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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023
OF THE CONDITION AND AFFAIRS OF THE

MOTORISTS MUTUAL INSURANCE COMPANY

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

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 (Street and Number), COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 471 EAST BROAD STREET (Street and Number)
COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

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

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

Internet Website Address ENCOVA.COM

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

OFFICERS

PRESIDENT & CHIEF EXECUTIVE OFFICER	THOMAS JOSEPH OBROKTA JR.	TREASURER	JAMES CHRISTOPHER HOWAT
SECRETARY	WILLIAM JOSEPH MCGEE JR.		

OTHER

DIRECTORS OR TRUSTEES

JEFFREY LEIGH BENINTENDI	GRADY BRENDAN CAMPBELL	JAMES CHRISTOPHER HOWAT
THOMAS JOSEPH OBROKTA JR.	MATTHEW CARL WILCOX	

State of OH
County of FRANKLIN SS:

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

THOMAS JOSEPH OBROKTA JR.	WILLIAM JOSEPH MCGEE JR.	JAMES CHRISTOPHER HOWAT
PRESIDENT & CHIEF EXECUTIVE OFFICER	SECRETARY	TREASURER

Subscribed and sworn to before me this 6th day of November 2023

Deborah Dailey

a. Is this an original filing? .... Yes [X] No [ ]
b. If no,
1. State the amendment number........
2. Date filed ....
3. Number of pages attached...........

Deborah Dailey
Notary Public, State of Ohio
My Commission Expires 11-26-2027

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	708,864,492		708,864,492	696,424,207
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	447,900,626	0	447,900,626	431,418,265
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)	36,015,547	0	36,015,547	36,166,854
	4.2 Properties held for the production of income (less $ .... encumbrances)	1,703,591		1,703,591	1,717,328
	4.3 Properties held for sale (less $ .... encumbrances)	0	0	0	0
5.	Cash ($ 37,364,248), cash equivalents ($ 10,772,146) and short-term investments ($ ....)	48,136,394		48,136,394	39,937,161
6.	Contract loans (including $ .... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	56,842,562	17,207,776	39,634,787	41,852,083
9.	Receivables for securities	30,218		30,218	587,888
10.	Securities lending reinvested collateral assets	0		0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,299,493,432	17,207,776	1,282,285,656	1,248,103,786
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	4,362,723		4,362,723	4,886,885
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	91,772,223	1,945,935	89,826,288	94,593,502
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 4,040,751 earned but unbilled premiums)	16,807,392	0	16,807,392	18,133,846
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	50,553,934	0	50,553,934	57,974,424
	16.2 Funds held by or deposited with reinsured companies	440,418,949		440,418,949	391,549,360
	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	11,187,292		11,187,292	9,127,935
18.2	Net deferred tax asset	36,049,272	1,349,907	34,699,365	33,902,529
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	68,710,000	63,993,277	4,716,723	3,419,290
21.	Furniture and equipment, including health care delivery assets ($ ....)	2,626,151	2,626,151	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	15,428,034		15,428,034	38,086,817
24.	Health care ($ ....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	69,178,745	17,026,053	52,152,692	45,564,338
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,106,588,148	104,149,098	2,002,439,050	1,945,342,712
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	2,106,588,148	104,149,098	2,002,439,050	1,945,342,712
	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	39,354,783	0	39,354,783	37,613,680
2502.	Prepaid expenses	13,310,388	13,310,388	0	0
2503.	Misc Other Assets	6,085,614	3,715,665	2,369,949	1,729,132
2598.	Summary of remaining write-ins for Line 25 from overflow page	10,427,960	0	10,427,960	6,221,526
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	69,178,745	17,026,053	52,152,692	45,564,338

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 95,478,929)	425,731,912	409,187,542
2.	Reinsurance payable on paid losses and loss adjustment expenses	56,958,555	59,354,694
3.	Loss adjustment expenses	71,769,636	69,009,734
4.	Commissions payable, contingent commissions and other similar charges	4,610,457	5,610,232
5.	Other expenses (excluding taxes, licenses and fees)	8,924,230	8,305,850
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	1,885,309	2,635,888
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	0	
7.2	Net deferred tax liability		
8.	Borrowed money $ 24,100,000 and interest thereon $	24,100,000	15,371,000
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 444,631,452 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)	141,140,293	128,568,160
10.	Advance premium	265	1,202,595
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	39,471,336	70,541,945
13.	Funds held by company under reinsurance treaties	360,557,228	325,836,777
14.	Amounts withheld or retained by company for account of others	4,016,039	3,989,362
15.	Remittances and items not allocated	3,843,740	3,641,779
16.	Provision for reinsurance (including $ certified)	743,403	743,403
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding	0	
19.	Payable to parent, subsidiaries and affiliates	0	
20.	Derivatives	0	0
21.	Payable for securities	0	
22.	Payable for securities lending	0	
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	42,605,786	47,030,177
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,186,358,190	1,151,029,139
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	1,186,358,190	1,151,029,139
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	5,000,000	5,000,000
31.	Preferred capital stock	0	
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	207,918,966	207,918,966
35.	Unassigned funds (surplus)	603,161,894	581,394,607
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)	816,080,860	794,313,573
38.	Totals (Page 2, Line 28, Col. 3)	2,002,439,050	1,945,342,712
	DETAILS OF WRITE-INS		
2501.	Retiree benefit obligations	24,504,943	26,400,048
2502.	Pooled general expenses payable	15,125,789	17,360,536
2503.	Miscellaneous liabilities	2,975,054	3,269,593
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	42,605,786	47,030,177
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 $ 68,072,833)	74,201,680	84,088,955	111,091,863
	1.2 Assumed (written $ 891,659,285)	833,248,859	225,082,235	1,024,764,280
	1.3 Ceded (written $ 728,784,029)	689,074,583	104,870,308	862,684,799
	1.4 Net (written $ 230,948,089)	218,375,956	204,300,882	273,171,344
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 137,400,951):			
	2.1 Direct	49,574,599	58,721,599	83,779,835
	2.2 Assumed	488,743,667	128,651,658	518,866,053
	2.3 Ceded	407,482,023	76,396,072	461,006,127
	2.4 Net	130,836,243	110,977,185	141,639,761
3.	Loss adjustment expenses incurred	34,976,955	31,878,704	42,863,953
4.	Other underwriting expenses incurred	69,019,631	63,679,048	85,967,223
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	234,832,829	206,534,937	270,470,937
7.	Net income of protected cells			0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(16,456,873)	(2,234,055)	2,700,407
	INVESTMENT INCOME			
9.	Net investment income earned	15,482,202	16,498,382	29,931,824
10.	Net realized capital gains (losses) less capital gains tax of $ 95,566	365,706	658,119	5,087,935
11.	Net investment gain (loss) (Lines 9 + 10)	15,847,908	17,156,501	35,019,759
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 823,095)	(823,095)	(747,880)	(1,019,169)
13.	Finance and service charges not included in premiums	414,245	359,402	478,261
14.	Aggregate write-ins for miscellaneous income	1,681,403	(16,055,434)	(9,430,360)
15.	Total other income (Lines 12 through 14)	1,272,553	(16,443,912)	(9,971,268)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	663,588	(1,521,466)	27,748,898
17.	Dividends to policyholders	726,921	670,868	880,412
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)	(63,333)	(2,192,334)	26,868,486
19.	Federal and foreign income taxes incurred	643,570	(7,724,057)	1,319,101
20.	Net income (Line 18 minus Line 19)(to Line 22)	(706,903)	5,531,723	25,549,385
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	794,313,573	807,938,566	807,938,591
22.	Net income (from Line 20)	(706,903)	5,531,723	25,549,385
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,308,983	10,765,286	(47,493,542)	(33,907,008)
25.	Change in net unrealized foreign exchange capital gain (loss)	(469)	13,311	18,792
26.	Change in net deferred income tax	95,079	(6,222,536)	(5,369,332)
27.	Change in nonadmitted assets	7,525,285	(5,065,437)	(495,554)
28.	Change in provision for reinsurance			383
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	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	4,089,006	0	578,316
38.	Change in surplus as regards policyholders (Lines 22 through 37)	21,767,284	(53,236,481)	(13,625,017)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	816,080,857	754,702,085	794,313,573
	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 ICOLI cash surrender value	1,741,103	(14,400,095)	(10,289,315)
1402.	Miscellaneous income or expense	(59,700)	(1,655,339)	858,955
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)	1,681,403	(16,055,434)	(9,430,360)
3701.	Miscellaneous gains / losses	4,089,006	0	578,316
3702.	Surplus note forgiveness		0	0
3703.	Reclass for organizational restructure		0	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)	4,089,006	0	578,316

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	219,563,119	204,431,000	255,180,915
2.	Net investment income	18,538,360	18,946,720	33,359,228
3.	Miscellaneous income	(468,550)	(2,043,817)	317,758
4.	Total (Lines 1 to 3)	237,632,930	221,333,903	288,857,902
5.	Benefit and loss related payments	114,136,543	108,901,177	147,458,185
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	104,433,082	86,557,027	130,892,456
8.	Dividends paid to policyholders	726,921	670,868	880,412
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	2,798,494	13,621,744	13,758,005
10.	Total (Lines 5 through 9)	222,095,039	209,750,816	292,989,058
11.	Net cash from operations (Line 4 minus Line 10)	15,537,891	11,583,087	(4,131,157)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	46,593,792	100,996,227	165,813,184
	12.2 Stocks	1,543,018	1,177,375	65,679,000
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	6,019,953	9,650,923	8,003,936
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(130)
	12.7 Miscellaneous proceeds	557,670	1,912	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	54,714,432	111,826,437	239,495,990
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	59,451,728	102,531,455	107,487,295
	13.2 Stocks	3,223,617	3,234,469	5,138,440
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	1,322,356	2,768,992	3,327,388
	13.5 Other invested assets	2,646,846	2,793,450	4,303,633
	13.6 Miscellaneous applications	0	3,290,700	1,406,338
	13.7 Total investments acquired (Lines 13.1 to 13.6)	66,644,547	114,619,066	121,663,094
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)	(11,930,115)	(2,792,629)	117,832,896
	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	8,729,000	19,000,000	0
	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)	(4,137,542)	(92,763,843)	(164,164,078)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	4,591,458	(73,763,843)	(164,164,078)
	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)	8,199,234	(64,973,386)	(50,462,338)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	39,937,179	90,399,517	90,399,517
	19.2 End of period (Line 18 plus Line 19.1)	48,136,412	25,426,131	39,937,179

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

20.0001. Non-Cash investment exchanges	418,794	454,085	516,891

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 #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ (706,903)	$ 25,549,385
(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	$ (706,903)	$ 25,549,385
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 816,080,860	$ 794,313,573
(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	$ 816,080,860	$ 794,313,573

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

(1) Basis for Short-Term Investments
No significant changes

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

(3) - (5) No significant changes

(6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities are stated in accordance with the guidance provided in SSAP No. 43R: Loan-backed and Structured Securities. The restrospective adjustment method is used to value these securities.

(7) - (13) No significant changes

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

Not Applicable

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

(2) - (3) Not Applicable

(4) At September 30, 2023, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated 'by length of time the securities have been in a continuous loss position were as follows:

a) The aggregated amount of unrealized losses:	
1. Less than 12 Months	$ 2,583,445
2. 12 Months or Longer	$ 3,226,662
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 57,878,524
2. 12 Months or Longer	$ 213,829,438

(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. - I. Not Applicable

J. - L. No significant changes

M. - R. Not Applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTE 7 Investment Income

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 8 Derivative Instruments
Not Applicable

NOTE 9 Income Taxes
No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
A. No significant changes

B. Transactions
On May 19th, 2023, Encova announced its intent to sell Encova Life Incurance Company to Pan-American Life Insurance Company. The sale is expected to be completed January 1, 2024.

C. - O. No significant changes

NOTE 11 Debt
A. Debt, Including Capital Notes
The Company maintains monthly advances from FHLB totaling $24,100,000 at September 30, 2023. The most recent fixed rate of interest assessed is 5.47% for a 4 week period. Interest in the amount of $737,064.44 was charged in 2023.

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

(2) FHLB Capital Stock
a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -		
(b) Membership Stock - Class B	$ 1,556,274	$ 1,556,274	
(c) Activity Stock	$ 1,084,500	$ 1,084,500	
(d) Excess Stock	$ 652,526	$ 652,526	
(e) Aggregate Total (a+b+c+d)	$ 3,293,300	$ 3,293,300	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 50,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -		
(b) Membership Stock - Class B	$ 1,671,320	$ 1,671,320	
(c) Activity Stock	$ 691,695	$ 691,695	
(d) Excess Stock	$ 1,443,285	$ 1,443,285	
(e) Aggregate Total (a+b+c+d)	$ 3,806,300	$ 3,806,300	$ -
(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	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	$ -					
2. Class B	$ 1,556,274	$ 1,269,374	$ 286,900			

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 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	$ 54,863,793	$ 63,792,369	$ 24,100,000
2. Current Year General Account Total Collateral Pledged	$ 54,863,793	$ 63,792,369	$ 24,100,000
3. Current Year Protected Cell Account Total Collateral Pledged			
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	$ 46,096,496	$ 50,661,486	$ 15,371,000

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)

NOTES TO FINANCIAL STATEMENTS

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)	$ 57,749,240	$ 64,289,305	$ 38,500,000
2. Current Year General Account Maximum Collateral Pledged	$ 57,749,240	$ 64,289,305	$ 38,500,000
3. Current Year Protected Cell Account Maximum Collateral Pledged			
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	$ 50,257,929	$ 51,495,864	$ 34,371,000

(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	$ 24,100,000	$ 24,100,000		XXX
(b) Funding Agreements	0			
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	$ 24,100,000	$ 24,100,000	$ -	$ -
2. Prior Year end				
(a) Debt	$ 15,371,000	$ 15,371,000		XXX
(b) Funding Agreements	0			
(c) Other	0			XXX
(d) Aggregate Total (a+b+c)	$ 15,371,000	$ 15,371,000	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Protected Cell Account
1. Debt	$ 38,500,000	$ 38,500,000	
2. Funding Agreements	$ -		
3. Other	$ -		
4. Aggregate Total (1+2+3)	$ 38,500,000	$ 38,500,000	$ -

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	
	2023	2022	2023	2022	2023	2022
(4) Components of net periodic benefit cost						
a. Service cost			$ 41,237	$ 61,855		
b. Interest cost	1,207,507	1,811,261	103,466	155,199		
c. Expected return on plan assets	-1,749,475	-2,624,213	-495,813	-743,719		
d. Transition asset or obligation						
e. Gains and losses	3,371,250	-79,651	-1,187,836	-3,750,785		
f. Prior service cost or credit				-195,329		
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	$ 2,829,282	$ (892,603)	$ (1,538,946)	$ (4,472,779)	$ -	$ -

(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

Not Applicable

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

Not Applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
Not Applicable

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
Not Applicable

NOTE 20 Fair Value Measurements

A. Fair Value Measurements
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: Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Inputs reflect management's best estimates of the assumptions market participants would use at the measurement date in pricing the asset or liability. Consideration is given to the risk inherent in both the method of valuation and the valuation inputs. Primary inputs to this valuation technique include broker quotes, comparative trades, and independent third-party providers.

The Company reviews its fair value heirarchy classifications for assets and liabilities quarterly. Changes in observability of significant valuation inputs identified during these reviews may trigger reclassifications in or out of Level 3. Reclassifications are reported as transfers at the beginning of the period in which the change occurs.

The estimated fair values for substantially all bonds, including loan-backed and structured securities, unaffiliated common stock and certain short-term investments are based on quoted prices or quotations on comparable securities in active markets that are readily and regularly obtainable. Valuation of these securities does not involve management's judgement.

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.

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 observable inputs can be based in large part on management's judgement or estimation, and cannot be supported by reference or maket 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.

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	$ 97,424,564	$ 3,294,025	$ 1,760,497		$ 102,479,086
Total assets at fair value/NAV	$ 97,424,564	$ 3,294,025	$ 1,760,497	$ -	$ 102,479,086

Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stocks, unaffiliated	$ 1,760,497									$ 1,760,497
Total Assets	$ 1,760,497	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 1,760,497

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 620,705,230	$ 708,864,492	$ 20,915,224	$ 599,790,006			
Common Stocks, unaffiliated	$ 102,479,086	$ 102,479,086	$ 97,424,564	$ 3,294,025	$ 1,760,497		

D. - E. Not Applicable

NOTE 21 Other Items
No significant changes

NOTE 22 Events Subsequent
Subsequent events have been considered through November 6, 2023 for these statutory financial statements which are to be issued on November 7, 2023.

NOTE 23 Reinsurance
No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination
Not Applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Reserves for the Company's incurred losses and loss adjustment expenses (after intercompany pooling) attributable to insured events of prior years reflect favorable development totaling $204,474. The development can be attributed primarily to the re-estimation of unpaid losses and loss adjustment expenses in the workers' compensation, other liability, products liability, and other lines of business. The favorable development in these lines was slightly offset by losses in commercial multi perils, commercial auto liability, homewoners and farmowners, private passenger auto liability, and auto physical damage. 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

A. Identification of the Lead Entity and all Affiliated Entities Participating in the Intercompany Pool

Motorists Mutual Insurance Company is the lead company in the Encova Pool. Each member contributes 100% of its applicable results to the Encova Pool through the reinsurance pooling agreement.

Effective January 1, 2022, the reinsurance pooling agreement was revised to adjust the percentages assumed back by each member of the Encova Pool. The companies in the Encova Pool and their portion assumed during 2023 and 2022 are:

Lead Entity and all Affiliated Entities	NAIC Company Code	Pooling Percentage
Motorists Mutual Insurance Company (Lead Entity)	14621	24.1%
BrickStreet Mutual Insurance Company	12372	48.2%
Motorists Commercial Mutual Insurance Company	13331	13.4%
Consumers Insurance USA, Inc.	10204	1.9%
Iowa Mutual Insurance Company	14338	1.9%
PinnaclePoint Insurance Company	15137	1.7%
SummitPoint Insurance Company	15136	1.7%
MICO Insurance Company	40932	1.7%
Phenix Mutual Fire Insurance Company	23175	1.4%
AlleghenyPoint Insurance Company	13016	1.4%
Wilson Mutual Insurance Company	19950	1.3%
NorthStone Insurance Company	13045	1.3%
Iowa American Insurance Company	31577	0.0%

B. - G. No significant changes

NOTE 27 Structured Settlements

No significant changes

NOTE 28 Health Care Receivables

Not Applicable

NOTE 29 Participating Policies

Not Applicable

NOTE 30 Premium Deficiency Reserves

Not Applicable

NOTE 31 High Deductibles

Not Applicable

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

Not Applicable

NOTE 33 Asbestos/Environmental Reserves

No significant changes

NOTE 34 Subscriber Savings Accounts

Not Applicable

NOTE 35 Multiple Peril Crop Insurance

Not Applicable

NOTE 36 Financial Guaranty Insurance

Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: ....

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .... Yes [ ] No [X]

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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

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 [X] No [ ] N/A [ ]

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

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

7.2 If yes, give full information:
....

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$
14.22 Preferred Stock	$ 0	$
14.23 Common Stock	$ 334,807,034	$ 345,421,540
14.24 Short-Term Investments	$ 0	$
14.25 Mortgage Loans on Real Estate	$ 0	$
14.26 All Other	$ 0	$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 334,807,034	$ 345,421,540
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? ..... Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 0
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0
16.3 Total payable for securities lending reported on the liability page. ..... $ 0

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
Federal Home Loan Bank of Cincinnati	221 E 4th St, Suite 600, Cincinnati, OH 45202

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
New England Asset Management, Inc.	U
Northern Trust Investments, Inc.	U
Pacific Investment Management Company LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? .... Yes [X] No [ ]

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109846	New England Asset Management, Inc.	KUR85E5PS4GQFZTFC130	SEC	NO
105900	Northern Trust Investments, Inc.	BEL4B8X7EHJU845Y2N39	SEC	NO
104559	Pacific Investment Management Company LLC	549300T0RY6GF411CM65	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? .... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
....

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

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

3.2 If yes, give full and complete information thereto.
....

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

4.2 If yes, complete the following schedule:

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
40517	13-3088732	WCF National Insurance Company	UT	Authorized		
00000	AA-1120085	Lloyd's Syndicate Number 1274	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

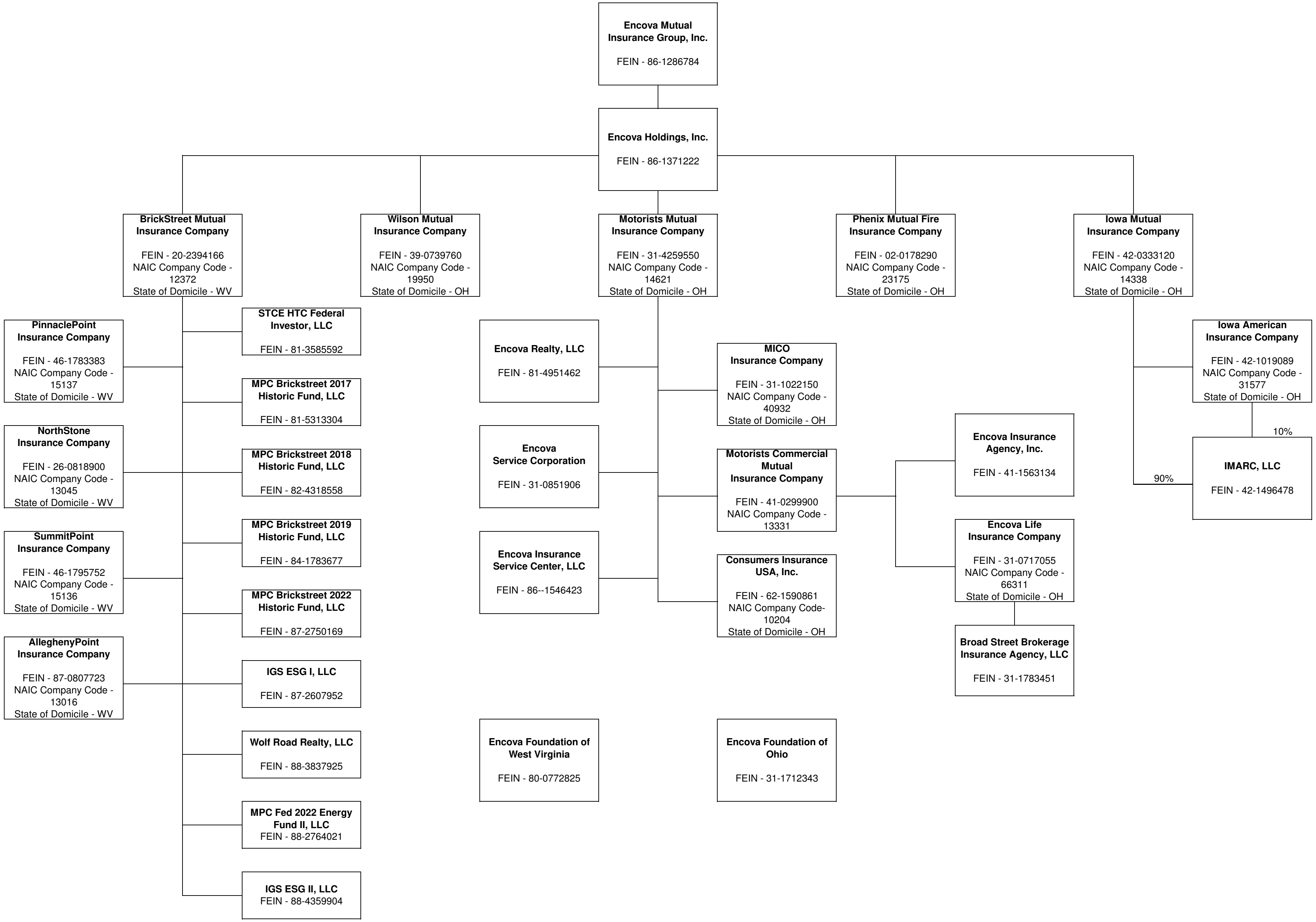
States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	Q		0		0		0
2. Alaska AK	N		0		0		0
3. Arizona AZ	N		0		0		0
4. Arkansas AR	N		0		0		0
5. California CA	Q		0		0		0
6. Colorado CO	N		0		0		0
7. Connecticut CT	Q		0		0		0
8. Delaware DE	Q		0		0		0
9. District of Columbia DC	N		0		0		0
10. Florida FL	N		0		0		0
11. Georgia GA	Q		0		0		0
12. Hawaii HI	N		0		0		0
13. Idaho ID	N		0		0		0
14. Illinois IL	Q		0		0		0
15. Indiana IN	L	3,289,670	3,971,365	7,195,427	5,236,503	8,365,723	12,044,313
16. Iowa IA	Q		0	12,657	0	(12,657)	0
17. Kansas KS	N		0		0		0
18. Kentucky KY	L	5,501,172	6,984,168	9,443,291	8,296,468	16,339,293	19,558,815
19. Louisiana LA	N		0		0		0
20. Maine ME	Q		0		0		0
21. Maryland MD	Q		0		0		0
22. Massachusetts MA	Q		0		0		0
23. Michigan MI	L		0	2,204,711	3,143,891	22,943,485	28,780,245
24. Minnesota MN	N		0		0		0
25. Mississippi MS	N		0		0	1,892	0
26. Missouri MO	Q		0		0		0
27. Montana MT	Q		0		0		0
28. Nebraska NE	Q		0		0		0
29. Nevada NV	N		0		0		0
30. New Hampshire NH	Q		0		0		0
31. New Jersey NJ	Q		0		0		0
32. New Mexico NM	N		0		0		0
33. New York NY	Q		0		0		0
34. North Carolina NC	Q		0		0		0
35. North Dakota ND	Q		0		0		0
36. Ohio OH	L	55,635,403	61,185,847	41,900,631	49,711,982	36,416,189	40,402,793
37. Oklahoma OK	Q		0		0		0
38. Oregon OR	Q		0		0		0
39. Pennsylvania PA	L	1,743,312	6,668,434	17,303,630	20,431,499	30,479,659	38,977,196
40. Rhode Island RI	Q		0		0		0
41. South Carolina SC	Q		0		0		0
42. South Dakota SD	Q		0		0		0
43. Tennessee TN	Q		0		0		0
44. Texas TX	Q		0		0		0
45. Utah UT	Q		0		0		0
46. Vermont VT	Q		0		0		0
47. Virginia VA	Q		0		0		0
48. Washington WA	N		0		0		0
49. West Virginia WV	L	1,903,276	2,316,955	2,786,564	12,294,348	2,263,179	4,449,681
50. Wisconsin WI	Q		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	68,072,833	81,126,769	80,846,911	99,114,691	116,796,764	144,213,043
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:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 6
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
4. Q - Qualified - Qualified or accredited reinsurer 29
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. N - None of the above - Not allowed to write business in the state 22

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			31-1783451				Broad Street Brokerage Insurance Agency, LLC	OH	NIA	Encova Life Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.		
0291	Encova Mutual Insurance Group	10204	62-1590861				Consumers Insurance USA, Inc.	OH	DS	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.		
			42-1496478				IMARC, LLC	IA	NIA	Iowa Mutual Insurance Company	Ownership	90.000	Encova Mutual Insurance Group, Inc.		
0291	Encova Mutual Insurance Group	31577	42-1019089				Iowa American Insurance Company	OH	IA	Iowa Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.		
0291	Encova Mutual Insurance Group	14338	42-0333120				Iowa Mutual Insurance Company	OH	IA	Encova Holdings, Inc.	Ownership	100.000	Encova Mutual Insurance Group, Inc.		
			41-1563134				Encova Insurance Agency, Inc.	MN	NIA	Motorists Commercial Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.		
0291	Encova Mutual Insurance Group	40932	31-1022150				MICO Insurance Company	OH	DS	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.		
0291	Encova Mutual Insurance Group	13331	41-0299900				Motorists Commercial Mutual Insurance Company	OH	DS	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
0291	Encova Mutual Insurance Group	66311	31-0717055				Encova Life Insurance Company	OH	DS	Motorists Commercial Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
0291	Encova Mutual Insurance Group	14621	31-4259550				Motorists Mutual Insurance Company	OH	RE	Encova Holdings, Inc.	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
			31-0851906				Encova Service Corporation	OH	NIA	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
0291	Encova Mutual Insurance Group	23175	02-0178290				Phenix Mutual Fire Insurance Company	OH	IA	Encova Holdings, Inc.	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
0291	Encova Mutual Insurance Group	19950	39-0739760				Wilson Mutual Insurance Company	OH	IA	Encova Holdings, Inc.	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
			81-4951462				Encova Realty, LLC	OH	NIA	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
			31-1712343				Encova Foundation of Ohio	OH	NIA	Motorists Mutual Insurance Company	Board		Encova Mutual Insurance Group, Inc.	NO	
0291	Encova Mutual Insurance Group	12372	20-2394166				BrickStreet Mutual Insurance Company	WV	IA	Encova Holdings, Inc.	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
0291	Encova Mutual Insurance Group	15137	46-1783383				PinnaclePoint Insurance Company	WV	IA	BrickStreet Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
0291	Encova Mutual Insurance Group	13045	26-0818900				NorthStone Insurance Company	WV	IA	BrickStreet Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
0291	Encova Mutual Insurance Group	15136	46-1795752				SummitPoint Insurance Company	WV	IA	BrickStreet Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
0291	Encova Mutual Insurance Group	13016	87-0807723				AlleghenyPoint Insurance Company	WV	IA	BrickStreet Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
			88-3837925				Wolf Road Realty, LLC.	IL	NIA	BrickStreet Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
			80-0772825				Encova Foundation of West Virginia, Inc	WV	NIA	BrickStreet Mutual Insurance Company	Board		Encova Mutual Insurance Group, Inc.	NO	
			81-3585592				STCE HTC Federal Investor, LLC	GA	NIA	BrickStreet Mutual Insurance Company	Ownership	99.990	Encova Mutual Insurance Group, Inc.	NO	
			81-5313304				MPC Brickstreet 2017 Historic Fund, LLC	GA	NIA	BrickStreet Mutual Insurance Company	Ownership	99.990	Encova Mutual Insurance Group, Inc.	NO	
			82-4318558				MPC Brickstreet 2018 Historic Fund, LLC	GA	NIA	BrickStreet Mutual Insurance Company	Ownership	99.990	Encova Mutual Insurance Group, Inc.	NO	
			84-1783677				MPC Brickstreet 2019 Historic Fund, LLC	GA	NIA	BrickStreet Mutual Insurance Company	Ownership	99.990	Encova Mutual Insurance Group, Inc.	NO	
			87-2750169				MPC Brickstreet 2022 Historic Fund, LLC	GA	NIA	BrickStreet Mutual Insurance Company	Ownership	99.990	Encova Mutual Insurance Group, Inc.	NO	
			87-2607952				IGS ESG I, LLC.	OH	NIA	BrickStreet Mutual Insurance Company	Ownership	50.000	Encova Mutual Insurance Group, Inc.	NO	
			86-1546423				Encova Insurance Service Center, LLC	OH	NIA	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
			86-1371222				Encova Holdings, Inc.	OH	UDP	Encova Mutual Insurance Group, Inc.	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
			86-1286784				Encova Mutual Insurance Group, Inc.	OH	UIP		Ownership	100.000		NO	
			88-2764021				MPC Fed 2022 Energy Fund II, LLC	GA	NIA	BrickStreet Mutual Insurance Company	Ownership	99.990	Encova Mutual Insurance Group, Inc.		
			88-4359904				IGS ESG II, LLC	OH	NIA	BrickStreet Mutual Insurance Company	Ownership	80.000	Encova Mutual Insurance Group, Inc.	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	477,533	43,085	9.0	84.7
2.1	Allied Lines	604,444	420,448	69.6	12.9
2.2	Multiple peril crop			0.0	0.0
2.3	Federal flood			0.0	0.0
2.4	Private crop			0.0	0.0
2.5	Private flood	279	0	0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril	31,315,871	25,373,285	81.0	56.9
5.1	Commercial multiple peril (non-liability portion)	0	207,100	0.0	
5.2	Commercial multiple peril (liability portion)	0	65,464	0.0	
6.	Mortgage guaranty			0.0	0.0
8.	Ocean marine	487	(1,475)	(302.9)	(3.2)
9.	Inland marine	765,743	165,942	21.7	7.7
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	345,123	0	0.0	0.0
13.1	Comprehensive (hospital and medical) individual			0.0	0.0
13.2	Comprehensive (hospital and medical) group			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.1	Vision only			0.0	0.0
15.2	Dental only			0.0	0.0
15.3	Disability income			0.0	0.0
15.4	Medicare supplement			0.0	0.0
15.5	Medicaid Title XIX			0.0	0.0
15.6	Medicare Title XVIII			0.0	0.0
15.7	Long-term care			0.0	0.0
15.8	Federal employees health benefits plan			0.0	0.0
15.9	Other health			0.0	0.0
16.	Workers' compensation	0	(380,344)	0.0	(102,195.8)
17.1	Other liability - occurrence	923,548	5,224,930	565.7	1,571.3
17.2	Other liability - claims-made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence	0	1,057,200	0.0	0.0
18.2	Products liability - claims-made			0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)	427,270	(1,599,103)	(374.3)	367.9
19.2	Other private passenger auto liability	20,711,983	13,495,765	65.2	43.8
19.3	Commercial auto no-fault (personal injury protection)	0	(691,756)	0.0	0.0
19.4	Other commercial auto liability	0	(2,850,848)	0.0	0.0
21.1	Private passenger auto physical damage	18,629,399	9,164,910	49.2	51.9
21.2	Commercial auto physical damage	0	(116,155)	0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity	0	(3,761)	0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft	0	(86)	0.0	0.0
27.	Boiler and machinery	0	(2)	0.0	0.0
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	74,201,680	49,574,599	66.8	69.8
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	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 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	(7,478)	128,260	645,344
2.1	Allied Lines	(8,184)	167,423	812,740
2.2	Multiple peril crop	0		
2.3	Federal flood	0		
2.4	Private crop	0		
2.5	Private flood	320	714	
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	10,712,836	28,685,306	33,240,528
5.1	Commercial multiple peril (non-liability portion)	0		
5.2	Commercial multiple peril (liability portion)	0		
6.	Mortgage guaranty	0		
8.	Ocean marine	0	0	2,686
9.	Inland marine	256,837	706,063	829,045
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	134,284	352,828	349,273
13.1	Comprehensive (hospital and medical) individual	0		
13.2	Comprehensive (hospital and medical) group	0		
14.	Credit accident and health	0		
15.1	Vision only	0		
15.2	Dental only	0		
15.3	Disability income	0		
15.4	Medicare supplement	0		
15.5	Medicaid Title XIX	0		
15.6	Medicare Title XVIII	0		
15.7	Long-term care	0		
15.8	Federal employees health benefits plan	0		
15.9	Other health	0		
16.	Workers' compensation	0		906
17.1	Other liability - occurrence	287,683	895,735	972,249
17.2	Other liability - claims-made	0		
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	0		
18.2	Products liability - claims-made	0		
19.1	Private passenger auto no-fault (personal injury protection)	85,859	318,897	560,960
19.2	Other private passenger auto liability	6,466,456	19,649,537	22,753,619
19.3	Commercial auto no-fault (personal injury protection)	0		
19.4	Other commercial auto liability	0		
21.1	Private passenger auto physical damage	5,593,082	17,168,070	20,959,419
21.2	Commercial auto physical damage	0		
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	0		
27.	Boiler and machinery	0		
28.	Credit	0		
29.	International	0		
30.	Warranty	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	23,521,695	68,072,833	81,126,769
	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

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior	139,590	125,604	265,194	33,394	137	33,531	119,467	8,634	104,726	232,828	13,271	(12,106)	1,165
2. 2021	40,645	43,078	83,722	18,754	616	19,370	28,104	3,136	28,913	60,153	6,213	(10,413)	(4,200)
3. Subtotals 2021 + Prior	180,235	168,681	348,916	52,148	753	52,901	147,571	11,770	133,639	292,980	19,485	(22,519)	(3,034)
4. 2022	55,082	74,199	129,281	39,688	4,062	43,751	18,353	24,820	45,597	88,770	2,960	279	3,239
5. Subtotals 2022 + Prior	235,317	242,880	478,197	91,836	4,816	96,652	165,925	36,590	179,236	381,750	22,444	(22,240)	204
6. 2023	XXX	XXX	XXX	XXX	49,858	49,858	XXX	49,565	66,186	115,752	XXX	XXX	XXX
7. Totals	235,317	242,880	478,197	91,836	54,673	146,510	165,925	86,155	245,422	497,502	22,444	(22,240)	204
8. Prior Year-End Surplus As Regards Policyholders	794,314										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. 9.5	2. (9.2)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
	AUGUST FILING	
5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 1 4 6 2 1 2 0 2 3 4 9 0 0 0 0 0 3
2. Supplement A to Schedule T [Document Identifier 455] — 1 4 6 2 1 2 0 2 3 4 5 5 0 0 0 0 3
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 1 4 6 2 1 2 0 2 3 3 6 5 0 0 0 0 3
4. Director and Officer Supplement [Document Identifier 505] — 1 4 6 2 1 2 0 2 3 5 0 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Pooled general expenses receivable	10,427,960	0	10,427,960	6,221,526
2597. Summary of remaining write-ins for Line 25 from overflow page	10,427,960	0	10,427,960	6,221,526

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	37,884,182	36,489,790
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition	1,322,356	3,327,388
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		(2,875)
5.	Deduct amounts received on disposals		
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	1,487,400	1,930,121
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	37,719,138	37,884,182
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	37,719,138	37,884,182

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	61,984,737	74,475,979
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	2,646,846	4,303,633
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)	(1,713,034)	(9,081,065)
6.	Total gain (loss) on disposals	(55,562)	271,335
7.	Deduct amounts received on disposals	6,019,953	8,003,936
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value	(469)	18,791
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)	56,842,565	61,984,737
12.	Deduct total nonadmitted amounts	17,207,776	20,132,654
13.	Statement value at end of current period (Line 11 minus Line 12)	39,634,789	41,852,083

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,127,842,470	1,277,941,566
2.	Cost of bonds and stocks acquired	63,094,139	113,142,626
3.	Accrual of discount	469,006	933,617
4.	Unrealized valuation increase (decrease)	14,787,306	(35,203,235)
5.	Total gain (loss) on disposals	516,828	6,026,029
6.	Deduct consideration for bonds and stocks disposed of	48,555,604	232,040,856
7.	Deduct amortization of premium	1,389,024	2,989,071
8.	Total foreign exchange change in book/adjusted carrying value	(6)	14
9.	Deduct current year's other than temporary impairment recognized	0	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	31,781
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,156,765,116	1,127,842,470
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	1,156,765,116	1,127,842,470

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)	638,588,852	12,156,813	7,336,576	(88,982)	629,676,021	638,588,852	643,320,108	626,690,668
2. NAIC 2 (a)	64,057,451	1,498,005	0	(11,072)	69,720,992	64,057,451	65,544,385	69,733,539
3. NAIC 3 (a)	0	0	0	0	0	0	0	
4. NAIC 4 (a)	0	0	0	0	0	0	0	
5. NAIC 5 (a)	0	0	0	0	0	0	0	
6. NAIC 6 (a)	0	0	0	0	0	0	0	
7. Total Bonds	702,646,304	13,654,818	7,336,576	(100,053)	699,397,013	702,646,304	708,864,492	696,424,207
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	804
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	804
15. Total Bonds and Preferred Stock	702,646,304	13,654,818	7,336,576	(100,053)	699,397,013	702,646,304	708,864,492	696,425,011

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

Schedule DA - Part 1 - Short-Term Investments

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 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	11,512,139	57,430,047
2.	Cost of cash equivalents acquired	148,798,164	369,745,592
3.	Accrual of discount	0	54
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	(116)
6.	Deduct consideration received on disposals	149,538,158	415,663,437
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,772,146	11,512,139
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	10,772,146	11,512,139

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
2LR East Renovation	Columbus	OH	07/12/2023	Shaffer Construction				84,883
Hanwha Camera - Garage SE Corner	Columbus	OH	07/31/2023	Convergint Technologies LLC				5,963
Main backflow repair/rebuild (LR)	Columbus	OH	06/30/2023	Hard Fire Suppression Systems				5,369
Metasys NAE 7 engine upgrade NADC	Columbus	OH	08/09/2023	Johnson Controls				14,578
Refinish Brassware - doors, awning & buttons	Columbus	OH	08/29/2023	Benton Metal and Stone Care, Inc				5,520
Replace Church Boiler. 457 E. Broad ST.	Columbus	OH	07/14/2023	Smith Hughes Company				32,251
Restroom Renovation -12,13,20	Columbus	OH	07/24/2023	Shaffer Construction				482,851
Return fan drive for #2 HR 22945379-00	Columbus	OH	08/04/2023	McNaughton McKay Electric Co				11,658
Roll Gates (2) Oak Street Garage	Columbus	OH	05/26/2023	Columbus Door Sales				52,905
WIP Assets	Columbus	OH	09/30/2023	Various				98,859
0199999. Acquired by Purchase					0	0	0	794,837
0399999 - Totals					0	0	0	794,837

SCHEDULE A - PART 3

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

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

NONE

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

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated												
	Intercompany Long-Term Loan	Columbus	OH	Private Placement		10/20/2015			58,119		0	100.000
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated								0	58,119	0	0	XXX
Joint Venture Interests - Other - Unaffiliated												
	Adams Street 2012 Global Fund LP	Chicago		Adams Street Partners		02/15/2012			376,778		1,514,708	2.030
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)	Grand Duchy	LUX	Direct Lending Fund III General Partner		01/25/2019			152,426		2,294,480	5.120
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest		12/21/2011			165,000		885,000	0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest		12/21/2011			35,000		150,000	0.410
2599999. Joint Venture Interests - Other - Unaffiliated								0	729,204	0	4,844,188	XXX
6099999. Total - Unaffiliated								0	729,204	0	4,844,188	XXX
6199999. Total - Affiliated								0	58,119	0	0	XXX
6299999 - Totals								0	787,323	0	4,844,188	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	 10 Current Year's (Depreciation) or (Amortization)/ Accretion	 11 Current Year's Other Than Temporary Impairment Recognized	 12 Capitalized Deferred Interest and Other	 13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated																			
	Intercompany Long-Term Loan	Columbus	OH	Private Placement	10/20/2015	09/30/2023	19,150,275					0		16,333,934	999,419			0	181,916
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							19,150,275	0	0	0	0	0	0	16,333,934	999,419	0	0	0	181,916
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	09/30/2023	14,448,970	(601,972)				(601,972)		12,823,454	(550,953)			0	592,390
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)	Grand Duchy	LUX	Direct Lending Fund III General Partner	01/25/2019	09/30/2023	15,166,984	539,566				539,566		15,871,509	628,650			0	8,682
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	03/17/2023	1,058,333	(171,810)				(171,810)		818,317	(74,663)			0	74,663
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	01/31/2023	1,190,638	(43,375)				(43,375)		1,024,998	(91,920)			0	33,845
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	09/30/2023	3,805,968	9,789				9,789		3,681,552	(137,678)			0	443,108
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	09/30/2023	481,598	3,365				3,365		485,668	6,842			0	7,387

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
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	09/30/2023	4,165,127	(80,729)				(80,729)		3,684,853	(130,357)			0	260,358
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	04/05/2023	1,326,390	(75,651)				(75,651)		1,108,810	(31,215)			0	2,448
2599999. Joint Venture Interests - Other - Unaffiliated							41,644,008	(420,817)	0	0	0	(420,817)	0	39,499,161	(381,294)	0	0	0	1,422,881
6099999. Total - Unaffiliated							41,644,008	(420,817)	0	0	0	(420,817)	0	39,499,161	(381,294)	0	0	0	1,422,881
6199999. Total - Affiliated							19,150,275	0	0	0	0	0	0	16,333,934	999,419	0	0	0	181,916
6299999 - Totals							60,794,283	(420,817)	0	0	0	(420,817)	0	55,833,095	618,125	0	0	0	1,604,797

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
944097-ZJ-6	WAXAHACHIE TEX INDPT SCH DIST		07/13/2023	Jefferies		979,380	1,000,000	2,833	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						979,380	1,000,000	2,833	XXX
442349-GV-2	HOUSTON TEX ARPT SYS REV		07/05/2023	NATL FINANCIAL SERVICES CORP (NFS)		1,074,540	1,000,000	0	1.E FE
956510-BY-6	WEST VA PKWYS AUTH TPK TOLL REV		07/13/2023	PERSHING DIV OF DLJ SEC LNDING		1,077,410	1,000,000	6,389	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,151,950	2,000,000	6,389	XXX
03464U-AA-4	AOMT 236 A1 - RMBS		09/01/2023	GOLDMAN		1,494,574	1,500,000	11,646	1.A FE
12510H-AS-9	CAUTO 231 A1 - ABS		09/14/2023	PERSHING DIV OF DLJ SEC LNDING		973,441	1,000,000	0	1.A FE
24381V-AA-8	DRMT 213 A1 - CMO/RMBS	C	07/27/2023	NOMURA SECURITIES/FIXED INCOME		1,059,790	1,284,168	1,278	1.A FE
432917-AA-0	HGVT 231 A - RMBS		08/01/2023	Wells Fargo Securities, LLC		999,771	1,000,000	0	1.A FE
76134K-AE-4	VDCR 232 A2A - ABS		09/15/2023	TRUIST SECURITIES, INC.		3,523,031	4,000,000	0	1.G FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		08/25/2023	NOMURA SECURITIES/FIXED INCOME		974,877	1,160,082	1,646	1.A FE
98389B-BA-7	XCEL ENERGY INC		07/31/2023	PNC CAPITAL MKTS		1,498,005	1,500,000	0	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,523,488	11,444,250	14,569	XXX
2509999997. Total - Bonds - Part 3						13,654,818	14,444,250	23,792	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						13,654,818	14,444,250	23,792	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
00123Q-10-4	AGNC INVESTMENT REIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	777.000	7,896		0	
01741R-10-2	ATI ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	173.000	8,009		0	
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD		07/20/2023	Various	7.674	155		0	
05352A-10-0	AVANTOR ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	426.000	8,876		0	
099724-10-6	BORGWARNER ORD		07/05/2023	JP MORGAN SECURITIES INC.	483.000	12,756		0	
15118V-20-7	CELSIUS HOLDINGS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	73.000	10,919		0	
166764-10-0	CHEVRON ORD		08/07/2023	CITIGROUP GLOBAL MARKETS INC.	92.760	6,704		0	
22266T-10-9	COUPANG CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,485.000	26,127		0	
23804L-10-3	DATADOG CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	114.000	12,080		0	
26603R-10-6	DUOLINGO CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	38.000	5,857		0	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		07/20/2023	ITG INC	140.515	9,788		0	
34965K-10-7	FORTREA HOLDINGS ORD		07/03/2023	Unknown	135.000	1,398		0	
358054-10-4	FRESHWORKS CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	217.000	3,788		0	
35909D-10-9	FRONTIER COMMUNICATIONS PARENT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	332.000	5,904		0	
37611X-10-0	GINKGO BIOWORKS HOLD CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	988.000	2,117		0	
379378-20-1	GLOBAL NET LEASE ORD		09/12/2023	GOLDMAN	170.850	2,779		0	
418100-10-3	HASHICORP CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	3,518		0	
49177J-10-2	KENVUE ORD		08/25/2023	VARIOUS	2,160.716	13,908		0	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	VARIOUS	135.000	8,328		0	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	ITG INC	31.702	741		0	
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD		08/04/2023	Various	40.890	1,767		0	
531229-75-5	FORMULA ONE GROUP		08/04/2023	ITG INC	215.000	7,274		0	
531229-77-1	LIBERTY MEDIA FORMULA ONE SRS A ORD		08/04/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,755		0	
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	Not Available	90.000	1,699		0	
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	ITG INC	155.000	4,793		0	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	ITG INC	215.000	7,422		0	
531229-87-0	LIBERTY MEDIA FORMULA ONE SRS A ORD		07/20/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,795		0	
565788-10-6	MARATHON DIGITAL HOLDINGS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	227.000	3,919		0	

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
573874-10-4	MARVELL TECHNOLOGY ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	255.000	16,040		0	
71880K-10-1	PHINIA ORD		07/05/2023	JP MORGAN SECURITIES INC.	96.600	1,915		0	
758849-10-3	REGENCY CENTERS REIT ORD		08/18/2023	GOLDMAN	22.555	1,365		0	
767292-10-5	RIOT PLATFORMS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	215.000	3,790		0	
780287-10-8	ROYAL GOLD ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	78.000	9,503		0	
80810D-10-3	SCHRODINGER ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	73.000	4,018		0	
82489W-10-7	SHOALS TECHNOLOGIES GROUP CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	231.000	5,643		0	
88160R-10-1	TESLA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	272.000	74,460		0	
88262P-10-2	TEXAS PACIFIC LAND ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	11,487		0	
91332U-10-1	UNITY SOFTWARE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	5,205		0	
91680M-10-7	UPSTART HOLDINGS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	97.000	4,233		0	
92537N-10-8	VERTIV HOLDINGS CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	357.000	9,228		0	
929042-10-9	VORNADO REALTY REIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	4,585		0	
95040Q-10-4	WELLTOWER ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	267.000	21,574		0	
96145D-10-5	WESTROCK ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	245.000	7,281		0	
G4705A-10-0	ICON ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	111.000	26,921		0	
G54950-10-3	LINDE ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	315.000	117,779		0	
G65163-10-0	JOBY AVIATION CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	375.000	3,959		0	
G6674U-10-8	NOVOCURE ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	143.000	5,752		0	
G6683N-10-3	NU HOLDINGS CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,125.000	24,664		0	
G76279-10-1	ROIVANT SCIENCES ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	331.000	3,777		0	
G98239-10-9	XP CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	450.000	10,504		0	
N20944-10-9	CNH INDUSTRIAL ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,324.000	19,707		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						575,461	XXX	0	XXX
000000-00-0	FEDERAL HOME LOAN BANKS		07/28/2023	VARIOUS	45.000	4,500		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,500	XXX	0	XXX
693391-88-0	PIMCO:DIV INCOME INST		09/29/2023	DIRECT	65,818.695	601,461		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						601,461	XXX	0	XXX
62006@-10-2	MOTORISTS SERVICE CORP		09/01/2023	Unknown	0.000	7,981		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						7,981	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						1,189,403	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,189,403	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						1,189,403	XXX	0	XXX
6009999999 - Totals						14,844,221	XXX	23,792	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36179T-7K-5	G2 MA5398 - RMBS		09/01/2023	Paydown		10,476	10,476	10,716	11,060	0	(584)	0	(584)	0	10,476	0	0	0	279	08/20/2048	1.A
3620AD-NY-4	GN 726807 - RMBS		09/01/2023	Paydown		401	401	411	414	0	(13)	0	(13)	0	401	0	0	0	13	09/15/2039	1.A
3620C6-EG-6	GN 749935 - RMBS		09/01/2023	Paydown		635	635	663	677	0	(42)	0	(42)	0	635	0	0	0	17	11/15/2040	1.A
36291E-H8-7	GN 625855 - RMBS		09/01/2023	Paydown		3,383	3,383	3,705	3,484	0	(100)	0	(100)	0	3,383	0	0	0	130	06/15/2035	1.A
36291H-C9-3	GN 628396 - RMBS		09/01/2023	Paydown		8,671	8,671	9,213	8,807	0	(136)	0	(136)	0	8,671	0	0	0	376	10/15/2028	1.A
0109999999. Subtotal - Bonds - U.S. Governments						23,566	23,566	24,707	24,442	0	(876)	0	(876)	0	23,566	0	0	0	816	XXX	XXX
93974D-BE-7	WASHINGTON ST		08/01/2023	Call @ 100.00		375,000	375,000	419,914	380,218	0	(5,218)	0	(5,218)	0	375,000	0	0	0	18,750	08/01/2033	1.B FE
93974D-BG-2	WASHINGTON ST		08/01/2023	Call @ 100.00		1,000,000	1,000,000	1,133,750	1,009,747	0	(9,747)	0	(9,747)	0	1,000,000	0	0	0	50,000	08/01/2035	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,375,000	1,375,000	1,553,664	1,389,965	0	(14,965)	0	(14,965)	0	1,375,000	0	0	0	68,750	XXX	XXX
3131WR-K2-0	FH ZJ1213 - RMBS		09/01/2023	Paydown		2,487	2,487	2,615	2,683	0	(197)	0	(197)	0	2,487	0	0	0	65	02/01/2041	1.A
3131X4-2U-8	FH ZK1687 - RMBS		09/01/2023	Paydown		575	575	570	573	0	3	0	3	0	575	0	0	0	15	07/01/2024	1.A
3131X5-AP-7	FH ZK1814 - RMBS		09/01/2023	Paydown		11,665	11,665	11,996	11,690	0	(25)	0	(25)	0	11,665	0	0	0	368	10/01/2024	1.A
3131X5-B4-3	FH ZK1859 - RMBS		09/01/2023	Paydown		336	336	349	338	0	(2)	0	(2)	0	336	0	0	0	10	09/01/2024	1.A
3131X5-D3-3	FH ZK1922 - RMBS		09/01/2023	Paydown		1,753	1,753	1,818	1,763	0	(10)	0	(10)	0	1,753	0	0	0	52	10/01/2024	1.A
3131XJ-S5-2	FH ZL3240 - RMBS		09/01/2023	Paydown		8,175	8,175	8,538	8,759	0	(583)	0	(583)	0	8,175	0	0	0	195	06/01/2042	1.A
3131XM-FM-2	FH ZL5572 - RMBS		09/01/2023	Paydown		18,377	18,377	19,152	19,131	0	(754)	0	(754)	0	18,377	0	0	0	491	04/01/2043	1.A
3131XN-6U-2	FH ZL7183 - RMBS		09/01/2023	Paydown		353	353	371	379	0	(26)	0	(26)	0	353	0	0	0	9	10/01/2043	1.A
3131XP-DV-7	FH ZL7316 - RMBS		09/01/2023	Paydown		12,875	12,875	13,627	14,034	0	(1,159)	0	(1,159)	0	12,875	0	0	0	355	11/01/2043	1.A
3131XQ-TK-2	FH ZL8654 - RMBS		09/01/2023	Paydown		4,336	4,336	4,602	4,712	0	(376)	0	(376)	0	4,336	0	0	0	104	11/01/2044	1.A
3131XR-BB-9	FH ZL9034 - RMBS		09/01/2023	Paydown		18,233	18,233	19,128	19,327	0	(1,093)	0	(1,093)	0	18,233	0	0	0	425	02/01/2045	1.A
31329J-PV-3	FH ZA1336 - RMBS		09/01/2023	Paydown		13,733	13,733	14,263	14,493	0	(760)	0	(760)	0	13,733	0	0	0	287	07/01/2042	1.A
31329J-PX-9	FH ZA1338 - RMBS		09/01/2023	Paydown		7,491	7,491	7,745	7,845	0	(354)	0	(354)	0	7,491	0	0	0	149	08/01/2042	1.A
31329K-XH-2	FH ZA2480 - RMBS		09/01/2023	Paydown		167,579	167,579	161,976	158,538	0	9,041	0	9,041	0	167,579	0	0	0	3,336	11/01/2037	1.A
31329K-YU-2	FH ZA2523 - RMBS		09/01/2023	Paydown		36,643	36,643	37,244	37,939	0	(1,296)	0	(1,296)	0	36,643	0	0	0	970	09/01/2038	1.A
3132A4-6K-9	FH ZS4474 - RMBS		09/01/2023	Paydown		5,781	5,781	5,972	6,064	0	(283)	0	(283)	0	5,781	0	0	0	135	03/01/2042	1.A
3132A4-PW-2	FH ZS4037 - RMBS		09/01/2023	Paydown		8,712	8,712	9,063	9,135	0	(423)	0	(423)	0	8,712	0	0	0	203	05/01/2044	1.A
3132A5-A4-7	FH ZS4527 - RMBS		09/01/2023	Paydown		5,888	5,888	6,063	6,237	0	(349)	0	(349)	0	5,888	0	0	0	156	08/01/2043	1.A
3132A5-AY-1	FH ZS4523 - RMBS		09/01/2023	Paydown		4,431	4,431	4,454	4,458	0	(26)	0	(26)	0	4,431	0	0	0	104	07/01/2043	1.A
3132A6-TF-0	FH ZS5950 - RMBS		09/01/2023	Paydown		1,826	1,826	1,898	1,839	0	(13)	0	(13)	0	1,826	0	0	0	56	09/01/2024	1.A
3132CW-T4-6	FH SB0571 - RMBS		09/01/2023	Paydown		51,398	51,398	52,892	52,770	0	(1,372)	0	(1,372)	0	51,398	0	0	0	673	10/01/2036	1.A
3132D5-6Z-0	FH SB8088 - RMBS		09/01/2023	Paydown		81,515	81,515	83,521	83,420	0	(1,905)	0	(1,905)	0	81,515	0	0	0	812	02/01/2036	1.A
3132DN-Z4-8	FH SD1663 - RMBS		09/01/2023	Paydown		34,565	34,565	31,914	31,947	0	2,618	0	2,618	0	34,565	0	0	0	913	10/01/2052	1.A
3132DV-7B-5	FH SD8090 - RMBS		09/01/2023	Paydown		47,379	47,379	48,818	48,959	0	(1,581)	0	(1,581)	0	47,379	0	0	0	631	09/01/2050	1.A
3132HM-ZZ-7	FH Q11660 - RMBS		09/01/2023	Paydown		74,298	74,298	77,235	77,275	0	(2,977)	0	(2,977)	0	74,298	0	0	0	1,618	10/01/2042	1.A
3132L5-SE-4	FH V80517 - RMBS		09/01/2023	Paydown		15,895	15,895	16,806	17,304	0	(1,409)	0	(1,409)	0	15,895	0	0	0	448	10/01/2043	1.A
3132M9-5A-8	FH Q29241 - RMBS		09/01/2023	Paydown		11,776	11,776	12,591	13,004	0	(1,229)	0	(1,229)	0	11,776	0	0	0	315	10/01/2044	1.A
3132QU-3B-7	FH Q37993 - RMBS		09/01/2023	Paydown		3,021	3,021	3,218	3,372	0	(351)	0	(351)	0	3,021	0	0	0	81	12/01/2045	1.A
3133A8-MR-5	FH QB2168 - RMBS		09/01/2023	Paydown		29,018	29,018	30,024	30,194	0	(1,176)	0	(1,176)	0	29,018	0	0	0	386	08/01/2050	1.A
3133GB-GD-0	FH QN4696 - RMBS		09/01/2023	Paydown		48,704	48,704	50,857	50,729	0	(2,025)	0	(2,025)	0	48,704	0	0	0	648	12/01/2035	1.A
3133KQ-FT-8	FH RA8278 - RMBS		09/01/2023	Paydown		32,513	32,513	32,238	0	0	274	0	274	0	32,513	0	0	0	698	12/01/2052	1.A
3133KQ-N6-9	FH RA8513 - RMBS		09/01/2023	Paydown		84,261	84,261	84,301	0	0	(36)	0	(36)	0	84,261	0	0	0	508	02/01/2053	1.A
3133KY-U6-4	FH RB5105 - RMBS		09/01/2023	Paydown		71,318	71,318	73,680	73,558	0	(2,240)	0	(2,240)	0	71,318	0	0	0	952	03/01/2041	1.A
3133KY-VK-2	FH RB5118 - RMBS		09/01/2023	Paydown		47,266	47,266	48,543	48,485	0	(1,219)	0	(1,219)	0	47,266	0	0	0	631	07/01/2041	1.A
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS		09/01/2023	Paydown		24,680	24,680	25,651	25,278	0	(598)	0	(598)	0	24,680	0	0	0	570	08/25/2042	1.A
3136AE-ZQ-3	FNR 2013-56 P - CMO/RMBS		09/01/2023	Paydown		56,103	56,103	55,454	55,571	0	531	0	531	0	56,103	0	0	0	920	06/25/2043	1.A
3136AF-Y8-1	FNR 2013-89 PA - CMO/RMBS		09/01/2023	Paydown		1,482	1,482	1,536	1,515	0	(33)	0	(33)	0	1,482	0	0	0	34	02/25/2043	1.A

STATEMENT AS OF SEPTEMBER 30, 2023 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
3137B4-Z5-8	FHR 4261 PA - CMO/RMBS		09/01/2023	Paydown		10,994	10,994	11,276	11,101	0	(107)	0	(107)	0	10,994	0	0	0	218	07/15/2032	1.A
3137B8-PP-6	FHR 4322 PA - CMO/RMBS		09/01/2023	Paydown		3,775	3,775	3,985	4,014	0	(239)	0	(239)	0	3,775	0	0	0	99	03/15/2044	1.A
31385X-NF-0	FN 555790 - RMBS		09/01/2023	Paydown		3,389	3,389	3,436	3,686	0	(297)	0	(297)	0	3,389	0	0	0	88	10/01/2033	1.A
3138EN-7M-5	FN AL6299 - RMBS		09/01/2023	Paydown		8,326	8,326	8,806	9,158	0	(832)	0	(832)	0	8,326	0	0	0	194	01/01/2045	1.A
3138EN-WV-7	FN AL6059 - RMBS		09/01/2023	Paydown		22,190	22,190	22,927	23,269	0	(1,079)	0	(1,079)	0	22,190	0	0	0	619	11/01/2044	1.A
3138EN-WX-3	FN AL6061 - RMBS		09/01/2023	Paydown		12,841	12,841	13,289	13,348	0	(507)	0	(507)	0	12,841	0	0	0	300	11/01/2044	1.A
3138WG-EZ-3	FN AS6451 - RMBS		09/01/2023	Paydown		6,234	6,234	6,516	6,615	0	(382)	0	(382)	0	6,234	0	0	0	145	01/01/2046	1.A
3138WH-RL-8	FN AS7690 - RMBS		09/01/2023	Paydown		15,460	15,460	15,533	15,573	0	(113)	0	(113)	0	15,460	0	0	0	360	08/01/2046	1.A
3138WH-XR-8	FN AS7887 - RMBS		09/01/2023	Paydown		20,853	20,853	20,492	20,257	0	596	0	596	0	20,853	0	0	0	434	09/01/2041	1.A
3138WK-3E-3	FN AS9796 - RMBS		09/01/2023	Paydown		235,239	235,239	235,680	236,263	0	(1,024)	0	(1,024)	0	235,239	0	0	0	1,367	06/01/2047	1.A
3138WT-UT-1	FN AT5993 - RMBS		09/01/2023	Paydown		25,188	25,188	24,755	24,562	0	626	0	626	0	25,188	0	0	0	485	05/01/2043	1.A
3138Y1-3L-7	FN AX0802 - RMBS		09/01/2023	Paydown		5,358	5,358	5,643	5,719	0	(360)	0	(360)	0	5,358	0	0	0	125	10/01/2044	1.A
3138Y6-MY-7	FN AX4874 - RMBS		09/01/2023	Paydown		40,943	40,943	43,399	43,829	0	(2,886)	0	(2,886)	0	40,943	0	0	0	893	12/01/2044	1.A
3138YE-5V-5	FN AY1759 - RMBS		09/01/2023	Paydown		2,783	2,783	2,839	2,899	0	(116)	0	(116)	0	2,783	0	0	0	65	02/01/2045	1.A
31390U-MU-7	FN 656571 - RMBS		09/01/2023	Paydown		550	550	552	622	0	(72)	0	(72)	0	550	0	0	0	15	05/01/2033	1.A
31402H-Z2-0	FN 729861 - RMBS		09/01/2023	Paydown		587	587	606	605	0	(18)	0	(18)	0	587	0	0	0	16	11/01/2033	1.A
31403D-YB-9	FN 746006 - RMBS		09/01/2023	Paydown		914	914	947	1,060	0	(146)	0	(146)	0	914	0	0	0	28	12/01/2033	1.A
31405Q-AX-6	FN 795722 - RMBS		09/01/2023	Paydown		22,196	22,196	22,529	25,752	0	(3,556)	0	(3,556)	0	22,196	0	0	0	606	10/01/2034	1.A
3140FP-C9-8	FN BE3695 - RMBS		09/01/2023	Paydown		7,363	7,363	7,522	7,765	0	(402)	0	(402)	0	7,363	0	0	0	167	06/01/2047	1.A
3140GY-GZ-6	FN BH9215 - RMBS		09/01/2023	Paydown		8,190	8,190	8,407	8,661	0	(471)	0	(471)	0	8,190	0	0	0	189	01/01/2048	1.A
3140H5-AW-1	FN BJ3620 - RMBS		09/01/2023	Paydown		5,749	5,749	6,034	6,281	0	(531)	0	(531)	0	5,749	0	0	0	153	01/01/2048	1.A
3140JQ-TE-3	FN BN7748 - RMBS		09/01/2023	Paydown		1,937	1,937	2,012	2,070	0	(133)	0	(133)	0	1,937	0	0	0	43	09/01/2049	1.A
3140K3-J2-9	FN BO7480 - RMBS		09/01/2023	Paydown		40,478	40,478	41,731	42,543	0	(2,064)	0	(2,064)	0	40,478	0	0	0	808	12/01/2049	1.A
3140KP-JP-9	FN BQ3869 - RMBS		09/01/2023	Paydown		28,432	28,432	29,401	29,423	0	(991)	0	(991)	0	28,432	0	0	0	380	09/01/2050	1.A
3140KT-L7-8	FN BQ7549 - RMBS		09/01/2023	Paydown		76,556	76,556	79,397	79,332	0	(2,777)	0	(2,777)	0	76,556	0	0	0	1,051	11/01/2050	1.A
3140LY-A9-4	FN BT9031 - RMBS		09/01/2023	Paydown		29,605	29,605	30,442	30,387	0	(782)	0	(782)	0	29,605	0	0	0	383	08/01/2041	1.A
3140Q9-NW-9	FN CA2204 - RMBS		09/01/2023	Paydown		39,152	39,152	40,748	44,229	0	(5,077)	0	(5,077)	0	39,152	0	0	0	1,181	08/01/2048	1.A
3140QA-NN-6	FN CA3096 - RMBS		09/01/2023	Paydown		8,406	8,406	8,813	9,724	0	(1,318)	0	(1,318)	0	8,406	0	0	0	228	02/01/2049	1.A
3140QK-QX-9	FN CB0469 - RMBS		09/01/2023	Paydown		63,883	63,883	66,928	66,680	0	(2,797)	0	(2,797)	0	63,883	0	0	0	1,058	05/01/2041	1.A
3140QN-BZ-4	FN CB2755 - RMBS		09/01/2023	Paydown		52,990	52,990	49,372	49,427	0	3,563	0	3,563	0	52,990	0	0	0	1,053	02/01/2052	1.A
3140QP-2F-3	FN CB4373 - RMBS		09/01/2023	Paydown		11,370	11,370	11,242	11,243	0	127	0	127	0	11,370	0	0	0	309	08/01/2052	1.A
3140QR-KE-2	FN CB5692 - RMBS		09/01/2023	Paydown		41,537	41,537	41,875	0	0	(337)	0	(337)	0	41,537	0	0	0	415	02/01/2053	1.A
3140X4-M4-5	FN FM1278 - RMBS		09/01/2023	Paydown		110,181	110,181	112,747	113,437	0	(3,256)	0	(3,256)	0	110,181	0	0	0	2,199	07/01/2034	1.A
3140X7-2G-3	FN FM4374 - RMBS		09/01/2023	Paydown		83,035	83,035	85,695	85,663	0	(2,628)	0	(2,628)	0	83,035	0	0	0	259	09/01/2050	1.A
3140X7-4F-3	FN FM4421 - RMBS		09/01/2023	Paydown		79,104	79,104	82,713	82,404	0	(3,301)	0	(3,301)	0	79,104	0	0	0	1,074	10/01/2035	1.A
3140X7-XJ-3	FN FM4280 - RMBS		09/01/2023	Paydown		43,146	43,146	44,689	44,602	0	(1,456)	0	(1,456)	0	43,146	0	0	0	575	09/01/2050	1.A
3140X8-P4-3	FN FM4942 - RMBS		09/01/2023	Paydown		92,763	92,763	96,575	96,506	0	(3,742)	0	(3,742)	0	92,763	0	0	0	1,284	11/01/2050	1.A
3140XB-FD-7	FN FM7363 - RMBS		09/01/2023	Paydown		86,662	86,662	90,386	90,083	0	(3,420)	0	(3,420)	0	86,662	0	0	0	1,466	05/01/2041	1.A
3140XK-RW-2	FN FS4100 - RMBS		09/01/2023	Paydown		26,190	26,190	26,308	0	0	(119)	0	(119)	0	26,190	0	0	0	285	03/01/2053	1.A
31410L-UV-2	FN 890796 - RMBS		09/01/2023	Paydown		20,404	20,404	20,869	21,068	0	(665)	0	(665)	0	20,404	0	0	0	495	12/01/2045	1.A
31412U-AJ-9	FN 934809 - RMBS		09/01/2023	Paydown		591	591	612	592	0	(2)	0	(2)	0	591	0	0	0	18	03/01/2024	1.A
31416X-FA-3	FN AB1960 - RMBS		09/01/2023	Paydown		2,356	2,356	2,523	2,538	0	(182)	0	(182)	0	2,356	0	0	0	63	12/01/2040	1.A
31418D-2V-3	FN MA4387 - RMBS		09/01/2023	Paydown		111,264	111,264	113,350	113,192	0	(1,928)	0	(1,928)	0	111,264	0	0	0	1,469	07/01/2041	1.A
31418E-AC-4	FN MA4502 - RMBS		09/01/2023	Paydown		54,155	54,155	56,338	56,195	0	(2,040)	0	(2,040)	0	54,155	0	0	0	897	12/01/2041	1.A
31418E-AX-8	FN MA4521 - RMBS		09/01/2023	Paydown		66,839	66,839	68,990	68,865	0	(2,026)	0	(2,026)	0	66,839	0	0	0	1,103	01/01/2042	1.A
31418V-KJ-0	FN AD7496 - RMBS		09/01/2023	Paydown		1,070	1,070	1,078	1,071	0	(1)	0	(1)	0	1,070	0	0	0	26	01/01/2026	1.A

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/18/2023	Call @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	141	11/01/2041	1.D FE
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C		09/01/2023	Paydown		6,628	6,628	6,628	6,628	0	0	0	0	0	6,628	0	0	0	118	04/25/2042	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,694,296	2,694,296	2,747,357	2,572,257	0	(62,679)	0	(62,679)	0	2,694,296	0	0	0	43,268	XXX	XXX
03464H-AA-3	AOMT 225 A1 - CMO/RMBS		09/01/2023	Paydown		29,621	29,621	28,886	28,887	0	734	0	734	0	29,621	0	0	0	832	05/25/2067	1.A FE
03464H-AB-1	AOMT 225 A2 - CMO/RMBS		09/01/2023	Paydown		19,747	19,747	18,824	18,861	0	886	0	886	0	19,747	0	0	0	555	05/25/2067	1.C FE
03464P-AC-1	AOMT 2022-2 A3 - RMBS		09/01/2023	Paydown		31,632	31,632	31,552	31,553	0	79	0	79	0	31,632	0	0	0	794	01/27/2067	1.F FE
03464T-AA-7	AOMT 2022-3 A1 - RMBS		09/01/2023	Paydown		103,437	103,437	102,329	102,740	0	697	0	697	0	103,437	0	0	0	2,567	01/25/2067	1.A FE
03464U-AA-4	AOMT 236 A1 - RMBS		09/25/2023	Paydown		23,044	23,044	22,961	0	0	83	0	83	0	23,044	0	0	0	0	12/25/2067	1.A FE
03465G-AC-0	AOMT 232 A3 - RMBS		09/01/2023	Paydown		20,569	20,569	18,951	0	0	1,618	0	1,618	0	20,569	0	0	0	550	10/25/2067	1.F FE
034931-AA-3	AOMT 233 A1 - CMO/RMBS		09/01/2023	Paydown		64,214	64,214	60,704	0	0	3,510	0	3,510	0	64,214	0	0	0	493	09/25/2067	1.A FE
04016L-AQ-0	ARES XLII AR - CDO	C	07/24/2023	Paydown		260,925	260,925	260,925	260,925	0	0	0	0	0	260,925	0	0	0	11,326	01/24/2028	1.A FE
05588U-AA-0	HGVGI 19A A - RMBS		09/25/2023	Paydown		43,246	43,246	43,235	43,237	0	9	0	9	0	43,246	0	0	0	945	09/26/2033	1.F FE
05683L-AA-4	BCC 2018-1 A1 - CDO	C	07/24/2023	Paydown		6,562	6,562	6,562	6,562	0	0	0	0	0	6,562	0	0	0	287	04/23/2031	1.A FE
08763Q-AA-0	BTNY2 2 A1 - CDO	C	07/31/2023	Paydown		21,098	21,098	21,098	21,098	0	0	0	0	0	21,098	0	0	0	947	04/30/2031	1.A FE
10568K-AB-4	BRAVO 2022-NQM2 A2 - CMO/RMBS		09/01/2023	Paydown		20,741	20,740	20,740	20,740	0	1	0	1	0	20,740	0	0	0	656	11/25/2061	1.C FE
10569F-AC-2	BRAVO 22NQM1 A3 - CMO/RMBS		09/01/2023	Paydown		55,448	55,448	55,406	55,405	0	43	0	43	0	55,448	0	0	0	1,473	03/01/2060	1.F FE
105933-AA-3	BRAVO 23NQM2 A1 - CMO/RMBS		09/01/2023	Paydown		105,386	105,386	101,072	0	0	4,314	0	4,314	0	105,386	0	0	0	2,698	04/25/2062	1.A FE
12595V-AC-1	COMM 2018-COR3 A2 - CMBS		09/01/2023	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/12/2051	1.A
12626L-AE-2	COMM 2013-CCRE11 A4 - CMBS		07/12/2023	Paydown		199,228	199,228	209,158	199,813	0	(586)	0	(586)	0	199,228	0	0	0	4,948	08/12/2050	1.A
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		09/25/2023	Paydown		62,074	62,074	61,078	61,082	0	991	0	991	0	62,074	0	0	0	1,912	07/25/2067	1.A FE
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS		09/01/2023	Paydown		53,107	53,107	48,051	0	0	5,055	0	5,055	0	53,107	0	0	0	620	06/26/2062	1.A FE
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS		09/25/2023	Paydown		23,320	23,320	23,911	24,447	0	(1,127)	0	(1,127)	0	23,320	0	0	0	395	08/25/2050	1.A
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS		09/25/2023	Paydown		16,990	16,990	17,314	17,615	0	(624)	0	(624)	0	16,990	0	0	0	288	08/25/2050	1.A
19688L-AA-0	COLT 2022-5 A1 - CMO/RMBS		09/01/2023	Paydown		32,146	32,146	31,572	0	0	574	0	574	0	32,146	0	0	0	767	04/25/2067	1.A FE
24381V-AA-8	DRMT 213 A1 - CMO/RMBS	C	09/01/2023	Paydown		24,308	24,308	20,061	0	0	4,247	0	4,247	0	24,308	0	0	0	42	08/25/2066	1.A FE
24381Y-AB-0	DRMT 223 A2 - CMO/RMBS		09/01/2023	Paydown		65,518	65,518	64,038	0	0	1,480	0	1,480	0	65,518	0	0	0	1,824	06/25/2067	1.C FE
28415P-AA-2	EHGVT 2016-A A - RMBS		07/25/2023	Paydown		82,038	82,038	82,036	82,037	0	0	0	0	0	82,038	0	0	0	1,306	04/25/2028	1.F FE
31573E-AA-9	EFMT 223 A1 - CMO/RMBS		09/01/2023	Paydown		31,725	31,725	31,377	31,378	0	347	0	347	0	31,725	0	0	0	1,064	08/25/2067	1.A FE
33853H-AB-7	FSMT 2021-13INV A2 - CMO/RMBS		09/01/2023	Paydown		29,432	29,432	26,049	26,110	0	3,322	0	3,322	0	29,432	0	0	0	592	12/25/2051	1.A FE
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		09/01/2023	Paydown		32,033	32,033	31,884	31,981	0	51	0	51	0	32,033	0	0	0	881	02/25/2067	1.A FE
36319T-AN-6	GALXY XXIII AR - CDO	C	07/24/2023	Paydown		327,055	327,055	327,055	327,055	0	0	0	0	0	327,055	0	0	0	14,069	04/24/2029	1.A FE
38137H-BU-1	GLD11 XI AR2 - CDO		07/18/2023	Paydown		212,658	212,658	212,658	212,658	0	0	0	0	0	212,658	0	0	0	9,382	01/21/2031	1.A FE
43283G-AA-0	HGVT 2022-2 A - RMBS		09/25/2023	Paydown		79,610	79,610	79,595	79,596	0	14	0	14	0	79,610	0	0	0	2,272	01/26/2037	1.A FE
432917-AA-0	HGVT 231 A - RMBS		09/25/2023	Paydown		30,858	30,858	30,851	0	0	7	0	7	0	30,858	0	0	0	221	01/25/2038	1.A FE
43761J-AB-3	HOMES 23NQM1 A2 - CMO/RMBS		09/25/2023	Paydown		46,434	44,979	44,979	0	0	0	0	0	0	44,979	0	1,454	1,454	1,534	01/25/2068	1.C FE
452570-AE-4	IMSA 2007-2 2A - RMBS		09/25/2023	Paydown		879	879	879	920	0	(41)	0	(41)	0	879	0	0	0	31	04/25/2037	1.A FM
55265K-2G-3	MASTR 2003-11 7A2 - CMO/RMBS		09/01/2023	Paydown		1,221	1,221	1,177	1,200	0	21	0	21	0	1,221	0	0	0	43	12/25/2033	1.A FM
55285K-AA-3	MFRA 22INV3 A1 - RMBS		09/01/2023	Paydown		13,689	13,689	13,475	13,475	0	214	0	214	0	13,689	0	0	0	549	10/25/2057	1.A FE
55389T-AA-9	MVWOT 211W A - RMBS		09/20/2023	Paydown		64,560	64,560	64,543	64,544	0	16	0	16	0	64,560	0	0	0	493	01/22/2041	1.A FE
55389T-AB-7	MVWOT 211W B - RMBS		09/20/2023	Paydown		53,800	53,800	53,789	53,789	0	11	0	11	0	53,800	0	0	0	519	01/22/2041	1.F FE
64831V-AA-0	NRZT 22NQM5 A1 - CMO/RMBS		09/25/2023	Paydown		26,645	26,645	26,394	26,395	0	250	0	250	0	26,645	0	0	0	1,074	11/25/2052	1.A FE
67114V-AA-1	OBX 22NQM1 A1 - CMO/RMBS		09/25/2023	Paydown		70,104	55,944	47,117	0	0	8,827	0	8,827	0	55,944	0	14,160	14,160	439	11/25/2061	1.A FE
74982W-AA-4	RACEP IX AA2 - CDO		07/17/2023	Paydown		49,771	49,771	49,771	49,771	0	0	0	0	0	49,771	0	0	0	2,132	10/15/2030	1.A FE
82652M-AA-8	SRFC 2019-2 A - ABS		09/20/2023	Paydown		18,707	18,707	18,702	18,702	0	5	0	5	0	18,707	0	0	0	323	05/20/2036	1.A FE
82652N-AA-6	SRFC 2019-3 A - RMBS		09/20/2023	Paydown		20,095	20,095	20,095	20,095	0	0	0	0	0	20,095	0	0	0	310	08/20/2036	1.A FE
82652Q-AA-9	SRFC 211 A - RMBS		09/20/2023	Paydown		82,141	82,141	82,118	82,121	0	20	0	20	0	82,141	0	0	0	540	11/20/2037	1.A FE

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 11	12	13	14	15	16	17	18	19	20	21	22
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
82653E-AB-3	SRFC 2019-1 B - RMBS		09/20/2023	Paydown		27,517	27,517	27,511	28,673	0	(1,156)	0	(1,156)	0	27,517	0	0	0	629	01/22/2036	1.F FE
89170V-AA-6	TPMT 221 A1 - CMO/RMBS		09/01/2023	Paydown		46,492	46,491	44,525	44,534	0	1,958	0	1,958	0	46,491	0	0	0	1,171	07/25/2062	1.A FE
89175V-AA-1	TPMT 182 A1 - RMBS		09/01/2023	Paydown		18,835	18,835	19,289	19,069	0	(234)	0	(234)	0	18,835	0	0	0	408	03/25/2058	1.A
89176E-AA-8	TPMT 2018-1 A1 - RMBS		09/01/2023	Paydown		19,700	19,700	20,140	19,946	0	(247)	0	(247)	0	19,700	0	0	0	407	01/25/2058	1.A
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		09/01/2023	Paydown		51,759	51,759	52,261	52,063	0	(304)	0	(304)	0	51,759	0	0	0	997	10/27/2059	1.A
89180G-AW-9	TPMT 22SJ1 A1B - CMO/RMBS		09/25/2023	Paydown		48,104	48,104	48,104	48,104	0	0	0	0	0	48,104	0	0	0	1,158	03/25/2062	1.A
924921-AC-3	VERUS 2022-5 A3 - CMO/RMBS		09/01/2023	Paydown		26,974	26,974	25,767	25,779	0	1,195	0	1,195	0	26,974	0	0	0	700	04/25/2067	1.F FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		09/01/2023	Paydown		20,468	20,468	17,200	0	0	3,268	0	3,268	0	20,468	0	0	0	31	11/26/2066	1.A FE
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS		09/01/2023	Paydown		31,847	31,847	26,155	0	0	5,692	0	5,692	0	31,847	0	0	0	182	07/26/2066	1.A FE
92538N-AB-3	VERUS 2022-4 A2 - CMO/RMBS		09/01/2023	Paydown		33,192	33,192	32,984	33,787	0	(595)	0	(595)	0	33,192	0	0	0	1,069	04/25/2067	1.C FE
92539F-AA-1	VERUS 2023-INV1 A1 - CMO/RMBS		09/01/2023	Paydown		44,695	44,695	44,694	0	0	1	0	1	0	44,695	0	0	0	1,373	02/27/2068	1.A FE
92539F-AB-9	VERUS 2023-INV1 - CMO/RMBS		09/01/2023	Paydown		67,042	67,042	67,042	0	0	0	0	0	0	67,042	0	0	0	2,251	02/27/2068	1.C FE
95001R-AW-9	WFCM 2018-C48 A4 - CMBS		09/01/2023	Paydown		208,197	208,197	210,277	209,314	0	(1,117)	0	(1,117)	0	208,197	0	0	0	5,598	01/17/2052	1.A
95002D-BD-0	WFCM 2018-C47 A3 - CMBS		09/01/2023	Paydown		58,688	58,688	59,273	58,988	0	(300)	0	(300)	0	58,688	0	0	0	1,838	09/16/2061	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,259,328	3,243,714	3,208,195	2,555,054	0	43,212	0	43,212	0	3,243,714	0	15,614	15,614	90,505	XXX	XXX
2509999997. Total - Bonds - Part 4						7,352,190	7,336,576	7,533,922	6,541,718	0	(35,308)	0	(35,308)	0	7,336,576	0	15,614	15,614	203,339	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						7,352,190	7,336,576	7,533,922	6,541,718	0	(35,308)	0	(35,308)	0	7,336,576	0	15,614	15,614	203,339	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
000360-20-6	AAON ORD		08/17/2023	Not Available	0.500	47		11	25	(14)	0	0	(14)	0	11	0	36	36	0		
00165C-30-2	AMC ENTERTAINMENT HOLDINGS, INC.		08/24/2023	Not Available	7.600	7		398	398	0	0	0	0	0	398	0	(392)	(392)	0		
023135-10-6	AMAZON COM ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	26,121		33,958	16,800	17,158	0	0	17,158	0	33,958	0	(7,837)	(7,837)	0		
02607T-10-9	NECESSITY RETAIL REIT CL A ORD		09/12/2023	VARIOUS	255.000	2,779		2,779	1,512	1,267	0	0	1,267	0	2,779	0	0	0	163		
03966V-10-7	ARCONIC ORD		08/21/2023	Not Available	225.000	6,750		4,802	4,761	41	0	0	41	0	4,802	0	1,948	1,948	0		
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD		07/20/2023	Adjustment	0.674	9		19	19	0	0	0	0	0	19	0	(10)	(10)	0		
09215C-10-5	BLACK KNIGHT ORD		09/12/2023	Not Available	298.001	22,608		14,143	18,402	(4,258)	0	0	(4,258)	0	14,143	0	8,465	8,465	0		
099724-10-6	BORGWARNER ORD		07/05/2023	Adjustment	483.000	14,671		14,671	19,441	(4,770)	0	0	(4,770)	0	14,671	0	0	0	164		
104674-10-6	BRADY NONVOTING CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	2,621		2,305	2,591	(285)	0	0	(285)	0	2,305	0	316	316	38		
166764-10-0	CHEVRON ORD		08/08/2023	Not Available	0.760	120		55	0	0	0	0	0	0	55	0	66	66	0		
16961L-10-6	CHINOOK THERAPEUTICS ORD		08/14/2023	VARIOUS	70.000	123		1,784	1,834	(50)	0	0	(50)	0	1,784	0	(1,661)	(1,661)	2,800		
22160K-10-5	COSTCO WHOLESALE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	62.000	33,452		28,652	28,303	349	0	0	349	0	28,652	0	4,800	4,800	119		
24703L-20-2	DELL TECHNOLOGIES CL C ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	10,614		5,226	7,843	(2,617)	0	0	(2,617)	0	5,226	0	5,388	5,388	137		
253651-10-3	DIEBOLD NIXDORF ORD		08/11/2023	VARIOUS	165.000	2,128		2,128	234	1,894	0	0	1,894	0	2,128	0	0	0	0		
25470M-10-9	DISH NETWORK CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	483.000	3,501		16,475	6,781	9,694	0	0	9,694	0	16,475	0	(12,975)	(12,975)	0		
25961D-10-5	DOUGLAS ELLIMAN ORD		06/21/2023	Adjustment	0.750	2		6	6	0	0	0	0	0	6	0	(5)	(5)	0		
29530P-10-2	ERIE INDEMNITY CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	12,067		7,453	14,923	(7,470)	0	0	(7,470)	0	7,453	0	4,614	4,614	214		
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		08/01/2023	Not Available	0.515	78		45	76	(31)	0	0	(31)	0	45	0	33	33	2		
314211-10-3	FEDERATED HERMES CL B ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	7,104		5,118	7,625	(2,507)	0	0	(2,507)	0	5,118	0	1,986	1,986	116		

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
46185L-10-3	INVITAE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	382		7,131	539	6,592	0	0	6,592	0	7,131	0	(6,749)	(6,749)	0		
46583P-10-2	IVERIC BIO ORD		07/12/2023	Not Available	240.000	9,600		3,809	5,138	(1,330)	0	0	(1,330)	0	3,809	0	5,791	5,791	0		
478160-10-4	JOHNSON & JOHNSON ORD		08/25/2023	VARIOUS	269.000	13,908		13,908	47,519	(33,610)	0	0	(33,610)	0	13,908	0	0	0	914		
49177J-10-2	KENVUE ORD		08/29/2023	Not Available	0.716	17		5	0	0	0	0	0	0	5	0	12	12	0		
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	VARIOUS	135.000	9,727		9,727	31,790	(22,063)	0	0	(22,063)	0	9,727	0	0	0	194		
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	VARIOUS	155.000	6,519		6,519	6,093	426	0	0	426	0	6,519	0	0	0	0		
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	VARIOUS	90.000	2,292		2,292	3,522	(1,229)	0	0	(1,229)	0	2,292	0	0	0	0		
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	Not Available	0.702	18		19	0	0	0	0	0	0	19	0	0	0	0		
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD		08/11/2023	Not Available	0.890	27		40	0	0	0	0	0	0	40	0	(13)	(13)	0		
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		08/04/2023	VARIOUS	430.000	14,966		14,966	12,853	(5,308)	0	0	(5,308)	0	14,966	0	0	0	0		
531229-87-0	LIBERTY MEDIA FORMULA ONE SRS A ORD		08/04/2023	VARIOUS	100.000	3,623		3,623	2,672	(844)	0	0	(844)	0	3,623	0	0	0	0		
53223X-10-7	LIFE STORAGE ORD		07/20/2023	VARIOUS	157.000	9,788		9,788	15,465	(5,676)	0	0	(5,676)	0	9,788	0	0	0	518		
550241-10-3	LUMEN TECHNOLOGIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,650.000	3,416		17,292	8,613	8,679	0	0	8,679	0	17,292	0	(13,876)	(13,876)	0		
640268-10-8	NEKTAR THERAPEUTICS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	185		6,616	746	5,870	0	0	5,870	0	6,616	0	(6,431)	(6,431)	0		
654110-10-5	NIKOLA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	460.000	624		8,325	994	7,331	0	0	7,331	0	8,325	0	(7,700)	(7,700)	0		
670002-40-1	NOVAVAX ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	769		9,510	822	8,687	0	0	8,687	0	9,510	0	(8,740)	(8,740)	0		
69327R-10-1	PDC ENERGY ORD		08/07/2023	VARIOUS	200.000	6,704		6,704	12,696	(5,993)	0	0	(5,993)	0	6,704	0	0	0	160		
71880K-10-1	PHINIA ORD		07/05/2023	Not Available	0.600	21		12	0	0	0	0	0	0	12	0	9	9	0		
74460D-10-9	PUBLIC STORAGE REIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	41,802		51,995	39,227	12,768	0	0	12,768	0	51,995	0	(10,192)	(10,192)	840		
749119-10-3	QUOTIENT TECHNOLOGY ORD		09/07/2023	Not Available	180.000	720		1,933	617	1,315	0	0	1,315	0	1,933	0	(1,213)	(1,213)	0		
758849-10-3	REGENCY CENTERS REIT ORD		08/18/2023	Not Available	0.555	36		36	35	1	0	0	1	0	36	0	0	0	1		
781846-20-9	RUSH ENTERPRISES CL A ORD		08/29/2023	Not Available	0.500	22		9	17	(8)	0	0	(8)	0	9	0	12	12	0		
87166B-10-2	SYNEOS HEALTH CL A ORD		09/29/2023	Not Available	140.000	6,020		6,696	5,135	1,561	0	0	1,561	0	6,696	0	(676)	(676)	0		
896818-11-9	TRIUMPH GROUP EQY WARRANT		07/07/2023	VARIOUS	27.000	0		0	18	(18)	0	0	(18)	0	0	0	0	0	0		
89832Q-10-9	TRUIST FINANCIAL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	850.000	28,117		49,861	36,576	13,286	0	0	13,286	0	49,861	0	(21,744)	(21,744)	884		
917286-20-5	URSTADT BIDDLE CL A REIT ORD		08/18/2023	VARIOUS	65.000	1,365		1,365	1,232	133	0	0	133	0	1,365	0	0	0	46		
M6191J-10-0	JFROG ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	2,518		3,048	1,920	1,129	0	0	1,129	0	3,048	0	(530)	(530)	0		
M98068-10-5	WIX.COM ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	5,471		5,406	5,378	28	0	0	28	0	5,406	0	65	65	0		
P31076-10-5	COPA HOLDINGS CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	5,408		4,185	4,159	26	0	0	26	0	4,185	0	1,224	1,224	82		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						318,867	XXX	384,847	375,348	152	0	0	152	0	384,847	0	(65,980)	(65,980)	7,393	XXX	XXX
5989999997. Total - Common Stocks - Part 4						318,867	XXX	384,847	375,348	152	0	0	152	0	384,847	0	(65,980)	(65,980)	7,393	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						318,867	XXX	384,847	375,348	152	0	0	152	0	384,847	0	(65,980)	(65,980)	7,393	XXX	XXX
5999999999. Total - Preferred and Common Stocks						318,867	XXX	384,847	375,348	152	0	0	152	0	384,847	0	(65,980)	(65,980)	7,393	XXX	XXX
6009999999 - Totals						7,671,057	XXX	7,918,769	6,917,066	152	(35,308)	0	(35,156)	0	7,721,423	0	(50,366)	(50,366)	210,731	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 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
United Bank	Charleston, WV			234,918		44,552,380	30,723,018	43,729,757	XXX
Federal Home Loan Bank	Cincinnati, OH					777,178	1,023,914	380,905	XXX
PNC Bank	Columbus, OH					(7,564,749)	(8,357,259)	(5,735,857)	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			(904,287)	(942,525)	(1,010,556)	XXX
0199999. Totals - Open Depositories		XXX	XXX	234,918	0	36,860,522	22,447,148	37,364,249	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	234,918	0	36,860,522	22,447,148	37,364,249	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	234,918	0	36,860,522	22,447,148	37,364,249	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
316175-10-8	FIDELITY IMM:GOVT I		09/29/2023	5.210		10,772,146	48,329	11,476
8309999999. Subtotal - All Other Money Market Mutual Funds						10,772,146	48,329	11,476
8609999999 - Total Cash Equivalents						10,772,146	48,329	11,476