ROAD MEDICAL ORD		06/25/2021	GOLDMAN	25.000	1,315	XXX		XXX
82837P 40 8	SILVERGATE CAPITAL CL A ORD		06/25/2021	GOLDMAN	20.000	2,046	XXX		XXX
828806 10 9	SIMON PROP GRP REIT ORD		06/25/2021	GOLDMAN	140.000	18,349	XXX		XXX
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD		06/25/2021	GOLDMAN	65.000	2,915	XXX		XXX
83067L 10 9	SKILLZ CL A ORD		06/25/2021	GOLDMAN	260.000	5,314	XXX		XXX
830830 10 5	SKYLINE CHAMPION ORD		06/25/2021	GOLDMAN	45.000	2,416	XXX		XXX
838518 10 8	S JERSEY INDS ORD		06/25/2021	GOLDMAN	90.000	2,416	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
848637 10 4	SPLUNK ORD.		06/25/2021	GOLDMAN	25.000	3,531	XXX		XXX
85859N 10 2	STEM ORD.		06/25/2021	GOLDMAN	55.000	1,881	XXX		XXX
85914M 10 7	STEPSTONE GROUP CL A ORD.		06/25/2021	GOLDMAN	30.000	1,035	XXX		XXX
86272C 10 3	STRATEGIC EDUCATION ORD.		06/25/2021	GOLDMAN	20.000	1,580	XXX		XXX
86646P 10 3	SUMO LOGIC ORD.		06/25/2021	GOLDMAN	70.000	1,503	XXX		XXX
86771W 10 5	SUNRUN ORD.		06/25/2021	GOLDMAN	65.000	3,535	XXX		XXX
875465 10 6	TANGER FACTORY REIT ORD.		06/25/2021	GOLDMAN	85.000	1,604	XXX		XXX
87612G 10 1	TARGA RESOURCES ORD.		06/25/2021	GOLDMAN	200.000	9,062	XXX		XXX
87918A 10 5	TELADOC HEALTH ORD.		06/25/2021	GOLDMAN	45.000	7,429	XXX		XXX
87968A 10 4	TELLURIAN ORD.		06/25/2021	GOLDMAN	275.000	1,174	XXX		XXX
880349 10 5	TENNECO CL A ORD.		06/25/2021	GOLDMAN	60.000	1,253	XXX		XXX
88262P 10 2	TEXAS PACIFIC LAND ORD.		06/25/2021	GOLDMAN	5.000	7,880	XXX		XXX
88339J 10 5	TRADE DESK CL A ORD.		06/25/2021	GOLDMAN	350.000	26,606	XXX		XXX
898349 20 4	TRUSTCO BANK ORD.		05/28/2021	GOLDMAN	24.000	950	XXX		XXX
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD.		06/25/2021	GOLDMAN	245.000	1,930	XXX		XXX
90353T 10 0	UBER TECHNOLOGIES ORD.		06/25/2021	GOLDMAN	345.000	17,846	XXX		XXX
91332U 10 1	UNITY SOFTWARE ORD.		06/25/2021	GOLDMAN	130.000	14,319	XXX		XXX
91680M 10 7	UPSTART HOLDINGS ORD.		06/25/2021	GOLDMAN	10.000	1,222	XXX		XXX
917047 10 2	URBAN OUTFITTERS ORD.		06/25/2021	GOLDMAN	60.000	2,472	XXX		XXX
91913Y 10 0	VALERO ENERGY ORD.		06/25/2021	GOLDMAN	160.000	13,134	XXX		XXX
92556V 10 6	VIATRIS ORD.		06/25/2021	GOLDMAN	310.000	4,516	XXX		XXX
92719V 10 0	VIMEO ORD.		05/25/2021	ITG INC.	97.410	989	XXX		XXX
92766K 10 6	VIRGIN GALACTIC HOLDINGS CL A ORD.		06/25/2021	GOLDMAN	100.000	5,591	XXX		XXX
92840M 10 2	VISTRA ORD.		06/25/2021	GOLDMAN	220.000	4,046	XXX		XXX
929042 10 9	VORNADO REALTY REIT ORD.		06/25/2021	GOLDMAN	75.000	3,621	XXX		XXX
94419L 10 1	WAYFAIR CL A ORD.		06/25/2021	GOLDMAN	15.000	4,822	XXX		XXX
947890 10 9	WEBSTER FINANCIAL ORD.		06/25/2021	GOLDMAN	75.000	4,288	XXX		XXX
966387 50 8	WHITING PETROLEUM ORD.		06/25/2021	GOLDMAN	30.000	1,645	XXX		XXX
969457 10 0	WILLIAMS ORD.		06/25/2021	GOLDMAN	155.000	4,151	XXX		XXX
G0772R 20 8	BANK NT BUTTERFIELD AND SON ORD.	C	06/25/2021	GOLDMAN	40.000	1,466	XXX		XXX
G14838 10 9	MIMECAST ORD.	C	06/25/2021	GOLDMAN	50.000	2,730	XXX		XXX
G6610J 13 4	NOBLE FINANCE COMPANY		02/09/2021	ITG INC.	300.000	18	XXX		XXX
G6964L 10 7	PAYSAFE ORD.	C	06/25/2021	GOLDMAN	270.000	3,297	XXX		XXX
M6191J 10 0	JFROG ORD.		06/25/2021	GOLDMAN	45.000	2,237	XXX		XXX
M98068 10 5	WIX.COM ORD.	C	06/25/2021	GOLDMAN	45.000	13,638	XXX		XXX
N2451R 10 5	CUREVAC N V ORD.	C	06/25/2021	GOLDMAN	45.000	2,847	XXX		XXX
V7780T 10 3	ROYAL CARIBBEAN GROUP ORD.		06/25/2021	GOLDMAN	60.000	5,353	XXX		XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						774,408	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						774,408	XXX	0	XXX
9799999. Total - Common Stocks						774,408	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						774,408	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						17,717,899	XXX	25,658	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																					
36179T 4P 7	G2 MA5330 - RMBS		06/01/2021.	Paydown		91,010	91,010	93,299	92,880		(1,870)		(1,870)		91,010		(0)	(0)	1,482	07/20/2048.	1.A
36179T 7L 3	G2 MA5399 - RMBS		06/01/2021.	Paydown		208,704	208,704	216,793	216,451		(7,747)		(7,747)		208,704			0	3,868	08/20/2048.	1.A
36179T Z5 7	G2 MA5264 - RMBS		06/01/2021.	Paydown		310,670	310,670	318,728	317,231		(6,561)		(6,561)		310,670		(0)	(0)	5,022	06/20/2048.	1.A
36290S RR 4	GN 616196 - RMBS		06/01/2021.	Paydown		4,147	4,147	4,323	4,205		(58)		(58)		4,147		0	0	90	01/15/2024.	1.A
36296S E3 5	GN 699554 - RMBS		06/01/2021.	Paydown		1,690	1,690	1,672	1,672		17		17		1,690			0	35	11/15/2038.	1.A
36297A AT 0	GN 705718 - RMBS		06/01/2021.	Paydown		245	245	254	254		(10)		(10)		245			0	5	01/15/2039.	1.A
38373A D9 4	GNR 2009-069 PV - CMO/RMBS		06/01/2021.	Paydown		1,092	1,092	1,105	1,101		(10)		(10)		1,092		0	0	18	08/20/2039.	1.A
38376G M8 0	GNR 2011-058 C - CMBS		06/01/2021.	Paydown		2,580	2,580	2,468	2,481		99		99		2,580		0	0	38	08/16/2051.	1.A
38377L AQ 1	GNR 2010-116 HB - CMO/RMBS		06/01/2021.	Paydown		7,356	7,356	7,813	7,645		(289)		(289)		7,356		(0)	(0)	121	09/20/2040.	1.A
912828 Q6 0	UNITED STATES TREASURY		04/15/2021.	Maturity @ 100.00		298,758	298,758	277,787	296,903	(23,253)	(270)		(23,523)		273,380		25,378	25,378	187	04/15/2021.	1.A
0599999. Total - Bonds - U.S. Government						926,251	926,252	924,241	940,826	(23,253)	(16,699)	0	(39,952)	0	900,874	0	25,377	25,377	10,866	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
681712 PK 5	OMAHA NEB		04/01/2021.	Maturity @ 100.00		1,000,000	1,000,000	1,226,350	1,006,025		(6,025)		(6,025)		1,000,000			0	26,250	04/01/2021.	1.B FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						1,000,000	1,000,000	1,226,350	1,006,025	0	(6,025)	0	(6,025)	0	1,000,000	0	0	0	26,250	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
052477 EL 6	AUSTIN TEX WTR & WASTEWATER SYS REV		04/16/2021.	UBS FINANCIAL SERVICES INC.		971,865	750,000	953,258	950,610		(5,551)		(5,551)		945,059		26,806	26,806	16,667	11/15/2050.	1.C FE
15567R BZ 5	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE		04/16/2021.	CITIGROUP GLOBAL MARKETS INC.		304,515	250,000	296,028	295,285		(1,265)		(1,265)		294,020		10,495	10,495	4,750	10/01/2041.	1.B FE
312988 KQ 0	FH B70303 - RMBS		06/01/2021.	Paydown		2,472	2,472	2,490	2,478		(7)		(7)		2,472			0	50	02/01/2034.	1.A
3131WQ 5C 7	FH ZJ0843 - RMBS		06/01/2021.	Paydown		29,441	29,441	28,982	28,938		502		502		29,441			0	452	12/01/2040.	1.A
3131X4 LP 8	FH ZK1234 - RMBS		06/01/2021.	Paydown		10,624	10,624	10,189	10,463		162		162		10,624		0	0	233	06/01/2023.	1.A
3131X4 X9 1	FH ZK1604 - RMBS		06/01/2021.	Paydown		2,714	2,714	2,781	2,735		(22)		(22)		2,714			0	48	06/01/2024.	1.A
3131X5 D5 8	FH ZK1924 - RMBS		06/01/2021.	Paydown		4,445	4,445	4,614	4,497		(52)		(52)		4,445		0	0	83	10/01/2024.	1.A
3131XJ 5G 3	FH ZL3547 - RMBS		06/01/2021.	Paydown		16,787	16,787	17,755	17,702		(915)		(915)		16,787		(0)	(0)	216	08/01/2042.	1.A
3131XJ RS 3	FH ZL3197 - RMBS		06/01/2021.	Paydown		16,418	16,418	17,049	17,021		(603)		(603)		16,418		0	0	239	06/01/2042.	1.A
3131XJ S5 2	FH ZL3240 - RMBS		06/01/2021.	Paydown		72,980	72,980	73,418	73,393		(414)		(414)		72,980		0	0	1,065	06/01/2042.	1.A
3131XK 3C 1	FH ZL4395 - RMBS		06/01/2021.	Paydown		73,021	73,021	71,641	71,616		1,404		1,404		73,021			0	881	11/01/2042.	1.A
3131XM FM 2	FH ZL5572 - RMBS		06/01/2021.	Paydown		40,889	40,889	42,614	42,235		(1,346)		(1,346)		40,889			0	679	04/01/2043.	1.A
3131XN 6S 7	FH ZL7181 - RMBS		06/01/2021.	Paydown		4,771	4,771	4,992	4,928		(158)		(158)		4,771		0	0	80	10/01/2043.	1.A
3131XQ 5B 8	FH ZL8942 - RMBS		06/01/2021.	Paydown		17,598	17,598	18,838	18,738		(1,139)		(1,139)		17,598		0	0	265	01/01/2045.	1.A
3131XQ 5Z 5	FH ZL8964 - RMBS		06/01/2021.	Paydown		64,188	64,188	64,430	64,341		(153)		(153)		64,188			0	883	01/01/2045.	1.A
3131XQ KC 9	FH ZL8391 - RMBS		06/01/2021.	Paydown		24,299	24,299	25,674	25,329		(1,030)		(1,030)		24,299		0	0	454	08/01/2044.	1.A
3131XR BB 9	FH ZL9034 - RMBS		06/01/2021.	Paydown		12,738	12,738	13,363	13,250		(512)		(512)		12,738		0	0	186	02/01/2045.	1.A
3131XT PV 6	FH ZM0436 - RMBS		06/01/2021.	Paydown		32,319	32,319	33,541	33,284		(965)		(965)		32,319			0	451	11/01/2045.	1.A
3131XT VP 2	FH ZM0622 - RMBS		06/01/2021.	Paydown		36,209	36,209	38,568	38,505		(2,296)		(2,296)		36,209			0	565	12/01/2045.	1.A
31329J P2 7	FH ZA1341 - RMBS		06/01/2021.	Paydown		42,605	42,605	43,357	43,235		(631)		(631)		42,605			0	501	09/01/2042.	1.A
31329J PX 9	FH ZA1338 - RMBS		06/01/2021.	Paydown		35,066	35,066	34,404	34,373		693		693		35,066		(0)	(0)	431	08/01/2042.	1.A
31329K XW 9	FH ZA2493 - RMBS		06/01/2021.	Paydown		266,898	266,898	263,270	263,160		3,738		3,738		266,898			0	3,245	02/01/2038.	1.A
3132A4 6H 6	FH ZS4472 - RMBS		06/01/2021.	Paydown		5,374	5,374	5,573	5,568		(194)		(194)		5,374			0	76	02/01/2042.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3132A4 6V 5	FH ZS4484 - RMBS		06/01/2021.	Paydown		14,125	14,125	14,668	14,645		(520)		(520)		14,125			0	198	05/01/2042.	1.A
3132A4 7B 8	FH ZS4490 - RMBS		06/01/2021.	Paydown		45,571	45,571	44,710	44,621		950		950		45,571		0	0	534	07/01/2042.	1.A
3132A4 PW 2	FH ZS4037 - RMBS		06/01/2021.	Paydown		84,897	84,897	85,408	85,288		(390)		(390)		84,897			0	1,213	05/01/2044.	1.A
3132A5 AY 1	FH ZS4523 - RMBS		06/01/2021.	Paydown		7,801	7,801	7,842	7,828		(27)		(27)		7,801			0	110	07/01/2043.	1.A
3132A5 FS 9	FH ZS4677 - RMBS		06/01/2021.	Paydown		141,938	141,938	138,354	138,229		3,709		3,709		141,938		0	0	1,714	09/01/2046.	1.A
3132A6 HK 2	FH ZS5634 - RMBS		06/01/2021.	Paydown		3,091	3,091	2,964	3,040		51		51		3,091		0	0	54	06/01/2023.	1.A
3132A6 HV 8	FH ZS5644 - RMBS		06/01/2021.	Paydown		2,769	2,769	2,645	2,722		47		47		2,769			0	52	07/01/2023.	1.A
3132A6 R4 7	FH ZS5907 - RMBS		06/01/2021.	Paydown		3,461	3,461	3,527	3,475		(15)		(15)		3,461		0	0	68	07/01/2024.	1.A
3132A7 UG 4	FH ZS6883 - RMBS		06/01/2021.	Paydown		8,216	8,216	8,648	8,476		(260)		(260)		8,216		0	0	122	12/01/2028.	1.A
3132A9 MH 7	FH ZS8460 - RMBS		06/01/2021.	Paydown		37,187	37,187	37,372	37,290		(102)		(102)		37,187			0	459	04/01/2027.	1.A
3132D5 6Z 0	FH SB8088 - RMBS		06/01/2021.	Paydown		91,644	91,644	93,899			(2,255)		(2,255)		91,644		0	0	346	02/01/2036.	1.A
3132DV 7B 5	FH SD8090 - RMBS		06/01/2021.	Paydown		122,427	122,427	126,151	126,022		(3,595)		(3,595)		122,427			0	975	09/01/2050.	1.A
3133A8 MR 5	FH QB2168 - RMBS		06/01/2021.	Paydown		96,386	96,386	99,730	99,601		(3,215)		(3,215)		96,386			0	707	08/01/2050.	1.A
3133GB GD 0	FH QN4696 - RMBS		06/01/2021.	Paydown		119,902	119,902	125,204			(5,302)		(5,302)		119,902			0	690	12/01/2035.	1.A
3133KY U6 4	FH RB5105 - RMBS		06/01/2021.	Paydown		67,166	67,166	69,391			(2,225)		(2,225)		67,166			0	238	03/01/2041.	1.A
3136AC U5 8	FNR 2013-15 EP - CMO/RMBS		06/01/2021.	Paydown		7,828	7,828	8,136	8,034		(206)		(206)		7,828		0	0	114	08/25/2042.	1.A
3137AM NN 3	FHR 4012 JK - CMO/RMBS		06/01/2021.	Paydown		23,110	23,110	23,539	23,363		(253)		(253)		23,110			0	336	12/15/2040.	1.A
3137BC R6 7	FHR 4374 CE - CMO/RMBS		06/01/2021.	Paydown		54,134	54,134	55,085	54,883		(750)		(750)		54,134			0	778	12/15/2043.	1.A
3138AS 4B 5	FN AJ1717 - RMBS		06/01/2021.	Paydown		31,698	31,698	32,741	32,509		(811)		(811)		31,698		0	0	548	09/01/2041.	1.A
3138AX Z9 5	FN AJ6167 - RMBS		06/01/2021.	Paydown		169,601	169,601	175,178	174,110		(4,508)		(4,508)		169,601			0	2,840	12/01/2041.	1.A
3138EN HJ 1	FN AL5632 - RMBS		06/01/2021.	Paydown		14,979	14,979	15,936	15,608		(629)		(629)		14,979		0	0	253	08/01/2044.	1.A
3138WG EZ 3	FN AS6451 - RMBS		06/01/2021.	Paydown		38,541	38,541	40,291	39,558		(1,017)		(1,017)		38,541		(0)	(0)	535	01/01/2046.	1.A
3138WH L3 4	FN AS7545 - RMBS		06/01/2021.	Paydown		142,574	142,574	142,856	142,801		(227)		(227)		142,574			0	1,953	07/01/2046.	1.A
3138WH LR 1	FN AS7535 - RMBS		06/01/2021.	Paydown		92,353	92,353	90,742	90,955		1,398		1,398		92,353			0	1,058	07/01/2041.	1.A
3138WH RL 8	FN AS7690 - RMBS		06/01/2021.	Paydown		364,658	364,658	366,367	365,968		(1,311)		(1,311)		364,658		0	0	5,125	08/01/2046.	1.A
3138WJ YB 8	FN AS8805 - RMBS		06/01/2021.	Paydown		63,059	63,059	65,483	64,625		(1,566)		(1,566)		63,059			0	888	02/01/2042.	1.A
3138WK 3E 3	FN AS9796 - RMBS		06/01/2021.	Paydown		122,961	122,961	123,191	123,123		(162)		(162)		122,961		0	0	1,711	06/01/2047.	1.A
3138X3 AY 8	FN AU3622 - RMBS		06/01/2021.	Paydown		4,888	4,888	5,144	5,034		(146)		(146)		4,888			0	81	07/01/2043.	1.A
3138X3 BX 9	FN AU3653 - RMBS		06/01/2021.	Paydown		6,781	6,781	7,130	7,013		(232)		(232)		6,781			0	113	09/01/2043.	1.A
3138Y6 MY 7	FN AX4874 - RMBS		06/01/2021.	Paydown		49,320	49,320	52,279	50,830		(1,510)		(1,510)		49,320			0	738	12/01/2044.	1.A
3138Y9 S8 2	FN AX7742 - RMBS		06/01/2021.	Paydown		20,628	20,628	21,582	21,309		(681)		(681)		20,628		0	0	356	01/01/2045.	1.A
3140EC S9 1	FN BA7743 - RMBS		06/01/2021.	Paydown		123,428	123,428	120,307	121,247		2,181		2,181		123,428		0	0	1,539	07/01/2046.	1.A
3140EV 4E 4	FN BC1720 - RMBS		06/01/2021.	Paydown		26,505	26,505	27,842	27,349		(844)		(844)		26,505			0	322	01/01/2046.	1.A
3140GY GZ 6	FN BH9215 - RMBS		06/01/2021.	Paydown		166,750	166,750	171,153	171,210		(4,460)		(4,460)		166,750		0	0	2,345	01/01/2048.	1.A
3140H1 V2 3	FN BJ0632 - RMBS		06/01/2021.	Paydown		55,748	55,748	57,168	56,812		(1,064)		(1,064)		55,748		0	0	888	03/01/2048.	1.A
3140JQ TE 3	FN BN7748 - RMBS		06/01/2021.	Paydown		62,186	62,186	64,611	64,399		(2,213)		(2,213)		62,186		(0)	(0)	855	09/01/2049.	1.A
3140K3 J2 9	FN BO7480 - RMBS		06/01/2021.	Paydown		315,635	315,635	325,400	324,484		(8,849)		(8,849)		315,635			0	3,658	12/01/2049.	1.A
3140Q7 L4 7	FN CA0346 - RMBS		06/01/2021.	Paydown		25,468	25,468	26,722	27,021		(1,552)		(1,552)		25,468			0	484	09/01/2047.	1.A
3140QA NN 6	FN CA3096 - RMBS		06/01/2021.	Paydown		117,552	117,552	123,237	124,800		(7,247)		(7,247)		117,552			0	2,172	02/01/2049.	1.A
3140QE S6 0	FN CA6840 - RMBS		06/01/2021.	Paydown		22,397	22,397	23,478	23,476		(1,079)		(1,079)		22,397			0	181	09/01/2035.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140QF 5N 5	FN CA8052 - RMBS	..	06/01/2021.	Paydown		108,332	108,332	113,410			(5,078)		(5,078)		108,332			0	714	12/01/2035.	1.A
3140X4 ZN 9	FN FM1648 - RMBS	..	06/01/2021.	Paydown		50,162	50,162	50,852	50,776		(615)		(615)		50,162		(0)	(0)	508	01/01/2033.	1.A
3140X7 4F 3	FN FM4421 - RMBS	..	06/01/2021.	Paydown		142,077	142,077	148,560	148,545		(6,468)		(6,468)		142,077			0	1,199	10/01/2035.	1.A
3140X9 V5 1	FN FM6035 - RMBS	..	06/01/2021.	Paydown		17,691	17,691	18,382			(691)		(691)		17,691			0	50	02/01/2036.	1.A
31410L UV 2	FN 890796 - RMBS	..	06/01/2021.	Paydown		32,811	32,811	33,559	33,396		(585)		(585)		32,811		0	0	461	12/01/2045.	1.A
31412U L7 3	FN 935150 - RMBS	..	06/01/2021.	Paydown		7,200	7,200	7,492	7,296		(96)		(96)		7,200			0	151	04/01/2024.	1.A
31414P M2 2	FN 972077 - RMBS	..	06/01/2021.	Paydown		5,460	5,460	5,614	5,481		(21)		(21)		5,460			0	103	02/01/2023.	1.A
31415M 4F 9	FN 984722 - RMBS	..	06/01/2021.	Paydown		1,440	1,440	1,393	1,422		18		18		1,440			0	27	06/01/2023.	1.A
31416T JN 0	FN AA9268 - RMBS	..	06/01/2021.	Paydown		749	749	743	746		4		4		749		0	0	12	07/01/2024.	1.A
31418A FC 7	FN MA1062 - RMBS	..	06/01/2021.	Paydown		31,459	31,459	31,579	31,526		(67)		(67)		31,459			0	389	05/01/2027.	1.A
31418B 6J 0	FN MA2672 - RMBS	..	06/01/2021.	Paydown		116,548	116,548	115,621	115,715		833		833		116,548		0	0	1,432	07/01/2036.	1.A
31418C AF 1	FN MA2705 - RMBS	..	06/01/2021.	Paydown		139,477	139,477	135,905	136,510		2,967		2,967		139,477			0	1,674	08/01/2046.	1.A
54811B VY 4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC	..	04/22/2021.	RBC CAPITAL MARKETS		314,885	250,000	312,140	310,879		(1,860)		(1,860)		309,019		5,866	5,866	6,632	05/15/2045.	1.F FE
573903 FZ 9	MARTIN CNTY FLA HEALTH FACS AUTH HOSP RE	..	04/16/2021.	UBS FINANCIAL SERVICES INC.		289,088	250,000	281,988	281,283		(1,080)		(1,080)		280,203		8,885	8,885	8,028	01/01/2046.	1.C FE
586200 SW 8	MEMPHIS TENN SAN SEW SYS REV	..	04/16/2021.	PERSHING DIV OF DLJ SEC LNDING		324,503	250,000	323,973	322,510		(2,045)		(2,045)		320,465		4,038	4,038	6,424	10/01/2045.	1.C FE
60416S 5E 6	MINNESOTA ST HSG FIN AGY	..	06/02/2021.	Call @ 100.00		15,000	15,000	15,000	15,000				0		15,000			0	265	01/01/2044.	1.B FE
76221R YR 8	RHODE ISLAND HSG & MTG FIN CORP	..	04/27/2021.	Call @ 100.00		65,000	65,000	64,552	64,587		5		5		64,593		408	408	1,432	10/01/2038.	1.B FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					6,719,478	6,264,623	6,753,699	6,319,114	0	(76,419)	0	(76,419)	0	6,662,981	0	56,497	56,497	99,352	XXX	XXX
Bonds - Industrial and Miscellaneous																					
17328P AQ 6	CMLTI 20EXP2 A3 - CMO/RMBS	..	06/25/2021.	Paydown		133,045	133,045	136,413	136,400		(3,355)		(3,355)		133,045			0	1,341	08/25/2050.	1.A FE
17328P AX 1	CMLTI 20EXP2 A4 - CMO/RMBS	..	06/25/2021.	Paydown		66,523	66,523	67,791	67,786		(1,263)		(1,263)		66,523			0	670	08/25/2050.	1.A FE
26824K AA 2	AIRBUS FINANCE BV	C	06/11/2021.	Call @ 104.35		260,868	250,000	242,053	245,668		808		808		246,476		14,391	14,391	4,388	04/17/2023.	1.F FE
28415P AA 2	EHGVT 2016-A A - RMBS	..	06/25/2021.	Paydown		15,928	15,928	15,928	15,928		0		0		15,928		0	0	184	04/25/2028.	1.F FE
28416T AA 3	EHGVT 2019-A A - RMBS	..	06/25/2021.	Paydown		42,406	42,406	42,394	42,395		11		11		42,406			0	466	01/25/2034.	1.A FE
31428X BY 1	FEDEX CORP	..	04/30/2021.	Call @ 111.43		557,144	500,000	498,620	498,823		82		82		498,904		58,239	58,239	8,708	05/15/2025.	2.B FE
34532F AD 4	FORDL 2019-A A3 - ABS	..	05/17/2021.	Paydown		442,773	442,773	442,738	442,769		4		4		442,773			0	4,751	05/15/2022.	1.A FE
43284B AA 0	HGVT 18A A - RMBS	..	06/25/2021.	Paydown		21,602	21,602	21,601	21,601		0		0		21,602			0	316	02/25/2032.	1.A FE
43285H AA 6	HGVT 2020-A A - RMBS	..	06/25/2021.	Paydown		10,097	10,097	10,096	10,096		1		1		10,097			0	114	02/25/2039.	1.A FE
55389T AA 9	MVWOT 211W A - RMBS	..	06/21/2021.	Paydown		25,100	25,100	25,093			7		7		25,100			0	25	01/22/2041.	1.A FE
55389T AB 7	MVWOT 211W B - RMBS	..	06/21/2021.	Paydown		15,060	15,060	15,057			3		3		15,060			0	19	01/20/2041.	1.F FE
55400E AA 7	MVWOT 201 A - RMBS	..	06/20/2021.	Paydown		18,160	18,160	18,157	18,157		2		2		18,160			0	132	10/20/2037.	1.A FE
82652K AA 2	SRFC 171 A - RMBS	..	06/20/2021.	Paydown		3,515	3,515	3,515	3,515		0		0		3,515			0	42	03/20/2034.	1.F FE
82652M AA 8	SRFC 2019-2 A - RMBS	..	06/20/2021.	Paydown		12,927	12,927	12,923	12,923		3		3		12,927			0	138	05/20/2036.	1.A FE
82652Q AA 9	SRFC 211 A - RMBS	..	06/20/2021.	Paydown		313,248	313,248	313,161			88		88		313,248		0	0	543	11/20/2037.	1.A FE
82653E AB 3	SRFC 2019-1 B - RMBS	..	06/20/2021.	Paydown		41,893	41,893	41,884	44,383		(2,490)		(2,490)		41,893			0	585	01/22/2036.	1.F FE
89175V AA 1	TPMT 182 A1 - RMBS	..	06/01/2021.	Paydown		13,749	13,749	14,080	14,059		(310)		(310)		13,749		0	0	182	03/25/2058.	1.A FE
89176E AA 8	TPMT 2018-1 A1 - RMBS	..	06/01/2021.	Paydown		27,170	27,170	27,777	27,737		(568)		(568)		27,170		0	0	353	01/25/2058.	1.A FE

Statement for June 30, 2021 of the **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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89178B AA 2	TPMT 2019-4 A1 - CMO/RMBS		06/01/2021	Paydown		196,141	196,141	198,043	197,822		(1,681)		(1,681)		196,141		(0)	(0)	2,387	10/27/2059	1.A FE
89231P AD 0	TAOT 2018-D A3 - ABS		06/15/2021	Paydown		139,939	139,939	139,908	139,931		7		7		139,939		(0)	(0)	1,821	03/15/2023	1.A FE
92914X AL 3	VOYA 2015-2 AR - CDO	C	04/23/2021	Paydown		191,988	191,988	191,988	191,988				0		191,988			0	1,149	07/23/2027	1.A FE
92936C AJ 8	WFRBS 2011-C4 A4 - CMBS		06/17/2021	Paydown		445,346	998,675	1,008,634	996,663		2,012		2,012		998,675		(553,328)	(553,328)	21,920	06/17/2044	1.A FE
95002T AA 2	WFMBS 2020-3 A1 - CMO/RMBS		06/01/2021	Paydown		29,628	29,628	30,600	30,673		(1,045)		(1,045)		29,628			0	355	06/27/2050	1.A FE
976656 CD 8	WISCONSIN ELECTRIC POWER CO		06/16/2021	Call @ 100.00		700,000	700,000	740,999	703,956		(3,956)		(3,956)		700,000			0	15,545	09/15/2021	1.G FE
3899999.	Total - Bonds - Industrial and Miscellaneous					3,724,249	4,209,566	4,259,453	3,863,274	0	(11,638)	0	(11,638)	0	4,204,946	0	(480,698)	(480,698)	66,133	XXX	XXX
8399997.	Total - Bonds - Part 4					12,369,978	12,400,441	13,163,743	12,129,239	(23,253)	(110,781)	0	(134,034)	0	12,768,801	0	(398,823)	(398,823)	202,601	XXX	XXX
8399999.	Total - Bonds					12,369,978	12,400,441	13,163,743	12,129,239	(23,253)	(110,781)	0	(134,034)	0	12,768,801	0	(398,823)	(398,823)	202,601	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00206R 10 2	AT&T ORD		06/25/2021	GOLDMAN	1,265.000	36,548	XXX	38,051	15,243	656			656		38,051		(1,504)	(1,504)	933	XXX	XXX
003654 10 0	ABIOMED ORD		06/25/2021	GOLDMAN	20.000	6,231	XXX	7,538	6,484	1,054			1,054		7,538		(1,307)	(1,307)		XXX	XXX
017175 10 0	ALLEGHANY ORD		06/25/2021	GOLDMAN	10.000	6,723	XXX	6,224	6,037	187			187		6,224		499	499		XXX	XXX
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD		06/25/2021	GOLDMAN	55.000	1,033	XXX	743	794	(52)			(52)		743		291	291		XXX	XXX
02209S 10 3	ALTRIA GROUP ORD		06/25/2021	GOLDMAN	145.000	6,905	XXX	9,003	5,945	3,058			3,058		9,003		(2,098)	(2,098)	249	XXX	XXX
02376R 10 2	AMERICAN AIRLINES GROUP ORD		06/25/2021	GOLDMAN	290.000	6,444	XXX	9,170	4,573	4,597			4,597		9,170		(2,726)	(2,726)		XXX	XXX
04685N 10 3	ATHENEX ORD		06/25/2021	GOLDMAN	70.000	356	XXX	1,386	774	611			611		1,386		(1,030)	(1,030)		XXX	XXX
048269 20 3	ATLANTIC CAPITAL BANCSHARES ORD		06/25/2021	GOLDMAN	30.000	781	XXX	567	478	89			89		567		214	214		XXX	XXX
075887 10 9	BECTON DICKINSON ORD		06/25/2021	GOLDMAN	100.000	24,121	XXX	23,560	25,022	(1,462)			(1,462)		23,560		561	561	166	XXX	XXX
075896 10 0	BED BATH AND BEYOND ORD		06/25/2021	GOLDMAN	30.000	868	XXX	419	533	(113)			(113)		419		449	449		XXX	XXX
08180D 10 6	BENEFITFOCUS ORD		06/25/2021	GOLDMAN	40.000	578	XXX	1,086	579	507			507		1,086		(508)	(508)		XXX	XXX
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD		06/25/2021	GOLDMAN	110.000	9,327	XXX	10,830	9,646	1,184			1,184		10,830		(1,502)	(1,502)		XXX	XXX
097023 10 5	BOEING ORD		06/25/2021	GOLDMAN	35.000	8,694	XXX	12,862	7,492	5,370			5,370		12,862		(4,168)	(4,168)		XXX	XXX
12477X 10 6	CAI INTERNATIONAL ORD		06/25/2021	GOLDMAN	15.000	836	XXX	437	469	(32)			(32)		437		399	399	9	XXX	XXX
126408 10 3	CSX ORD		06/25/2021	GOLDMAN	70.000	6,714	XXX	6,324	6,353	(28)			(28)		6,324		390	390	39	XXX	XXX
138098 10 8	CANTEL MEDICAL ORD		06/02/2021	Not Available	30.000	26	XXX	2,596	2,366	230			230		2,596		(2,570)	(2,570)	508	XXX	XXX
143658 30 0	CARNIVAL ORD		06/25/2021	GOLDMAN	105.000	2,954	XXX	5,486	2,274	3,212			3,212		5,486		(2,532)	(2,532)		XXX	XXX
149205 10 6	CATO CL A ORD		06/25/2021	GOLDMAN	30.000	514	XXX	518	288	231			231		518		(4)	(4)	3	XXX	XXX
17273K 10 9	CIRCOR INTERNATIONAL ORD		06/25/2021	GOLDMAN	30.000	987	XXX	1,380	1,153	226			226		1,380		(393)	(393)		XXX	XXX
197641 10 3	COLUMBIA FINANCIAL ORD		06/25/2021	GOLDMAN	55.000	973	XXX	739	856	(117)			(117)		739		233	233		XXX	XXX
209115 10 4	CONSOLIDATED EDISON ORD		06/25/2021	GOLDMAN	80.000	5,910	XXX	6,222	5,782	441			441		6,222		(313)	(313)	124	XXX	XXX
216831 10 7	COOPER TIRE AND RUBBER ORD		06/07/2021	Various	70.000	4,129	XXX	1,718	2,835	(1,117)			(1,117)		1,718		2,411	2,411	15	XXX	XXX
21870U 50 2	CORENERGY INFRASTRUCTURE REIT ORD		06/25/2021	GOLDMAN	20.000	138	XXX	793	137	656			656		793		(655)	(655)	2	XXX	XXX
21871D 10 3	CORELOGIC ORD		06/04/2021	Not Available	60.000	4,800	XXX	2,710	4,639	(1,930)			(1,930)		2,710		2,090	2,090	20	XXX	XXX
229669 10 6	CUBIC ORD		05/26/2021	Not Available	40.000	3,000	XXX	2,716	2,482	235			235		2,716		284	284	5	XXX	XXX
25278X 10 9	DIAMONDBACK ENERGY ORD		06/25/2021	GOLDMAN	75.002	7,224	XXX	9,622	3,630	5,992			5,992		9,622		(2,399)	(2,399)	60	XXX	XXX
278265 10 3	EATON VANCE COM NON VTG ORD		03/15/2021	Adjustment	(85.000)	(4,093)	XXX	(4,093)	(4,093)				0		(4,093)			0		XXX	XXX
281020 10 7	EDISON INTERNATIONAL ORD		06/25/2021	GOLDMAN	105.000	5,985	XXX	7,359	6,596	763			763		7,359		(1,374)	(1,374)	139	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
294268 10 7	EPLUS ORD	..	06/25/2021.	GOLDMAN	10.000	878	XXX	689	880	(190)			(190)		689		188	188		XXX	XXX
30161N 10 1	EXELON ORD	..	06/25/2021.	GOLDMAN	275.000	12,274	XXX	11,982	11,624	358			358		11,982		292	292	210	XXX	XXX
30231G 10 2	EXXON MOBIL ORD	..	06/25/2021.	GOLDMAN	730.000	47,204	XXX	29,156	30,091	(934)			(934)		29,156		18,048	18,048	1,270	XXX	XXX
30239F 10 6	FBL FINANCIAL GROUP CL A ORD	..	05/26/2021.	Not Available	10.000	610	XXX	494	525	(32)			(32)		494		117	117	5	XXX	XXX
302445 10 1	FLIR SYSTEMS ORD	..	05/14/2021.	Not Available	45.000	90	XXX	1,804	1,972	(168)			(168)		1,804		(1,714)	(1,714)	1,268	XXX	XXX
369604 10 3	GENERAL ELECTRIC ORD	..	06/25/2021.	GOLDMAN	3,025.000	39,811	XXX	38,644	32,670	5,974			5,974		38,644		1,167	1,167	61	XXX	XXX
372309 10 4	GENMARK DIAGNOSTICS ORD	..	04/27/2021.	Not Available	75.000	1,804	XXX	575	1,095	(520)			(520)		575		1,228	1,228		XXX	XXX
400110 10 2	GRUBHUB ORD	..	06/15/2021.	Unknown	80.000	5,658	XXX	5,658	1,114	653			653		5,658			0		XXX	XXX
406216 10 1	HALLIBURTON ORD	..	06/25/2021.	GOLDMAN	505.000	12,090	XXX	16,394	9,545	6,850			6,850		16,394		(4,304)	(4,304)	45	XXX	XXX
44891N 10 9	IAC INTERACTIVE ORD	..	05/25/2021.	Various	60.000	3,666	XXX	3,666	11,361	(7,695)			(7,695)		3,666			0		XXX	XXX
45772F 10 7	INPHI ORD	..	04/20/2021.	Adjustment	35.000	14	XXX	1,118	5,617	(4,499)			(4,499)		1,118		(1,104)	(1,104)	2,310	XXX	XXX
478160 10 4	JOHNSON & JOHNSON ORD	..	06/25/2021.	GOLDMAN	200.000	32,844	XXX	27,548	31,476	(3,928)			(3,928)		27,548		5,296	5,296	414	XXX	XXX
48214T 30 5	JUST EAT TAKEAWAY COM N V SPONSO ADR	C	06/15/2021.	Not Available	0.400	7	XXX	14					0		14		(8)	(8)		XXX	XXX
48716P 10 8	KEARNY FINANCIAL ORD	..	06/25/2021.	GOLDMAN	80.000	990	XXX	1,101	845	256			256		1,101		(111)	(111)	15	XXX	XXX
49271V 10 0	KEURIG DR PEPPER ORD	..	06/25/2021.	GOLDMAN	310.000	10,807	XXX	10,698					0		10,698		109	109	47	XXX	XXX
517834 10 7	LAS VEGAS SANDS ORD	..	06/25/2021.	GOLDMAN	245.000	12,907	XXX	13,803	14,602	(799)			(799)		13,803		(896)	(896)		XXX	XXX
539830 10 9	LOCKHEED MARTIN ORD	..	06/25/2021.	GOLDMAN	65.000	24,832	XXX	22,662	23,074	(412)			(412)		22,662		2,170	2,170	338	XXX	XXX
553777 10 3	MTS SYSTEMS ORD	..	04/08/2021.	Not Available	20.000	1,170	XXX	1,104	1,163	(59)			(59)		1,104		66	66		XXX	XXX
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD	..	06/25/2021.	GOLDMAN	20.000	3,531	XXX	4,030	3,682	348			348		4,030		(499)	(499)		XXX	XXX
58933Y 10 5	MERCK & CO ORD	..	06/03/2021.	Various	1,915.000	85,857	XXX	85,857	156,647	(70,790)			(70,790)		85,857			0	2,490	XXX	XXX
59100U 10 8	META FINANCIAL GROUP ORD	..	03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.			XXX						0					0	1	XXX	XXX
60871R 20 9	MOLSON COORS BEVERAGE COMPA CL B ORD	..	06/25/2021.	GOLDMAN	120.000	6,610	XXX	7,358	5,423	1,936			1,936		7,358		(748)	(748)		XXX	XXX
62914B 10 0	NIC ORD	..	04/21/2021.	Not Available	83.000	2,822	XXX	1,423	2,144	(721)			(721)		1,423		1,399	1,399	7	XXX	XXX
62955J 10 3	NOV ORD	..	06/25/2021.	GOLDMAN	105.000	1,644	XXX	3,469	1,442	2,028			2,028		3,469		(1,825)	(1,825)		XXX	XXX
68622V 10 6	ORGANON ORD	..	06/03/2021.	Not Available	0.500	17	XXX	16					0		16		0	0		XXX	XXX
715347 10 0	PERSPECTA ORD	..	05/07/2021.	Not Available	170.000	4,990	XXX	4,262	4,094	168			168		4,262		728	728	24	XXX	XXX
723787 10 7	PIONEER NATURAL RESOURCE ORD	..	06/25/2021.	GOLDMAN	30.000	4,955	XXX	5,964	1,708	981			981		5,964		(1,008)	(1,008)	25	XXX	XXX
72941B 10 6	PLURALSIGHT CL A ORD	..	04/09/2021.	Not Available	125.000	2,813	XXX	2,168	2,620	(452)			(452)		2,168		644	644		XXX	XXX
75606N 10 9	REALPAGE ORD	..	04/23/2021.	Not Available	80.000	7,100	XXX	4,422	6,979	(2,558)			(2,558)		4,422		2,678	2,678		XXX	XXX
759351 60 4	REINSURANCE GROUP OF AMER ORD	..	06/25/2021.	GOLDMAN	50.000	5,979	XXX	7,086	5,795	1,291			1,291		7,086		(1,107)	(1,107)	70	XXX	XXX
78667J 10 8	SAGE THERAPEUTICS ORD	..	06/25/2021.	GOLDMAN	38.000	2,217	XXX	4,570	3,287	1,283			1,283		4,570		(2,353)	(2,353)		XXX	XXX
806857 10 8	SCHLUMBERGER ORD	..	03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.			XXX						0					0	73	XXX	XXX
811904 10 1	SEACOR HOLDINGS ORD	..	04/19/2021.	Not Available	20.000	830	XXX	950	829	121			121		950		(120)	(120)		XXX	XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD	..	06/25/2021.	GOLDMAN	25.000	1,245	XXX	2,120	977	1,143			1,143		2,120		(875)	(875)	1	XXX	XXX
857477 10 3	STATE STREET ORD	..	06/25/2021.	GOLDMAN	105.000	8,740	XXX	8,702	7,642	1,061			1,061		8,702		37	37	109	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
872307 10 3	TCF FINANCIAL ORD	..	06/09/2021	Various	101.000	4,771	XXX	4,771	3,737	1,034			1,034		4,771			0	35	XXX	XXX
87265H 10 9	TRI POINTE HOMES ORD	..	06/25/2021	GOLDMAN	50.000	1,054	XXX	591	863	(272)			(272)		591		464	464		XXX	XXX
88160R 10 1	TESLA ORD	..	06/25/2021	GOLDMAN	10.000	6,719	XXX	6,482					0		6,482		237	237		XXX	XXX
883203 10 1	TEXTRON ORD	..	06/25/2021	GOLDMAN	75.000	5,040	XXX	4,998	3,625	1,374			1,374		4,998		41	41	3	XXX	XXX
88579Y 10 1	3M ORD	..	06/25/2021	GOLDMAN	105.000	20,450	XXX	20,140					0		20,140		310	310	155	XXX	XXX
890516 10 7	TOOTSIE ROLL INDUSTRIES ORD	..	03/04/2021	Adjustment	0.600	20	XXX	20	20				0		20		(0)	(0)	0	XXX	XXX
89610F 10 1	TRICIDA ORD	..	06/25/2021	GOLDMAN	35.000	167	XXX	920	247	673			673		920		(752)	(752)		XXX	XXX
898349 10 5	TRUSTCO BANK ORD	..	05/28/2021	Various	120.000	950	XXX	950	800	150			150		950			0	16	XXX	XXX
912909 10 8	US STEEL ORD	..	06/25/2021	GOLDMAN	60.000	1,419	XXX	1,685	1,006	679			679		1,685		(266)	(266)	1	XXX	XXX
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD	..	04/15/2021	Not Available	85.000	15,088	XXX	3,542	14,876	(11,334)			(11,334)		3,542		11,546	11,546		XXX	XXX
92343V 10 4	VERIZON COMMUNICATIONS ORD	..	06/25/2021	GOLDMAN	895.000	50,463	XXX	48,634	52,581	(3,947)			(3,947)		48,634		1,828	1,828	1,123	XXX	XXX
92556H 20 6	VIACOMCBS CL B ORD	..	06/25/2021	GOLDMAN	115.000	5,040	XXX	7,958	932	364			364		7,958		(2,918)	(2,918)	12	XXX	XXX
929740 10 8	WABTEC ORD	..	06/25/2021	GOLDMAN	87.000	7,214	XXX	8,515	6,368	2,147			2,147		8,515		(1,302)	(1,302)	21	XXX	XXX
930059 10 0	WADDELL REED FINANCIAL CL A ORD	..	05/03/2021	Not Available	90.000	2,250	XXX	1,827	2,292	(465)			(465)		1,827		423	423	45	XXX	XXX
949746 10 1	WELLS FARGO ORD	..	06/25/2021	GOLDMAN	460.000	21,336	XXX	17,740					0		17,740		3,596	3,596	46	XXX	XXX
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD	..	06/25/2021	GOLDMAN	20.000	7,450	XXX	6,060	1,687	(410)			(410)		6,060		1,390	1,390		XXX	XXX
G1991C 10 5	CARDTRONICS CL A ORD	C	06/22/2021	Not Available	40.000	1,560	XXX	1,304	1,412	(108)			(108)		1,304		256	256		XXX	XXX
G5494J 10 3	LINDE ORD	C	06/25/2021	GOLDMAN	75.000	21,384	XXX	11,791	19,763	(7,972)			(7,972)		11,791		9,593	9,593	159	XXX	XXX
G5876H 10 5	INPHI ORD	..	04/21/2021	Adjustment	(35.000)	(14)	XXX	(1,118)	(1,118)	20,201			20,201		(1,118)		1,104	1,104		XXX	XXX
G65431 10 1	NOBLE ORD	C	02/09/2021	Adjustment	300.000	18	XXX	1,986	9	1,977			1,977		1,986		(1,968)	(1,968)		XXX	XXX
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD	..	06/25/2021	GOLDMAN	95.000	2,948	XXX	4,652	2,416	2,236			2,236		4,652		(1,704)	(1,704)		XXX	XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	..	06/25/2021	GOLDMAN	90.000	9,173	XXX	8,787	8,249	537			537		8,787		387	387	196	XXX	XXX
Y2106R 11 0	DORIAN LPG ORD	..	06/25/2021	GOLDMAN	50.000	754	XXX	579	610	(31)			(31)		579		176	176		XXX	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					680,960	XXX	658,289	620,662	(38,027)	0	0	(38,027)	0	658,289	0	22,671	22,671	12,869	XXX	XXX
9799997.	Total - Common Stocks - Part 4					680,960	XXX	658,289	620,662	(38,027)	0	0	(38,027)	0	658,289	0	22,671	22,671	12,869	XXX	XXX
9799999.	Total - Common Stocks					680,960	XXX	658,289	620,662	(38,027)	0	0	(38,027)	0	658,289	0	22,671	22,671	12,869	XXX	XXX
9899999.	Total - Preferred and Common Stocks					680,960	XXX	658,289	620,662	(38,027)	0	0	(38,027)	0	658,289	0	22,671	22,671	12,869	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					13,050,938	XXX	13,822,033	12,749,901	(61,279)	(110,781)	0	(172,061)	0	13,427,091	0	(376,152)	(376,152)	215,470	XXX	XXX

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 as of Current Quarter

(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, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Cash (Schedule E Part 1 Type)						
000000 00 0	CASH			278,068	278,068	XXX
9099999. Total - Cash (Schedule E Part 1 Type)				278,068	278,068	XXX
9999999. Totals				278,068	278,068	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....719,721 Book/Adjusted Carrying Value $.....719,721
2. Average balance for the year: Fair Value $.....2,097,424 Book/Adjusted Carrying Value $.....2,097,424
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.........0 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 as of Current Quarter

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
					1,982,133	1,982,133	53,532,745	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	1,982,133	1,982,133	53,532,745	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	1,982,133	1,982,133	53,532,745	XXX
0599999. Total Cash	XXX	XXX	0	0	1,982,133	1,982,133	53,532,745	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
000000 00 0	FIDELITY	SD	04/01/2021			1,000,000		16
316175 10 8	FIDELITY IMM:GOVT I		06/30/2021	0.010		4,835,732	80	14
60934N 20 3	FEDERATED HRMS I PO IS		02/01/2020	0.020		272,115	868	
711991 00 0	TD BANK DEPOSIT SWEEP		06/01/2021			201,537	5	29
8699999. Total - All Other Money Market Mutual Funds						6,309,383	953	59
9999999. Total - Cash Equivalents						6,309,383	953	59

* 1 3 3 3 1 2 0 2 1 5 0 5 0 0 1 0 2 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2021

NAIC Group Code.....291 NAIC Company Code.....13331

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] No [ ]

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] No [ ]

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: .... $......................10,649

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: ....