PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

As of June 30, 2021

of the Condition and Affairs of the

MOTORISTS MUTUAL INSURANCE COMPANY

NAIC Group Code.....291, 291 (Current Period) (Prior Period)	NAIC Company Code..... 14621	Employer's ID Number..... 31-4259550
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... November 8, 1928	Commenced Business..... November 27, 1928	
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	JOHN CHRISTOPHER KESSLER	CHIEF STRATEGY OFFICER
TERESA MARIE KING	CHIEF CLAIMS OFFICER	ANTHONY LASKA	CHIEF INFORMATION OFFICER
WILLIAM JOSEPH MCGEE JR.	CHIEF RISK OFFICER	MARCHELLE ELAINE MOORE	CHIEF LEGAL OFFICER
MARK LAURENCE PEACOCK	CHIEF HUMAN RESOURCES OFFICER		

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.

Thomas J. Obrokta Jr.	Marchelle E. Moore	Chris Howat
(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 11-26-2022

08/16/2021 9:28:10 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	747,338,380		747,338,380	716,561,867
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	326,405,759		326,405,759	256,877,746
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)	34,375,609		34,375,609	33,627,832
4.2 Properties held for the production of income (less $.........0 encumbrances)	1,744,803		1,744,803	1,753,961
4.3 Properties held for sale (less $.........0 encumbrances)			0	
5. Cash ($.....(22,216,352)), cash equivalents ($.....49,088,447) and short-term investments ($.........0)	26,872,095		26,872,095	58,486,753
6. Contract loans (including $.........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	72,024,103	25,772,159	46,251,945	115,690,525
9. Receivables for securities	1,890,958		1,890,958	18,029
10. Securities lending reinvested collateral assets	2,001,743		2,001,743	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,212,653,451	25,772,159	1,186,881,292	1,183,016,712
13. Title plants less $.........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	4,937,932		4,937,932	4,906,142
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	91,636,306	10,411	91,625,895	12,848,074
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....3,375,353 earned but unbilled premiums)	23,733,803	2,464,533	21,269,270	23,931,350
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	44,980,870		44,980,870	24,324,400
16.2 Funds held by or deposited with reinsured companies	360,259,008		360,259,008	372,694,841
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	5,396,055		5,396,055	5,893,189
18.2 Net deferred tax asset	33,055,409		33,055,409	40,810,215
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	65,082,298	53,915,888	11,166,410	2,283,158
21. Furniture and equipment, including health care delivery assets ($.........0)	4,244,503	4,252,565	(8,063)	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	19,337,261		19,337,261	124,698,423
24. Health care ($.........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	64,666,609	12,495,755	52,170,854	50,526,919
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,929,983,504	98,911,310	1,831,072,194	1,845,933,424
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	1,929,983,504	98,911,310	1,831,072,194	1,845,933,424

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. ICOLI cash surrender value	51,078,552		51,078,552	49,028,226
2502. Equities and deposits in pools and associations	637,816		637,816	709,678
2503. State tax credits	479,437		479,437	568,038
2598. Summary of remaining write-ins for Line 25 from overflow page	12,470,805	12,495,755	(24,950)	220,978
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	64,666,609	12,495,755	52,170,854	50,526,919

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....83,700,042)	538,697,835	531,167,441
2.	Reinsurance payable on paid losses and loss adjustment expenses	49,055,481	3,789,474
3.	Loss adjustment expenses	92,363,985	90,745,645
4.	Commissions payable, contingent commissions and other similar charges	12,180,881	13,832,850
5.	Other expenses (excluding taxes, licenses and fees)	30,624,562	33,778,380
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,192,663	3,674,379
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $.....25,371,000 and interest thereon $..........0	25,371,000	30,371,000
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....(343,255,929) 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)	164,511,480	161,430,579
10.	Advance premium	2,444,775	895,236
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		(4,760)
12.	Ceded reinsurance premiums payable (net of ceding commissions)	56,342,939	5,987,909
13.	Funds held by company under reinsurance treaties	210,885,367	292,725,987
14.	Amounts withheld or retained by company for account of others	3,511,394	3,779,405
15.	Remittances and items not allocated	2,698,611	316,983
16.	Provision for reinsurance (including $..........0 certified)	55,540	55,540
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	4,828,200	81,707,017
20.	Derivatives		
21.	Payable for securities	3,242,996	1,196,062
22.	Payable for securities lending	2,001,743	
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	37,887,448	48,056,505
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,237,896,900	1,303,505,633
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	1,237,896,900	1,303,505,633
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	5,000,000	
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)	588,175,293	542,427,791
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)	593,175,293	542,427,791
38.	Totals (Page 2, Line 28, Col. 3)	1,831,072,193	1,845,933,424

DETAILS OF WRITE-INS

2501.	Retiree benefit obligations	38,361,220	47,768,940
2502.	Escheatable funds	1,067,310	
2503.	Reinsurance assumed overhead payable	739,322	486,446
2598.	Summary of remaining write-ins for Line 25 from overflow page	(2,280,405)	(198,880)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	37,887,448	48,056,505
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 $.....59,419,663)	64,194,086	134,147,760	213,211,368
1.2 Assumed........ (written $.....482,262,883)	467,986,294	408,690,113	867,294,316
1.3 Ceded............ (written $.....366,554,997)	360,133,733	368,334,618	732,739,693
1.4 Net................. (written $.....175,127,549)	172,046,647	174,503,255	347,765,991
DEDUCTIONS:			
2. Losses incurred (current accident year $.....108,531,683):			
2.1 Direct	27,721,652	81,878,756	105,529,670
2.2 Assumed	244,298,777	226,998,713	464,618,513
2.3 Ceded	185,008,829	212,072,224	387,299,944
2.4 Net	87,011,601	96,805,246	182,848,239
3. Loss adjustment expenses incurred	26,256,871	25,305,454	52,248,499
4. Other underwriting expenses incurred	53,780,672	55,356,404	111,406,077
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	167,049,144	177,467,104	346,502,815
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	4,997,503	(2,963,849)	1,263,176
INVESTMENT INCOME			
9. Net investment income earned	12,366,091	15,516,737	28,828,391
10. Net realized capital gains (losses) less capital gains tax of $.....1,131,979	14,988,414	1,825,291	(2,989,629)
11. Net investment gain (loss) (Lines 9 + 10)	27,354,505	17,342,027	25,838,762
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....202,042)	(202,042)	(698,784)	(1,213,048)
13. Finance and service charges not included in premiums	301,766	508,042	1,165,913
14. Aggregate write-ins for miscellaneous income	2,265,140	(5,845,838)	813,299
15. Total other income (Lines 12 through 14)	2,364,865	(6,036,580)	766,164
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	34,716,874	8,341,599	27,868,102
17. Dividends to policyholders	511,597	(7,757)	397,932
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)	34,205,277	8,349,356	27,470,170
19. Federal and foreign income taxes incurred	(1,915,847)	(2,239,627)	(1,410,279)
20. Net income (Line 18 minus Line 19) (to Line 22)	36,121,123	10,588,983	28,880,449
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	542,427,791	524,467,504	524,467,503
22. Net income (from Line 20)	36,121,123	10,588,983	28,880,449
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....1,360,463	15,095,702	(27,201,163)	36,002,102
25. Change in net unrealized foreign exchange capital gain (loss)	21,054	11,036	55,743
26. Change in net deferred income tax	(8,682,023)	(942,098)	(14,266,855)
27. Change in nonadmitted assets	11,910,738	(26,007,133)	(11,819,060)
28. Change in provision for reinsurance	0	42,160	(13,380)
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	5,000,000		
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	(8,719,092)	0	(20,878,711)
38. Change in surplus as regards policyholders (Lines 22 through 37)	50,747,502	(43,508,215)	17,960,288
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	593,175,293	480,959,289	542,427,791

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. Change in ICOLI cash surrender value	2,050,326	5,822	5,667,569
1402. ICOLI Death Benefit Proceeds		3,277	
1403. Miscellaneous income or expense	214,814	(52,677)	(4,854,270)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	(5,802,260)	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	2,265,140	(5,845,838)	813,299
3701. Miscellaneous gains / losses	12,280,908		(20,878,711)
3702. Surplus note forgiveness	(16,000,000)		
3703. Reclass for organizational restructure	(5,000,000)		
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)	(8,719,092)	0	(20,878,711)

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	102,247,616	139,523,107	369,931,943
2. Net investment income	14,345,859	17,352,005	33,129,724
3. Miscellaneous income	2,364,865	(6,036,580)	1,244,912
4. Total (Lines 1 through 3)	118,958,340	150,838,532	404,306,578
5. Benefit and loss related payments	63,209,761	72,481,753	236,421,919
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	85,706,707	85,250,237	153,954,043
8. Dividends paid to policyholders	506,837	516,910	969,838
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(1,281,001)		(444,682)
10. Total (Lines 5 through 9)	148,142,304	158,248,900	390,901,118
11. Net cash from operations (Line 4 minus Line 10)	(29,183,964)	(7,410,367)	13,405,460
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	65,209,408	85,015,806	148,408,807
12.2 Stocks	15,717,911	11,480,280	68,292,820
12.3 Mortgage loans			
12.4 Real estate		1,042,010	1,527,767
12.5 Other invested assets	69,134,878	4,694,099	12,202,538
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		21	21
12.7 Miscellaneous proceeds	2,046,934	191,489	364,443
12.8 Total investment proceeds (Lines 12.1 to 12.7)	152,109,130	102,423,705	230,796,396
13. Cost of investments acquired (long-term only):			
13.1 Bonds	96,068,742	67,757,561	183,103,426
13.2 Stocks	63,774,356	2,618,314	7,724,589
13.3 Mortgage loans			
13.4 Real estate	1,467,826	2,356,306	3,986,754
13.5 Other invested assets	2,829,241	3,666,902	8,027,392
13.6 Miscellaneous applications	3,874,672	(2,017,720)	
13.7 Total investments acquired (Lines 13.1 to 13.6)	168,014,836	74,381,363	202,842,161
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)	(15,905,705)	28,042,342	27,954,236
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	(5,000,000)	25,873,000	20,873,000
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	18,475,012	(23,978,430)	(16,316,345)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	13,475,012	1,894,571	4,556,655
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)	(31,614,657)	22,526,545	45,916,351
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	58,486,753	12,570,402	12,570,402
19.2 End of period (Line 18 plus Line 19.1)	26,872,096	35,096,947	58,486,753

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

20.0001 Surplus Note Forgiveness	16,000,000		
20.0002 Non-cash Investment exchanges	303,778		

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	$ 36,121,123	$ 28,880,450
(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	$ 36,121,123	$ 28,880,450
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 593,175,293	$ 542,427,791
(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	$ 593,175,293	$ 542,427,791

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.

C.

(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 mortgage-backed/loan-backed and structured securities were obtained from market data vendors or broker dealer values.

(2) Securities with Recognized Other-Than-Temporary Impairment
The Company did not hold any loan-baked securities with other-than-temporary impairments.

(3) Recognized OTTI securities
The Company did not hold any current year other-than-temporary recognized losses.

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	1,439,197
	2. 12 Months or Longer	$	8,635
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	102,819,273
	2. 12 Months or Longer	$	608,382

(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 $ 9,853,461

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.

Effective June 30, 2021, the Company's surplus notes held with Iowa Mutual Insurance Company and Wilson Mutual Insurance Company were forgiven and terminated without repayment required. There was a $16,000,000 reduction to the Company's surplus due to derecognizing the asset held for each note and offsetting the activity in unassigned surplus.

Note 11 – Debt

A. Debt, Including Capital Notes
No significant changes

B. FHLB (Federal Home Loan Bank) Agreements

(1) Nature of the FHLB Agreement
The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati, Ohio. Through its membership the Company has access to cash advances in the amount of $50,000,000. The Company calculated this amount in accordance with current FHLB capital stock holdings and collateral. It is the Company's intent to use these funds as a backup source of liquidity.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock – Class A	$	$	$
(b) Membership Stock – Class B	1,854,252	1,854,252	
(c) Activity Stock	1,141,695	1,141,695	
(d) Excess Stock	1,176,053	1,176,053	
(e) Aggregate Total (a+b+c+d)	$ 4,172,000	$ 4,172,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 50,000,000	XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock – Class A	$	$	$
(b) Membership Stock – Class B	2,805,218	2,805,218	
(c) Activity Stock	1,061,182	1,061,182	
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	$ 3,866,400	$ 3,866,400	$

NOTES TO FINANCIAL STATEMENTS

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 50,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year to Date Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$	$	$	$	$	$
2. Class B	$ 1,854,252	$ 1,854,252	$	$	$	$

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Protected Cell Total Collateral Pledged (Lines 2+3)	$ 41,018,431	$ 36,672,299	$ 25,371,000
2. Current Year to Date General Account Total Collateral Pledged	41,018,431	36,672,299	25,371,000
3. Current Year to Date Protected Cell Total Collateral Pledged			
4. Prior Year Total General and Protected Cell Total Collateral Pledged	$ 49,062,388	$ 44,119,803	$ 30,371,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Protected Cell Total Collateral Pledged (Lines 2+3)	$ 41,609,610	$ 37,411,154	$ 30,371,000
2. Current Year to Date General Account Total Collateral Pledged	41,609,610	37,411,154	30,371,000
3. Current Year to Date Protected Cell Total Collateral Pledged			
4. Prior Year Total General and Protected Cell Total Collateral Pledged	$ 50,762,479	$ 51,323,627	$ 9,498,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	25,371,000	25,371,000		XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)	25,371,000	25,371,000		

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	30,371,000	30,371,000		XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)	30,371,000	30,371,000		

b. Maximum Amount During Reporting Period (Current Year to Date)

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
1. Debt	$ 30,371,000	$ 30,371,000	$

NOTES TO FINANCIAL STATEMENTS

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
2. Funding Agreements			
3. Other			
4. Aggregate Total (Lines 1+2+3)	$ 30,371,000	$ 30,371,000	$

c. FHLB – Prepayment Obligations

	Does the Company have Prepayment Obligations under the Following Arrangements (YES/NO)
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

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

A. Defined Benefit Plan

(1) Change in Benefit Obligation

No significant changes

(2) Change in Plan Assets

No significant changes

(3) Funded Status

No significant changes

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2020	Current Year to Date	2020	Current Year to Date	2020
a. Service cost	$	$	$	$ 124,084	$	$
b. Interest cost	641,314	2,005,014	209,640	503,136	259,035	
c. Expected return on plan assets	995,656	(2,819,555)	355,473	(853,136)		
d. Transition asset or obligation						
e. Gains and losses	2,506,381	3,166,810	(2,378,890)	(2,003,537)	8,450,631	
f. Prior service cost or credit				(291,887)		
g. Gain or loss recognized due to a settlement curtailment						
h. Total net periodic benefit cost	$ 4,143,351	$ 2,352,269	$ (1,813,777)	$ (2,521,340)	$ 8,709,666	$

(5) Amounts in Unassigned Funds (Surplus) Recognized as Components of Net Period Benefit Cost

No significant changes

NOTES TO FINANCIAL STATEMENTS

C. (6) Amounts in Unassigned Funds (Surplus) That Have Not Yet Been Recognized as Components of Net Period Benefit Cost

No significant changes

(7) Weighted Average Assumptions Used to Determine Net Periodic Benefit Cost as of Current Period

No significant changes

(8) Accumulated Benefit Obligation for Defined Benefit Pension Plans

No significant changes

(9) For Postretirement Benefits Other Than Pensions, the Assumed Health Care Cost Trend Rate(s)

No significant changes

(10) Estimated Future Payments, Which Reflect Unexpected Future Service

No significant changes

(11) Estimate of Contributions Expected to be Paid to the Plan

No significant changes

(12) Amounts and Types of Securities Included in Plan Assets

No significant changes

(13) Alternative Method Used to Amortize Prior Service Amounts or Net Gains and Losses

No significant changes

(14) Substantive Comment Used to Account for Benefit Obligations

No significant changes

(15) Cost of Providing Special or Contractual Termination Benefits Recognized

No significant changes

(16) Reasons for Significant Gains/Losses Related to Changes in Defined Benefit Obligation and any Other Significant Change in the Benefit Obligations Assets Not Otherwise Apparent

No significant changes

(17) Accumulated Postretirement and Pension Benefit Obligation and Fair Value of Plan Assets for Defined Postretirement and Pension Benefit Plans

No significant changes

(18) Full Transition Surplus Impact of SSAP 102

No significant changes

B. Investment Policies and Strategies

No significant changes

C. Fair Value of Plan Assets

No significant changes

D. Basis Used to Determine Expected Long-Term Rate-of-Return

No significant changes

E. Defined Contribution Plans

No significant changes

F. Multiemployer Plans

No significant changes

G. Consolidated/Holding Company Plans

No significant changes

H. Postemployment Benefits and Compensated Absences

No significant changes

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

No significant changes

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

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

No significant changes

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

A. Transfers of Receivables Reported as Sales

No significant changes

B. Transfer and Servicing of Financial Assets

(1) Description of any Loaned Securities

No significant changes

(2) Servicing Assets and Servicing Liabilities

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

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

No significant changes

(4) Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales
(a)
The Company did not have any Securitizations, Asset-Based Financing Arrangements or Similar Transfers for the periods reported.

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

No significant changes

(6) Transfer of Receivables with Recourse

No significant changes

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

No significant changes

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales

Not applicatble

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	$ 214,335,388	$	$ 5,626,006	$	$ 219,961,394
Total	$ 214,335,388	$	$ 5,626,006	$	$ 219,961,394
Liabilities at Fair Value					
	$	$	$	$	$
Total	$	$	$	$	$

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance as of Current Period
a. Assets										
Common Stocks, unaffiliated	$ 5,626,006	$	$	$	$	$	$	$	$	$ 5,626,006
Total	$ 5,626,006	$	$	$	$	$	$	$	$	$ 5,626,006
b. Liabilities										
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$

(3) Policies when Transfers Between Levels are Recognized

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

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

Not Applicable

(5) Fair Value Disclosures for Derivative Assets and Liabilities

Not Applicable

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

Not Applicable

C. Fair Value Level

The following tables reflect the estimated fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and ventures). The estimated fair values are categorized into the three-level fair value 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	$ 788,110,314	$ 747,338,380	$	$ 788,110,314	$	$	$
Common Stocks, unaffiliated	$ 219,961,394	$ 219,961,394	$ 214,335,388	$	$ 5,626,006	$	$

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 applicatble

(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 applicatble

NOTES TO FINANCIAL STATEMENTS

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

Not applicatble

(5) ACA Risk Corridors Receivable as of Reporting Date

Not applicatble

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 $28,456,973.83. 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 business. 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

NOTES TO FINANCIAL STATEMENTS

Note 36 – Financial Guaranty Insurance

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 [X] N/A [ ]

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

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 [X] No [ ] N/A [ ]

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	104,695,050	176,443,912
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	16,000,000	16,000,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 120,695,050	$ 192,443,912
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: $ 2,001,743

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 2,001,743

16.3 Total payable for securities lending reported on the liability page: $ 2,001,743

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 [ ] No [X]

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	254900X6FRILTWA2B610	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	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	Q						
2. Alaska AK	N						
3. Arizona AZ	N						
4. Arkansas AR	N						
5. California CA	Q						
6. Colorado CO	N						
7. Connecticut CT	Q						
8. Delaware DE	Q						
9. District of Columbia DC	N						
10. Florida FL	N						
11. Georgia GA	Q						
12. Hawaii HI	N						
13. Idaho ID	N						
14. Illinois IL	Q						
15. Indiana IN	L	3,088,380	3,638,973	2,665,074	7,820,151	17,953,016	25,449,551
16. Iowa IA	Q						
17. Kansas KS	N						
18. Kentucky KY	L	5,671,334	6,672,373	5,702,238	10,255,364	29,223,796	38,058,240
19. Louisiana LA	N						
20. Maine ME	Q						
21. Maryland MD	Q						
22. Massachusetts MA	Q						
23. Michigan MI	L	(4,683)	(76,146)	2,158,897	1,991,124	11,044,393	13,665,524
24. Minnesota MN	N						
25. Mississippi MS	N						
26. Missouri MO	Q						
27. Montana MT	Q						
28. Nebraska NE	Q						
29. Nevada NV	N						
30. New Hampshire NH	Q						
31. New Jersey NJ	Q						
32. New Mexico NM	N						
33. New York NY	Q						
34. North Carolina NC	Q						
35. North Dakota ND	Q						
36. Ohio OH	L	43,759,325	48,723,614	30,932,037	52,404,185	73,176,712	102,646,162
37. Oklahoma OK	Q						
38. Oregon OR	Q						
39. Pennsylvania PA	L	4,948,416	6,103,105	6,032,630	15,500,897	42,850,099	53,120,435
40. Rhode Island RI	Q						
41. South Carolina SC	Q						
42. South Dakota SD	Q						
43. Tennessee TN	Q						
44. Texas TX	Q						
45. Utah UT	Q						
46. Vermont VT	Q						
47. Virginia VA	Q						
48. Washington WA	N						
49. West Virginia WV	L	1,956,891	2,076,020	4,206,321	6,741,057	7,634,856	15,143,596
50. Wisconsin WI	Q						
51. Wyoming WY	N						
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	59,419,663	67,137,939	51,697,197	94,712,777	181,882,872	248,083,508

DETAILS OF WRITE-INS

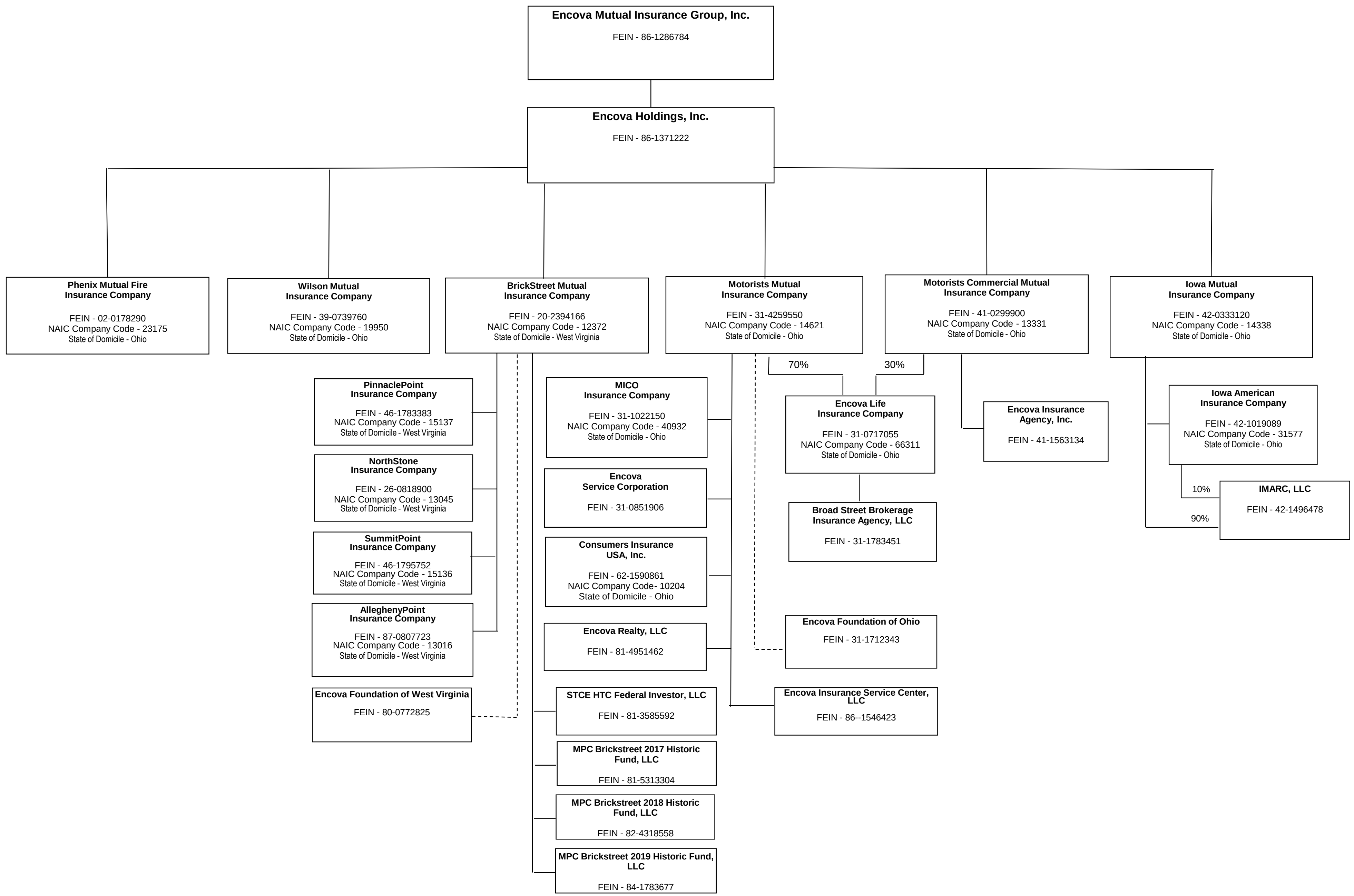
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	6	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	29
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	22

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	DS	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	DS	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	
			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	NIA	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	DS	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	IA				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	RE				Encova Mutual Insurance Group, Inc.	N	1
			31-0851906				Encova Service Corporation	OH	DS	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	DS	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	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	609,970	761,045	124.768	18.146
2. Allied lines	756,604	398,333	52.647	52.116
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril	24,643,716	14,082,560	57.145	58.926
5. Commercial multiple peril	23,733	(2,200,004)	(9,269.810)	45.537
6. Mortgage guaranty			0.000	
8. Ocean marine	91,231	81,276	89.088	(54.229)
9. Inland marine	690,430	(14,196)	(2.056)	16.505
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence			0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake	284,323		0.000	
13. Group accident and health			0.000	
14. Credit accident and health			0.000	
15. Other accident and health			0.000	
16. Workers' compensation	52,041	824,906	1,585.108	72.734
17.1 Other liability-occurrence			0.000	108.511
17.2 Other liability-claims made			0.000	
17.3 Excess workers' compensation	952,091	(3,179,184)	(333.916)	
18.1 Products liability-occurrence			0.000	54.478
18.2 Products liability-claims made	(8,394)	(91,608)	1,091.351	
19.1, 19.2 Private passenger auto liability	19,077,226	13,462,021	70.566	58.888
19.3, 19.4 Commercial auto liability	(68,175)	(2,605,563)	3,821.875	83.850
21. Auto physical damage	17,087,659	6,207,356	36.327	39.956
22. Aircraft (all perils)			0.000	
23. Fidelity	119	(4,091)	(3,437.815)	133.503
24. Surety			0.000	
26. Burglary and theft	62	(1,200)	(1,935.484)	(6.436)
27. Boiler and machinery	1,449		0.000	(3.151)
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	64,194,085	27,721,651	43.184	61.036

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	275,175	540,386	636,546
2. Allied lines	333,969	668,413	803,897
3. Farmowners multiple peril	-	-	
4. Homeowners multiple peril	12,880,382	22,252,701	24,432,032
5. Commercial multiple peril	(2,840)	(3,196)	(245,465)
6. Mortgage guaranty			
8. Ocean marine	55,662	84,587	105,852
9. Inland marine	351,383	593,039	597,787
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake	144,073	250,667	281,689
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	4,807	51,844	211,863
17.1 Other liability-occurrence	562,238	863,367	722,037
17.2 Other liability-claims made			
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	(9,000)	(9,000)	(57,496)
18.2 Products liability-claims made	9,046,808	17,973,118	
19.1 19.2 Private passenger auto liability	(118,844)	(123,886)	21,619,789
19.3 19.4 Commercial auto liability			(631,148)
21. Auto physical damage	8,318,910	16,277,797	18,682,833
22. Aircraft (all perils)			
23. Fidelity		(7)	(8,412)
24. Surety			
26. Burglary and theft			(3,786)
27. Boiler and machinery	(74)	(166)	(10,077)
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	31,842,649	59,419,664	67,137,939

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	173,774	174,306	348,081	20,271	(700)	19,571	141,805	19,347	142,046	303,198	(11,698)	(13,613)	(25,312)
2. 2019	40,499	68,668	109,167	11,320	248	11,569	15,508	20,480	57,129	93,117	(13,671)	9,190	(4,481)
3. Subtotals 2019 + Prior	214,273	242,974	457,248	31,592	(452)	31,140	157,313	39,827	199,175	396,315	(25,369)	(4,424)	(29,793)
4. 2020	68,501	96,164	164,666	27,560	3,174	30,734	22,563	35,541	77,163	135,268	(18,378)	19,714	1,336
5. Subtotals 2020 + Prior	282,775	339,139	621,913	59,151	2,722	61,873	179,876	75,369	276,338	531,583	(43,747)	15,290	(28,457)
6. 2021	XXX	XXX	XXX	XXX	42,247	42,247	XXX	39,416	60,063	99,479	XXX	XXX	XXX
7. Totals	282,775	339,139	621,913	59,151	44,969	104,120	179,876	114,785	336,401	631,062	(43,747)	15,290	(28,457)
8. Prior Year-End's Surplus As Regards Policyholders	542,428												

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. (15.5)%	2. 4.5 %	3. (4.6)%

Col. 13, Line 7 Line 8
4. (5.2)%

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:

* 1 4 6 2 1 2 0 2 1 4 9 0 0 0 0 0 2 *

* 1 4 6 2 1 2 0 2 1 4 5 5 0 0 0 0 2 *

* 1 4 6 2 1 2 0 2 1 3 6 5 0 0 0 0 2 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Misc Other Assets	(6,440)	18,579	(25,020)	220,978
2505. Prepaid expenses	9,819,253	9,819,253	0	
2506. Other Than Invested Assets	476,842	476,842	0	
2507. Other Fixed Assets	70		70	
2508. Agency Loans	2,181,081	2,181,081	0	
2597. Summary of remaining write-ins for Line 25	12,470,805	12,495,755	(24,950)	220,978

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Tenant allowances payable	64,590	
2505. State surcharges payable	56,969	(46,793)
2506. Equities & Deposits Into Pools	(152,087)	(152,087)
2507. Miscellaneous liabilities	(2,249,876)	
2597. Summary of remaining write-ins for Line 25	(2,280,405)	(198,880)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Interest on assets other than securities		(731,680)	
1405. Miscellaneous service fees		(5,070,580)	
1497. Summary of remaining write-ins for Line 14	0	(5,802,260)	0

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	35,381,793	34,243,465
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		436,833
2.2 Additional investment made after acquisition	1,467,826	3,549,921
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	(8,628)	(26,991)
5. Deduct amounts received on disposals		1,527,767
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	720,580	1,293,668
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	36,120,411	35,381,793
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	36,120,411	35,381,793

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	143,520,372	143,714,864
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	2,829,241	8,027,392
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	237,057	4,322,866
6. Total gain (loss) on disposals	10,551,258	(397,955)
7. Deduct amounts received on disposals	85,134,878	12,202,538
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value	21,054	55,743
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)	72,024,103	143,520,372
12. Deduct total nonadmitted amounts	25,772,159	27,829,847
13. Statement value at end of current period (Line 11 minus Line 12)	46,251,945	115,690,525

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	973,439,612	983,567,501
2. Cost of bonds and stocks acquired	160,146,875	193,212,999
3. Accrual of discount	274,519	907,100
4. Unrealized valuation increase (decrease)	17,260,721	22,096,547
5. Total gain (loss) on disposals	5,419,006	12,701,152
6. Deduct consideration for bonds and stocks disposed of	81,263,595	219,371,367
7. Deduct amortization of premium	1,565,497	3,606,526
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		16,175,281
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	32,498	107,487
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,073,744,140	973,439,612
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	1,073,744,140	973,439,612

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)	668,384,037	51,410,610	33,216,580	(15,702,866)	668,384,037	670,875,201		648,797,523
2. NAIC 2 (a)	63,285,833		2,247,843	13,925,538	63,285,833	74,963,528		65,886,674
3. NAIC 3 (a)				1,499,651		1,499,651		1,877,670
4. NAIC 4 (a)						0		
5. NAIC 5 (a)						0		
6. NAIC 6 (a)						0		
7. Total Bonds	731,669,870	51,410,610	35,464,423	(277,677)	731,669,870	747,338,380	0	716,561,867
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	731,669,870	51,410,610	35,464,423	(277,677)	731,669,870	747,338,380	0	716,561,867

(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.

Sch. DA - Pt. 1
NONE

Sch. DA - Verification
NONE

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	33,457,553	35,948,535
2. Cost of cash equivalents acquired	256,687,469	493,656,995
3. Accrual of discount		4,891
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		21
6. Deduct consideration received on disposals	241,056,575	496,152,888
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)	49,088,447	33,457,553
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	49,088,447	33,457,553

SCHEDULE A - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Garage Elevator	Columbus	OH	05/31/2021	THYSSENKRUPP ELEVATOR				291,561
Conference Room Flooring	Columbus	OH	04/28/2021	CONTINENTAL OFFICE				15,361
Bearings & Pulley Replacement	Columbus	OH	04/14/2021	SPEER MECHANICAL				25,110
Matesys	Columbus	OH	12/31/2021	JOHNSON CONTROLS				771
WIP Assets	Columbus	OH	06/30/2021	Miscellaneous				287,026
0199999. Totals					0	0	0	619,829
0399999. Totals					0	0	0	619,829

SCHEDULE A - PART 3

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

1	Location 2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Garage Design	Columbus	OH	04/01/2021		3,100		3,041	19			(19)		3,022			(3,022)	(3,022)		
0199999. Totals					3,100	0	3,041	19	0	0	(19)	0	3,022	0	0	(3,022)	(3,022)	0	0
0399999. Totals					3,100	0	3,041	19	0	0	(19)	0	3,022	0	0	(3,022)	(3,022)	0	0

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated												
	Intercompany Long-Term Loan	Columbus	OH	Private Placement		10/20/2015			78,172			100.000
1499999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated								0	78,172	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership	Grand Duchy	LUX	Arcmont Asset Management		01/25/2019			1,530,831		11,704,932	5.130
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	1,530,831	0	11,704,932	XXX
4899999. Subtotal - Unaffiliated								0	1,530,831	0	11,704,932	XXX
4999999. Subtotal - Affiliated								0	78,172	0	0	XXX
5099999. Totals								0	1,609,003	0	11,704,932	XXX

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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
	Intercompany Long-Term Loan	Columbus	OH	Private Placement	10/20/2015	03/31/2021	26,940,697					0		24,853,332	1,113,677			0	
1499999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated							26,940,697	0	0	0	0	0	0	24,853,332	1,113,677	0	0	0	0
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	31,079,580	570,246				570,246					(1,778,255)	(1,778,255)	
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	05/05/2021	15,242,880	1,624,439				1,624,439		18,870,228	1,103,797			0	789,880
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership	Grand Duchy	LUX	Arcmont Asset Management	01/25/2019	06/08/2021	8,298,821	105,592				105,592		9,618,212	157,627			0	47,949
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007	05/25/2021	29,097,489	(12,590,521)				(12,590,521)			20,266,223		12,628,188	12,628,188	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	06/30/2021	2,125,356	442,631				442,631		2,067,881	500,106			0	866,244
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	06/30/2021	1,495,878	805,409				805,409		1,968,168	215,593			0	167,009
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	06/21/2021	4,519,099	1,119,111				1,119,111		5,013,662	320,830			0	506,686
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	06/21/2021	568,614	79,250				79,250		545,820	52,851			0	93,171
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	06/21/2021	4,263,348	1,878,041				1,878,041		5,073,445	571,432			0	826,934
	MPC IN 2017-2018 DINO LLC	Atlanta	GA		05/30/2017	05/31/2021	11,113					0					(11,113)	(11,113)	
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	06/16/2021	1,774,491	728,011				728,011		2,288,752	47,500			0	153,575

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less 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
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							98,476,669	(5,237,791)	0	0	0	(5,237,791)	0	45,446,168	23,235,959	0	10,838,820	10,838,820	3,451,448
Surplus Debentures - Affiliated																			
	Wilson Mutual Insurance Company	Sheboygan	WI	Private Placement	11/05/2001	06/30/2021	10,000,000					0			10,000,000			0	
	Wilson Mutual Insurance Company	Sheboygan	WI	Private Placement	05/20/2010	06/30/2021	3,000,000					0			3,000,000			0	
	Iowa Mutual Insurance Company	DeWitt	IA	Private Placement	12/02/2003	06/30/2021	3,000,000					0			3,000,000			0	
2899999. Total - Surplus Debentures - Affiliated							16,000,000	0	0	0	0	0	0	0	16,000,000	0	0	0	0
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	06/30/2021	740,973					0		558,509			(182,465)	(182,465)	
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated							740,973	0	0	0	0	0	0	558,509	0	0	(182,465)	(182,465)	0
4899999. Subtotal - Unaffiliated							99,217,642	(5,237,791)	0	0	0	(5,237,791)	0	46,004,676	23,235,959	0	10,656,355	10,656,355	3,451,448
4999999. Subtotal - Affiliated							42,940,697	0	0	0	0	0	0	24,853,332	17,113,677	0	0	0	0
5099999. Totals							142,158,339	(5,237,791)	0	0	0	(5,237,791)	0	70,858,008	40,349,636	0	10,656,355	10,656,355	3,451,448

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		3,644,879	3,479,079	3,141	1.A
3140XB FD 7	FN FM7363 - RMBS		05/27/2021	J P MORGAN SECURITIES		5,197,501	4,983,372	4,499	1.A
31418D 2V 3	FN MA4387 - RMBS		06/25/2021	J P MORGAN SECURITIES		6,112,500	6,000,000	9,333	1.A
64990F D6 8	NEW YORK STATE DORMITORY AUTHORITY		06/16/2021	Jefferies		1,000,000	1,000,000		1.B FE
64990F D7 6	NEW YORK STATE DORMITORY AUTHORITY		06/29/2021	MORGAN STANLEY & COMPANY		1,252,738	1,250,000	486	1.B FE
64990F D8 4	NEW YORK STATE DORMITORY AUTHORITY		06/16/2021	Jefferies		1,000,000	1,000,000		1.B FE
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		06/09/2021	PERSHING DIV OF DLJ SEC LNDING		1,075,630	1,000,000	3,670	1.D FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						19,283,248	18,712,452	21,129	XXX
Bonds - Industrial and Miscellaneous									
04016L AQ 0	ARES XLII CLO, LTD. - CDO	C	04/07/2021	J P MORGAN SECURITIES		3,000,000	3,000,000		1.A FE
06051G JK 6	BANK OF AMERICA CORP		06/28/2021	MORGAN STANLEY & COMPANY		2,978,190	3,000,000	6,584	1.F FE
08181V AN 5	BENEFIT STREET PARTNERS CLO XVI, LTD. -		05/24/2021	J P MORGAN SECURITIES		9,000,000	9,000,000		1. FE
404280 CJ 6	HSBC HOLDINGS PLC	C	06/22/2021	Citigroup (SSB)		1,268,663	1,250,000	3,770	1.G FE
55389T AA 9	MVWOT 211W A - RMBS		05/10/2021	BANC OF AMERICA/FIXED INCOME		1,499,594	1,500,000		1.A FE
55389T AB 7	MVWOT 211W B - RMBS		05/10/2021	BANC OF AMERICA/FIXED INCOME		1,249,730	1,250,000		1.F FE
58769K AC 8	MBALT 2021-B A2 - ABS		06/22/2021	J P MORGAN SECURITIES		3,999,665	4,000,000		1.A FE
74153W CM 9	PRICOA GLOBAL FUNDING I		06/29/2021	US BANCORP INVESTMENTS INC		1,984,440	2,000,000	5,333	1.D FE
89788M AD 4	TRUIST FINANCIAL CORP		06/23/2021	SUNTRUST ROBINSON HUMPHREY INC		1,748,880	1,750,000	6,960	1.G FE
95000U 2F 9	WELLS FARGO & CO		06/28/2021	WELLS FARGO SECURITIES LLC		5,398,200	5,000,000	5,771	1.F FE
3899999. Total - Bonds - Industrial and Miscellaneous						32,127,362	31,750,000	28,417	XXX
8399997. Total - Bonds - Part 3						51,410,610	50,462,452	49,545	XXX
8399999. Total - Bonds						51,410,610	50,462,452	49,545	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Publicly Traded									
58518F 10 9	BM TECHNOLOGIES INC		03/01/2021	Not Available	(10.000)	(10)	XXX		XXX
03236M 20 0	AMYRIS ORD		06/25/2021	GOLDMAN	390.000	6,434	XXX		XXX
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD		06/25/2021	GOLDMAN	2,900.000	26,737	XXX		XXX
04342Y 10 4	ASANA CL A ORD		06/25/2021	GOLDMAN	170.000	10,663	XXX		XXX
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD		06/25/2021	GOLDMAN	420.000	35,610	XXX		XXX
09075F 10 7	BIONANO GENOMICS ORD		06/25/2021	GOLDMAN	650.000	4,887	XXX		XXX
09260D 10 7	BLACKSTONE GROUP ORD		06/25/2021	GOLDMAN	970.000	95,588	XXX		XXX
12769G 10 0	CAESARS ENTERTAINMENT ORD		06/25/2021	GOLDMAN	110.000	11,267	XXX		XXX
13057Q 30 5	CALIFORNIA RESOURCES ORD		06/25/2021	GOLDMAN	200.000	6,645	XXX		XXX
13123X 50 8	CALLON PETROLEUM ORD		06/25/2021	GOLDMAN	100.000	5,931	XXX		XXX
143658 30 0	CARNIVAL ORD		06/25/2021	GOLDMAN	850.000	23,909	XXX		XXX
146869 10 2	CARVANA CL A ORD		06/25/2021	GOLDMAN	70.000	21,010	XXX		XXX
15872M 10 4	CHAMPIONX ORD		06/25/2021	GOLDMAN	340.000	9,152	XXX		XXX
171798 10 1	CIMAREX ENERGY ORD		06/25/2021	GOLDMAN	240.000	17,531	XXX		XXX
17243V 10 2	CINEMARK HOLDINGS ORD		06/25/2021	GOLDMAN	250.000	5,682	XXX		XXX
23804L 10 3	DATADOG CL A ORD		06/25/2021	GOLDMAN	270.000	28,635	XXX		XXX
24790A 10 1	DENBURY ORD		06/25/2021	GOLDMAN	120.000	9,594	XXX		XXX
25179M 10 3	DEVON ENERGY ORD		06/25/2021	GOLDMAN	390.000	11,606	XXX		XXX
25809K 10 5	DOORDASH CL A ORD		06/25/2021	GOLDMAN	200.000	35,342	XXX		XXX
26142R 10 4	DRAFTKINGS CL A ORD		06/25/2021	GOLDMAN	700.000	36,167	XXX		XXX
26875P 10 1	EOG RESOURCES ORD		06/25/2021	GOLDMAN	320.000	28,046	XXX		XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29355A 10 7	ENPHASE ENERGY ORD		06/25/2021	GOLDMAN	90.000	15,784	XXX		XXX
31188V 10 0	FASTLY CL A ORD		06/25/2021	GOLDMAN	140.000	8,489	XXX		XXX
31572Q 80 8	FIBROGEN ORD		06/25/2021	GOLDMAN	200.000	5,533	XXX		XXX
35953D 10 4	FUBOTV ORD		06/25/2021	GOLDMAN	310.000	10,616	XXX		XXX
374396 40 6	GEVO ORD		06/25/2021	GOLDMAN	450.000	3,667	XXX		XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		06/07/2021	Various	108.840	3,151	XXX		XXX
44107P 10 4	HOST HOTELS & RESORTS REIT ORD		06/25/2021	GOLDMAN	1,610.000	28,286	XXX		XXX
446150 10 4	HUNTINGTON BANCSHARES ORD		06/09/2021	ITG INC	1,035.954	16,552	XXX		XXX
44891N 20 8	IAC INTERACTIVE ORD		05/25/2021	ITG INC	150.000	7,043	XXX		XXX
48214T 30 5	JUST EAT TAKEAWAY COM N V SPONSO ADR	C	06/15/2021	CITIGROUP GLOBAL MARKETS INC	738.100	13,158	XXX		XXX
49456B 10 1	KINDER MORGAN CL P ORD		06/25/2021	GOLDMAN	1,520.000	27,799	XXX		XXX
565788 10 6	MARATHON DIGITAL HOLDINGS ORD		06/25/2021	GOLDMAN	220.000	6,201	XXX		XXX
58933Y 10 5	MERCK & CO ORD		06/03/2021	Various	4,968.000	171,650	XXX		XXX
594960 30 4	MICROVISION ORD		06/25/2021	GOLDMAN	370.000	6,367	XXX		XXX
60770K 10 7	MODERNA ORD		06/25/2021	GOLDMAN	130.000	28,591	XXX		XXX
62548M 10 0	MULTIPLAN CL A ORD		06/25/2021	GOLDMAN	920.000	8,665	XXX		XXX
626717 10 2	MURPHY OIL ORD		06/25/2021	GOLDMAN	340.000	8,597	XXX		XXX
654110 10 5	NIKOLA ORD		06/25/2021	GOLDMAN	460.000	8,325	XXX		XXX
665859 10 4	NORTHERN TRUST ORD		06/25/2021	GOLDMAN	30.000	3,488	XXX		XXX
670002 40 1	NOVAVAX ORD		06/25/2021	GOLDMAN	50.000	9,489	XXX		XXX
67059N 10 8	NUTANIX CL A ORD		06/25/2021	GOLDMAN	440.000	17,577	XXX		XXX
683712 10 3	OPENDOOR TECHNOLOGIES ORD		06/25/2021	GOLDMAN	790.000	13,516	XXX		XXX
68622V 10 6	ORGANON ORD		06/03/2021	Various	496.800	8,366	XXX		XXX
69608A 10 8	PALANTIR TECHNOLOGIES CL A ORD		06/25/2021	GOLDMAN	3,730.000	99,884	XXX		XXX
700517 10 5	PARK HOTELS RESORTS ORD		06/25/2021	GOLDMAN	540.000	11,631	XXX		XXX
72352L 10 6	PINTEREST CL A ORD		06/25/2021	GOLDMAN	470.000	36,113	XXX		XXX
72919P 20 2	PLUG POWER ORD		06/25/2021	GOLDMAN	420.000	13,376	XXX		XXX
767292 10 5	RIOT BLOCKCHAIN ORD		06/25/2021	GOLDMAN	190.000	6,263	XXX		XXX
803607 10 0	SAREPTA THERAPEUTICS ORD		06/25/2021	GOLDMAN	170.000	13,667	XXX		XXX
80810D 10 3	SCHRODINGER ORD		06/25/2021	GOLDMAN	100.000	7,763	XXX		XXX
816307 30 0	SELECTQUOTE ORD		06/25/2021	GOLDMAN	300.000	6,089	XXX		XXX
83067L 10 9	SKILLZ CL A ORD		06/25/2021	GOLDMAN	670.000	13,694	XXX		XXX
833445 10 9	SNOWFLAKE CL A ORD		06/25/2021	GOLDMAN	230.000	56,828	XXX		XXX
86771W 10 5	SUNRUN ORD		06/25/2021	GOLDMAN	170.000	9,244	XXX		XXX
87918A 10 5	TELADOC HEALTH ORD		06/25/2021	GOLDMAN	150.000	24,764	XXX		XXX
88025U 10 9	10X GENOMICS CL A ORD		06/25/2021	GOLDMAN	60.000	11,383	XXX		XXX
88262P 10 2	TEXAS PACIFIC LAND ORD		06/25/2021	GOLDMAN	10.000	15,760	XXX		XXX
88339P 10 1	THE REALREAL ORD		06/25/2021	GOLDMAN	170.000	3,598	XXX		XXX
90138F 10 2	TWILIO CL A ORD		06/25/2021	GOLDMAN	90.000	34,530	XXX		XXX
90353T 10 0	UBER TECHNOLOGIES ORD		06/25/2021	GOLDMAN	690.000	35,692	XXX		XXX
912909 10 8	US STEEL ORD		06/25/2021	GOLDMAN	610.000	14,420	XXX		XXX
91332U 10 1	UNITY SOFTWARE ORD		06/25/2021	GOLDMAN	330.000	36,347	XXX		XXX
92556H 20 6	VIACOMCBS CL B ORD		06/25/2021	GOLDMAN	280.000	12,269	XXX		XXX
92556V 10 6	VIATRIS ORD		06/25/2021	GOLDMAN	1,180.000	17,192	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
92719V 10 0	VIMEO ORD		05/25/2021	ITG INC	243.525	2,602	XXX		XXX
92766K 10 6	VIRGIN GALACTIC HOLDINGS CL A ORD		06/25/2021	GOLDMAN	330.000	18,449	XXX		XXX
92840M 10 2	VISTRA ORD		06/25/2021	GOLDMAN	1,100.000	20,228	XXX		XXX
M98068 10 5	WIX.COM ORD	C	06/25/2021	GOLDMAN	120.000	36,368	XXX		XXX
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	06/25/2021	GOLDMAN	350.000	71,456	XXX		XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,490,945	XXX	0	XXX
Common Stocks - Mutual Funds									
693391 88 0	PIMCO:DIV INCOME INST		06/30/2021	Various	240,259.238	2,669,904	XXX		
9499999. Total - Common Stocks - Mutual Funds						2,669,904	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,160,849	XXX	0	XXX
9799999. Total - Common Stocks						4,160,849	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,160,849	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						55,571,459	XXX	49,545	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
Bonds - U.S. Government																					
36179T 7K 5	G2 MA5398 - RMBS		06/01/2021	Paydown		156,128	156,128	159,702	159,400		(3,272)		(3,272)		156,128		0	0	1,561	08/20/2048	1.A
3620AD NY 4	GN 726807 - RMBS		06/01/2021	Paydown		4,224	4,224	4,327	4,334		(110)		(110)		4,224		(0)	(0)	81	09/15/2039	1.A
3620C6 EG 6	GN 749935 - RMBS		06/01/2021	Paydown		2,034	2,034	2,122	2,121		(87)		(87)		2,034			0	34	11/15/2040	1.A
36291E H8 7	GN 625855 - RMBS		06/01/2021	Paydown		2,941	2,941	3,220	3,043		(102)		(102)		2,941			0	71	06/15/2035	1.A
36291H C9 3	GN 628396 - RMBS		06/01/2021	Paydown		9,695	9,695	10,301	9,870		(175)		(175)		9,695		0	0	263	10/15/2028	1.A
38376G DN 7	GNR 2010-018 C - CMBS		06/01/2021	Paydown		5,882	5,882	6,173	6,020		(138)		(138)		5,882		(0)	(0)	107	03/16/2051	1.A
912828 Q6 0	UNITED STATES TREASURY		04/15/2021	Maturity @ 100.00		387,279	387,279	358,074	384,938	(33,593)	(414)		(34,007)		350,931		36,348	36,348	242	04/15/2021	1.A
0599999. Total - Bonds - U.S. Government						568,182	568,182	543,919	569,725	(33,593)	(4,298)	0	(37,891)	0	531,835	0	36,347	36,347	2,359	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452152 CJ 8	ILLINOIS ST		04/19/2021	Call @ 100.00		750,000	750,000	782,490	750,000				0		750,000			0	30,000	01/01/2023	1.F FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						750,000	750,000	782,490	750,000	0	0	0	0	0	750,000	0	0	0	30,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
736679 RD 5	PORTLAND ORE		05/03/2021	Call @ 100.00		50,000	50,000	53,154	50,000				0		50,000			0	112	06/01/2027	1.A FE
915730 G8 2	UPPER DUBLIN PA SCH DIST		04/16/2021	BONY + VINNING SPARKS IBG L P		1,199,783	1,025,000	1,196,062	1,196,062		(5,602)		(5,602)		1,190,461		9,322	9,322	11,958	09/15/2043	1.D FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						1,249,783	1,075,000	1,249,216	1,246,062	0	(5,602)	0	(5,602)	0	1,240,461	0	9,322	9,322	12,070	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
017357 K9 4	ALLEGHENY CNTY PA SAN AUTH SWR REV		04/16/2021	JANNEY MONTGOMERY SCOTT INC		1,192,920	1,000,000	1,178,110	1,174,102		(4,761)		(4,761)		1,169,341		23,579	23,579	15,444	06/01/2045	1.E FE
15567R BY 8	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE		04/16/2021	CITIGROUP GLOBAL MARKETS INC.		1,221,990	1,000,000	1,191,060	1,187,968		(5,269)		(5,269)		1,182,699		39,291	39,291	19,000	10/01/2040	1.B FE
15567R BZ 5	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE		04/16/2021	CITIGROUP GLOBAL MARKETS INC.		1,218,060	1,000,000	1,184,110	1,181,140		(5,061)		(5,061)		1,176,079		41,981	41,981	19,000	10/01/2041	1.B FE
196711 SG 1	COLORADO ST CTFS PARTN		04/16/2021	OPPENHEIMER & CO. INC.		1,123,790	1,000,000	1,126,130	1,125,395		(3,488)		(3,488)		1,121,907		1,883	1,883	10,417	12/15/2036	1.D FE
222102 AA 3	COULEE MED FNDTN WASH REV		05/26/2021	Call @ 100.00		20,000	20,000	20,000	20,000				0		20,000			0	488	04/20/2036	1.B FE
3131WR K2 0	FH ZJ1213 - RMBS		06/01/2021	Paydown		18,022	18,022	18,952	18,988		(965)		(965)		18,022			0	289	02/01/2041	1.A
3131X4 2T 1	FH ZK1686 - RMBS		06/01/2021	Paydown		592	592	586	587		5		5		592			0	10	07/01/2024	1.A
3131X4 2U 8	FH ZK1687 - RMBS		06/01/2021	Paydown		3,111	3,111	3,081	3,092		19		19		3,111		(0)	(0)	50	07/01/2024	1.A
3131X5 AP 7	FH ZK1814 - RMBS		06/01/2021	Paydown		10,925	10,925	11,236	10,988		(63)		(63)		10,925			0	203	10/01/2024	1.A
3131X5 B4 3	FH ZK1859 - RMBS		06/01/2021	Paydown		530	530	550	538		(8)		(8)		530			0	10	09/01/2024	1.A
3131X5 D3 3	FH ZK1922 - RMBS		06/01/2021	Paydown		4,872	4,872	5,052	4,933		(62)		(62)		4,872			0	87	10/01/2024	1.A
3131XJ S5 2	FH ZL3240 - RMBS		06/01/2021	Paydown		79,614	79,614	83,147	83,293		(3,679)		(3,679)		79,614			0	1,162	06/01/2042	1.A
3131XM FM 2	FH ZL5572 - RMBS		06/01/2021	Paydown		51,111	51,111	53,267	52,794		(1,682)		(1,682)		51,111			0	849	04/01/2043	1.A
3131XN 6U 2	FH ZL7183 - RMBS		06/01/2021	Paydown		5,512	5,512	5,795	5,784		(272)		(272)		5,512		0	0	93	10/01/2043	1.A
3131XP DV 7	FH ZL7316 - RMBS		06/01/2021	Paydown		35,162	35,162	37,217	37,427		(2,264)		(2,264)		35,162		0	0	572	11/01/2043	1.A
3131XQ TK 2	FH ZL8654 - RMBS		06/01/2021	Paydown		8,149	8,149	8,647	8,705		(556)		(556)		8,149		0	0	112	11/01/2044	1.A
3131XR BB 9	FH ZL9034 - RMBS		06/01/2021	Paydown		50,952	50,952	53,453	53,001		(2,049)		(2,049)		50,952			0	743	02/01/2045	1.A
31329J PV 3	FH ZA1336 - RMBS		06/01/2021	Paydown		114,926	114,926	119,362	119,043		(4,116)		(4,116)		114,926			0	1,433	07/01/2042	1.A
31329J PX 9	FH ZA1338 - RMBS		06/01/2021	Paydown		61,716	61,716	63,809	63,637		(1,921)		(1,921)		61,716			0	759	08/01/2042	1.A
31329K XH 2	FH ZA2480 - RMBS		06/01/2021	Paydown		1,013,646	1,013,646	979,752	976,742		36,904		36,904		1,013,646		0	0	12,626	11/01/2037	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
31329K YU 2	FH ZA2523 - RMBS		06/01/2021	Paydown		655,016	655,016	665,763	668,439		(13,423)		(13,423)		655,016			0	10,532	09/01/2038	1.A
3132A4 6K 9	FH ZS4474 - RMBS		06/01/2021	Paydown		54,803	54,803	56,619	56,527		(1,723)		(1,723)		54,803			0	769	03/01/2042	1.A
3132A4 PW 2	FH ZS4037 - RMBS		06/01/2021	Paydown		35,374	35,374	36,800	36,650		(1,276)		(1,276)		35,374		0	0	505	05/01/2044	1.A
3132A5 A4 7	FH ZS4527 - RMBS		06/01/2021	Paydown		51,103	51,103	52,620	53,011		(1,908)		(1,908)		51,103		(0)	(0)	816	08/01/2043	1.A
3132A5 AY 1	FH ZS4523 - RMBS		06/01/2021	Paydown		31,206	31,206	31,367	31,312		(106)		(106)		31,206			0	442	07/01/2043	1.A
3132A5 XA 8	FH ZS5173 - RMBS		06/01/2021	Paydown		53	53	51	53		0		0		53		(0)	(0)	1	09/01/2021	1.A
3132A6 TF 0	FH ZS5950 - RMBS		06/01/2021	Paydown		4,994	4,994	5,192	5,066		(72)		(72)		4,994			0	94	09/01/2024	1.A
3132D5 6Z 0	FH SB8088 - RMBS		06/01/2021	Paydown		112,792	112,792	115,568			(2,776)		(2,776)		112,792			0	425	02/01/2036	1.A
3132DV 7B 5	FH SD8090 - RMBS		06/01/2021	Paydown		165,383	165,383	170,409	170,236		(4,853)		(4,853)		165,383			0	1,318	09/01/2050	1.A
3132HM ZZ 7	FH Q11660 - RMBS		06/01/2021	Paydown		76,271	76,271	79,287	78,491		(2,219)		(2,219)		76,271			0	572	10/01/2042	1.A
3132L5 SE 4	FH V80517 - RMBS		06/01/2021	Paydown		206,301	206,301	218,131	218,405		(12,104)		(12,104)		206,301			0	2,063	10/01/2043	1.A
3132M9 5A 8	FH Q29241 - RMBS		06/01/2021	Paydown		143,814	143,814	153,769	152,997		(9,183)		(9,183)		143,814			0	1,438	10/01/2044	1.A
3132QU 3B 7	FH Q37993 - RMBS		06/01/2021	Paydown		90,523	90,523	96,421	96,757		(6,234)		(6,234)		90,523		0	0	905	12/01/2045	1.A
3133A8 MR 5	FH QB2168 - RMBS		06/01/2021	Paydown		179,003	179,003	185,212	184,973		(5,970)		(5,970)		179,003			0	1,313	08/01/2050	1.A
3133GB GD 0	FH QN4696 - RMBS		06/01/2021	Paydown		130,802	130,802	136,586			(5,784)		(5,784)		130,802			0	753	12/01/2035	1.A
3133KY U6 4	FH RB5105 - RMBS		06/01/2021	Paydown		71,117	71,117	73,473			(2,356)		(2,356)		71,117		0	0	252	03/01/2041	1.A
3136AC U5 8	FNR 2013-15 EP - CMO/RMBS		06/01/2021	Paydown		39,141	39,141	40,682	40,171		(1,030)		(1,030)		39,141		0	0	570	08/25/2042	1.A
3136AE ZQ 3	FNR 2013-56 P - CMO/RMBS		06/01/2021	Paydown		131,432	131,432	129,912	130,190		1,242		1,242		131,432		0	0	1,366	06/25/2043	1.A
3136AF Y8 1	FNR 2013-89 PA - CMO/RMBS		06/01/2021	Paydown		35,848	35,848	37,159	36,394		(545)		(545)		35,848			0	489	02/25/2043	1.A
3137AC P3 7	FHR 3879 NW - CMO/RMBS		06/01/2021	Paydown		5,452	5,452	5,711	5,494		(41)		(41)		5,452			0	91	09/15/2040	1.A
3137B4 Z5 8	FHR 4261 PA - CMO/RMBS		06/01/2021	Paydown		44,359	44,359	45,496	45,025		(666)		(666)		44,359		0	0	536	07/15/2032	1.A
3137B8 PP 6	FHR 4322 PA - CMO/RMBS		06/01/2021	Paydown		26,944	26,944	28,443	28,127		(1,183)		(1,183)		26,944			0	445	03/15/2044	1.A
31385X NF 0	FN 555790 - RMBS		06/01/2021	Paydown		3,597	3,597	3,646	3,541		55		55		3,597			0	33	10/01/2033	1.A
3138EN 7M 5	FN AL6299 - RMBS		06/01/2021	Paydown		84,212	84,212	89,067	88,924		(4,712)		(4,712)		84,212			0	737	01/01/2045	1.A
3138EN WV 7	FN AL6059 - RMBS		06/01/2021	Paydown		180,740	180,740	186,742	186,520		(5,781)		(5,781)		180,740			0	1,807	11/01/2044	1.A
3138EN WX 3	FN AL6061 - RMBS		06/01/2021	Paydown		50,203	50,203	51,953	51,232		(1,028)		(1,028)		50,203		0	0	688	11/01/2044	1.A
3138WG EZ 3	FN AS6451 - RMBS		06/01/2021	Paydown		102,777	102,777	107,442	106,396		(3,619)		(3,619)		102,777			0	899	01/01/2046	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
3138WH XR 8	FN AS7887 - RMBS		06/01/2021	Paydown		181,588	181,588	178,445	178,544		3,044		3,044		181,588			0	1,362	09/01/2041	1.A
3138WK 3E 3	FN AS9796 - RMBS		06/01/2021	Paydown		1,109,379	1,109,379	1,111,459	1,110,842		(1,463)		(1,463)		1,109,379			0	15,437	06/01/2047	1.A
3138WT UT 1	FN AT5993 - RMBS		06/01/2021	Paydown		203,862	203,862	200,356	200,434		3,428		3,428		203,862		0	0	1,529	05/01/2043	1.A
3138Y1 3L 7	FN AX0802 - RMBS		06/01/2021	Paydown		5,734	5,734	6,038	5,955		(221)		(221)		5,734		(0)	(0)	80	10/01/2044	1.A
3138Y6 MY 7	FN AX4874 - RMBS		06/01/2021	Paydown		123,300	123,300	130,698	128,447		(5,148)		(5,148)		123,300			0	1,079	12/01/2044	1.A
3138YE 5V 5	FN AY1759 - RMBS		06/01/2021	Paydown		195,200	195,200	199,135	199,152		(3,952)		(3,952)		195,200		(0)	(0)	1,708	02/01/2045	1.A
31390U MU 7	FN 656571 - RMBS		06/01/2021	Paydown		565	565	567	560		5		5		565		0	0	7	05/01/2033	1.A
31402H Z2 0	FN 729861 - RMBS		06/01/2021	Paydown		1,324	1,324	1,365	1,314		10		10		1,324			0	12	11/01/2033	1.A
31403D YB 9	FN 746006 - RMBS		06/01/2021	Paydown		63,389	63,389	65,647	63,370		18		18		63,389			0	738	12/01/2033	1.A
31405Q AX 6	FN 795722 - RMBS		06/01/2021	Paydown		1,611	1,611	1,635	1,597		14		14		1,611			0	16	10/01/2034	1.A
3140FP C9 8	FN BE3695 - RMBS		06/01/2021	Paydown		108,058	108,058	110,388	110,711		(2,653)		(2,653)		108,058			0	1,523	06/01/2047	1.A
3140GY GZ 6	FN BH9215 - RMBS		06/01/2021	Paydown		100,050	100,050	102,692	102,726		(2,676)		(2,676)		100,050		0	0	1,407	01/01/2048	1.A

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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
3140H5 AW 1	FN BJ3620 - RMBS		06/01/2021.	Paydown		56,554	56,554	59,355	58,560		(2,006)		(2,006)		56,554			0	875	01/01/2048.	1.A
3140JQ TE 3	FN BN7748 - RMBS		06/01/2021.	Paydown		26,651	26,651	27,690	27,600		(948)		(948)		26,651		0	0	367	09/01/2049.	1.A
3140K3 J2 9	FN BO7480 - RMBS		06/01/2021.	Paydown		527,872	527,872	544,203	542,671		(14,799)		(14,799)		527,872			0	6,117	12/01/2049.	1.A
3140KP JP 9	FN BQ3869 - RMBS		06/01/2021.	Paydown		75,732	75,732	78,312	78,208		(2,476)		(2,476)		75,732			0	559	09/01/2050.	1.A
3140KT L7 8	FN BQ7549 - RMBS		06/01/2021.	Paydown		81,510	81,510	84,535	84,515		(3,005)		(3,005)		81,510		(0)	(0)	634	11/01/2050.	1.A
3140Q9 NW 9	FN CA2204 - RMBS		06/01/2021.	Paydown		481,300	481,300	500,928	507,542		(26,242)		(26,242)		481,300			0	8,932	08/01/2048.	1.A
3140QA NN 6	FN CA3096 - RMBS		06/01/2021.	Paydown		293,881	293,881	308,093	311,999		(18,119)		(18,119)		293,881			0	5,430	02/01/2049.	1.A
3140X4 M4 5	FN FM1278 - RMBS		06/01/2021.	Paydown		317,592	317,592	324,986	324,585		(6,993)		(6,993)		317,592		0	0	3,834	07/01/2034.	1.A
3140X7 2G 3	FN FM4374 - RMBS		06/01/2021.	Paydown		298,360	298,360	307,917	307,681		(9,321)		(9,321)		298,360			0	2,352	09/01/2050.	1.A
3140X7 4F 3	FN FM4421 - RMBS		06/01/2021.	Paydown		114,248	114,248	119,460	119,449		(5,201)		(5,201)		114,248			0	964	10/01/2035.	1.A
3140X7 XJ 3	FN FM4280 - RMBS		06/01/2021.	Paydown		379,016	379,016	392,577	392,269		(13,253)		(13,253)		379,016			0	2,745	09/01/2050.	1.A
3140X8 P4 3	FN FM4942 - RMBS		06/01/2021.	Paydown		141,466	141,466	147,280	147,242		(5,776)		(5,776)		141,466		0	0	1,112	11/01/2050.	1.A
31410L UV 2	FN 890796 - RMBS		06/01/2021.	Paydown		131,242	131,242	134,236	133,844		(2,602)		(2,602)		131,242			0	1,148	12/01/2045.	1.A
31412U AJ 9	FN 934809 - RMBS		06/01/2021.	Paydown		2,258	2,258	2,338	2,277		(19)		(19)		2,258			0	43	03/01/2024.	1.A
31414R PK 5	FN 973926 - RMBS		06/01/2021.	Paydown		462	462	469	467		(5)		(5)		462		0	0	6	05/01/2038.	1.A
31416X FA 3	FN AB1960 - RMBS		06/01/2021.	Paydown		57,841	57,841	61,926	60,606		(2,765)		(2,765)		57,841			0	969	12/01/2040.	1.A
31418V KJ 0	FN AD7496 - RMBS		06/01/2021.	Paydown		3,402	3,402	3,427	3,408		(6)		(6)		3,402			0	49	01/01/2026.	1.A
45505M HZ 2	INDIANA ST FIN AUTH WASTEWATER UTIL REV		04/16/2021.	HILLTOP SECURITIES INC		1,198,110	1,000,000	1,172,830	1,168,586		(4,677)		(4,677)		1,163,908		34,202	34,202	22,889	10/01/2045.	1.D FE
573903 FZ 9	MARTIN CNTY FLA HEALTH FACS AUTH HOSP RE		04/16/2021.	UBS FINANCIAL SERVICES INC		1,156,350	1,000,000	1,127,950	1,125,131		(4,320)		(4,320)		1,120,811		35,539	35,539	32,111	01/01/2046.	1.C FE
594654 HG 3	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		05/03/2021.	Call @ 100.00		235,000	235,000	238,941	238,593		(166)		(166)		238,426		(3,426)	(3,426)	947	12/01/2044.	1.C FE
64972G XP 4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		04/16/2021.	MORGAN STANLEY & COMPANY.		1,180,520	1,000,000	1,165,730	1,161,992		(4,386)		(4,386)		1,157,606		22,914	22,914	13,889	06/15/2050.	1.B FE
67884F SU 1	OKLAHOMA DEV FIN AUTH LEASE REV		05/12/2021.	Call @ 117.28		1,184,579	1,010,000	1,161,349	1,069,039		(6,829)		(6,829)		1,062,210		122,369	122,369	24,288	06/01/2034.	1.D FE
812643 VH 4	SEATTLE WASH MUN LT & PWR REV		04/16/2021.	BARCLAYS CAPITAL INC		1,195,040	1,000,000	1,201,780	1,194,179		(5,679)		(5,679)		1,188,500		6,540	6,540	28,333	07/01/2048.	1.C FE
812643 VJ 0	SEATTLE WASH MUN LT & PWR REV		04/16/2021.	BARCLAYS CAPITAL INC		1,193,160	1,000,000	1,200,770	1,193,210		(5,648)		(5,648)		1,187,563		5,597	5,597	28,333	07/01/2049.	1.C FE
880461 SB 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		05/21/2021.	Call @ 100.00		30,000	30,000	29,663	29,694		5		5		29,699		301	301	529	07/01/2040.	1.B FE
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C		06/01/2021.	Paydown		17,344	17,344	17,344	17,344		(0)		(0)		17,344		0	0	203	04/25/2042.	1.A FE
968369 AA 6	WILKES CNTY GA HOSP AUTH REV		06/29/2021.	Call @ 100.00		29,000	29,000	29,000	29,000				0		29,000			0	1,115	02/20/2037.	1.B FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					21,816,070	19,961,551	21,864,716	21,402,401	0	(242,725)	0	(242,725)	0	21,485,302	0	330,768	330,768	332,006	XXX	XXX
Bonds - Industrial and Miscellaneous																					
05531F AV 5	TRUIST FINANCIAL CORP		04/09/2021.	Call @ 100.00		1,700,000	1,700,000	1,644,971	1,693,445		4,979		4,979		1,698,425		1,575	1,575	14,424	05/10/2021.	1.F FE
05588U AA 0	HGVGI 19A A - RMBS		06/25/2021.	Paydown		84,414	84,414	84,393	84,395		19		19		84,414			0	1,167	09/26/2033.	1.F FE
17328P AQ 6	CMLTI 20EXP2 A3 - CMO/RMBS		06/25/2021.	Paydown		232,829	232,829	238,722	238,700		(5,871)		(5,871)		232,829		0	0	2,347	08/25/2050.	1.A FE
17328P AX 1	CMLTI 20EXP2 A4 - CMO/RMBS		06/25/2021.	Paydown		169,632	169,632	172,866	172,853		(3,221)		(3,221)		169,632		(0)	(0)	1,710	08/25/2050.	1.A FE
28415P AA 2	EHGVT 2016-A A - RMBS		06/25/2021.	Paydown		21,237	21,237	21,237	21,237		0		0		21,237		(0)	(0)	245	04/25/2028.	1.F FE

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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
31428X BM 7	FEDEX CORP		05/20/2021	Call @ 112.51		1,406,366	1,250,000	1,244,975	1,246,801		178		178		1,246,979		159,387	159,387	28,073	03/15/2027	2.B FE
34528Q GS 7	FORDF 2019-1 A - ABS		04/28/2021	DEUTSCHE BANK SECURITIES, INC.		2,045,000	2,000,000	1,999,713	1,999,878		(13)		(13)		1,999,865		45,135	45,135	21,300	03/15/2024	1.A FE
34532F AD 4	FORDL 2019-A A3 - ABS		05/17/2021	Paydown		569,280	569,280	569,235	569,274		5		5		569,280			0	6,109	05/15/2022	1.A FE
36191Y BB 3	GSMS 2011-GC5 A4 - CMBS		06/11/2021	Paydown		1,387,031	1,387,031	1,411,956	1,390,275		(3,245)		(3,245)		1,387,031			0	21,487	08/12/2044	1.A FE
36249K AC 4	GSMS 2010-C1 A2 - CMBS		06/01/2021	Paydown		2,306	2,306	2,375	2,306				0		2,306			0	44	08/10/2043	1.A FE
36257F AD 2	GMCAR 2019-2 A3 - ABS		06/16/2021	Paydown		734,198	734,198	734,138	734,179		20		20		734,198		0	0	8,014	02/16/2024	1.A FE
370334 CD 4	GENERAL MILLS INC		04/16/2021	Maturity @ 100.00		1,000,000	1,000,000	999,860	999,986		14		14		1,000,000			0	16,000	04/16/2021	2.B FE
452570 AE 4	IMSA 2007-2 2A - RMBS		06/25/2021	Paydown		1,707	1,707	1,707	1,721		(14)		(14)		1,707		0	0	4	04/25/2037	1. Z
55265K 2G 3	MASTR 2003-11 7A2 - CMO/RMBS		06/01/2021	Paydown		864	864	833	850		13		13		864		0	0	19	12/25/2033	2.B FE
55389T AA 9	MVWOT 211W A - RMBS		06/21/2021	Paydown		30,120	30,120	30,112			8		8		30,120			0	31	01/22/2041	1.A FE
55389T AB 7	MVWOT 211W B - RMBS		06/21/2021	Paydown		25,100	25,100	25,095			5		5		25,100			0	32	01/20/2041	1.F FE
713448 DX 3	PEPSICO INC		04/15/2021	Maturity @ 100.00		1,200,000	1,200,000	1,169,640	1,197,047		2,953		2,953		1,200,000			0	12,000	04/15/2021	1.E FE
82652K AA 2	SRFC 171 A - RMBS		06/20/2021	Paydown		14,061	14,061	14,060	14,060		1		1		14,061		(0)	(0)	168	03/20/2034	1.F FE
82652M AA 8	SRFC 2019-2 A - RMBS		06/20/2021	Paydown		51,706	51,706	51,693	51,693		13		13		51,706			0	552	05/20/2036	1.A FE
82652N AA 6	SRFC 193 A - RMBS		06/20/2021	Paydown		59,867	59,867	59,866	59,866		1		1		59,867			0	546	08/20/2036	1.A FE
82652Q AA 9	SRFC 211 A - RMBS		06/20/2021	Paydown		348,054	348,054	347,956			98		98		348,054			0	603	11/20/2037	1.A FE
82653E AB 3	SRFC 2019-1 B - RMBS		06/20/2021	Paydown		73,313	73,313	73,297	77,670		(4,357)		(4,357)		73,313		(0)	(0)	1,024	01/22/2036	1.F FE
89175V AA 1	TPMT 182 A1 - RMBS		06/01/2021	Paydown		54,995	54,995	56,319	56,235		(1,240)		(1,240)		54,995			0	729	03/25/2058	1.A FE
89176E AA 8	TPMT 2018-1 A1 - RMBS		06/01/2021	Paydown		54,340	54,340	55,554	55,475		(1,135)		(1,135)		54,340		0	0	706	01/25/2058	1.A FE
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
92349F AB 9	VZOT 2018-1 A1B - RMBS		05/20/2021	Paydown		200,361	200,361	200,361	200,361				0		200,361		0	0	274	09/20/2022	1.A FE
3899999.	Total - Bonds - Industrial and Miscellaneous					11,662,922	11,461,556	11,408,975	11,066,131	0	(12,469)	0	(12,469)	0	11,456,825	0	206,097	206,097	139,994	XXX	XXX
8399997.	Total - Bonds - Part 4					36,046,957	33,816,290	35,849,315	35,034,319	(33,593)	(265,093)	0	(298,686)	0	35,464,423	0	582,534	582,534	516,429	XXX	XXX
8399999.	Total - Bonds					36,046,957	33,816,290	35,849,315	35,034,319	(33,593)	(265,093)	0	(298,686)	0	35,464,423	0	582,534	582,534	516,429	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00206R 10 2	AT&T ORD		06/25/2021	GOLDMAN	2,850.000	82,341	XXX	95,503	81,966	13,537			13,537		95,503		(13,162)	(13,162)	2,964	XXX	XXX
002474 10 4	AZZ ORD		06/25/2021	GOLDMAN	10.000	523	XXX	457	474	(18)			(18)		457		66	66	3	XXX	XXX
004239 10 9	ACADIA REALTY REIT ORD		06/25/2021	GOLDMAN	330.000	7,314	XXX	9,263	4,683	4,580			4,580		9,263		(1,949)	(1,949)	50	XXX	XXX
00738A 10 6	ADTRAN ORD		06/25/2021	GOLDMAN	40.000	849	XXX	610	591	19			19		610		239	239	7	XXX	XXX
00770F 10 4	AEGIO CL A ORD		05/18/2021	Not Available	125.000	3,750	XXX	2,300	2,374	(74)			(74)		2,300		1,450	1,450		XXX	XXX
00773T 10 1	ADVANSIX ORD		06/25/2021	GOLDMAN	30.000	892	XXX	906	600	307			307		906		(15)	(15)		XXX	XXX
00847J 10 5	AGILYSYS ORD		06/25/2021	GOLDMAN	10.000	559	XXX	263	384	(121)			(121)		263		296	296		XXX	XXX
012348 10 8	ALBANY INTERNATIONAL CL A ORD		06/25/2021	GOLDMAN	10.000	923	XXX	746	734	11			11		746		177	177	4	XXX	XXX
02875D 10 9	AMERICAN OUTDOOR BRANDS ORD		06/25/2021	GOLDMAN	30.000	976	XXX	203	511	(308)			(308)		203		773	773		XXX	XXX
029683 10 9	AMERICAN SOFTWARE CL A ORD		06/25/2021	GOLDMAN	40.000	919	XXX	526	687	(161)			(161)		526		393	393	9	XXX	XXX
031162 10 0	AMGEN ORD		06/25/2021	GOLDMAN	170.000	41,258	XXX	41,731					0		41,731		(474)	(474)	299	XXX	XXX
03475V 10 1	ANGIODYNAMICS ORD		06/25/2021	GOLDMAN	30.000	837	XXX	591	460	131			131		591		247	247		XXX	XXX
035255 10 8	ANIKA THERAPEUTICS ORD		06/25/2021	GOLDMAN	20.000	902	XXX	812	905	(93)			(93)		812		90	90		XXX	XXX
037598 10 9	APOGEE ENTERPRISES ORD		06/25/2021	GOLDMAN	100.000	4,331	XXX	4,343	3,168	1,175			1,175		4,343		(12)	(12)	40	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
04010E 10 9	ARGAN ORD	..	06/25/2021	GOLDMAN	20.000	959	XXX	811	890	(79)			(79)		811		148	148	5	XXX	XXX
047649 10 8	ATKORE ORD	..	06/25/2021	GOLDMAN	10.000	720	XXX	259	411	(152)			(152)		259		461	461		XXX	XXX
05070N 10 3	AUDACY CL A ORD	..	06/25/2021	GOLDMAN	220.000	986	XXX	733	543	189			189		733		253	253		XXX	XXX
05350V 10 6	AVANOS MEDICAL ORD	..	06/25/2021	GOLDMAN	110.000	4,272	XXX	6,949	5,047	1,902			1,902		6,949		(2,677)	(2,677)		XXX	XXX
054540 20 8	AXCELIS TECHNOLOGIES ORD	..	06/25/2021	GOLDMAN	20.000	783	XXX	301	582	(281)			(281)		301		482	482		XXX	XXX
05463X 10 6	AXOGEN ORD	..	06/25/2021	GOLDMAN	40.000	883	XXX	660	716	(56)			(56)		660		223	223		XXX	XXX
05969A 10 5	BANCORP ORD	..	06/25/2021	GOLDMAN	40.000	960	XXX	396	546	(150)			(150)		396		564	564		XXX	XXX
05990K 10 6	BANC OF CALIFORNIA ORD	..	06/25/2021	GOLDMAN	50.000	884	XXX	698	736	(37)			(37)		698		186	186	6	XXX	XXX
07556Q 88 1	BEAZER HOMES ORD	..	06/25/2021	GOLDMAN	50.000	970	XXX	775	758	17			17		775		195	195		XXX	XXX
079823 10 0	BELLRING BRANDS CL A ORD	..	06/25/2021	GOLDMAN	30.000	925	XXX	467	729	(262)			(262)		467		458	458		XXX	XXX
08579X 10 1	BERRY ORD	..	06/25/2021	GOLDMAN	270.000	1,842	XXX	2,861	994	1,868			1,868		2,861		(1,020)	(1,020)	11	XXX	XXX
097023 10 5	BOEING ORD	..	06/25/2021	GOLDMAN	150.000	37,259	XXX	57,818	32,109	25,709			25,709		57,818		(20,559)	(20,559)		XXX	XXX
099406 10 0	BOOT BARN HOLDINGS ORD	..	06/25/2021	GOLDMAN	10.000	845	XXX	356	434	(77)			(77)		356		489	489		XXX	XXX
101119 10 5	BOSTON PRIVATE FINANCIAL HOLDING ORD	..	06/25/2021	GOLDMAN	60.000	893	XXX	682	507	175			175		682		211	211	7	XXX	XXX
101388 10 6	BOTTOMLINE TECHNOLOGIES ORD	..	06/25/2021	GOLDMAN	100.000	3,897	XXX	6,800	5,274	1,526			1,526		6,800		(2,903)	(2,903)		XXX	XXX
105368 20 3	BRANDYWINE REALTY REIT ORD	..	06/25/2021	GOLDMAN	70.000	991	XXX	1,067	834	233			233		1,067		(76)	(76)	27	XXX	XXX
10921T 10 1	BRIGHTCOVE ORD	..	06/25/2021	GOLDMAN	70.000	1,010	XXX	841	1,288	(447)			(447)		841		169	169		XXX	XXX
10948W 10 3	BRIGHTSPHERE INVESTMENT GROUP ORD	..	06/25/2021	GOLDMAN	40.000	957	XXX	404	771	(368)			(368)		404		554	554	1	XXX	XXX
112463 10 4	BROOKDALE SENIOR LIVING ORD	..	06/25/2021	GOLDMAN	110.000	913	XXX	1,046	487	559			559		1,046		(133)	(133)		XXX	XXX
124805 10 2	CBIZ ORD	..	06/25/2021	GOLDMAN	20.000	672	XXX	392	532	(141)			(141)		392		280	280		XXX	XXX
12621E 10 3	CNO FINANCIAL GROUP ORD	..	06/25/2021	GOLDMAN	40.000	956	XXX	866	889	(23)			(23)		866		89	89	10	XXX	XXX
126349 10 9	CSG SYSTEMS INTERNATIONAL ORD	..	06/25/2021	GOLDMAN	20.000	944	XXX	763	901	(138)			(138)		763		180	180	10	XXX	XXX
126501 10 5	CTS ORD	..	06/25/2021	GOLDMAN	20.000	712	XXX	619	687	(67)			(67)		619		92	92	2	XXX	XXX
127097 10 3	CABOT OIL & GAS ORD	..	06/25/2021	GOLDMAN	330.000	5,551	XXX	8,059	5,372	2,686			2,686		8,059		(2,508)	(2,508)	69	XXX	XXX
129500 10 4	CALERES ORD	..	06/25/2021	GOLDMAN	30.000	838	XXX	1,031	470	562			562		1,031		(193)	(193)	6	XXX	XXX
14067E 50 6	CAPSTEAD MORTGAGE REIT ORD	..	06/25/2021	GOLDMAN	370.000	2,335	XXX	3,089	2,150	939			939		3,089		(754)	(754)	111	XXX	XXX
143905 10 7	CARRIAGE SERVICES ORD	..	06/25/2021	GOLDMAN	20.000	736	XXX	552	626	(74)			(74)		552		184	184	4	XXX	XXX
14808P 10 9	CASS INFORMATION SYSTEMS ORD	..	06/25/2021	GOLDMAN	60.000	2,436	XXX	2,908	2,335	573			573		2,908		(472)	(472)	32	XXX	XXX
14888U 10 1	CATALYST PHARMACEUTICALS ORD	..	06/25/2021	GOLDMAN	170.000	1,029	XXX	915	568	347			347		915		114	114		XXX	XXX
156504 30 0	CENTURY COMMUNITIES ORD	..	06/25/2021	GOLDMAN	10.000	662	XXX	266	438	(172)			(172)		266		397	397	2	XXX	XXX
157210 10 5	CEVA ORD	..	06/25/2021	GOLDMAN	20.000	923	XXX	487	910	(423)			(423)		487		436	436		XXX	XXX
16150R 10 4	CHASE ORD	..	06/25/2021	GOLDMAN	30.000	3,173	XXX	3,228	3,030	198			198		3,228		(55)	(55)		XXX	XXX
16383L 10 6	CHEMOCENTRYX ORD	..	06/25/2021	GOLDMAN	105.000	1,446	XXX	5,055	6,502	(1,447)			(1,447)		5,055		(3,609)	(3,609)		XXX	XXX
171871 50 2	CINCINNATI BELL ORD	..	06/25/2021	GOLDMAN	60.000	924	XXX	452	917	(464)			(464)		452		471	471		XXX	XXX
17273K 10 9	CIRCOR INTERNATIONAL ORD	..	06/25/2021	GOLDMAN	85.000	2,796	XXX	3,909	3,267	642			642		3,909		(1,113)	(1,113)		XXX	XXX
178587 10 1	CITY OFFICE REIT ORD	C	06/25/2021	GOLDMAN	70.000	884	XXX	839	684	155			155		839		44	44	21	XXX	XXX
205826 20 9	COMTECH TELECOMMUNICATIONS ORD	..	06/25/2021	GOLDMAN	30.000	798	XXX	843	621	222			222		843		(45)	(45)	6	XXX	XXX

Statement for June 30, 2021 of the **MOTORISTS MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	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
209115 10 4	CONSOLIDATED EDISON ORD		06/25/2021	GOLDMAN	580.000	42,847	XXX	42,652					0		42,652		195	195	450	XXX	XXX
216831 10 7	COOPER TIRE AND RUBBER ORD		06/07/2021	Various	120.000	8,161	XXX	3,151	4,860	(1,709)			(1,709)		3,151		5,010	5,010	25	XXX	XXX
21871D 10 3	CORELOGIC ORD		06/04/2021	Not Available	185.000	14,800	XXX	8,608	14,304	(5,696)			(5,696)		8,608		6,192	6,192	61	XXX	XXX
223622 60 6	COWEN CL A ORD		06/25/2021	GOLDMAN	20.000	850	XXX	344	520	(176)			(176)		344		506	506	4	XXX	XXX
228903 10 0	CRYOLIFE ORD		06/25/2021	GOLDMAN	30.000	876	XXX	838	708	129			129		838		38	38		XXX	XXX
229669 10 6	CUBIC ORD		05/26/2021	Not Available	70.000	5,250	XXX	4,896	4,343	553			553		4,896		354	354	9	XXX	XXX
233377 40 7	DXP ENTERPRISES ORD		06/25/2021	GOLDMAN	70.000	2,303	XXX	3,066	1,556	1,510			1,510		3,066		(763)	(763)		XXX	XXX
25381B 10 1	DIGIMARC ORD		06/25/2021	GOLDMAN	30.000	996	XXX	1,034	1,417	(383)			(383)		1,034		(38)	(38)		XXX	XXX
254423 10 6	DINE BRANDS GLOBAL ORD		06/25/2021	GOLDMAN	10.000	888	XXX	780	580	200			200		780		108	108		XXX	XXX
25470F 30 2	DISCOVERY SRS C ORD		06/25/2021	GOLDMAN	350.000	10,242	XXX	19,666					0		19,666		(9,424)	(9,424)		XXX	XXX
25787G 10 0	DONNELLEY FINANCIAL SOLTN ORD		06/25/2021	GOLDMAN	30.000	994	XXX	400	509	(109)			(109)		400		594	594		XXX	XXX
25960R 10 5	DOUGLAS DYNAMICS ORD		06/25/2021	GOLDMAN	95.000	3,985	XXX	4,041	4,063	(22)			(22)		4,041		(56)	(56)	54	XXX	XXX
262037 10 4	DRIL QUIP ORD		06/25/2021	GOLDMAN	145.000	5,286	XXX	7,360	4,295	3,065			3,065		7,360		(2,074)	(2,074)		XXX	XXX
264147 10 9	DUCOMMUN ORD		06/25/2021	GOLDMAN	10.000	539	XXX	503	537	(34)			(34)		503		35	35		XXX	XXX
278265 10 3	EATON VANCE COM NON VTG ORD		03/02/2021	Adjustment			XXX						0					0	(6,356)	XXX	XXX
27875T 10 1	ECHO GLOBAL LOGISTICS ORD		06/25/2021	GOLDMAN	30.000	956	XXX	626	805	(179)			(179)		626		330	330		XXX	XXX
281020 10 7	EDISON INTERNATIONAL ORD		06/25/2021	GOLDMAN	710.000	40,472	XXX	41,131	44,602	(3,471)			(3,471)		41,131		(659)	(659)	941	XXX	XXX
29251M 10 6	ENANTA PHARMACEUTICALS ORD		06/25/2021	GOLDMAN	70.000	3,389	XXX	5,458	2,947	2,511			2,511		5,458		(2,069)	(2,069)		XXX	XXX
29272W 10 9	ENERGIZER HOLDINGS ORD		06/25/2021	GOLDMAN	145.000	6,119	XXX	8,810	6,116	2,694			2,694		8,810		(2,691)	(2,691)	87	XXX	XXX
29355X 10 7	ENPRO INDUSTRIES ORD		06/25/2021	GOLDMAN	10.000	971	XXX	737	755	(18)			(18)		737		234	234	5	XXX	XXX
30040P 10 3	EVERTEC ORD		06/25/2021	GOLDMAN	20.000	889	XXX	473	786	(313)			(313)		473		415	415	2	XXX	XXX
30161N 10 1	EXELON ORD		06/25/2021	GOLDMAN	1,540.000	68,734	XXX	67,806	65,096	2,710			2,710		67,806		927	927	1,178	XXX	XXX
302301 10 6	EZCORP CL A NV ORD		06/25/2021	GOLDMAN	195.000	1,244	XXX	1,846	934	912			912		1,846		(602)	(602)		XXX	XXX
302445 10 1	FLIR SYSTEMS ORD		05/14/2021	Adjustment	330.000	271	XXX	11,559	14,464	(2,905)			(2,905)		11,559		(11,289)	(11,289)	9,296	XXX	XXX
311642 10 2	FARO TECHNOLOGIES ORD		06/25/2021	GOLDMAN	10.000	794	XXX	561	706	(146)			(146)		561		234	234		XXX	XXX
313855 10 8	FEDERAL SIGNAL ORD		06/25/2021	GOLDMAN	30.000	1,207	XXX	776	995	(220)			(220)		776		432	432	5	XXX	XXX
314211 10 3	FEDERATED HERMES CL B ORD		06/25/2021	GOLDMAN	30.000	1,039	XXX	731	867	(136)			(136)		731		308	308	16	XXX	XXX
318672 70 6	FIRST BANCORP ORD		06/25/2021	GOLDMAN	80.000	995	XXX	740	738	2			2		740		255	255	10	XXX	XXX
32006W 10 6	PREMIER FINANCIAL ORD		06/25/2021	GOLDMAN	40.000	1,181	XXX	1,143	920	223			223		1,143		39	39	20	XXX	XXX
33830X 10 4	FIVE PRIME THERAPEUTICS ORD		04/21/2021	Not Available	80.000	3,040	XXX	3,019					0		3,019		21	21		XXX	XXX
34988V 10 6	FOSSIL GROUP ORD		06/25/2021	GOLDMAN	70.000	951	XXX	769	607	162			162		769		182	182		XXX	XXX
371532 10 2	GENESCO ORD		06/25/2021	GOLDMAN	10.000	636	XXX	323	301	22			22		323		313	313		XXX	XXX
372309 10 4	GENMARK DIAGNOSTICS ORD		04/27/2021	Not Available	225.000	5,411	XXX	1,726	3,285	(1,559)			(1,559)		1,726		3,685	3,685		XXX	XXX
375558 10 3	GILEAD SCIENCES ORD		06/25/2021	GOLDMAN	1,100.000	74,672	XXX	80,555	64,086	16,469			16,469		80,555		(5,884)	(5,884)	1,105	XXX	XXX
377320 10 6	GLATFELTER ORD		06/25/2021	GOLDMAN	70.000	991	XXX	1,025	1,147	(122)			(122)		1,025		(34)	(34)	19	XXX	XXX
379890 10 6	GLU MOBILE ORD		04/29/2021	Not Available	480.000	6,000	XXX	5,189	4,325	864			864		5,189		811	811		XXX	XXX
38268T 10 3	GOPRO CL A ORD		06/25/2021	GOLDMAN	80.000	928	XXX	437	662	(226)			(226)		437		491	491		XXX	XXX
387328 10 7	GRANITE CONSTRUCTION ORD		06/25/2021	GOLDMAN	180.000	7,642	XXX	8,044	4,808	3,236			3,236		8,044		(402)	(402)	47	XXX	XXX
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD		06/25/2021	GOLDMAN	60.000	909	XXX	1,151	599	552			552		1,151		(242)	(242)	42	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
390607 10 9	GREAT LAKES DREDGE AND DOCK ORD	..	06/25/2021.	GOLDMAN	70.000	1,009	XXX	773	922	(149)			(149)		773		236	236		XXX	XXX
397624 10 7	GREIF CL A ORD	..	06/25/2021.	GOLDMAN	10.000	604	XXX	492	469	23			23		492		112	112	9	XXX	XXX
400110 10 2	GRUBHUB ORD	..	06/15/2021.	Various	220.000	13,158	XXX	13,158					0		13,158			0		XXX	XXX
401617 10 5	GUESS ORD	..	06/25/2021.	GOLDMAN	30.000	792	XXX	675	679	(3)			(3)		675		117	117	10	XXX	XXX
404030 10 8	H AND E EQUIPMENT SERVICES ORD	..	06/25/2021.	GOLDMAN	30.000	1,007	XXX	884	894	(11)			(11)		884		123	123	17	XXX	XXX
40425J 10 1	HMS HOLDINGS ORD	..	04/02/2021.	Not Available	205.000	7,585	XXX	6,460	7,534	(1,074)			(1,074)		6,460		1,125	1,125		XXX	XXX
405024 10 0	HAEMONETICS ORD	..	06/25/2021.	GOLDMAN	100.000	6,597	XXX	10,801	11,875	(1,074)			(1,074)		10,801		(4,204)	(4,204)		XXX	XXX
413160 10 2	HARMONIC ORD	..	06/25/2021.	GOLDMAN	120.000	1,005	XXX	666	887	(221)			(221)		666		339	339		XXX	XXX
42222N 10 3	HEALTHSTREAM ORD	..	06/25/2021.	GOLDMAN	30.000	847	XXX	776	655	120			120		776		71	71		XXX	XXX
427825 50 0	HERSHA HOSPITALITY CL A REIT ORD	..	06/25/2021.	GOLDMAN	140.000	1,571	XXX	2,316	1,105	1,211			1,211		2,316		(745)	(745)		XXX	XXX
428567 10 1	HIBBETT ORD	..	06/25/2021.	GOLDMAN	10.000	824	XXX	261	462	(200)			(200)		261		562	562		XXX	XXX
432748 10 1	HILLTOP HOLDINGS ORD	..	06/25/2021.	GOLDMAN	30.000	1,119	XXX	608	825	(218)			(218)		608		512	512	7	XXX	XXX
43283X 10 5	HILTON GRAND VACATIONS ORD	..	06/25/2021.	GOLDMAN	20.000	846	XXX	606	627	(21)			(21)		606		240	240		XXX	XXX
43940T 10 9	HOPE BANCORP ORD	..	06/25/2021.	GOLDMAN	60.000	879	XXX	983	655	329			329		983		(104)	(104)	17	XXX	XXX
440327 10 4	HORACE MANN EDUCATORS ORD	..	06/25/2021.	GOLDMAN	170.000	6,440	XXX	7,470	7,147	323			323		7,470		(1,029)	(1,029)	105	XXX	XXX
447462 10 2	HURON CONSULTING GROUP ORD	..	06/25/2021.	GOLDMAN	10.000	514	XXX	504	590	(86)			(86)		504		10	10		XXX	XXX
44891N 10 9	IAC INTERACTIVE ORD	..	05/25/2021.	Various	150.000	9,644	XXX	9,644	28,403	(18,758)			(18,758)		9,644			0		XXX	XXX
44925C 10 3	ICF INTERNATIONAL ORD	..	06/25/2021.	GOLDMAN	10.000	907	XXX	731	743	(12)			(12)		731		176	176	3	XXX	XXX
45245E 10 9	IMAX ORD	C	06/25/2021.	GOLDMAN	190.000	4,327	XXX	4,627	3,424	1,203			1,203		4,627		(300)	(300)		XXX	XXX
45772F 10 7	INPHI ORD	..	04/20/2021.	Adjustment	115.000	6	XXX	3,911	18,455	(14,544)			(14,544)		3,911		(3,905)	(3,905)	7,590	XXX	XXX
45867G 10 1	INTERDIGITAL ORD	..	06/25/2021.	GOLDMAN	10.000	748	XXX	751	607	144			144		751		(3)	(3)	7	XXX	XXX
48214T 30 5	JUST EAT TAKEAWAY COM N V SPONSO ADR	C	06/15/2021.	Not Available	0.100	2	XXX	2					0		2		(0)	(0)		XXX	XXX
488401 10 0	KEMPER ORD	..	06/25/2021.	GOLDMAN	140.000	10,348	XXX	11,473	10,756	717			717		11,473		(1,125)	(1,125)	87	XXX	XXX
489398 10 7	KENNEDY WILSON HOLDINGS ORD	..	06/25/2021.	GOLDMAN	50.000	1,034	XXX	991	895	97			97		991		43	43	22	XXX	XXX
49271V 10 0	KEURIG DR PEPPER ORD	..	06/25/2021.	GOLDMAN	910.000	31,724	XXX	31,393					0		31,393		331	331	137	XXX	XXX
497266 10 6	KIRBY ORD	..	06/25/2021.	GOLDMAN	135.000	8,570	XXX	11,343	6,997	4,346			4,346		11,343		(2,772)	(2,772)		XXX	XXX
498904 20 0	KNOLL ORD	..	06/25/2021.	GOLDMAN	30.000	790	XXX	689	440	249			249		689		101	101	4	XXX	XXX
553777 10 3	MTS SYSTEMS ORD	..	04/08/2021.	Not Available	75.000	4,388	XXX	4,142	4,362	(220)			(220)		4,142		245	245		XXX	XXX
58933Y 10 5	MERCK & CO ORD	..	06/03/2021.	Various	4,968.000	180,016	XXX	180,016	406,382	(226,366)			(226,366)		180,016			0	6,458	XXX	XXX
59408Q 10 6	MICHAELS COMPANIES ORD	..	04/16/2021.	Not Available	140.000	3,080	XXX	2,190	1,821	368			368		2,190		890	890		XXX	XXX
600544 10 0	HERMAN MILLER ORD	..	06/25/2021.	GOLDMAN	20.000	966	XXX	740	676	64			64		740		226	226	8	XXX	XXX
615394 20 2	MOOG CL A ORD	..	06/25/2021.	GOLDMAN	10.000	863	XXX	830	793	37			37		830		33	33	5	XXX	XXX
62482R 10 7	MR COOPER GROUP ORD	..	06/25/2021.	GOLDMAN	20.000	682	XXX	182	621	(439)			(439)		182		500	500		XXX	XXX
628464 10 9	MYERS INDUSTRIES ORD	..	06/25/2021.	GOLDMAN	50.000	1,063	XXX	963	1,039	(76)			(76)		963		100	100	14	XXX	XXX
62914B 10 0	NIC ORD	..	04/21/2021.	Not Available	150.000	5,100	XXX	2,525	3,875	(1,349)			(1,349)		2,525		2,575	2,575	14	XXX	XXX
640491 10 6	NEOGEN ORD	..	06/25/2021.	GOLDMAN	120.000	5,515	XXX	3,882	4,758	(876)			(876)		3,882		1,633	1,633		XXX	XXX
64115T 10 4	NETSCOUT SYSTEMS ORD	..	06/25/2021.	GOLDMAN	30.000	874	XXX	672	823	(150)			(150)		672		201	201		XXX	XXX
66765N 10 5	NORTHWEST NATURAL HOLDING COMPAN ORD	..	06/25/2021.	GOLDMAN	110.000	5,869	XXX	7,779	5,059	2,720			2,720		7,779		(1,910)	(1,910)	106	XXX	XXX

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
68622V 10 6	ORGANON ORD		06/03/2021	Not Available	0.800	27	XXX	23					0		23		4	4		XXX	XXX
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD		06/25/2021	GOLDMAN	297.000	7,129	XXX	10,159	5,584	4,575			4,575		10,159		(3,030)	(3,030)	6	XXX	XXX
70959W 10 3	PENSKE AUTOMOTIVE GROUP VTG ORD		06/25/2021	GOLDMAN	20.000	1,499	XXX	911	1,188	(277)			(277)		911		588	588	17	XXX	XXX
715347 10 0	PERSPECTA ORD		05/07/2021	Not Available	320.000	9,392	XXX	8,179	7,706	474			474		8,179		1,213	1,213	45	XXX	XXX
72941B 10 6	PLURALSIGHT CL A ORD		04/09/2021	Not Available	220.000	4,950	XXX	6,813	4,611	2,202			2,202		6,813		(1,863)	(1,863)		XXX	XXX
74051N 10 2	PREMIER CL A ORD		06/25/2021	GOLDMAN	210.000	7,388	XXX	9,683	7,371	2,312			2,312		9,683		(2,295)	(2,295)	80	XXX	XXX
743713 10 9	PROTO LABS ORD		06/25/2021	GOLDMAN	60.000	5,812	XXX	8,374	9,204	(830)			(830)		8,374		(2,561)	(2,561)		XXX	XXX
74971D 10 1	RPT REALTY ORD		06/25/2021	GOLDMAN	80.000	1,065	XXX	969	692	277			277		969		96	96	6	XXX	XXX
75606N 10 9	REALPAGE ORD		04/23/2021	Not Available	200.000	17,750	XXX	11,584	17,448	(5,864)			(5,864)		11,584		6,166	6,166		XXX	XXX
75700L 10 8	RED ROCK RESORTS CL A ORD		06/25/2021	GOLDMAN	30.000	1,317	XXX	732	751	(20)			(20)		732		585	585		XXX	XXX
75901B 10 7	REGENXBIO ORD		06/25/2021	GOLDMAN	120.000	4,858	XXX	7,675	5,443	2,232			2,232		7,675		(2,817)	(2,817)		XXX	XXX
811904 10 1	SEACOR HOLDINGS ORD		04/19/2021	Not Available	40.000	1,660	XXX	1,900	1,658	242			242		1,900		(240)	(240)		XXX	XXX
83125X 10 3	SLEEP NUMBER ORD		06/25/2021	GOLDMAN	20.000	2,164	XXX	951	1,637	(686)			(686)		951		1,213	1,213		XXX	XXX
831754 10 6	SMITH WESSON BRANDS ORD		06/25/2021	GOLDMAN	40.000	1,217	XXX	293	710	(417)			(417)		293		924	924	4	XXX	XXX
83545G 10 2	SONIC AUTOMOTIVE CL A ORD		06/25/2021	GOLDMAN	30.000	1,375	XXX	700	1,157	(457)			(457)		700		674	674	6	XXX	XXX
872307 10 3	TCF FINANCIAL ORD		06/09/2021	Various	344.996	16,552	XXX	16,552	12,765	3,787			3,787		16,552			0	121	XXX	XXX
87265H 10 9	TRI POINTE HOMES ORD		06/25/2021	GOLDMAN	50.000	1,054	XXX	600	863	(263)			(263)		600		454	454		XXX	XXX
878155 10 0	TEAM ORD		06/25/2021	GOLDMAN	110.000	839	XXX	1,854	1,199	655			655		1,854		(1,014)	(1,014)		XXX	XXX
879360 10 5	FLIR SYSTEMS ORD		05/17/2021	Adjustment	(330.000)	(271)	XXX	(11,559)	(11,559)				0		(11,559)		11,289	11,289		XXX	XXX
88338N 10 7	THERAPEUTICSMD ORD		06/25/2021	GOLDMAN	780.000	936	XXX	3,321	940	2,381			2,381		3,321		(2,385)	(2,385)		XXX	XXX
896818 10 1	TRIUMPH GROUP ORD		06/25/2021	GOLDMAN	50.000	1,097	XXX	1,196	628	568			568		1,196		(99)	(99)		XXX	XXX
89785L 10 7	TRUECAR ORD		06/25/2021	GOLDMAN	190.000	1,083	XXX	972	798	174			174		972		111	111		XXX	XXX
90353W 10 3	UBIQUITI ORD		06/25/2021	GOLDMAN	10.000	3,134	XXX	878	2,785	(1,907)			(1,907)		878		2,256	2,256	8	XXX	XXX
919794 10 7	VALLEY NATIONAL ORD		06/25/2021	GOLDMAN	70.000	963	XXX	797	683	114			114		797		166	166	15	XXX	XXX
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD		04/15/2021	Not Available	170.000	30,175	XXX	12,617	29,752	(17,135)			(17,135)		12,617		17,558	17,558		XXX	XXX
92343V 10 4	VERIZON COMMUNICATIONS ORD		06/25/2021	GOLDMAN	1,660.000	93,595	XXX	91,300	97,525	(6,225)			(6,225)		91,300		2,295	2,295	2,083	XXX	XXX
92915B 10 6	VOYAGER THERAPEUTICS ORD		06/25/2021	GOLDMAN	100.000	435	XXX	2,721	715	2,006			2,006		2,721		(2,286)	(2,286)		XXX	XXX
929566 10 7	WABASH NATL ORD		06/25/2021	GOLDMAN	70.000	1,133	XXX	1,139	1,206	(67)			(67)		1,139		(5)	(5)	11	XXX	XXX
930059 10 0	WADDELL REED FINANCIAL CL A ORD		05/03/2021	Not Available	235.000	5,875	XXX	4,928	5,985	(1,058)			(1,058)		4,928		947	947	118	XXX	XXX
97717P 10 4	WISDOMTREE INVESTMENTS ORD		06/25/2021	GOLDMAN	170.000	1,069	XXX	834	910	(75)			(75)		834		235	235	10	XXX	XXX
98974P 10 0	ZIX ORD		06/25/2021	GOLDMAN	210.000	1,483	XXX	1,908	1,812	96			96		1,908		(426)	(426)		XXX	XXX
98978L 20 4	ZOGENIX ORD		06/25/2021	GOLDMAN	160.000	2,992	XXX	6,554	3,198	3,355			3,355		6,554		(3,561)	(3,561)		XXX	XXX
G1991C 10 5	CARDTRONICS CL A ORD	C	06/22/2021	Not Available	140.000	5,460	XXX	4,789	4,942	(153)			(153)		4,789		671	671		XXX	XXX
G5494J 10 3	LINDE ORD	C	06/25/2021	GOLDMAN	470.000	134,008	XXX	53,183	123,850	(70,667)			(70,667)		53,183		80,826	80,826	996	XXX	XXX
G5876H 10 5	INPHI ORD		04/21/2021	Adjustment	(115.000)	(6)	XXX	(3,911)	(3,911)	44,317			44,317		(3,911)		3,905	3,905		XXX	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,253,112	XXX	1,204,947	1,316,830	(219,209)	0	0	(219,209)	0	1,204,947	0	48,165	48,165	28,870	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
41043F 20 8	HANGER ORD		06/25/2021	GOLDMAN	40.000	976	XXX	766	880	(114)			(114)		766		210	210		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
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					976	XXX	766	880	(114)	0	0	(114)	0	766	0	210	210	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					1,254,087	XXX	1,205,713	1,317,710	(219,323)	0	0	(219,323)	0	1,205,713	0	48,375	48,375	28,870	XXX	XXX
9799999.	Total - Common Stocks					1,254,087	XXX	1,205,713	1,317,710	(219,323)	0	0	(219,323)	0	1,205,713	0	48,375	48,375	28,870	XXX	XXX
9899999.	Total - Preferred and Common Stocks					1,254,087	XXX	1,205,713	1,317,710	(219,323)	0	0	(219,323)	0	1,205,713	0	48,375	48,375	28,870	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					37,301,044	XXX	37,055,028	36,352,029	(252,916)	(265,093)	0	(518,009)	0	36,670,135	0	630,909	630,909	545,299	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	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
Cash (Schedule E Part 1 Type)						
000000 00 0	Cash			2,001,743	2,001,743	XXX
9099999.	Total - Cash (Schedule E Part 1 Type)			2,001,743	2,001,743	XXX
9999999.	Totals			2,001,743	2,001,743	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....2,093,645 Book/Adjusted Carrying Value $.....3,093,645
2. Average balance for the year: Fair Value $.....3,469,455 Book/Adjusted Carrying Value $.....3,469,455
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 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

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									
United Bank	Charleston, WV					57,461,657	63,467,783	11,445,996	XXX
Federal Home Loan Bank	Cincinnati, OH					1,040,577	1,759,031	2,269,518	XXX
The Bank Of NY Mellon	New York, NY					6,086,171	7,364,726	(26,517,539)	XXX
Huntington National Bank	Columbus, OH					(3,723,473)	(3,299,547)	(2,893,169)	XXX
PNC Bank	Columbus, OH					(6,779,236)	(10,234,391)	(6,513,365)	XXX
0199998. Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			(108,347)	(108,347)	454	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	53,977,351	58,949,257	(22,208,105)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	53,977,351	58,949,257	(22,208,105)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,600	25,953	(8,247)	XXX
0599999. Total Cash		XXX	XXX	0	0	53,979,951	58,975,210	(22,216,352)	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								
316175 10 8	FIDELITY IMM:GOVT I		06/30/2021	0.010		48,929,518	351	48
38141W 27 3	GOLDMAN:FS GOVT INST		06/30/2021	0.030		158,929	4	9
8699999. Total - All Other Money Market Mutual Funds						49,088,447	355	57
9999999. Total - Cash Equivalents						49,088,447	355	57

* 1 4 6 2 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.....14621

Company Name: MOTORISTS 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: $........................5,139

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: ....