

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

MOTORISTS MUTUAL INSURANCE COMPANY

NAIC Group Code 0291 0291 NAIC Company Code 14621 Employee's ID Number 31-4259550
(Current) (Prior)

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

Country of Domicile United States of America

Incorporated/Organized 11/08/1928 Commenced Business 11/27/1928

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
(Street and Number)
COLUMBUS, OH, US 43215 614-225-8211
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 471 EAST BROAD STREET, COLUMBUS, OH, US 43215
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

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

Internet Website Address ENCOVA.COM

Statutory Statement Contact AMY E. KUHLMAN, 614-225-8285
(Name) (Area Code) (Telephone Number)
ACCOUNTING@ENCOVA.COM 614-225-8330
(E-mail Address) (FAX Number)

OFFICERS

PRESIDENT & CHIEF EXECUTIVE OFFICER THOMAS JOSEPH OBROKTA JR. TREASURER JAMES CHRISTOPHER HOWAT
SECRETARY MARCHELLE ELAINE MOORE

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	754,483,308	0	754,483,308	716,561,867
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	326,846,729	0	326,846,729	256,877,746
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	34,661,629	0	34,661,629	33,627,832
4.2 Properties held for the production of income (less \$ encumbrances)	1,740,224	0	1,740,224	1,753,961
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$33,024,441), cash equivalents (\$11,570,310) and short-term investments (\$)	44,594,751		44,594,751	58,486,753
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets	72,908,386	24,676,209	48,232,177	115,690,525
9. Receivables for securities	55,000		55,000	18,029
10. Securities lending reinvested collateral assets	3,335,325		3,335,325	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,238,625,351	24,676,209	1,213,949,142	1,183,016,713
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	4,577,760	0	4,577,760	4,906,142
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	78,889,055	12,494	78,876,561	12,848,074
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	23,596,548	2,148,860	21,447,687	23,931,350
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	52,393,895	0	52,393,895	24,324,400
16.2 Funds held by or deposited with reinsured companies	360,187,234	0	360,187,234	372,694,841
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	5,496,585	0	5,496,585	5,893,189
18.2 Net deferred tax asset	28,705,348	0	28,705,348	40,810,215
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	67,609,474	64,831,150	2,778,323	2,283,158
21. Furniture and equipment, including health care delivery assets (\$)	4,128,985	4,128,985	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	10,518,962		10,518,962	124,698,423
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	65,730,236	12,014,566	53,715,670	50,526,920
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,940,459,431	107,812,264	1,832,647,167	1,845,933,425
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	1,940,459,431	107,812,264	1,832,647,167	1,845,933,425
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. ICOLI cash surrender value	49,732,121	0	49,732,121	49,028,226
2502. Prepaid expenses	9,363,142	9,363,142	0	0
2503. Misc Other Assets	2,875,413	25,349	2,850,064	220,978
2598. Summary of remaining write-ins for Line 25 from overflow page	3,759,560	2,626,075	1,133,485	1,277,716
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	65,730,236	12,014,566	53,715,670	50,526,920

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$125,936,394)	543,559,470	531,167,441
2. Reinsurance payable on paid losses and loss adjustment expenses	56,995,187	3,789,474
3. Loss adjustment expenses	92,210,434	90,745,645
4. Commissions payable, contingent commissions and other similar charges	13,499,472	13,832,850
5. Other expenses (excluding taxes, licenses and fees)	32,485,562	33,778,380
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	1,728,444	3,674,379
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))		
7.2 Net deferred tax liability		
8. Borrowed money \$25,371,000 and interest thereon \$	25,371,000	30,371,000
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$350,692,654 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$0 for medical loss ratio rebate per the Public Health Service Act)	168,075,731	161,430,579
10. Advance premium	2,505,027	895,236
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		(4,760)
12. Ceded reinsurance premiums payable (net of ceding commissions)	40,546,888	5,987,909
13. Funds held by company under reinsurance treaties	215,167,031	292,725,987
14. Amounts withheld or retained by company for account of others	3,700,845	3,779,405
15. Remittances and items not allocated	(3,832,896)	316,983
16. Provision for reinsurance (including \$ 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		81,707,017
20. Derivatives	0	0
21. Payable for securities	3,335,325	1,196,062
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	42,418,324	48,056,506
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,237,821,385	1,303,505,633
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	1,237,821,385	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		0
34. Gross paid in and contributed surplus		
35. Unassigned funds (surplus)	589,825,780	542,427,791
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	594,825,780	542,427,791
38. Totals (Page 2, Line 28, Col. 3)	1,832,647,165	1,845,933,424
DETAILS OF WRITE-INS		
2501. Retiree benefit obligations	40,412,197	47,768,940
2502. Escheatable funds	1,174,023	0
2503. Reinsurance assumed overhead payable	891,492	486,446
2598. Summary of remaining write-ins for Line 25 from overflow page	(59,388)	(198,880)
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	42,418,324	48,056,506
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 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 through 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 \$91,262,540)	95,468,633	179,446,614	213,211,368
1.2 Assumed (written \$714,050,033)	712,036,527	631,415,290	867,294,316
1.3 Ceded (written \$546,432,635)	546,439,223	549,859,612	732,739,693
1.4 Net (written \$258,879,938)	261,065,937	261,002,292	347,765,991
DEDUCTIONS:			
2. Losses incurred (current accident year \$17,312,174):			
2.1 Direct	72,500,873	98,630,949	105,529,670
2.2 Assumed	376,886,464	365,478,269	464,618,513
2.3 Ceded	315,970,311	317,521,730	387,299,944
2.4 Net	133,417,026	146,587,488	182,848,239
3. Loss adjustment expenses incurred	38,982,544	40,251,526	52,248,499
4. Other underwriting expenses incurred	80,913,115	81,537,105	111,406,077
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	253,312,685	268,376,119	346,502,815
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	7,753,252	(7,373,827)	1,263,176
INVESTMENT INCOME			
9. Net investment income earned	24,490,674	17,877,546	28,828,391
10. Net realized capital gains (losses) less capital gains tax of \$1,169,563	14,781,073	(4,294,086)	(2,989,629)
11. Net investment gain (loss) (Lines 9 + 10)	39,271,747	13,583,460	25,838,762
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$974,429)	(974,429)	952,603	(1,213,048)
13. Finance and service charges not included in premiums	452,490	671,154	1,165,913
14. Aggregate write-ins for miscellaneous income	907,126	(8,178,934)	813,299
15. Total other income (Lines 12 through 14)	385,187	(6,555,177)	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)	47,410,186	(345,544)	27,868,102
17. Dividends to policyholders	543,860	273,016	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)	46,866,326	(618,560)	27,470,170
19. Federal and foreign income taxes incurred	(2,053,960)	(8,253,223)	(1,410,279)
20. Net income (Line 18 minus Line 19)(to Line 22)	48,920,286	7,634,663	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)	48,920,286	7,634,663	28,880,449
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$	21,928,365	4,420,667	36,002,102
25. Change in net unrealized foreign exchange capital gain (loss)	40,976	39,334	55,743
26. Change in net deferred income tax	(17,782,346)	(1,932,404)	(14,266,855)
27. Change in nonadmitted assets	3,009,784	(40,136,019)	(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	0	0	0
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			0
37. Aggregate write-ins for gains and losses in surplus	(8,719,075)	0	(20,878,711)
38. Change in surplus as regards policyholders (Lines 22 through 37)	52,397,989	(29,931,599)	17,960,288
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	594,825,780	494,535,905	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 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Change in ICOL cash surrender value	703,895	(3,004,536)	5,667,569
1402. Miscellaneous income or expense	203,231	(5,174,398)	(4,854,270)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	907,126	(8,178,934)	813,299
3701. Miscellaneous gains / losses	12,280,925		(20,878,711)
3702. Surplus note forgiveness	(16,000,000)		
3703. Reclass for organizational restructure	(5,000,000)	0	
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(8,719,075)	0	(20,878,711)

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	196,980,855	190,794,153	369,931,943
2. Net investment income	28,032,352	22,096,395	33,129,724
3. Miscellaneous income	385,187	(6,555,177)	1,244,912
4. Total (Lines 1 to 3)	225,398,393	206,335,371	404,306,579
5. Benefit and loss related payments	83,381,171	190,282,800	236,421,919
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	122,003,001	116,742,420	153,954,043
8. Dividends paid to policyholders	539,100	705,043	969,838
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(318,382)	(1,399,313)	(444,682)
10. Total (Lines 5 through 9)	205,604,890	306,330,950	390,901,118
11. Net cash from operations (Line 4 minus Line 10)	19,793,504	(99,995,579)	13,405,461
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	91,500,826	122,111,471	148,408,807
12.2 Stocks	16,497,822	49,920,343	68,292,820
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	1,527,864	1,527,767
12.5 Other invested assets	73,532,953	7,899,898	12,202,538
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	21
12.7 Miscellaneous proceeds	2,139,263	1,641,839	364,443
12.8 Total investment proceeds (Lines 12.1 to 12.7)	183,670,865	183,101,415	230,796,396
13. Cost of investments acquired (long-term only):			
13.1 Bonds	129,843,469	118,459,928	183,103,426
13.2 Stocks	65,394,016	5,177,745	7,724,589
13.3 Mortgage loans	0	0	0
13.4 Real estate	2,176,034	3,197,793	3,986,754
13.5 Other invested assets	3,766,909	4,496,381	8,027,392
13.6 Miscellaneous applications	3,372,296	2,532,879	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	204,552,724	133,864,726	202,842,161
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(20,881,860)	49,236,689	27,954,235
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	(5,000,000)	15,873,000	20,873,000
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(7,803,646)	79,207,838	(16,316,345)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(12,803,646)	95,080,838	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 Lines 15 and 17)	(13,892,002)	44,321,948	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)	44,594,751	56,892,350	58,486,753

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

20.0001. Non-Cash Exchanges	4,237,690		
20.0002. Surplus Note Forgiveness	16,000,000		

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 State of Ohio is shown below.

	SSAP #	F/S Page	F/S Line #		2021		2020
NET INCOME							
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$	48,920,286	\$	28,880,449
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:							
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$	48,920,286	\$	28,880,449
SURPLUS							
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$	594,825,780	\$	542,427,791
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$	594,825,780	\$	542,427,791

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

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. Accounting Policy

(2) Bonds not backed by other loans are stated at amortized cost using the scientific amortization method.

(6) 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

Not Applicable

NOTE 5 Investments

A.-C.

Not applicable

D. Loan-Backed Securities

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

(2)-(3)
Not applicable

(4)	a) The aggregate amount of unrealized losses:	
	1. Less than 12 Months	\$ 1,670,670
	2. 12 Months or Longer	\$ 81,213
	b) The aggregate related fair value of securities with unrealized losses:	
	1. Less than 12 Months	\$ 103,426,250
	2. 12 Months or Longer	\$ 2,506,867

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

E. 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 \$ 9,297,860

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

NOTES TO FINANCIAL STATEMENTS

- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale
Not applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Not applicable
- M. Working Capital Finance Investments
Not applicable
- N. Offsetting and Netting of Assets and Liabilities
Not applicable
- R. Reporting Entity's Share of Cash Pool by Asset Type
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—Derivative 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 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. FHLB (Federal Home Loan Bank) Agreements
No significant changes
- B. FHLB (Federal Home Loan Bank) Agreements
 - (1) 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	2	3
	Total 2+3	General Account	Protected Cell Accounts
1. Current Year			
(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

NOTES TO FINANCIAL STATEMENTS

2. Prior Year-end

(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	\$	-
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$	50,000,000		XXX		XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

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

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	\$ 40,033,835	\$ 35,744,550	\$ 25,371,000
2. Current Year General Account Total Collateral Pledged	\$ 40,033,835	\$ 35,744,550	\$ 25,371,000
3. Current Year Protected Cell Account Total Collateral Pledged			
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	\$ 49,062,388	\$ 44,119,803	\$ 30,371,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3)	\$ 40,598,581	\$ 36,257,983	\$ 25,371,000
2. Current Year General Account Maximum Collateral Pledged	\$ 40,598,581	\$ 36,257,983	\$ 25,371,000
3. Current Year Protected Cell Account Maximum Collateral Pledged			
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	\$ 50,762,479	\$ 51,323,627	\$ 9,498,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Protected Cell Account	Funding Agreements Reserves Established
1. Current Year				
(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	\$ -	\$ -

NOTES TO FINANCIAL STATEMENTS

2. Prior Year end						
(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)

	1	2	3
	Total 2+3	General Account	Protected Cell Account
1. Debt	\$ -		
2. Funding Agreements	\$ 25,371,000	\$ 25,371,000	
3. Other	\$ -		
4. Aggregate Total (1+2+3)	\$ 25,371,000	\$ 25,371,000	\$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

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)-(3)

No significant changes

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2021	2020	2021	2020	2021	2020
(4) Components of net periodic benefit cost						
a. Service cost		\$ -	\$ 93,063	\$ 124,084	\$ -	\$ -
b. Interest cost	\$ 1,154,366	\$ 2,005,014	\$ 377,352	\$ 503,136	\$ 466,262	\$ -
c. Expected return on plan assets	\$ (1,911,568)	\$ (2,819,555)	\$ (639,852)	\$ (853,136)		\$ -
d. Transition asset or obligation						
e. Gains and losses	\$ (20,378)	\$ 3,166,810	\$ (1,180,318)	\$ (2,003,537)	\$ (1,550,820)	\$ -
f. Prior service cost or credit		\$ -	\$ (218,915)	\$ (291,887)		\$ -
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	\$ (777,580)	\$ 2,352,269	\$ (1,568,670)	\$ (2,521,340)	\$ (1,084,558)	\$ -

(5)-(18)

No significant changes

B.-I.

No significant changes

NOTE 13 Capital and Surplus, 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

No significant changes

C. Wash Sales

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured 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
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.

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common Stocks, unaffiliated	\$ 212,580,848		\$ 5,626,006		\$ 218,206,854
Total assets at fair value/NAV	\$ 212,580,848	\$ -	\$ 5,626,006	\$ -	\$ 218,206,854

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy
Not applicable

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

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
Not applicable

(5) Fair Value Disclosures for Derivative Assets and Liabilities
Not applicable

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements
Not applicable

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

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	\$ 790,105,334	\$ 754,483,308		\$ 790,105,334			
Common Stocks, unaffiliated	\$ 218,206,854	\$ 218,206,854	\$ 212,580,848		\$ 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

NOTES TO FINANCIAL STATEMENTS

NOTE 22 Events Subsequent

Subsequent events have been considered through November 12, 2021 for these statutory financial statements which are to be issued on November 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 & 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)? Yes [] No [X]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year
Not applicable

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.
Not applicable

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year
Not Applicable

(5) ACA Risk Corridors Receivable as of Reporting Date
Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves for the Company's incurred losses and loss adjustment expenses (after intercompany pooling) attributable to insured events of prior years reflect favorable development totaling \$ 59,076,275. 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 damage, products liability and other lines of business. The favorable development in these lines was slightly offset by losses in homeowners and farm owners. 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.

NOTE 26 Intercompany Pooling Arrangements

No significant changes

NOTE 27 Structured Settlements

No significant changes

NOTE 28 Health Care Receivables

No significant changes

NOTE 29 Participating Policies

No significant changes

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 High Deductibles

No significant changes

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant changes

NOTE 33 Asbestos/Environmental Reserves

No significant changes

NOTE 34 Subscriber Savings Accounts

No significant changes

NOTE 35 Multiple Peril Crop Insurance

No significant changes

NOTE 36 Financial Guaranty Insurance

B. Schedule of insured financial obligations at the end of the period
No significant changes

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [☐] No [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☒] No [☐]
- 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?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 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 [☒]
- 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?

If yes, complete and file the merger history data file with the NAIC.

Yes [☐] No [☒]
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

If yes, attach an explanation.

Yes [☐] No [☒] 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 [☒]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☒] 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 [☒]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [☐] No [☒]
- 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 [☒]
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$0

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$0 | \$ |
| 14.22 Preferred Stock | \$0 | \$ |
| 14.23 Common Stock | \$104,695,050 | \$108,639,875 |
| 14.24 Short-Term Investments | \$0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$0 | \$ |
| 14.26 All Other | \$16,000,000 | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$120,695,050 | \$108,639,875 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]
- 15.2

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

Yes [] No [] N/A [X]
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$3,335,325
- 16.2

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

\$3,335,325
- 16.3

Total payable for securities lending reported on the liability page.

\$0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES

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

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

- 17.5 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	254900X6FR1LTWA2B610	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 of 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 shares were 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 reported 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

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.

Yes [] No [X] N/A []
2.

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

Yes [] No [X]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]
- 3.2

If yes, give full and complete information thereto.
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero?

Yes [] No [X]
- 4.2

If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
TOTAL			0	0	0	0	0	0	0	0

5.

Operating Percentages:
- 5.1

A&H loss percent

%
- 5.2

A&H cost containment percent

%
- 5.3

A&H expense percent excluding cost containment expenses

%
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date\$.....
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama.....AL	Q	0	0	0	0	0	0
2. Alaska.....AK	N		0		0		0
3. Arizona.....AZ	N	0	0	0	0	0	0
4. Arkansas.....AR	N		0		0		0
5. California.....CA	Q	0	0	0	0	0	0
6. Colorado.....CO	N	0	0	0	0	0	0
7. Connecticut.....CT	Q	0	0	0	0	0	0
8. Delaware.....DE	Q	0	0	0	0	0	0
9. District of Columbia.....DC	N		0		0		0
10. Florida.....FL	N	0	0	0	0	0	0
11. Georgia.....GA	Q	0	0	0	0	0	0
12. Hawaii.....HI	N		0		0		0
13. Idaho.....ID	N	0	0	0	0	0	0
14. Illinois.....IL	Q	0	0	0	0	0	0
15. Indiana.....IN	L	4,749,284	5,349,691	3,839,945	9,549,378	17,750,769	24,535,902
16. Iowa.....IA	Q	0	0	0	0	0	0
17. Kansas.....KS	N		0		0		0
18. Kentucky.....KY	L	8,539,612	10,149,462	9,647,977	15,216,448	24,843,317	35,730,435
19. Louisiana.....LA	N	0	0	0	0	0	0
20. Maine.....ME	Q	0	0	0	0	0	0
21. Maryland.....MD	Q	0	0	0	0	0	0
22. Massachusetts.....MA	Q	0	0	0	0	0	0
23. Michigan.....MI	L	(3,436)	(75,431)	2,013,486	3,293,663	32,571,970	12,805,031
24. Minnesota.....MN	N	0	0	0	0	0	0
25. Mississippi.....MS	N		0		0		0
26. Missouri.....MO	Q	0	0	0	0	0	0
27. Montana.....MT	Q	0	0	0	0	0	0
28. Nebraska.....NE	Q	0	0	0	0	0	0
29. Nevada.....NV	N		0		0		0
30. New Hampshire.....NH	Q	0	0	0	0	0	0
31. New Jersey.....NJ	Q	0	0	0	0	0	0
32. New Mexico.....NM	N		0		0		0
33. New York.....NY	Q	0	0	0	0	0	0
34. North Carolina.....NC	Q		0		0		0
35. North Dakota.....ND	Q		0		0		0
36. Ohio.....OH	L	67,423,208	75,087,595	47,345,133	76,133,816	65,426,743	90,379,856
37. Oklahoma.....OK	Q		0		0		0
38. Oregon.....OR	Q	0	0	0	0	0	0
39. Pennsylvania.....PA	L	7,621,783	9,330,433	11,022,161	19,582,737	51,758,921	49,903,034
40. Rhode Island.....RI	Q	0	0	0	0	0	0
41. South Carolina.....SC	Q	0	0	0	0	0	0
42. South Dakota.....SD	Q	0	0	0	0	0	0
43. Tennessee.....TN	Q	0	0	0	0	0	0
44. Texas.....TX	Q	0	0	0	0	0	0
45. Utah.....UT	Q		0		0		0
46. Vermont.....VT	Q	0	0	0	0	0	0
47. Virginia.....VA	Q	0	0	0	0	0	0
48. Washington.....WA	N	0	0	0	0	0	0
49. West Virginia.....WV	L	2,932,089	3,297,117	4,790,823	7,782,048	7,348,043	14,636,131
50. Wisconsin.....WI	Q	0	0	0	0	0	0
51. Wyoming.....WY	N		0		0		0
52. American Samoa.....AS	N		0		0		0
53. Guam.....GU	N		0		0		0
54. Puerto Rico.....PR	N		0		0		0
55. U.S. Virgin Islands.....VI	N		0		0		0
56. Northern Mariana Islands.....MP	N		0		0		0
57. Canada.....CAN	N		0		0		0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	91,262,540	103,138,867	78,659,526	131,558,090	199,699,762	227,990,389
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 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....6

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

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....0

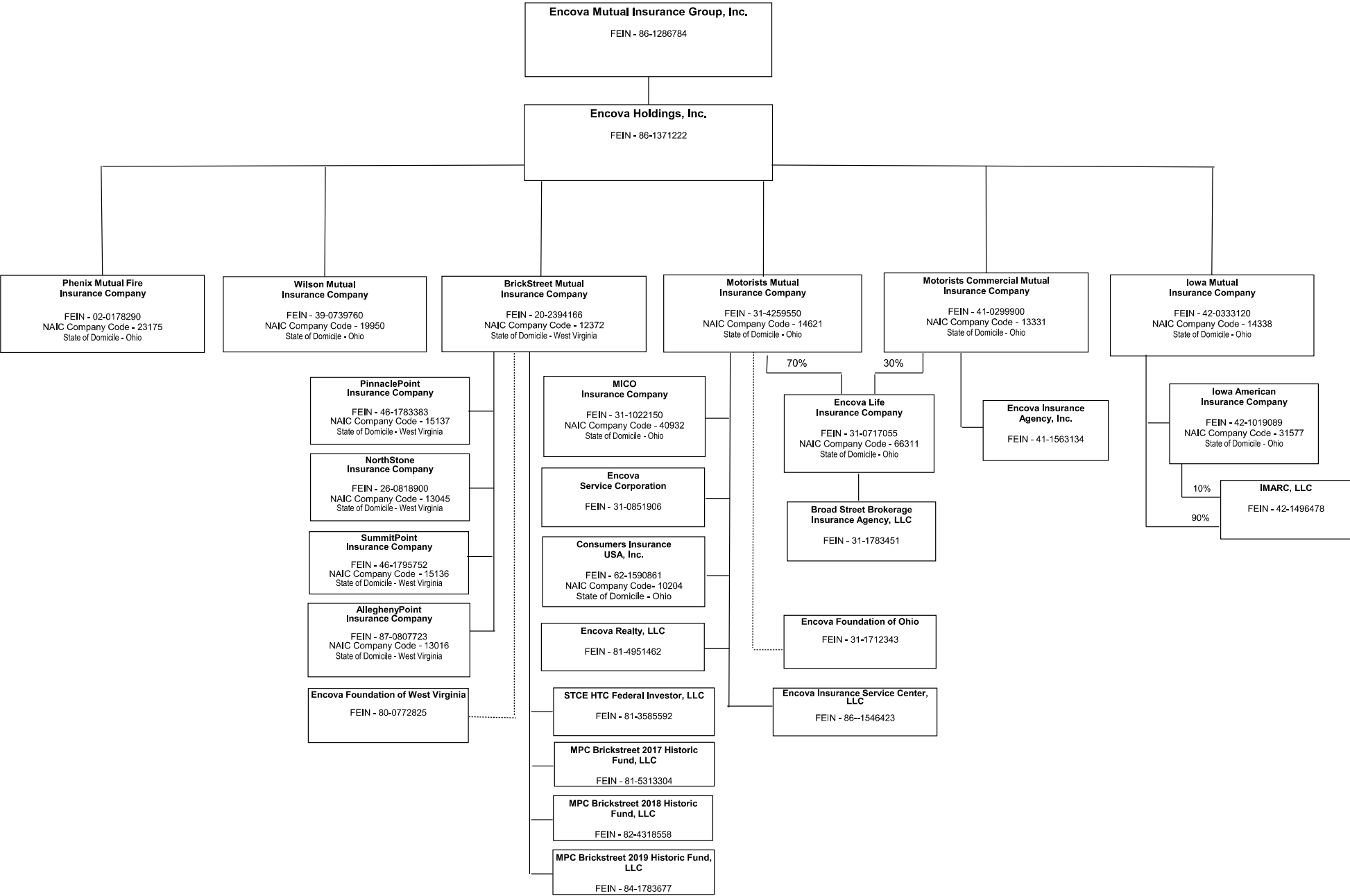
R - Registered - Non-domiciled RRGs.....0

Q - Qualified - Qualified or accredited reinsurer.....29

N - None of the above - Not allowed to write business in the state.....22

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

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



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0000		.00000	31-1783451	0	0		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	0	0		Consumers Insurance USA, Inc.	.OH	.DS	Motorists Mutual Insurance Company	Ownership.....	100.000	Encova Mutual Insurance Group, Inc.	...N.....	.0
.0000		.00000	42-1496478	0	0		IMARC, LLC	.IA	.NIA	Iowa Mutual Insurance Company	Ownership.....	90.000	Encova Mutual Insurance Group, Inc.	...N.....	.3
.0291	Encova Mutual Insurance Group	.31577	42-019089	0	0		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	0	0		Iowa Mutual Insurance Company	.OH	.IA			0.000	Encova Mutual Insurance Group, Inc.	...N.....	.1
							Motorists Commercial Mutual Insurance								
.0000		.00000	41-1563134	0	0		Encova Insurance Agency, Inc.	.MN	.NIA	Company	Ownership.....	100.000	Encova Mutual Insurance Group, Inc.	...N.....	.3
.0291	Encova Mutual Insurance Group	.40932	31-1022150	0	0		MICO Insurance Company	.OH	.DS	Motorists Mutual Insurance Company	Ownership.....	100.000	Encova Mutual Insurance Group, Inc.	...N.....	.3
							Motorists Commercial Mutual Insurance								
.0291	Encova Mutual Insurance Group	.13331	41-0299900	0	0		Company	.OH	.IA			0.000	Encova Mutual Insurance Group, Inc.	...N.....	.1
.0291	Encova Mutual Insurance Group	.66311	31-0717055	0	0		Encova Life Insurance Company	.OH	.DS	Motorists Mutual Insurance Company	Ownership.....	70.000	Encova Mutual Insurance Group, Inc.	...N.....	.6
.0291	Encova Mutual Insurance Group	.14621	31-4259550	0	0		Motorists Mutual Insurance Company	.OH	.RE			0.000	Encova Mutual Insurance Group, Inc.	...N.....	.1
.0000		.00000	31-0851906	0	0		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	0	0		Phenix Mutual Fire Insurance Company	.OH	.IA			0.000	Encova Mutual Insurance Group, Inc.	...N.....	.1
.0291	Encova Mutual Insurance Group	.19950	39-0739760	0	0		Wilson Mutual Insurance Company	.OH	.IA			0.000	Encova Mutual Insurance Group, Inc.	...N.....	.1
.0000		.00000	81-4951462	0	0		Encova Realty, LLC	.OH	.DS	Motorists Mutual Insurance Company	Ownership.....	100.000	Encova Mutual Insurance Group, Inc.	...N.....	.3
.0000		.00000	31-1712343	0	0		Encova Foundation of Ohio	.OH	.NIA	Motorists Mutual Insurance Company	Board	0.000	Encova Mutual Insurance Group, Inc.	...N.....	.4
.0291	Encova Mutual Insurance Group	.12372	20-2394166	0	0		BrickStreet Mutual Insurance Company	.WV	.IA		Ownership.....	0.000	Encova Mutual Insurance Group, Inc.	...N.....	.1
.0291	Encova Mutual Insurance Group	.15137	46-1783383	0	0		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	0	0		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	0	0		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	0	0		AlleghenyPoint Insurance Company	.WV	.IA	BrickStreet Mutual Insurance Company	Ownership.....	100.000	Encova Mutual Insurance Group, Inc.	...N.....	.2
.0000		.00000	80-0772825	0	0		Encova Foundation of West Virginia, Inc	.WV	.NIA	BrickStreet Mutual Insurance Company	Board	0.000	Encova Mutual Insurance Group, Inc.	...N.....	.5
.0000		.00000	81-3585592	0	0		STCE HTC Federal Investor, LLC	.GA	.NIA	BrickStreet Mutual Insurance Company	Ownership.....	99.990	Encova Mutual Insurance Group, Inc.	...N.....	.0
.0000		.00000	81-5313304	0	0		MPC Brickstreet 2017 Historic Fund, LLC	.GA	.NIA	BrickStreet Mutual Insurance Company	Ownership.....	99.990	Encova Mutual Insurance Group, Inc.	...N.....	.0
.0000		.00000	82-4318558	0	0		MPC Brickstreet 2018 Historic Fund, LLC	.GA	.NIA	BrickStreet Mutual Insurance Company	Ownership.....	99.990	Encova Mutual Insurance Group, Inc.	...N.....	.0
.0000		.00000	84-1783677	0	0		MPC Brickstreet 2019 Historic Fund, LLC	.GA	.NIA	BrickStreet Mutual Insurance Company	Ownership.....	99.990	Encova Mutual Insurance Group, Inc.	...N.....	.0
.0000		.00000	86-1546423	0	0		Encova Insurance Service Center, LLC	.OH	.NIA	Motorists Mutual Insurance Company	Ownership.....	100.000	Encova Mutual Insurance Group, Inc.	...N.....	.0
.0291	Encova Mutual Insurance Group	.00000	86-1371222	0	0		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	.00000	86-1286784	0	0		Encova Mutual Insurance Group, Inc.	.OH	.UIP		Ownership.....	100.000		...N.....	.8

Asterisk	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	The entity is a subsidiary of an insurer that is an affiliate of Encova Mutual Group. With ultimate control of that insurer as described in Note 1. 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.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	890,353	788,178	88.5	12.7
2. Allied Lines	1,106,184	495,302	44.8	46.0
3. Farmowners multiple peril			0.0	0.0
4. Homeowners multiple peril	36,836,639	18,286,509	49.6	54.1
5. Commercial multiple peril	25,806	(2,462,721)	(9,543.1)	39.5
6. Mortgage guaranty			0.0	0.0
8. Ocean marine	135,172	47,185	34.9	(12.9)
9. Inland marine	1,019,319	21,417	2.1	19.4
10. Financial guaranty			0.0	0.0
11.1 Medical professional liability - occurrence			0.0	0.0
11.2 Medical professional liability - claims-made			0.0	0.0
12. Earthquake	421,177	0	0.0	0.0
13. Group accident and health			0.0	0.0
14. Credit accident and health			0.0	0.0
15. Other accident and health			0.0	0.0
16. Workers' compensation	130,165	1,196,581	919.3	(55.4)
17.1 Other liability - occurrence	1,511,760	(2,574,759)	(170.3)	96.7
17.2 Other liability - claims-made			0.0	0.0
17.3 Excess workers' compensation			0.0	0.0
18.1 Products liability - occurrence	(8,362)	890,312	(10,647.0)	50.2
18.2 Products liability - claims-made			0.0	0.0
19.1,19.2 Private passenger auto liability	28,166,877	49,916,772	177.2	58.8
19.3,19.4 Commercial auto liability	(66,348)	(4,210,110)	6,345.5	72.2
21. Auto physical damage	25,298,090	10,114,488	40.0	41.0
22. Aircraft (all perils)			0.0	0.0
23. Fidelity	119	(6,082)	(5,094.7)	108.5
24. Surety			0.0	0.0
26. Burglary and theft	62	(2,200)	(3,539.3)	(7.0)
27. Boiler and machinery	1,619	0	0.0	(0.1)
28. Credit			0.0	0.0
29. International			0.0	0.0
30. Warranty			0.0	0.0
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	0.0	0.0
35. Totals	95,468,633	72,500,873	75.9	55.0
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire	258,040	798,426	958,703
2. Allied Lines	325,948	994,361	1,201,757
3. Farmowners multiple peril	0		0
4. Homeowners multiple peril	13,334,131	35,586,832	38,896,570
5. Commercial multiple peril	0	(3,196)	(226,731)
6. Mortgage guaranty	0		0
8. Ocean marine	49,553	134,140	159,219
9. Inland marine	344,058	937,097	997,894
10. Financial guaranty	0		0
11.1 Medical professional liability - occurrence	0		0
11.2 Medical professional liability - claims-made	0		0
12. Earthquake	141,782	392,449	445,417
13. Group accident and health	0		0
14. Credit accident and health	0		0
15. Other accident and health	0		0
16. Workers' compensation	78,124	129,968	186,131
17.1 Other liability - occurrence	554,312	1,417,679	1,380,520
17.2 Other liability - claims-made	0		0
17.3 Excess workers' compensation	0		0
18.1 Products liability - occurrence	0	(9,000)	(54,863)
18.2 Products liability - claims-made	(17,973,118)		0
19.1,19.2 Private passenger auto liability	26,854,835	26,730,949	31,951,406
19.3,19.4 Commercial auto liability	(129,110)	(129,110)	(631,117)
21. Auto physical damage	8,004,323	24,282,120	27,896,607
22. Aircraft (all perils)	0		0
23. Fidelity	0	(7)	(8,685)
24. Surety	0		0
26. Burglary and theft	0		(4,068)
27. Boiler and machinery	0	(166)	(9,892)
28. Credit	0		0
29. International	0		0
30. Warranty	0		0
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	31,842,876	91,262,540	103,138,868
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2018 + Prior	173,774	174,306	348,080	29,822	(1,056)	28,766	150,179	6,691	118,175	275,045	6,227	(50,496)	(44,269)
2. 2019	40,499	68,668	109,167	16,724	(86)	16,638	27,038	6,788	42,339	76,165	3,263	(19,627)	(16,365)
3. Subtotals 2019 + Prior	214,273	242,974	457,247	46,546	(1,142)	45,404	177,217	13,479	160,514	351,210	9,490	(70,124)	(60,634)
4. 2020	68,502	96,164	164,666	36,611	2,400	39,011	39,671	14,599	72,944	127,213	7,780	(6,222)	1,558
5. Subtotals 2020 + Prior	282,775	339,138	621,913	83,157	1,258	84,414	216,888	28,078	233,458	478,423	17,269	(76,345)	(59,076)
6. 2021	XXX	XXX	XXX	XXX	74,129	74,129	XXX	58,371	98,976	157,347	XXX	XXX	XXX
7. Totals	282,775	339,138	621,913	83,157	75,386	158,543	216,888	86,448	332,434	635,770	17,269	(76,345)	(59,076)
8. Prior Year-End 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. 6.1	2. (22.5)	3. (9.5)
											Col. 13, Line 7 As a % of Col. 1 Line 8 4. (10.9)		

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.
2.
3.
4.

Bar Codes:

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



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Agency Loans	2,152,607	2,152,607	0	
2505. Equities and deposits in pools and associations	654,049	0	654,049	709,678
2506. State tax credits	479,437	0	479,437	568,038
2507. Other Fixed Assets	473,468	473,468	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	3,759,560	2,626,075	1,133,485	1,277,716

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. State surcharges payable	57,007	(46,793)
2505. Tenant allowances payable	35,692	0
2506. Equities & Deposits Into Pools	(152,087)	(152,087)
2597. Summary of remaining write-ins for Line 25 from overflow page	(59,388)	(198,880)

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	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	2,176,034	3,549,921
3. Current year change in encumbrances		0
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		0
7. Deduct current year's other than temporary impairment recognized		0
8. Deduct current year's depreciation	1,147,346	1,293,668
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	36,401,853	35,381,793
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	36,401,853	35,381,793

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	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		0
2.2 Additional investment made after acquisition	3,766,909	8,027,392
3. Capitalized deferred interest and other		0
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	4,715,137	4,322,866
6. Total gain (loss) on disposals	10,397,945	(397,955)
7. Deduct amounts received on disposals	89,532,953	12,202,538
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value	40,976	55,743
10. Deduct current year's other than temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	72,908,386	143,520,372
12. Deduct total nonadmitted amounts	24,676,209	27,829,847
13. Statement value at end of current period (Line 11 minus Line 12)	48,232,177	115,690,525

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	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	199,475,175	193,212,999
3. Accrual of discount	398,236	907,100
4. Unrealized valuation increase (decrease)	17,180,301	22,096,547
5. Total gain (loss) on disposals	5,537,623	12,701,152
6. Deduct consideration for bonds and stocks disposed of	112,487,259	219,371,367
7. Deduct amortization of premium	2,464,186	3,606,526
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized	387	16,175,281
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	250,921	107,487
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,081,330,036	973,439,612
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	1,081,330,036	973,439,612

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	670,875,201	34,437,959	22,574,427	(441,661)	668,384,037	670,875,201	682,297,072	648,797,523
2. NAIC 2 (a)	74,963,528	2,981,280	7,249,180	(9,061)	63,285,833	74,963,528	70,686,567	65,886,674
3. NAIC 3 (a)	1,499,651	0	0	17	0	1,499,651	1,499,668	1,877,670
4. NAIC 4 (a)	0				0	0	0	0
5. NAIC 5 (a)	0				0	0	0	0
6. NAIC 6 (a)	0				0	0	0	0
7. Total Bonds	747,338,380	37,419,239	29,823,607	(450,704)	731,669,870	747,338,380	754,483,308	716,561,867
PREFERRED STOCK								
8. NAIC 1	0				0	0	0	0
9. NAIC 2	0				0	0	0	0
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	747,338,380	37,419,239	29,823,607	(450,704)	731,669,870	747,338,380	754,483,308	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 \$; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	33,457,554	35,948,535
2. Cost of cash equivalents acquired	298,270,360	493,656,995
3. Accrual of discount		4,891
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		21
6. Deduct consideration received on disposals	320,157,605	496,152,888
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,570,310	33,457,554
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	11,570,310	33,457,554

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
Garage Mobilization & Demobilization	Columbus	OH	07/15/2021	Merit Construcion .....	.....	.....	.....	348, 196
Skywalk Renovation	Columbus	OH	07/31/2021	Elford, Inc .....	.....	.....	.....	332, 802
Kitchenette Sink	Columbus	OH	07/15/2021	Speer Mechanical .....	.....	.....	.....	5, 746
Painting	Columbus	OH	09/17/2021	Tommy's Powerwashing LLC .....	.....	.....	.....	7, 962
Basement Ramp Expoxy	Columbus	OH	08/02/2021	CPI Industrial .....	.....	.....	.....	11, 652
WIP Assets	Columbus	OH	09/30/2021	Miscellaneous .....	.....	.....	.....	1, 849
0199999. Acquired by Purchase					0	0	0	709, 503
.....
.....
.....
0399999 - Totals					0	0	0	709, 503

SCHEDULE A - PART 3

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

[illegible]

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

1	2	Location		5	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7	8	9	10	11	12	13	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		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	
	Intercompany Long-Term Loan	Columbus	OH.....	Private Placement		/10/20/2015			92,437			100.00%	
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated									0	92,437	0	0	XXX
	Adams Street 2012 Global Fund LP	Chicago	IL.....	Adams Street Partners		/02/15/2012			112,000		2,289,600	2.03%	
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership	Grand Duchy	LUX.....	Arcmont Asset Management		/01/25/2019			733,232		9,598,495	5.11%	
2599999. Joint Venture Interests - Other - Unaffiliated									0	845,232	0	11,888,095	XXX
4899999. Total - Unaffiliated									0	845,232	0	11,888,095	XXX
4999999. Total - Affiliated									0	92,437	0	0	XXX
5099999 - Totals									0	937,669	0	11,888,095	XXX

SCHEDULE BA - PART 3

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
	Intercompany Long-Term Loan	Columbus	OH	Private Placement	10/20/2015	09/30/2021	28,940,697					0		23,877,837	1,067,932			0	92,437
1499999	Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated						28,940,697	0	0	0	0	0	0	23,877,837	1,067,932	0	0	0	92,437
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	08/23/2021	15,242,880	1,928,404				1,928,404		19,378,063	1,532,569			0	1,209,308
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	07/31/2021	300,466	(4,492)				(4,492)		70,480	56,908	21,157	(22,905)	(1,748)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	09/29/2021	2,125,356	175,665				175,665		1,992,940	250,606			0	157,936
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	07/23/2021	123,794	3,531				3,531		93,251	32,387			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	09/29/2021	1,495,878	190,061				190,061		1,963,639	194,590			0	175,438
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	09/30/2021	4,519,099	598,738				598,738		5,227,405	384,995			0	286,535
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	09/30/2021	4,263,348	742,163				742,163		5,270,019	545,589			0	456,017
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	09/28/2021	1,774,491	491,387				491,387		2,447,639	332,500			0	184,238
2599999	Joint Venture Interests - Other - Unaffiliated						29,845,312	4,125,457	0	0	0	4,125,457	0	36,443,436	3,330,144	21,157	(22,905)	(1,748)	2,469,472
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	09/30/2021	740,973					0		350,941			(130,408)	(130,408)	
4399999	All Other Low Income Housing Tax Credit - Unaffiliated						740,973	0	0	0	0	0	0	350,941	0	0	(130,408)	(130,408)	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4899999. Total - Unaffiliated							30,586,285	4,125,457	0	0	0	4,125,457	0	36,794,377	3,330,144	21,157	(153,313)	(132,156)	2,469,472
4999999. Total - Affiliated							26,940,697	0	0	0	0	0	0	23,877,837	1,067,932	0	0	0	92,437
5099999 - Totals							57,526,982	4,125,457	0	0	0	4,125,457	0	60,672,214	4,398,076	21,157	(153,313)	(132,156)	2,561,909

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
01179R-X4-0	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		.08/20/2021	Various		295,331	280,000	5,406	1.F FE
01179R-X7-3	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		.08/20/2021	Various		367,902	355,000	937	1. FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						663,233	635,000	6,342	XXX
3133KY-VK-2	FH RB5118 - RMBS		.08/24/2021	J P MORGAN SECURITIES		2,546,755	2,479,725	3,444	1.A
3140LY-A9-4	FN BT9031 - RMBS		.09/07/2021	FIRST HORIZON BANK		1,281,277	1,246,038	900	1.A
48542R-SR-6	KANSAS ST DEV FIN AUTH REV		.09/23/2021	FTN FINANCIAL		991,540	1,000,000	1,843	1.E FE
3199999. Subtotal - Bonds - U.S. Special Revenues						4,819,572	4,725,763	6,187	XXX
14317J-AB-3	CARMX 2021-4 A2A - ABS		.09/14/2021	BARCLAYS CAPITAL INC		999,990	1,000,000	.0	1.A FE
172967-NA-5	CITIGROUP INC		.08/18/2021	Citigroup (SSB)		2,001,820	2,000,000	5,767	1.G FE
26884A-BN-2	ERP OPERATING LP		.08/03/2021	Citigroup (SSB)		2,487,350	2,500,000	.0	1.G FE
36262X-AB-0	GMALT 2021-3 A2 - ABS		.08/10/2021	J P MORGAN SECURITIES		1,499,969	1,500,000	.0	1.A FE
380140-AB-9	GMCAR 213 A2 - ABS		.07/13/2021	WELLS FARGO SECURITIES LLC		3,999,572	4,000,000	.0	1.A FE
38141G-XM-1	GOLDMAN SACHS GROUP INC		.09/09/2021	CREDIT SUISSE SECURITIES		994,150	1,000,000	2,854	1.F FE
61744Y-A0-1	MORGAN STANLEY		.09/10/2021	MORGAN STANLEY & COMPANY		1,052,490	1,000,000	14,533	1.G FE
61747Y-EC-5	MORGAN STANLEY		.07/15/2021	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	.0	1.F FE
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING		.07/29/2021	BANC OF AMERICA/FIXED INCOME		2,499,100	2,500,000	.0	1.B FE
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC		.07/22/2021	PERSHING DIV OF DLJ SEC LNDING		1,875,003	1,750,000	379	1.G FE
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC		.08/10/2021	PNC CAPITAL MKTS		4,241,968	4,250,000	.0	1.G FE
743756-AB-4	PROVIDENCE ST JOSEPH HEALTH		.09/08/2021	GOLDMAN		1,070,040	1,000,000	12,128	1.D FE
756109-AZ-7	REALTY INCOME CORP		.07/12/2021	SUNTRUST ROBINSON HUMPHREY INC		984,200	1,000,000	2,479	1.G FE
89239C-AB-5	TLOT 218 A2 - ABS		.07/27/2021	MITSUBISHI UFJ SECURITIES		2,249,700	2,250,000	.0	1.A FE
92343V-GM-0	VERIZON COMMUNICATIONS INC		.09/20/2021	GOLDMAN		2,981,280	3,000,000	8,500	2.A FE
98163J-AB-1	WOLS 2021-A A2 - ABS		.07/13/2021	WELLS FARGO SECURITIES LLC		1,999,804	2,000,000	.0	1.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						31,936,434	31,750,000	46,640	XXX
8399997. Total - Bonds - Part 3						37,419,239	37,110,763	59,169	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						37,419,239	37,110,763	59,169	XXX
G1624R-10-7	BROOKFIELD PROPERTY PRF		.07/26/2021	Various	42,048	1,245	0.00	.0	3.B FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,245	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						1,245	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,245	XXX	0	XXX
00206R-10-2	AT&T ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,420,000	120,310		0	
019770-10-6	ALLOGENE THERAPEUTICS ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160,000	4,066		0	
032654-10-5	ANALOG DEVICES ORD		.08/26/2021	Various	255,150	20,161		0	
04271T-10-0	ARRAY TECHNOLOGIES ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300,000	5,272		0	
046513-10-7	ATARA BIOTHERAPEUTICS ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190,000	3,386		0	
04683R-10-6	ATEA PHARMACEUTICALS ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150,000	4,819		0	
05352A-10-0	AVANTOR ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	590,000	23,579		0	
05478C-10-5	AZEK COMPANY CL A ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260,000	9,537		0	
070830-10-4	BATH AND BODY WORKS ORD		.08/03/2021	ITG INC	450,000	10,489		0	
08975P-10-8	BITCOMMERCE HOLDINGS SRS 1 ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120,000	6,420		0	
097023-10-5	BOEING ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	490,000	107,155		0	
112585-10-4	BROOKFIELD ASSET MANAGEMENT CL A ORD		.07/26/2021	Various	58,432	2,528		0	
12529R-10-7	C4 THERAPEUTICS ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90,000	4,437		0	
127097-10-3	COTERRA ENERGY ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	910,000	20,326		0	
141788-10-9	CARGILUS CL A ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220,000	6,877		0	
163851-10-8	CHEMOURS ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	390,000	11,606		0	
165167-73-5	CHESAPEAKE ENERGY ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290,000	14,251		0	
22053A-10-7	CORTEXyme ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50,000	4,603		0	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190,000	45,828		0	
233331-10-7	DTE ENERGY ORD		.07/01/2021	CITIGROUP GLOBAL MARKETS INC.	400,000	16,395		0	
23345M-10-7	DT MIDSTREAM ORD		.07/01/2021	CITIGROUP GLOBAL MARKETS INC.	200,000	2,874		0	
25402D-10-2	DIGITALOCEAN HOLDINGS ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120,000	9,370		0	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
25809K-10-5	DOORDASH CL A ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	28,851		.0	
26484T-10-6	DUN BRADST HLDG ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	380.000	6,409		.0	
281020-10-7	EDISON INTERNATIONAL ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	870.000	49,573		.0	
30212W-10-0	EXP WORLD HOLDINGS ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	6,634		.0	
33813J-10-6	FISKER CL A ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	380.000	5,721		.0	
362626-10-1	GXO LOGISTICS ORD		.08/02/2021	ITG INC	170.000	7,682		.0	
369604-30-1	GENERAL ELECTRIC ORD		.08/02/2021	ITG INC	2,137.750	203,580		.0	
37148K-10-0	GENERATION BIO ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	2,780		.0	
375558-10-3	GILEAD SCIENCES ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,250.000	87,662		.0	
45332Y-10-9	INARI MEDICAL ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	6,455		.0	
46185L-10-3	INVITAE ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	5,134		.0	
46583P-10-2	IVERIC BIO ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	3,809		.0	
48576A-10-0	KARUNA THERAPEUTICS ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	7,189		.0	
52567D-10-7	LEMONADE ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	5,375		.0	
531229-60-7	LIBRITY MEDIA LRTY SIRIUSXM SRS C ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	13,906		.0	
57667L-10-7	MATCH GROUP ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	33,329		.0	
60937P-10-6	MONGOOD CL A ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	23,187		.0	
63947U-10-7	NCINO ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	8,580		.0	
67181A-10-7	OAK STREET HEALTH ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	10,091		.0	
69318G-10-6	PBF ENERGY CL A ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	2,982		.0	
695263-10-3	PACW PACWEST BANCORP ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	11,963		.0	
703481-10-1	PATTERSON UTI ENERGY ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	420.000	3,854		.0	
70509V-10-0	PEBBLEBROOK HOTEL REIT ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	6,780		.0	
74340E-10-3	PROGNYN ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	7,916		.0	
74767V-10-9	QUANTUMSCAPE CL A ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	470.000	11,983		.0	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	430.000	37,410		.0	
758849-10-3	REGENCY CENTERS REIT ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	19,026		.0	
75943R-10-2	RELAY THERAPEUTICS ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	4,796		.0	
78667J-10-8	SAGE THERAPEUTICS ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	5,037		.0	
799566-10-4	SANA BIOTECHNOLOGY ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	4,390		.0	
848637-10-4	SPLUNK ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	9,867		.0	
85209W-10-9	SPROUT SOCIAL CL A ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	11,955		.0	
852234-10-3	SQUARE CL A ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	36,351		.0	
88160R-10-1	TESLA ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	31,118		.0	
89620X-50-6	TRILLIUM THERAPEUTICS ORD	C.	.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	3,914		.0	
91680M-10-7	UPSTART HOLDINGS ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	31,235		.0	
92276F-10-0	VENTAS REIT ORD		.09/21/2021	GOLDMAN	48.391	2,083		.0	
926400-10-2	VICTORIA S SECRET ORD		.08/03/2021	ITG INC	149.999	2,489		.0	
94419L-10-1	WAYFAIR CL A ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	8,305		.0	
983793-10-0	XPO LOGISTICS ORD		.08/02/2021	ITG INC	170.000	10,687		.0	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	41,613		.0	
021810-10-9	CLARIVATE ORD	C.	.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,000.000	22,172		.0	
06964L-10-7	PAYSAFE ORD	C.	.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	960.000	7,466		.0	
087822-10-3	PERRIGO ORD	C.	.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	13,016		.0	
08681T-10-2	SPOTIFY TECHNOLOGY ORD	C.	.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	13,668		.0	
06191J-10-0	JIFROG ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	4,403		.0	
02451R-10-5	CUREVAC N V ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	6,677		.0	
06596X-10-9	NXP SEMICONDUCTORS ORD	C.	.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	45,412		.0	
07780T-10-3	ROYAL CARIBBEAN GROUP ORD		.09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	11,038		.0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,399,839	XXX	0	XXX
693391-88-0	PIMCO DIV INCOME INST		.09/30/2021	Various	45,127.365	507,976		.0	
9499999. Subtotal - Common Stocks - Mutual Funds						507,976	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						1,907,815	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
9799999. Total - Common Stocks						1,907,815	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,909,060	XXX	0	XXX
9999999 - Totals						39,328,300	XXX	59,169	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36179T-7K-5	G2 MA5398 - RMBS		09/01/2021	Paydown		122,445	122,349	125,149	124,913	.0	(2,564)	.0	(2,564)	.0	122,349	.0	96	96	3,206	08/20/2048	1.A
3620AD-NY-4	GN 726807 - RMBS		09/01/2021	Paydown		3,872	3,872	3,966	3,973	.0	(101)	.0	(101)	.0	3,872	.0	.0	.0	124	09/15/2039	1.A
3620C6-EG-6	GN 749935 - RMBS		09/01/2021	Paydown		35,348	35,348	36,883	36,856	.0	(1,508)	.0	(1,508)	.0	35,348	.0	.0	.0	830	11/15/2040	1.A
36291E-H8-7	GN 625855 - RMBS		09/01/2021	Paydown		2,987	2,987	3,271	3,091	.0	(104)	.0	(104)	.0	2,987	.0	.0	.0	115	06/15/2035	1.A
36291H-C9-3	GN 628396 - RMBS		09/01/2021	Paydown		9,865	10,043	10,482	10,043	.0	(178)	.0	(178)	.0	9,865	.0	.0	.0	428	10/15/2028	1.A
38376G-DN-7	GNR 2010-018 C - CMBS		08/16/2021	Paydown		214,703	214,703	225,304	219,737	.0	(5,034)	.0	(5,034)	.0	214,703	.0	.0	.0	6,258	03/16/2051	1.A
912828-QV-5	UNITED STATES TREASURY		07/15/2021	Maturity @ 100.00		1,189,180	1,189,180	1,067,869	1,203,709	(150,611)	452	.0	(150,159)	.0	1,053,550	.0	135,630	135,630	7,326	07/15/2021	1.A
0599999	Subtotal - Bonds - U.S. Governments					1,578,399	1,578,303	1,472,924	1,602,320	(150,611)	(9,036)	.0	(159,647)	.0	1,442,673	.0	135,726	135,726	18,286	XXX	XXX
011798-LL-7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		08/20/2021	Various		367,902	355,000	434,740	373,433	.0	(5,531)	.0	(5,531)	.0	367,902	.0	.0	.0	18,687	02/01/2025	1.E FE
01179R-FK-4	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		08/20/2021	Various		295,331	280,000	324,086	298,271	.0	(2,940)	.0	(2,940)	.0	295,331	.0	.0	.0	12,406	10/01/2033	1.E FE
222102-AA-3	COULEE MED FNDTN WASH REV		09/02/2021	Call @ 100.00		35,000	35,000	35,000	35,000	.0	.0	.0	.0	.0	35,000	.0	.0	.0	1,354	04/20/2036	1.B FE
3131WR-K2-0	FH ZJ1213 - RMBS		09/01/2021	Paydown		7,102	7,102	7,468	7,482	.0	(380)	.0	(380)	.0	7,102	.0	.0	.0	183	02/01/2041	1.A
3131X4-2T-1	FH ZK1686 - RMBS		09/01/2021	Paydown		594	594	588	589	.0	.5	.0	.5	.0	594	.0	.0	.0	16	07/01/2024	1.A
3131X4-2U-8	FH ZK1687 - RMBS		09/01/2021	Paydown		3,259	3,259	3,228	3,239	.0	.20	.0	.20	.0	3,259	.0	.0	.0	86	07/01/2024	1.A
3131X5-AP-7	FH ZK1814 - RMBS		09/01/2021	Paydown		11,373	11,373	11,697	11,439	.0	(65)	.0	(65)	.0	11,373	.0	.0	.0	341	10/01/2024	1.A
3131X5-B4-3	FH ZK1859 - RMBS		09/01/2021	Paydown		562	562	583	571	.0	(8)	.0	(8)	.0	562	.0	.0	.0	17	09/01/2024	1.A
3131X5-D3-3	FH ZK1922 - RMBS		09/01/2021	Paydown		5,092	5,092	5,280	5,156	.0	(64)	.0	(64)	.0	5,092	.0	.0	.0	152	10/01/2024	1.A
3131XJ-S5-2	FH ZL3240 - RMBS		09/01/2021	Paydown		53,386	53,386	55,755	55,854	.0	(2,467)	.0	(2,467)	.0	53,386	.0	.0	.0	1,228	06/01/2042	1.A
3131XM-FM-2	FH ZL5572 - RMBS		09/01/2021	Paydown		51,585	51,585	53,761	53,283	.0	(1,698)	.0	(1,698)	.0	51,585	.0	.0	.0	1,346	04/01/2043	1.A
3131XN-GU-2	FH ZL7183 - RMBS		09/01/2021	Paydown		409	409	430	429	.0	(20)	.0	(20)	.0	409	.0	.0	.0	11	10/01/2043	1.A
3131XP-DV-7	FH ZL7316 - RMBS		09/01/2021	Paydown		16,602	16,602	17,572	17,671	.0	(1,069)	.0	(1,069)	.0	16,602	.0	.0	.0	416	11/01/2043	1.A
3131XQ-TK-2	FH ZL8654 - RMBS		09/01/2021	Paydown		1,189	1,189	1,261	1,270	.0	(81)	.0	(81)	.0	1,189	.0	.0	.0	32	11/01/2044	1.A
3131XR-BB-9	FH ZL9034 - RMBS		09/01/2021	Paydown		81,194	81,194	85,179	84,459	.0	(3,265)	.0	(3,265)	.0	81,194	.0	.0	.0	1,808	02/01/2045	1.A
31329J-PV-3	FH ZA1336 - RMBS		09/01/2021	Paydown		56,208	56,208	58,378	58,222	.0	(2,013)	.0	(2,013)	.0	56,208	.0	.0	.0	1,100	07/01/2042	1.A
31329J-PX-9	FH ZA1338 - RMBS		09/01/2021	Paydown		45,698	45,698	47,247	47,120	.0	(1,422)	.0	(1,422)	.0	45,698	.0	.0	.0	905	08/01/2042	1.A
31329K-XH-2	FH ZA2480 - RMBS		09/01/2021	Paydown		722,698	722,698	698,532	698,386	.0	26,311	.0	26,311	.0	722,698	.0	.0	.0	14,342	11/01/2037	1.A
31329K-YU-2	FH ZA2523 - RMBS		09/01/2021	Paydown		441,670	441,670	448,916	450,721	.0	(9,051)	.0	(9,051)	.0	441,670	.0	.0	.0	11,747	09/01/2038	1.A
3132A4-6K-9	FH ZS4474 - RMBS		09/01/2021	Paydown		33,152	33,152	34,250	34,195	.0	(1,042)	.0	(1,042)	.0	33,152	.0	.0	.0	764	03/01/2042	1.A
3132A4-PW-2	FH ZS4037 - RMBS		09/01/2021	Paydown		29,118	29,118	30,292	30,169	.0	(1,050)	.0	(1,050)	.0	29,118	.0	.0	.0	678	05/01/2044	1.A
3132A5-A4-7	FH ZS4527 - RMBS		09/01/2021	Paydown		40,597	40,597	41,802	42,113	.0	(1,515)	.0	(1,515)	.0	40,597	.0	.0	.0	1,071	08/01/2043	1.A
3132A5-AY-1	FH ZS4523 - RMBS		09/01/2021	Paydown		23,161	23,161	23,280	23,239	.0	(79)	.0	(79)	.0	23,161	.0	.0	.0	535	07/01/2021	1.A
3132A5-XA-8	FH ZS5173 - RMBS		07/01/2021	Paydown		.1	.1	.0	.1	.0	.0	.0	.0	.0	.1	.0	.0	.0	.0	09/01/2021	1.A
3132A6-TF-0	FH ZS5950 - RMBS		09/01/2021	Paydown		4,426	4,426	4,601	4,490	.0	(64)	.0	(64)	.0	4,426	.0	.0	.0	138	09/01/2024	1.A
3132D5-6Z-0	FH S88088 - RMBS		09/01/2021	Paydown		225,728	225,728	231,283	.0	.0	(5,555)	.0	(5,555)	.0	225,728	.0	.0	.0	1,736	02/01/2036	1.A
3132DV-7B-5	FH SD8090 - RMBS		09/01/2021	Paydown		189,479	189,479	195,238	195,039	.0	(5,560)	.0	(5,560)	.0	189,479	.0	.0	.0	2,582	09/01/2050	1.A
3132HM-ZZ-7	FH Q11660 - RMBS		09/01/2021	Paydown		53,649	53,649	55,770	55,211	.0	(1,561)	.0	(1,561)	.0	53,649	.0	.0	.0	1,121	10/01/2042	1.A
3132L5-SE-4	FH V80517 - RMBS		09/01/2021	Paydown		111,134	111,134	117,507	117,655	.0	(6,521)	.0	(6,521)	.0	111,134	.0	.0	.0	2,968	10/01/2043	1.A
3132W9-5A-8	FH Q29241 - RMBS		09/01/2021	Paydown		131,681	131,681	140,796	140,090	.0	(8,409)	.0	(8,409)	.0	131,681	.0	.0	.0	3,777	10/01/2044	1.A
3132UQ-3B-7	FH Q37993 - RMBS		09/01/2021	Paydown		111,434	111,434	118,694	119,108	.0	(7,675)	.0	(7,675)	.0	111,434	.0	.0	.0	3,034	12/01/2045	1.A
3133A8-MR-5	FH QB2168 - RMBS		09/01/2021	Paydown		125,084	125,084	129,423	129,256	.0	(4,172)	.0	(4,172)	.0	125,084	.0	.0	.0	1,633	08/01/2050	1.A
3133GB-GD-0	FH QN4696 - RMBS		09/01/2021	Paydown		120,900	120,900	126,246	.0	.0	(5,346)	.0	(5,346)	.0	120,900	.0	.0	.0	1,149	12/01/2035	1.A
3133KY-U6-4	FH RB5105 - RMBS		09/01/2021	Paydown		133,692	133,692	138,121	.0	.0	(4,429)	.0	(4,429)	.0	133,692	.0	.0	.0	1,146	03/01/2041	1.A
3133KY-VK-2	FH RB5118 - RMBS		09/01/2021	Paydown		14,779	14,779	15,179	.0	.0	(400)	.0	(400)	.0	14,779	.0	.0	.0	25	07/01/2041	1.A
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS		09/01/2021	Paydown		37,404	37,404	38,877	38,389	.0	(985)	.0	(985)	.0	37,404	.0	.0	.0	872	08/25/2042	1.A
3136AE-Z0-3	FNR 2013-56 P - CMO/RMBS		09/01/2021	Paydown		124,401	124,401	122,963	123,226	.0	1,176	.0	1,176	.0	124,401	.0	.0	.0	2,070	06/25/2043	1.A
3136AF-Y8-1	FNR 2013-89 PA - CMO/RMBS		09/01/2021	Paydown		17,105	17,105	17,730	17,365	.0	(260)	.0	(260)	.0	17,105	.0	.0	.0	393	02/25/2043	1.A
3137AC-P3-7	FHR 3879 NI - CMO/RMBS		09/01/2021	Paydown		4,805	4,805	5,033	4,841	.0	(36)	.0	(36)	.0	4,805	.0	.0	.0	127	09/15/2040	1.A
3137B4-Z5-8	FHR 4261 PA - CMO/RMBS		09/01/2021	Paydown		35,108	35,108	36,008	35,635	.0	(527)	.0	(527)	.0	35,108	.0	.0	.0	698	07/15/2032	1.A
3137B8-PP-6	FHR 4322 PA - CMO/RMBS		09/01/2021	Paydown		21,843	21,843	23,058	22,803	.0	(959)	.0	(959)	.0	21,843	.0	.0	.0	578	03/15/2044	1.A
31385X-IF-0	FN 555790 - RMBS		09/01/2021	Paydown		6,260	6,260	6,346	6,164	.0	96	.0	96	.0	6,260	.0	.0	.0	83	10/01/2033	1.A
3138EN-7M-5	FN AL6299 - RMBS		09/01/2021	Paydown		57,288	57,288	60,591	60,493	.0	(3,205)	.0	(3,205)	.0	57,288	.0	.0	.0	1,375	01/01/2045	1.A
3138EN-IV-7	FN AL6059 - RMBS		09/01/2021	Paydown		109,072	109,072	112,694	112,560	.0	(3,488)	.0	(3,488)	.0	109,072	.0	.0	.0	2,958	11/01/2044	1.A
3138EN-IX-3	FN AL6061 - RMBS		09/01/2021	Paydown		24,729	24,729	25,591	25,236	.0	(507)	.0	(507)	.0	24,729	.0	.0	.0	605	11/01/2044	1.A
3138WG-EZ-3	FN AS6451 - RMBS		09/01/2021	Paydown		92,393	92,393	96,587	95,647	.0	(3,253)	.0	(3,253)	.0	92,393	.0	.0	.0	2,217	01/01/2046	1.A

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
3138WH-RL-8	FN AS7690 - RMBS		09/01/2021	Paydown		225,361	225,361	226,418	226,171	.0	(810)	.0	(810)	.0	225,361	.0	.0	.0	5,422	08/01/2046	1.A
3138WH-XR-8	FN AS7887 - RMBS		09/01/2021	Paydown		63,986	63,986	62,879	62,914	.0	1,072	.0	1,072	.0	63,986	.0	.0	.0	1,200	09/01/2041	1.A
3138WK-3E-3	FN AS9796 - RMBS		09/01/2021	Paydown		946,138	946,138	947,912	947,385	.0	(1,248)	.0	(1,248)	.0	946,138	.0	.0	.0	21,257	06/01/2047	1.A
3138WT-UT-1	FN AT5993 - RMBS		09/01/2021	Paydown		169,187	169,187	166,277	166,343	.0	2,845	.0	2,845	.0	169,187	.0	.0	.0	3,251	05/01/2043	1.A
3138Y1-3L-7	FN AX0802 - RMBS		09/01/2021	Paydown		6,318	6,318	6,654	6,562	.0	(244)	.0	(244)	.0	6,318	.0	.0	.0	149	10/01/2044	1.A
3138Y6-MY-7	FN AX4874 - RMBS		09/01/2021	Paydown		182,581	182,581	193,536	190,204	.0	(7,623)	.0	(7,623)	.0	182,581	.0	.0	.0	4,162	12/01/2044	1.A
3138YE-5V-5	FN AY1759 - RMBS		09/01/2021	Paydown		67,171	67,171	68,525	68,531	.0	(1,360)	.0	(1,360)	.0	67,171	.0	.0	.0	1,748	02/01/2045	1.A
3139OU-MU-7	FN 656571 - RMBS		09/01/2021	Paydown		564	564	566	559	.0	5	.0	5	.0	564	.0	.0	.0	10	05/01/2033	1.A
3140Z2-H-0	FN 729861 - RMBS		09/01/2021	Paydown		1,244	1,244	1,283	1,235	.0	9	.0	9	.0	1,244	.0	.0	.0	18	11/01/2033	1.A
31403D-YB-9	FN 746006 - RMBS		09/01/2021	Paydown		85,199	85,199	88,234	85,174	.0	25	.0	25	.0	85,199	.0	.0	.0	1,525	12/01/2033	1.A
31405Q-AX-6	FN 795722 - RMBS		09/01/2021	Paydown		8,880	8,880	9,013	8,803	.0	77	.0	77	.0	8,880	.0	.0	.0	126	10/01/2034	1.A
3140FP-C9-8	FN BE3695 - RMBS		09/01/2021	Paydown		67,204	67,204	68,653	68,854	.0	(1,650)	.0	(1,650)	.0	67,204	.0	.0	.0	1,572	06/01/2047	1.A
31406Y-GZ-6	FN BH9215 - RMBS		09/01/2021	Paydown		59,225	59,225	60,789	60,809	.0	(1,584)	.0	(1,584)	.0	59,225	.0	.0	.0	1,359	01/01/2048	1.A
3140H5-AW-1	FN BJ3620 - RMBS		09/01/2021	Paydown		49,316	49,316	51,759	51,066	.0	(1,750)	.0	(1,750)	.0	49,316	.0	.0	.0	1,328	01/01/2048	1.A
3140JQ-TE-3	FN BN7748 - RMBS		09/01/2021	Paydown		17,550	17,550	18,235	18,175	.0	(624)	.0	(624)	.0	17,550	.0	.0	.0	423	09/01/2049	1.A
3140K3-J2-9	FN B07480 - RMBS		09/01/2021	Paydown		323,167	323,167	333,165	332,227	.0	(9,060)	.0	(9,060)	.0	323,167	.0	.0	.0	6,138	12/01/2049	1.A
3140KP-JP-9	FN B03869 - RMBS		09/01/2021	Paydown		228,747	228,747	236,539	236,226	.0	(7,478)	.0	(7,478)	.0	228,747	.0	.0	.0	3,139	09/01/2050	1.A
3140KT-L7-8	FN B07549 - RMBS		09/01/2021	Paydown		104,066	104,067	107,928	107,904	.0	(3,837)	.0	(3,837)	.0	104,067	.0	.0	.0	1,412	11/01/2050	1.A
314009-NW-9	FN CA2204 - RMBS		09/01/2021	Paydown		410,437	410,437	427,175	432,815	.0	(22,378)	.0	(22,378)	.0	410,437	.0	.0	.0	12,335	08/01/2048	1.A
31400A-NN-6	FN CA3096 - RMBS		09/01/2021	Paydown		204,429	204,429	214,315	217,033	.0	(12,604)	.0	(12,604)	.0	204,429	.0	.0	.0	6,127	02/01/2049	1.A
31400K-QX-9	FN CB0469 - RMBS		09/01/2021	Paydown		54,059	54,059	56,635	.0	.0	(2,576)	.0	(2,576)	.0	54,059	.0	.0	.0	247	05/01/2041	1.A
3140X4-H4-5	FN FH1278 - RMBS		09/01/2021	Paydown		366,138	366,138	374,663	374,201	.0	(8,062)	.0	(8,062)	.0	366,138	.0	.0	.0	7,390	07/01/2034	1.A
3140X7-2G-3	FN FIM4374 - RMBS		09/01/2021	Paydown		458,996	458,996	473,698	473,335	.0	(14,339)	.0	(14,339)	.0	458,996	.0	.0	.0	6,218	09/01/2050	1.A
3140X7-4F-3	FN FIM4421 - RMBS		09/01/2021	Paydown		145,635	145,635	152,279	152,265	.0	(6,630)	.0	(6,630)	.0	145,635	.0	.0	.0	1,966	10/01/2035	1.A
3140X7-XJ-3	FN FIM4280 - RMBS		09/01/2021	Paydown		138,975	138,975	143,948	143,835	.0	(4,860)	.0	(4,860)	.0	138,975	.0	.0	.0	1,852	09/01/2050	1.A
3140X8-P4-3	FN FIM4942 - RMBS		09/01/2021	Paydown		105,591	105,591	109,931	109,903	.0	(4,311)	.0	(4,311)	.0	105,591	.0	.0	.0	1,456	11/01/2050	1.A
3140XB-FD-7	FN FM7363 - RMBS		09/01/2021	Paydown		88,917	88,917	92,738	.0	.0	(3,821)	.0	(3,821)	.0	88,917	.0	.0	.0	360	05/01/2041	1.A
31410L-UV-2	FN 890796 - RMBS		09/01/2021	Paydown		77,140	77,140	78,899	78,669	.0	(1,529)	.0	(1,529)	.0	77,140	.0	.0	.0	1,836	12/01/2045	1.A
31412U-AJ-9	FN 934809 - RMBS		09/01/2021	Paydown		3,318	3,318	3,436	3,346	.0	(28)	.0	(28)	.0	3,318	.0	.0	.0	106	03/01/2024	1.A
31414R-PK-5	FN 973926 - RMBS		09/01/2021	Paydown		786	786	797	794	.0	(9)	.0	(9)	.0	786	.0	.0	.0	15	05/01/2038	1.A
31416X-FA-3	FN AB1960 - RMBS		09/01/2021	Paydown		34,930	34,930	37,397	36,600	.0	(1,670)	.0	(1,670)	.0	34,930	.0	.0	.0	919	12/01/2040	1.A
31418D-2V-3	FN MA4387 - RMBS		09/01/2021	Paydown		84,816	84,816	86,406	.0	.0	(1,590)	.0	(1,590)	.0	84,816	.0	.0	.0	307	07/01/2041	1.A
31418V-KJ-0	FN AD7496 - RMBS		09/01/2021	Paydown		2,664	2,664	2,684	2,669	.0	(5)	.0	(5)	.0	2,664	.0	.0	.0	62	01/01/2026	1.A
343136-V9-5	FLORIDA ST TPK AUTH TPK REV		07/01/2021	Call @ 100.00		1,000,000	1,000,000	1,031,660	1,001,952	.0	(1,952)	.0	(1,952)	.0	1,000,000	.0	.0	.0	50,000	07/01/2032	1.C FE
516391-AR-0	LANSING MICH BRD WTR & LT UTIL SYS REV		07/01/2021	Call @ 100.00		500,000	500,000	572,560	504,553	.0	(4,553)	.0	(4,553)	.0	500,000	.0	.0	.0	25,000	07/01/2030	1.D FE
594654-HG-3	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		09/01/2021	Call @ 100.00		765,000	765,000	777,829	776,696	.0	(875)	.0	(875)	.0	775,820	.0	(10,820)	(10,820)	22,763	12/01/2044	1.C FE
594654-KK-0	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		08/03/2021	Call @ 100.00		55,000	55,000	55,000	55,000	.0	.0	.0	.0	.0	55,000	.0	.0	.0	1,028	12/01/2050	1.C FE
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/16/2021	Call @ 100.00		20,000	20,000	20,000	20,000	.0	.0	.0	.0	.0	20,000	.0	.0	.0	298	11/01/2041	1.D FE
880461-SB-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		09/27/2021	Call @ 100.00		35,000	35,000	34,606	34,643	.0	.0	.0	.0	.0	34,654	.0	346	346	1,252	07/01/2040	1.B FE
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C		09/01/2021	Paydown		43,001	43,001	43,001	43,001	.0	.0	.0	.0	.0	43,001	.0	.0	.0	799	04/25/2042	1.A FE
968369-AA-6	WILKES CNTY GA HOSP AUTH REV		09/28/2021	Call @ 100.00		44,000	44,000	44,000	44,000	.0	.0	.0	.0	.0	44,000	.0	.0	.0	1,968	02/20/2037	1.B FE
3199999	Subtotal - Bonds - U.S. Special Revenues					11,320,017	11,291,785	11,719,686	10,777,966	.0	(194,082)	.0	(194,082)	.0	11,330,491	.0	(10,474)	(10,474)	299,072	XXX	XXX
02665W-BF-7	AMERICAN HONDA FINANCE CORP		07/12/2021	Maturity @ 100.00		1,950,000	1,950,000	1,868,490	1,936,322	.0	.0	.0	.0	.0	1,950,000	.0	.0	.0	32,175	07/12/2021	1.G FE
05588U-AA-0	HGVGI 19A A - RMBS		09/25/2021	Paydown		76,188	76,188	76,169	76,171	.0	.0	.0	.0	.0	76,188	.0	.0	.0	1,667	09/26/2033	1.F FE
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS		09/25/2021	Paydown		153,837	153,837	157,731	157,716	.0	(3,879)	.0	(3,879)	.0	153,837	.0	.0	.0	2,579	08/25/837	1.A FE
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS		09/25/2021	Paydown		112,081	112,081	114,217	114,209	.0	(2,128)	.0	(2,128)	.0	112,081	.0	.0	.0	1,879	08/25/2050	1.A FE
28415P-AA-2	EHGVT 2016-A A - RMBS		09/25/2021	Paydown		19,488	19,488	19,488	19,488	.0	.0	.0	.0	.0	19,488	.0	.0	.0	356	04/25/2080	1.F FE
341099-CP-2	DUKE ENERGY FLORIDA LLC		08/15/2021	Maturity @ 100.00		1,000,000	1,000,000	997,960	999,854	.0	146	.0	146	.0	1,000,000	.0	.0	.0	31,000	08/15/2021	1.F FE
36249K-AC-4	GSM 2010-C1 A2 - CMBS		09/01/2021	Paydown		2,795	2,795	2,879	2,795	.0	.0	.0	.0	.0	2,795	.0	.0	.0	85	08/10/2043	1.A FE
36257F-AD-2	GMCAR 2019-2 A3 - ABS		09/16/2021	Paydown		626,227	626,227	626,176	626,210	.0	.0	.0	.0	.0	626,227	.0	.0	.0	10,982	02/16/2024	1.A FE
363191-AN-6	GALXY XXIII AR - CDO	C	07/26/2021	Paydown		21,972	21,972	21,972	.0	.0	.0	.0	.0	.0	21,972	.0	.0	.0	84	04/24/2029	1.A FE
38141G-GQ-1	GOLDMAN SACHS GROUP INC		07/27/2021	Maturity @ 100.00		2,250,000	2,250,000	2,269,848	2,251,366	.0	(1,366)	.0	(1,366)	.0	2,250,000	.0	.0	.0	118,125	07/27/2021	2.A FE
452570-AE-4	JMSA 2007-2 2A - RMBS		09/27/2021	Paydown		1,755	1,755	1,755	1,770	.0	(15)	.0	(15)	.0	1,755	.0	.0	.0	7	04/25/2037	1. Z
55265K-2G-3	MASTR 2003-11 7A2 - CMO/RMBS		09/01/2021	Paydown		1,364	1,364	1,315	1,343	.0	21	.0	.0	.0	1,364	.0	.0	.0	48	12/25/2033	2.B FE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
55389T-AA-9	MVWOT 211W A - RMBS		09/20/2021	Paydown		89,820	89,820	89,796	.0	.0	.24	.0	.24	.0	89,820	.0	.0	.0	.229	01/22/2041	1.A FE
55389T-AB-7	MVWOT 211W B - RMBS		09/20/2021	Paydown		74,850	74,850	74,834	.0	.0	.16	.0	.16	.0	74,850	.0	.0	.0	.241	01/22/2041	1.F FE
565849-AL-0	MARATHON OIL CORP		09/03/2021	Call @ 100.00		2,218,422	2,000,000	1,995,420	1,997,747	.0	.319	.0	.319	.0	1,998,066	.0	1,934	1,934	276,600	06/01/2025	2.C FE
594918-BP-8	MICROSOFT CORP		07/08/2021	Call @ 100.00		3,200,000	3,200,000	3,071,776	3,176,102	.0	20,497	.0	20,497	.0	3,196,600	.0	3,400	3,400	45,467	08/08/2021	1.A FE
69351U-AP-8	PPL ELECTRIC UTILITIES CORP		07/21/2021	Call @ 100.00		1,700,000	1,700,000	1,693,003	1,699,056	.0	.739	.0	.739	.0	1,699,794	.0	.206	.206	43,350	09/15/2021	1.E FE
82652K-AA-2	SRFC 171 A - RMBS		09/20/2021	Paydown		13,420	13,420	13,419	13,419	.0	.1	.0	.1	.0	13,420	.0	.0	.0	.258	03/20/2034	1.F FE
82652M-AA-8	SRFC 2019-2 A - RMBS		09/20/2021	Paydown		45,289	45,289	45,276	45,277	.0	.11	.0	.11	.0	45,289	.0	.0	.0	.775	05/20/2036	1.A FE
82652N-AA-6	SRFC 193 A - RMBS		09/20/2021	Paydown		60,003	60,003	60,002	60,002	.0	.1	.0	.1	.0	60,003	.0	.0	.0	.942	08/20/2036	1.A FE
82652Q-AA-9	SRFC 211 A - RMBS		09/20/2021	Paydown		314,777	314,777	314,689	.0	.0	.88	.0	.88	.0	314,777	.0	.0	.0	1,312	11/20/2037	1.A FE
82653E-AB-3	SRFC 2019-1 B - RMBS		09/20/2021	Paydown		61,508	61,508	61,494	65,163	.0	(3,655)	.0	(3,655)	.0	61,508	.0	.0	.0	1,397	01/22/2036	1.F FE
89175V-AA-1	TPMT 182 A1 - RMBS		09/01/2021	Paydown		49,778	49,778	50,976	50,900	.0	(1,122)	.0	(1,122)	.0	49,778	.0	.0	.0	1,099	03/25/2058	1.A FE
89176E-AA-8	TPMT 2018-1 A1 - RMBS		09/01/2021	Paydown		57,007	57,007	58,198	58,198	.0	(1,191)	.0	(1,191)	.0	57,007	.0	.0	.0	1,140	01/25/2058	1.A FE
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		09/01/2021	Paydown		174,074	174,074	175,566	175,566	.0	(1,492)	.0	(1,492)	.0	174,074	.0	.0	.0	3,370	10/27/2059	1.A FE
92343V-FS-8	VERIZON COMMUNICATIONS INC		09/20/2021	Various		2,981,280	3,000,000	2,999,700	2,999,707	.0	.42	.0	.42	.0	2,999,749	.0	(18,469)	(18,469)	29,750	11/20/2025	2.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						17,255,936	17,056,234	16,862,427	16,528,383	0	20,770	0	20,770	0	17,050,443	0	(12,929)	(12,929)	604,916	XXX	XXX
8399997. Total - Bonds - Part 4						30,154,353	29,926,321	30,055,038	28,908,669	(150,611)	(182,348)	0	(332,959)	0	29,823,607	0	112,323	112,323	922,274	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						30,154,353	29,926,321	30,055,038	28,908,669	(150,611)	(182,348)	0	(332,959)	0	29,823,607	0	112,323	112,323	922,274	XXX	XXX
61624R-10-7	BROOKFIELD PROPERTY PRF		09/14/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	42,000	1,039	0.00	1,244	.0	.0	.0	.0	.0	.0	1,244	.0	(205)	(205)	.0		3.B FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,039	XXX	1,244	0	0	0	0	0	0	1,244	0	(205)	(205)	0	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						1,039	XXX	1,244	0	0	0	0	0	0	1,244	0	(205)	(205)	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,039	XXX	1,244	0	0	0	0	0	0	1,244	0	(205)	(205)	0	XXX	XXX
012348-10-8	ALBANY INTERNATIONAL CL A ORD		06/25/2021	GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.	0.000	.0		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.2		
01741R-10-2	ALLEGHENY TECHNOLOGIES ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	295,000	4,924		8,446	4,947	3,499	.0	.0	3,499	.0	8,446	.0	(3,522)	(3,522)	.0		
02156K-10-3	ALTICE USA CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	578,000	11,121		16,265	21,889	(5,624)	.0	.0	(5,624)	.0	16,265	.0	(5,144)	(5,144)	.0		
025676-20-6	AMERICAN EQUITY INV LIFE HLD ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	325,000	9,597		11,733	8,990	2,743	.0	.0	2,743	.0	11,733	.0	(2,135)	(2,135)	.0		
032654-10-5	ANALOG DEVICES ORD		08/26/2021	Not Available	0.150	25		13	22	(9)	.0	.0	(9)	.0	13	.0	12	12	.0		
045396-10-8	ASSEMBLY BIOSCIENCES ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100,000	347		2,024	605	1,419	.0	.0	1,419	.0	2,024	.0	(1,677)	(1,677)	.0		
046353-10-8	ASTRAZENCA ADR REP 0.5 ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	902,828	51,812		55,501	66,402	(10,901)	.0	.0	(10,901)	.0	55,501	.0	(3,688)	(3,688)	397		
04650Y-10-0	AT HOME GROUP ORD		07/27/2021	Not Available	180,000	6,660		4,912	2,783	2,129	.0	.0	2,129	.0	4,912	.0	1,748	1,748	.0		
05990K-10-6	BANC OF CALIFORNIA ORD		06/25/2021	GOLDMAN	0.000	.0		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.3		
08579X-10-1	BERRY ORD		06/25/2021	GOLDMAN	0.000	.0		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.11		
110122-10-8	BRISTOL MYERS SQUIBB ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,700,000	101,285		107,281	76,917	1,500	.0	.0	1,500	.0	107,281	.0	(5,996)	(5,996)	2,274		
112585-10-4	BROOKFIELD ASSET MANAGEMENT CL A ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	58,432	3,126		2,528	.0	.0	.0	.0	.0	.0	2,528	.0	598	598	.6		
11282X-10-3	BROOKFIELD PROPERTY REIT CL A ORD		07/26/2021	Adjustment	640,000	12,960		12,960	9,562	3,398	.0	.0	3,398	.0	12,960	.0	.0	.0	216		
12621E-10-3	CNO FINANCIAL GROUP ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40,000	957		866	889	(23)	.0	.0	(23)	.0	866	.0	90	90	15		
126501-10-5	CTS ORD		06/25/2021	GOLDMAN	0.000	.0		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.1		
171871-50-2	CINCINNATI BELL ORD		09/08/2021	Not Available	145,000	2,248		1,093	2,216	(1,122)	.0	.0	(1,122)	.0	1,093	.0	1,154	1,154	.0		
233331-10-7	DTE ENERGY ORD		07/01/2021	Various	400,000	19,269		19,269	48,564	(29,295)	.0	.0	(29,295)	.0	19,269	.0	.0	.0	1,302		
26614N-10-2	DUPONT DE NEMOURS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	570,000	39,330		44,327	1,754	382	.0	.0	382	.0	44,327	.0	(4,997)	(4,997)	349		

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
369604-10-3 369604-30-1 382550-10-1 397624-10-7	GENERAL ELECTRIC ORD GENERAL ELECTRIC ORD GOODYEAR TIRE AND RUBBER ORD GREIF CL A ORD		08/02/2021 08/02/2021 06/07/2021 06/25/2021	Various Not Available Adjustment GOLDMAN	17,102.000 0.750 0.840 0.000	203,580 78 16 0		203,580 78 24 0	184,702 0 0 0	18,879 0 0 0	0 0 0 0	0 0 0 0	18,879 0 0 0	0 0 0 0	203,580 78 24 0	0 0 0 0	0 0 (8) 0	0 0 (8) 0	.513 0 0 0		
432748-10-1 446150-10-4 44925C-10-3	HILLTOP HOLDINGS ORD HUNTINGTON BANCSHARES ORD ICF INTERNATIONAL ORD		09/28/2021 06/09/2021 06/25/2021	FENNER & SMITH INC. Adjustment GOLDMAN	20.000 0.954 0.000	663 14 0		405 17 0	550 0 0	(145) 0 0	0 0 0	0 0 0	(145) 0 0	0 0 0	405 17 0	0 0 0	.257 (3) 0	.257 (3) 0	.7 0 1		
45031U-10-1	ISTAR REIT ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC. MERRILL LYNCH PIERCE	30.000	735		373	446	(73)	0	0	(73)	0	373	0	.362	.362	.11		
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		09/28/2021	FENNER & SMITH INC. MERRILL LYNCH PIERCE	300.000	41,316		43,698	37,764	5,934	0	0	5,934	0	43,698	0	(2,382)	(2,382)	1,473		
48214T-30-5 49446R-10-9 501797-10-4	JUST EAT TAKEAWAY COM N V SPONSO ADR KIMCO REALTY REIT ORD BATH AND BODY WORKS ORD	C	09/28/2021 08/03/2021 08/03/2021	FENNER & SMITH INC. Not Available Various	738.000 0.440 450.000	10,926 9 12,978		13,156 7 12,978	0 7 16,736	0 0 (3,758)	0 0 0	0 0 0	0 0 (3,758)	0 0 0	13,156 7 12,978	0 0 0	(2,230) 2 0	(2,230) 2 0	0 0 68		
517834-10-7 55027E-10-2	LAS VEGAS SANDS ORD LUMINEX ORD		09/28/2021 07/15/2021	FENNER & SMITH INC. Not Available MERRILL LYNCH PIERCE	475.000 160.000	17,760 5,920		27,688 3,302	28,310 3,699	(622) (398)	0 0	0 0	(622) (398)	0 0	27,688 3,302	0 0	(9,927) 2,618	(9,927) 2,618	0 48		
55608B-10-5 55826T-10-2 57772K-10-1 600544-10-0	MACQUARIE INFRASTRUCTURE HOLDING ORD MADISON SQUARE GARDEN ENTER CL A ORD MAXIM INTEGRATED PRODUCTS ORD HERMAN MILLER ORD		09/28/2021 07/09/2021 08/26/2021 07/19/2021	FENNER & SMITH INC. Adjustment Various GOLDMAN	170.000 0.000 405.000 0.200	6,862 0 20,161 9		7,465 0 20,161 7	6,384 0 35,903 7	1,081 1,819 (15,742) 1	0 0 0 0	0 0 0 0	1,081 1,819 (15,742) 1	0 0 0 0	7,465 0 20,161 7	0 0 0 0	(603) 0 0 1	(603) 0 0 1	1,870 0 0 4		
62548M-10-0 628464-10-9 63034E-10-8 648691-10-3	MULTIPLAN CL A ORD MYERS INDUSTRIES ORD NAVISTAR INTERNATIONAL ORD NEW SENIOR INVESTMENT GROUP ORD		09/28/2021 06/25/2021 07/01/2021 09/21/2021	FENNER & SMITH INC. GOLDMAN Not Available Various	920.000 0.000 90.000 310.000	5,162 0 4,005 2,083		8,665 0 3,370 2,083	0 0 3,956 1,606	0 0 (587) 477	0 0 0 0	0 0 0 0	0 0 (587) 477	0 0 0 0	8,665 0 3,370 2,083	0 0 0 0	(3,503) 0 635 0	(3,503) 0 635 0	0 7 0 40		
68235P-10-8 68555P-10-0	ONE GAS ORD ORBCOMM ORD		09/28/2021 09/01/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC. Not Available MERRILL LYNCH PIERCE	120.000 285.000	7,518 3,278		10,055 2,066	9,212 2,115	842 (49)	0 0	0 0	842 (49)	0 0	10,055 2,066	0 0	(2,537) 1,212	(2,537) 1,212	209 0		
70614W-10-0 71377A-10-3	PELOTON INTERACTIVE ORD PERFORMANCE FOOD GROUP ORD		09/28/2021 09/02/2021	FENNER & SMITH INC. Not Available MERRILL LYNCH PIERCE	270.000 0.200	23,736 9		36,009 6	40,661 10	(4,856) (3)	0 0	0 0	(4,856) (3)	0 0	36,009 6	0 0	(12,273) 3	(12,273) 3	0 0		
72352L-10-6 743424-10-3 74736A-10-3 749710-10-1 78486Q-10-1	PINTEREST CL A ORD PROOFPOINT ORD QTS REALTY CL A REIT ORD RPT REALTY ORD SVB FINANCIAL GROUP ORD		09/28/2021 09/01/2021 09/01/2021 06/25/2021 07/01/2021	FENNER & SMITH INC. Not Available Not Available GOLDMAN Not Available MERRILL LYNCH PIERCE	470.000 130.000 135.000 0.000 0.042	24,445 22,880 10,530 0 23		36,113 12,389 5,748 0 21	0 17,733 8,354 0 21	0 (5,344) (2,606) 0 0	0 0 0 0 0	0 0 0 0 0	0 (5,344) (2,606) 0 0 0	0 0 5,748 0 0	36,113 12,389 5,748 0 21	0 0 0 0 0	(11,668) 10,491 4,782 0 2	(11,668) 10,491 4,782 0 2	0 0 198 6 0		
79466L-30-2	SALESFORCE.COM ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC. MERRILL LYNCH PIERCE	90.196	24,543		38,298	33,293	(8,808)	0	0	(8,808)	0	38,298	0	(13,756)	(13,756)	29,067		
81750R-10-2	SERES THERAPEUTICS ORD		09/28/2021	FENNER & SMITH INC. MERRILL LYNCH PIERCE	144.000	996		4,609	3,528	1,081	0	0	1,081	0	4,609	0	(3,614)	(3,614)	0		
83067L-10-9	SKILLZ CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC. MERRILL LYNCH PIERCE	670.000	7,176		13,694	0	0	0	0	0	0	13,694	0	(6,518)	(6,518)	0		
83417M-10-4 83545G-10-2 858CVR-02-0	SOLAREEDGE TECHNOLOGIES ORD SONIC AUTOMOTIVE CL A ORD STEINLINE THERAPEUTICS CVR RIGHTS	C	09/28/2021 06/25/2021 07/16/2021	FENNER & SMITH INC. GOLDMAN Not Available MERRILL LYNCH PIERCE	90.000 0.000 170.000	24,415 0 170		14,819 0 0	28,721 0 170	(13,902) 0 (170)	0 0 0	0 0 0	(13,902) 0 (170)	0 0 0	14,819 0 0	0 0 0	9,597 0 170	9,597 0 170	0 4 0		
86272C-10-3 871237-10-3	STRATEGIC EDUCATION ORD SYKES ENTERPRISES ORD		09/28/2021 08/30/2021	FENNER & SMITH INC. Not Available	50.000 145.000	3,626 7,830		6,479 3,962	4,767 5,462	1,712 (1,500)	0 0	0 0	1,712 (1,500)	0 0	6,479 3,962	0 0	(2,853) 3,868	(2,853) 3,868	90 0		

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..873379-10-1	TABULA RASA HEALTHCA ORD		09/28/2021	MERRILL LYNCH PIERCE	..70.000	..2,024		..5,336	..2,999	..2,337	..0	..0	..2,337	..0	..5,336	..0	..(3,312)	..(3,312)	..0		
..879360-10-5	TELEDYNE TECH ORD		05/14/2021	FENNER & SMITH INC. ....	..0.694	..271		..87	..87	..0	..0	..0	..0	..0	..87	..0	..184	..184	..0		
..89374L-10-4	TRANSLATE BIO ORD		09/15/2021	Adjustment .....	..200.000	..7,600		..3,634	..3,686	..(52)	..0	..0	..(52)	..0	..3,634	..0	..3,966	..3,966	..0		
..90333L-20-1	US CONCRETE ORD		08/27/2021	Not Available .....	..60.000	..4,440		..2,981	..2,398	..582	..0	..0	..582	..0	..2,981	..0	..1,459	..1,459	..0		
..910047-10-9	UNITED AIRLINES HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE	..630.000	..30,637		..40,924	..27,248	..13,676	..0	..0	..13,676	..0	..40,924	..0	..(10,287)	..(10,287)	..0		
..919794-10-7	VALLEY NATIONAL ORD		06/25/2021	FENNER & SMITH INC. ....	..0.000	..0		..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..8		
..92276F-10-0	VENTAS REIT ORD		09/21/2021	GOLDMAN .....	..0.391	..22		..21	..19	..2	..0	..0	..2	..0	..21	..0	..1	..1	..1		
..92766K-10-6	VIRGIN GALACTIC HOLDINGS CL A ORD		09/28/2021	Not Available .....	..330.000	..7,564		..18,449	..0	..0	..0	..0	..0	..0	..18,449	..0	..(10,885)	..(10,885)	..0		
..983134-10-7	WYNN RESORTS ORD		09/28/2021	MERRILL LYNCH PIERCE	..185.000	..15,673		..22,009	..20,874	..1,136	..0	..0	..1,136	..0	..22,009	..0	..(6,336)	..(6,336)	..0		
..983793-10-0	XPO LOGISTICS ORD		08/02/2021	FENNER & SMITH INC. ....	..170.000	..18,369		..18,369	..20,264	..(1,896)	..0	..0	..(1,896)	..0	..18,369	..0	..0	..0	..0		
..G4705A-10-0	ICON ORD	C	09/28/2021	Unknown .....	..59.000	..15,706		..14,726	..17,942	..(3,215)	..0	..0	..(3,215)	..0	..14,726	..0	..980	..980	..11,442		
..G5494J-10-3	LINDE ORD	C	09/28/2021	MERRILL LYNCH PIERCE	..535.000	..159,696		..48,030	..140,978	..(92,948)	..0	..0	..(92,948)	..0	..48,030	..0	..111,667	..111,667	..1,701		
..G6518L-10-8	NIELSEN HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE	..695.000	..13,559		..18,696	..14,505	..4,191	..0	..0	..4,191	..0	..18,696	..0	..(5,136)	..(5,136)	..125		
..G8807B-10-6	THERAVANCE BIOPHARMA ORD	C	09/28/2021	FENNER & SMITH INC. ....	..170.000	..1,265		..5,306	..3,021	..2,285	..0	..0	..2,285	..0	..5,306	..0	..(4,041)	..(4,041)	..0		
..G94787-10-1	WATFORD HOLDINGS ORD	C	07/01/2021	Not Available .....	..35.000	..1,225		..959	..1,211	..(252)	..0	..0	..(252)	..0	..959	..0	..266	..266	..0		
..H8817H-10-0	TRANSOCEAN ORD	C	09/28/2021	MERRILL LYNCH PIERCE	..1,600.000	..6,352		..4,016	..3,696	..320	..0	..0	..320	..0	..4,016	..0	..2,336	..2,336	..0		
..M25133-10-5	COGNYTE SOFTWARE ORD	C	09/28/2021	FENNER & SMITH INC. ....	..145.000	..2,964		..3,322	..0	..0	..0	..0	..0	..0	..3,322	..0	..(358)	..(358)	..0		
..M98068-10-5	WIX.COM ORD	C	09/28/2021	MERRILL LYNCH PIERCE	..120.000	..23,795		..36,368	..0	..0	..0	..0	..0	..0	..36,368	..0	..(12,573)	..(12,573)	..0		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,068,272	XXX	1,061,774	978,580	(132,473)	0	0	(132,473)	0	1,061,774	0	6,498	6,498	51,473	XXX	XXX
9799997	Total - Common Stocks - Part 4					1,068,272	XXX	1,061,774	978,580	(132,473)	0	0	(132,473)	0	1,061,774	0	6,498	6,498	51,473	XXX	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					1,068,272	XXX	1,061,774	978,580	(132,473)	0	0	(132,473)	0	1,061,774	0	6,498	6,498	51,473	XXX	XXX
9899999	Total - Preferred and Common Stocks					1,069,311	XXX	1,063,017	978,580	(132,473)	0	0	(132,473)	0	1,063,017	0	6,293	6,293	51,473	XXX	XXX
9999999	Totals					31,223,663	XXX	31,118,056	29,887,248	(283,084)	(182,348)	0	(465,432)	0	30,886,625	0	118,616	118,616	973,747	XXX	XXX

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on 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
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
Cash				3,335,325	3,335,325	
9099999. Total - Cash (Schedule E Part 1 type)				3,335,325	3,335,325	XXX
9999999 - Totals				3,335,325	3,335,325	XXX

General Interrogatories:

1. Total activity for the year
- Fair Value \$ 3,599,162
- Book/Adjusted Carrying Value \$ 3,599,162
2. Average balance for the year
- Fair Value \$ 3,731,772
- Book/Adjusted Carrying Value \$ 3,731,772
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
NONE						
9999999 - Totals						XXX

General Interrogatories:
1. Total activity for the year Fair Value \$ Book/Adjusted Carrying Value \$
2. Average balance for the year Fair Value \$ Book/Adjusted Carrying Value \$

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
United Bank Charleston, WV					28,922,367	31,589,062	40,888,366	.XXX.
Federal Home Loan Bank Cincinnati, OH					2,798,964	3,285,506	3,855,748	.XXX.
The Bank Of NY Mellon New York, NY					6,921,137	57,082	47,739	.XXX.
Huntington National Bank Columbus, OH					(2,515,172)	(2,277,790)	(2,179,519)	.XXX.
PNC Bank Columbus, OH					(10,641,525)	(7,343,226)	(9,577,045)	.XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			(10,393)	(10,847)	(10,847)	.XXX.
0199999. Totals - Open Depositories	XXX	XXX	0	0	25,475,379	25,299,787	33,024,441	.XXX.
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						.XXX.
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	.XXX.
0399999. Total Cash on Deposit	XXX	XXX	0	0	25,475,379	25,299,787	33,024,441	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	2,600			.XXX.
0599999. Total - Cash	XXX	XXX	0	0	25,477,979	25,299,787	33,024,441	.XXX.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]