PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 13331 Employer's ID Number 41-0299900

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

Country of Domicile United States of America

Incorporated/Organized 05/25/1899 Commenced Business 01/04/1900

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

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 9th day of August 2024

Christine Lynn Yonut

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...........

CHRISTINE LYNN YONUT
Notary Public
State of Ohio
My Comm. Expires
January 16, 2025

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	392,893,169		392,893,169	384,511,955
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	104,626,723	586,432	104,040,291	155,000,031
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)	0	0	0	0
	4.2 Properties held for the production of income (less $ .... encumbrances)	0		0	0
	4.3 Properties held for sale (less $ .... encumbrances)	0	0	0	0
5.	Cash ($ (6,309)), cash equivalents ($ 128,219,371) and short-term investments ($ ....)	128,213,062		128,213,062	132,021,278
6.	Contract loans (including $ .... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	6,251,271	0	6,251,271	6,951,071
9.	Receivables for securities	6,256		6,256	250,428
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)	631,990,480	586,432	631,404,048	678,734,763
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	3,064,793		3,064,793	2,782,909
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	37,923,190	1,846,680	36,076,510	29,629,985
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 3,611,836 earned but unbilled premiums)	179,515,708	535,400	178,980,308	163,578,561
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	27,633,280	0	27,633,280	23,406,762
	16.2 Funds held by or deposited with reinsured companies	70,026,953		70,026,953	64,693,439
	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	0		0	0
18.2	Net deferred tax asset	2,947,385	0	2,947,385	10,127,503
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ ....)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	12,092,692		12,092,692	4,882,667
24.	Health care ($ ....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	5,055,771	2,783,613	2,272,158	1,597,505
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	970,250,252	5,752,125	964,498,127	979,434,094
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	970,250,252	5,752,125	964,498,127	979,434,094
	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.	Agency Loans	2,783,613	2,783,613	0	0
2502.	Misc Other Assets	2,272,158		2,272,158	1,597,505
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,055,771	2,783,613	2,272,158	1,597,505

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 43,065,173)	248,808,950	238,943,162
2.	Reinsurance payable on paid losses and loss adjustment expenses	11,809,546	11,306,112
3.	Loss adjustment expenses	38,326,446	37,076,463
4.	Commissions payable, contingent commissions and other similar charges	2,963,804	2,692,409
5.	Other expenses (excluding taxes, licenses and fees)	17,667,988	20,338,514
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	517,952	1,319,422
7.1	Current federal and foreign income taxes (including $ .... on realized capital gains (losses))	1,376,391	1,820,161
7.2	Net deferred tax liability		
8.	Borrowed money $ .... and interest thereon $	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 245,292,901 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)	84,081,184	79,330,727
10.	Advance premium	3,303,602	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	41,405,348	32,449,634
13.	Funds held by company under reinsurance treaties	202,360,728	184,262,898
14.	Amounts withheld or retained by company for account of others	0	4,124
15.	Remittances and items not allocated	2,557,175	2,532,653
16.	Provision for reinsurance (including $ .... certified)	708,263	708,263
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	7,364,077
20.	Derivatives	0	0
21.	Payable for securities	0	4
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,406,972	64,902,980
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	657,294,349	685,051,603
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	657,294,349	685,051,603
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	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	55,353,924	53,840,486
35.	Unassigned funds (surplus)	246,849,853	235,542,005
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)	307,203,777	294,382,491
38.	Totals (Page 2, Line 28, Col. 3)	964,498,125	979,434,094
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	1,406,972	64,902,980
2502.			
2503.			
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)	1,406,972	64,902,980
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 $ 267,393,482)	251,865,079	224,620,696	465,191,576
	1.2 Assumed (written $ 96,482,475)	91,783,717	81,228,477	166,758,015
	1.3 Ceded (written $ 268,437,648)	252,960,944	225,893,090	467,679,290
	1.4 Net (written $ 95,438,309)	90,687,852	79,956,083	164,270,301
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 56,132,301):			
	2.1 Direct	163,477,387	142,383,020	281,670,375
	2.2 Assumed	49,839,090	47,591,410	96,072,289
	2.3 Ceded	164,924,264	142,319,181	284,102,863
	2.4 Net	48,392,213	47,655,249	93,639,801
3.	Loss adjustment expenses incurred	14,027,162	13,304,807	23,452,387
4.	Other underwriting expenses incurred	27,369,720	25,531,109	51,955,258
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	89,789,095	86,491,165	169,047,446
7.	Net income of protected cells	0		
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	898,757	(6,535,082)	(4,777,145)
	INVESTMENT INCOME			
9.	Net investment income earned	10,344,316	6,722,234	14,776,779
10.	Net realized capital gains (losses) less capital gains tax of $ 4,586,776	17,408,494	(30,110)	(58,836)
11.	Net investment gain (loss) (Lines 9 + 10)	27,752,810	6,692,124	14,717,943
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 416,663)	(416,663)	(279,959)	(668,856)
13.	Finance and service charges not included in premiums	210,061	146,635	320,233
14.	Aggregate write-ins for miscellaneous income	(746,049)	133,858	371,313
15.	Total other income (Lines 12 through 14)	(952,651)	534	22,690
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	27,698,916	157,576	9,963,488
17.	Dividends to policyholders	315,906	290,612	540,442
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)	27,383,010	(133,036)	9,423,046
19.	Federal and foreign income taxes incurred	(1,730,468)	2,350,769	2,245,064
20.	Net income (Line 18 minus Line 19)(to Line 22)	29,113,478	(2,483,805)	7,177,982
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	294,382,488	263,506,605	263,506,612
22.	Net income (from Line 20)	29,113,478	(2,483,805)	7,177,982
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 7,441,185	(17,393,359)	10,740,364	23,901,280
25.	Change in net unrealized foreign exchange capital gain (loss)	(20,489)	258	6,617
26.	Change in net deferred income tax	261,067	420,431	190,428
27.	Change in nonadmitted assets	860,586	(49,659)	1,129,442
28.	Change in provision for reinsurance			(16,436)
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	1,513,438	0	(1,513,438)
	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	(1,513,438)	0	0
38.	Change in surplus as regards policyholders (Lines 22 through 37)	12,821,283	8,627,589	30,875,875
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	307,203,771	272,134,194	294,382,488
	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.	Miscellaneous income or expense	(746,049)	133,858	371,313
1402.				
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)	(746,049)	133,858	371,313
3701.	Miscellaneous gains / losses		0	0
3702.	Reclass for organizational restructure	(1,513,438)	0	0
3703.				
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)	(1,513,438)	0	0

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	88,536,976	79,172,764	166,208,816
2.	Net investment income	10,179,015	7,297,192	15,404,626
3.	Miscellaneous income	(952,651)	534	22,690
4.	Total (Lines 1 to 3)	97,763,340	86,470,490	181,636,132
5.	Benefit and loss related payments	40,173,610	45,112,286	81,059,071
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	42,144,689	36,651,989	75,502,420
8.	Dividends paid to policyholders	315,906	290,612	540,442
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	3,300,078	718,405	554,588
10.	Total (Lines 5 through 9)	85,934,284	82,773,292	157,656,521
11.	Net cash from operations (Line 4 minus Line 10)	11,829,056	3,697,198	23,979,611
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	27,557,127	20,884,829	36,477,924
	12.2 Stocks	63,702,334	40,649	25,852,460
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	7,227,391
	12.5 Other invested assets	115,136	475,742	531,225
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	3,275
	12.7 Miscellaneous proceeds	244,172	870,042	969,346
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	91,618,769	22,271,263	71,061,622
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	36,084,765	24,183,278	44,978,275
	13.2 Stocks	391,831	433,958	2,140,176
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	0	194,194
	13.6 Miscellaneous applications	4	3,007,363	3,007,363
	13.7 Total investments acquired (Lines 13.1 to 13.6)	36,476,600	27,624,598	50,320,008
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)	55,142,169	(5,353,335)	20,741,614
	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	1,513,438	0	(1,513,438)
	16.3 Borrowed funds	0	0	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)	(72,292,879)	(588,478)	63,943,951
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(70,779,442)	(588,478)	62,430,513
	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)	(3,808,217)	(2,244,616)	107,151,737
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	132,021,264	24,869,527	24,869,527
	19.2 End of period (Line 18 plus Line 19.1)	128,213,048	22,624,911	132,021,264

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

20.0001. Non-cash investment exchanges	82,647	332,922	2,765,902

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 #		2024		2023
NET INCOME							
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$	29,113,478	$	7,177,982
(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	$	29,113,478	$	7,177,982
SURPLUS							
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$	307,203,777	$	294,382,491
(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	$	307,203,777	$	294,382,491

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

Not Applicable

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 June 30, 2024, 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 aggregate amount of unrealized losses:		
1. Less than 12 Months	$	513,253
2. 12 Months or Longer	$	11,266,703
b) The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	26,105,681
2. 12 Months or Longer	$	100,646,199

(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. - J. Not Applicable

K. - L. No significant changes

M. - R. Not Applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 7 Investment Income
No significant changes

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 January 1, 2024, the Company sold a subsidiary, Encova Life Insurance Company, to Pan American Life. The transaction resulted in a recognized gain of $21.9M, and is reflected on Schedule D.

C. - O. No significant changes

NOTE 11 Debt
Not Applicable

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

A. - D. Not Applicable

E. Defined Contribution Plan
No Significant Changes

F. Multiemployer Plans
Not Applicable

G. - H. No Significant Changes

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
Not Applicable

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

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 substanially 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.

NOTES TO FINANCIAL STATEMENTS

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 Stock, unaffiliated	$ 104,040,291	$ -	$ -	$ -	$ 104,040,291
Total assets at fair value/NAV	$ 104,040,291	$ -	$ -	$ -	$ 104,040,291

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	$ 361,948,448	$ 392,893,169	$ 1,538,898	$ 360,409,550	$ -	$ -	$ -
Common Stock, unaffiliated	$ 104,040,291	$ 104,040,291	$ 104,040,291	$ -	$ -	$ -	$ -

D. - E. Not Applicable

NOTE 21 Other Items
No significant changes

NOTE 22 Events Subsequent
Subsequent events have been considered through August 9, 2024 for these statutory financial statements which are to be issued on August 12, 2024.

NOTE 23 Reinsurance
No significant changes

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

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 $7,398,910. The development can be attributed primarily to the re-estimation of unpaid losses and loss adjustment expenses in the workers' compensation, commercial auto liability, auto physical damage, other liability, commercial multi perils, products liability, and other lines of business. The favorable development in these lines was slightly offset by losses in private passenger auto liability, and homewoners and farmowners. The changes reflected in these lines were generally the result of recent development trends. There were not any premium adjustments made as a result of this loss and loss adjustment expense development.

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 2024 and 2023 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

NOTES TO FINANCIAL STATEMENTS

NOTE 30 Premium Deficiency Reserves

As of June 30, 2024 the Company reported no premium deficiency reserves.

(1)	Liability carried for premium deficiency reserves	$ -
(2)	Date of the most recent evaluation of this liability	05/31/2024
(3)	Was anticipated investment income utilized in the calculation?	Yes [ ] No [X]

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. 12/31/2022

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). 04/09/2024

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: ......$ 5,505,525

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	$ 59,050,044	$ 586,432
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)	$ 59,050,044	$ 586,432
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

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

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

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
00000	AA-3194126	Arch Reinsurance Ltd	BMU	Authorized		
00000	AA-1120090	Lloyd's Syndicate Number 4711	BMU	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

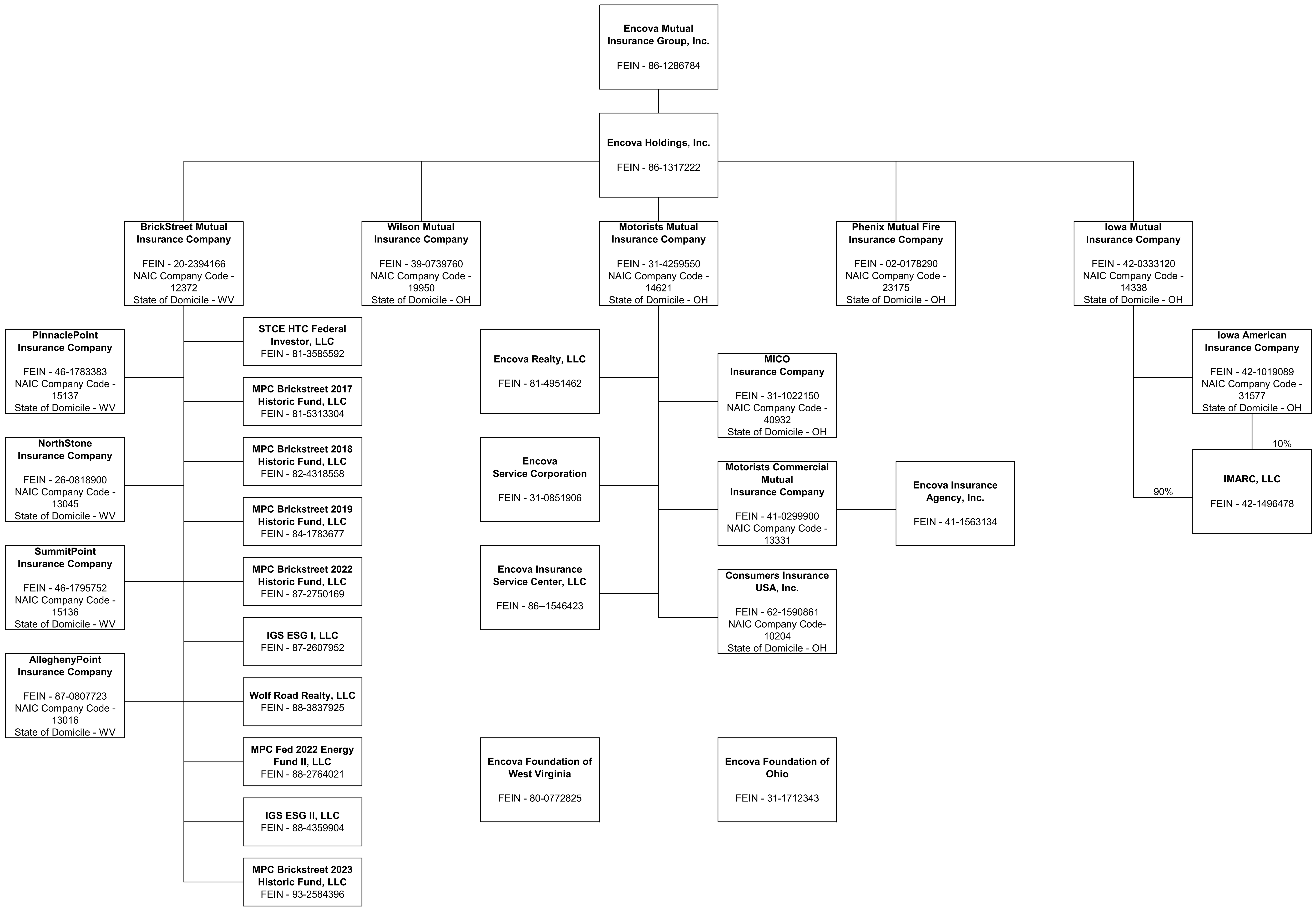
Current Year to Date - Allocated by States and Territories

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	N	0	0	0	0	0	0
2. Alaska AK	N	0	0	0	0	0	0
3. Arizona AZ	L	0	0	(1,325)	(1,728)	0	1,526
4. Arkansas AR	N	0	0	0	0	0	0
5. California CA	L	0	0	65,868	176,817	456,331	673,210
6. Colorado CO	L	0	0	(2,163)	(1,181)	6	5
7. Connecticut CT	L	0	0	893	0	(892)	0
8. Delaware DE	L	0	0	0	1,700	0	7,509
9. District of Columbia DC	L	0	0	0	0	0	0
10. Florida FL	N	0	0	0	0	0	0
11. Georgia GA	L	4,173,561	397,994	75,801	0	568,075	759
12. Hawaii HI	N	0	0	0	0	0	0
13. Idaho ID	L	0	0	(300)	(350)	0	0
14. Illinois IL	L	17,971,831	17,251,907	19,468,593	5,893,943	44,908,494	31,759,827
15. Indiana IN	L	20,849,609	18,439,168	6,106,061	6,418,703	29,086,638	32,673,037
16. Iowa IA	L	10,374,741	8,248,007	2,441,130	4,872,309	11,606,208	16,702,647
17. Kansas KS	L	0	0	0	0	0	0
18. Kentucky KY	L	22,399,161	20,865,871	6,328,431	10,124,819	33,610,761	25,156,751
19. Louisiana LA	N	0	0	0	0	0	0
20. Maine ME	L	1,244,323	1,005,548	681,326	559,732	2,178,507	2,437,254
21. Maryland MD	L	578,456	262,073	321,673	4,684	1,365,537	93,395
22. Massachusetts MA	L	3,513,855	2,924,276	1,477,766	1,267,337	12,999,208	3,622,783
23. Michigan MI	L	9,111,536	7,654,589	4,839,888	4,113,914	24,243,066	23,953,519
24. Minnesota MN	L	5,670,770	4,214,964	998,017	658,608	5,521,314	3,871,855
25. Mississippi MS	N	0	0	0	0	0	0
26. Missouri MO	L	0	0	78,753	20,000	155,580	296,885
27. Montana MT	N	0	0	0	0	0	0
28. Nebraska NE	L	16,386,309	14,129,960	4,073,888	5,081,185	21,427,455	11,459,284
29. Nevada NV	L	0	0	0	0	0	0
30. New Hampshire NH	L	2,403,502	2,638,870	551,363	901,541	7,255,088	10,008,849
31. New Jersey NJ	L	0	0	34,924	11,499	1,382,886	335,381
32. New Mexico NM	L	0	0	0	0	0	0
33. New York NY	L	0	0	72,478	105,007	461,663	650,292
34. North Carolina NC	L	1,405,764	521,304	55,627	0	386,716	510
35. North Dakota ND	L	0	0	0	0	0	0
36. Ohio OH	L	55,786,185	59,577,184	23,186,546	29,898,238	96,083,194	82,796,248
37. Oklahoma OK	L	0	0	0	0	0	0
38. Oregon OR	L	0	0	657,666	(1,907,864)	681,691	952,993
39. Pennsylvania PA	L	29,164,413	29,422,835	9,317,085	16,371,620	73,359,625	42,524,074
40. Rhode Island RI	L	6,200,739	5,818,466	1,774,076	2,327,813	11,438,046	7,098,793
41. South Carolina SC	L	15,850,289	15,853,215	8,874,656	6,562,731	35,751,023	34,042,474
42. South Dakota SD	L	0	0	11,449	11,439	23,492	45,966
43. Tennessee TN	L	9,575,111	10,219,252	2,597,112	4,154,977	14,908,869	12,733,408
44. Texas TX	L	0	0	6,941	5,209	275,943	354,866
45. Utah UT	L	0	0	0	0	0	0
46. Vermont VT	L	353,606	303,487	163,282	670,582	1,572,998	2,063,686
47. Virginia VA	L	5,382,706	5,467,397	1,260,977	555,062	5,310,190	5,695,378
48. Washington WA	L	0	0	0	0	6,647	781,017
49. West Virginia WV	L	15,925,147	15,952,311	6,247,243	5,811,531	20,521,962	17,174,580
50. Wisconsin WI	L	13,071,865	12,196,617	4,858,050	7,296,263	24,337,606	24,568,161
51. Wyoming WY	L	0	0	0	0	0	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands VI	N	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	267,393,479	253,365,295	106,623,775	111,966,140	481,883,927	394,536,922
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 43
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 0
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 14

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0291	Encova Mutual Insurance Group	10204	62-1590861				Consumers Insurance USA, Inc.	OH	IA	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
			42-1496478				IMARC, LLC	IA	NIA	Iowa Mutual Insurance Company	Ownership	90.000	Encova Mutual Insurance Group, Inc.	NO	
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.	NO	
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.	NO	
			41-1563134				Encova Insurance Agency, Inc.	MN	NIA	Motorists Commercial Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
0291	Encova Mutual Insurance Group	40932	31-1022150				MICO Insurance Company	OH	IA	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	NO	
0291	Encova Mutual Insurance Group	13331	41-0299900				Motorists Commercial Mutual Insurance Company	OH	RE	Motorists 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	UDP	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	0.000	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	0.000	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	UIP	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.		
			93-2584396				MPC Brickstreet 2023 Historic Fund, LLC	GA	NIA	BrickStreet Mutual Insurance Company	Ownership	99.990	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	991,390	200,432	20.2	45.1
2.1	Allied Lines	1,266,106	190,246	15.0	(30.8)
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	7,454		0.0	0.0
3.	Farmowners multiple peril		0	0.0	0.0
4.	Homeowners multiple peril		76	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	67,224,971	36,870,457	54.8	85.0
5.2	Commercial multiple peril (liability portion)	53,071,077	40,214,675	75.8	55.4
6.	Mortgage guaranty			0.0	0.0
8.	Ocean marine			0.0	0.0
9.1	Inland marine	9,972,597	2,723,818	27.3	44.4
9.2	Pet insurance			0.0	
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	355,627		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	4,964	(187,798)	(3,783.2)	(62.6)
17.1	Other liability - occurrence	26,655,249	32,250,928	121.0	45.4
17.2	Other liability - claims-made	2,150,616	512,816	23.8	95.2
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence	422,811	(32,657)	(7.7)	(200.8)
18.2	Products liability - claims-made			0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)			0.0	0.0
19.2	Other private passenger auto liability			0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)	493,252	266,880	54.1	12.8
19.4	Other commercial auto liability	63,197,891	32,411,758	51.3	62.4
21.1	Private passenger auto physical damage			0.0	0.0
21.2	Commercial auto physical damage	22,084,417	13,260,516	60.0	68.5
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft	707,244	117,203	16.6	16.4
27.	Boiler and machinery	3,259,413	4,678,037	143.5	31.1
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	Totals	251,865,079	163,477,387	64.9	63.4
	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	862,234	1,479,071	978,241
2.1	Allied Lines	983,948	1,810,734	979,356
2.2	Multiple peril crop	0		
2.3	Federal flood	0		
2.4	Private crop	0		
2.5	Private flood	350	5,202	
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.1	Commercial multiple peril (non-liability portion)	35,787,780	72,368,058	62,978,747
5.2	Commercial multiple peril (liability portion)	26,708,624	56,147,478	51,478,210
6.	Mortgage guaranty	0		
8.	Ocean marine	0		
9.1	Inland marine	4,988,502	10,267,336	10,874,843
9.2	Pet insurance	0		
10.	Financial guaranty	0		
11.1	Medical professional liability - occurrence	0		
11.2	Medical professional liability - claims-made	0		
12.	Earthquake	141,097	356,635	341,188
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	116	14,766	42,468
17.1	Other liability - occurrence	14,413,431	29,403,825	27,964,941
17.2	Other liability - claims-made	960,835	2,110,477	2,285,541
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	318,402	505,630	361,000
18.2	Products liability - claims-made	0		
19.1	Private passenger auto no-fault (personal injury protection)	0		
19.2	Other private passenger auto liability	0		
19.3	Commercial auto no-fault (personal injury protection)	282,957	555,845	567,631
19.4	Other commercial auto liability	31,964,895	65,457,738	67,503,616
21.1	Private passenger auto physical damage	(11,452,892)		
21.2	Commercial auto physical damage	22,826,609	22,826,609	22,937,945
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	309,173	638,164	761,720
27.	Boiler and machinery	1,667,435	3,445,914	3,309,844
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	130,763,496	267,393,482	253,365,291
	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 2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2024 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. 2021 + Prior	84,189	67,391	151,580	11,378	124	11,501	72,504	3,782	61,019	137,305	(307)	(2,467)	(2,774)
2. 2022	22,290	20,082	42,372	6,953	(255)	6,698	18,401	512	14,188	33,102	3,064	(5,636)	(2,572)
3. Subtotals 2022 + Prior	106,479	87,473	193,952	18,330	(131)	18,199	90,906	4,294	75,207	170,407	2,757	(8,103)	(5,346)
4. 2023	37,483	44,584	82,068	17,561	121	17,682	29,458	1,630	31,244	62,332	9,536	(11,589)	(2,053)
5. Subtotals 2023 + Prior	143,962	132,057	276,020	35,892	(10)	35,882	120,364	5,924	106,451	232,739	12,293	(19,692)	(7,399)
6. 2024	XXX	XXX	XXX	XXX	15,422	15,422	XXX	20,703	33,693	54,396	XXX	XXX	XXX
7. Totals	143,962	132,057	276,020	35,892	15,412	51,304	120,364	26,628	140,144	287,135	12,293	(19,692)	(7,399)
8. Prior Year-End Surplus As Regards Policyholders	294,382										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. 8.5	2. (14.9)	3. (2.7)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (2.5)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

5.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 13331202449000002
2. Supplement A to Schedule T [Document Identifier 455] — 13331202445500002
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 13331202436500002
5. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222] — 13331202422200002

OVERFLOW PAGE FOR WRITE-INS

NONE

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		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		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)		

NONE

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	6,951,071	8,544,250
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition		194,194
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease)	(541,512)	(1,237,965)
6.	Total gain (loss) on disposals	(22,663)	(24,801)
7.	Deduct amounts received on disposals	115,136	531,225
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value	(20,489)	6,617
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)	6,251,271	6,951,071
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	6,251,271	6,951,071

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	539,961,388	535,759,153
2.	Cost of bonds and stocks acquired	36,559,243	49,884,353
3.	Accrual of discount	357,084	330,691
4.	Unrealized valuation increase/(decrease)	(9,410,483)	20,390,779
5.	Total gain (loss) on disposals	21,861,425	(317,965)
6.	Deduct consideration for bonds and stocks disposed of	91,342,108	65,096,286
7.	Deduct amortization of premium	466,648	961,008
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	28,328
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	497,519,902	539,961,388
12.	Deduct total nonadmitted amounts	586,432	449,391
13.	Statement value at end of current period (Line 11 minus Line 12)	496,933,470	539,511,997

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)	354,129,227	13,601,748	8,616,782	1,372,460	354,129,227	360,486,652	0	355,459,270
2. NAIC 2 (a)	33,791,284	0	0	(1,384,767)	33,791,284	32,406,516	0	29,052,685
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	387,920,510	13,601,748	8,616,782	(12,307)	387,920,510	392,893,169	0	384,511,955
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
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	0
15. Total Bonds and Preferred Stock	387,920,510	13,601,748	8,616,782	(12,307)	387,920,510	392,893,169	0	384,511,955

(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	129,759,094	22,603,701
2.	Cost of cash equivalents acquired	48,124,342	205,594,229
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	(179)	280
5.	Total gain (loss) on disposals	(7)	2,996
6.	Deduct consideration received on disposals	49,663,878	98,442,112
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)	128,219,371	129,759,094
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	128,219,371	129,759,094

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
6299999 - Totals												XXX

NONE

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 Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	06/27/2024	3,010,009	(119,326)				(119,326)		2,820,376	44,784			0	103,669
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	03/29/2007	04/03/2024	2,678					0	134	1,928	(3)		(640)	(640)	
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	06/30/2024	9,345	43,357				43,357	(21,333)	0			(22,024)	(22,024)	
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	04/12/2024	6,355	39				39		5,499	936			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	04/30/2024	118,873	14,065				14,065		133,474	(536)			0	536
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	06/06/2024	1,709,098	(272,937)				(272,937)		1,371,226	(120,826)			0	258,141
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	04/30/2024	217,109	(34,577)				(34,577)		184,280	(10,590)			0	10,590
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	06/30/2024	1,704,624	(191,772)				(191,772)		1,580,033	(120,918)			0	204,453
2599999. Joint Venture Interests - Other - Unaffiliated							6,778,091	(561,151)	0	0	0	(561,151)	(21,199)	6,096,816	(207,153)	0	(22,663)	(22,663)	577,389
6099999. Total - Unaffiliated							6,778,091	(561,151)	0	0	0	(561,151)	(21,199)	6,096,816	(207,153)	0	(22,663)	(22,663)	577,389
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
346843-WR-2	FORT BEND TEX INDPT SCH DIST		05/31/2024	STIFEL NICOLAUS & COMPANY		960,520	1,000,000	0	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						960,520	1,000,000	0	XXX
3142GR-VA-5	FH RJ1508 - RMBS		06/27/2024	Wells Fargo Securities, LLC		1,449,821	1,491,778	5,594	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,449,821	1,491,778	5,594	XXX
03466H-AA-1	AOMT 243 A1 - RMBS		04/15/2024	BANC OF AMERICA/FIXED INCOME		1,179,714	1,222,798	2,609	1.A FE
08182R-AJ-2	BSP 19R AR - CDO	C	05/09/2024	J P MORGAN SECURITIES		1,000,000	1,000,000	0	1.A FE
12510H-AV-2	CAUTO 242 A1 - ABS		06/04/2024	BARCLAYS CAPITAL INC		728,206	750,000	0	1.A FE
22758D-AA-7	CROSS 24H3 A1 - RMBS		05/03/2024	GOLDMAN		749,992	750,000	4,965	1.A FE
23284B-AH-7	CYRUS 243 A2 - ABS		05/01/2024	Citigroup (SSB)		655,560	750,000	0	1.G FE
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		05/16/2024	J P MORGAN SECURITIES		475,596	594,649	792	1.A FE
36267B-AB-3	GSMBS 22GR2 A2 - CMO/RMBS		06/07/2024	J P MORGAN SECURITIES		1,986,139	2,403,808	1,810	1.A FE
46654R-AG-7	JPMMT 21INV8 A2 - CMO/RMBS		05/07/2024	J P MORGAN SECURITIES		1,176,533	1,422,867	949	1.A FE
68269N-AB-8	OMFIT 241 B - ABS		04/24/2024	TRUIST SECURITIES, INC.		999,956	1,000,000	0	1.C FE
86212X-AM-2	STR 241 A2 - ABS		04/05/2024	Citigroup (SSB)		999,950	1,000,000	0	1.A FE
89182N-AA-0	TPMT 2024-1 A1 - RMBS		04/05/2024	BANC OF AMERICA/FIXED INCOME		1,239,761	1,250,000	6,435	1.A FE
89616U-AA-0	TCN 24SFR1 A - CMBS		03/27/2024	MORGAN STANLEY & COMPANY		0	0	(1,453)	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,191,406	12,144,122	16,106	XXX
2509999997. Total - Bonds - Part 3						13,601,748	14,635,900	21,700	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						13,601,748	14,635,900	21,700	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
000899-10-4	ADMA BIOLOGICS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	1,277		0	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	22,602		0	
034164-10-3	ANDERSONS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,297		0	
038336-10-3	APTARGROUP ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	5,158		0	
044186-10-4	ASHLAND ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	3,434		0	
113004-10-5	BROOKFIELD ASSET MNGMT CL A ORD		05/02/2024	VARIOUS	20.459	789		0	
127055-10-1	CABOT ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	4,086		0	
153527-20-5	CENTRAL GARDEN AND PET CL A ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,229		0	
191098-10-2	COCA COLA CONSOLIDATED ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	4,795		0	
22052L-10-4	CORTEVA ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	7,992		0	
26818M-10-8	DYNE THERAPEUTICS ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,173		0	
30231G-10-2	EXXON MOBIL ORD		05/03/2024	ITG INC	188.195	5,463		0	
36828A-10-1	GE VERNOVA ORD		04/02/2024	Various	109.249	5,050		0	
369604-30-1	GE AEROSPACE ORD		04/02/2024	Various	436.995	19,323		0	
384747-10-1	GRAIL ORD		06/25/2024	Various	17.500	475		0	
384802-10-4	WW GRAINGER ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	14,295		0	
45166A-10-2	IDEAYA BIOSCIENCES ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,700		0	
452327-10-9	ILLUMINA ORD		06/25/2024	Various	105.000	18,247		0	
497266-10-6	KIRBY ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	4,633		0	
525558-20-1	LEMAITRE VASCULAR ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	785		0	
532457-10-8	ELI LILLY ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	7,817		0	
594918-10-4	MICROSOFT ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	33,871		0	
67066G-10-4	NVIDIA ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	33,118		0	
742718-10-9	PROCTER & GAMBLE ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	13,299		0	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
78349D-10-7	RXSIGHT ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	963		0	
83444M-10-1	SOLVENTUM CORPORATION		04/01/2024	VARIOUS	71.250	3,404		0	
88579Y-10-1	3M ORD		04/01/2024	VARIOUS	285.000	18,092		0	
92243G-10-8	VAXCYTE ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,131		0	
931142-10-3	WALMART ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	20,840		0	
96145D-10-5	WESTROCK ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	4,466		0	
G6674U-10-8	NOVOCURE ORD	C	05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	1,468		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						263,271	XXX	0	XXX
00131@-10-0	MCM INSURANCE AGENCY INC		06/01/2024	VARIOUS	0.000	169,721		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						169,721	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						432,993	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						432,993	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						432,993	XXX	0	XXX
6009999999 - Totals						14,034,740	XXX	21,700	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 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
36179T-4P-7	G2 MA5330 - RMBS		06/01/2024	Paydown		4,520	4,520	4,634	4,787	0	(267)	0	(267)	0	4,520	0	0	0	76	07/20/2048	1.A
36179T-7L-3	G2 MA5399 - RMBS		06/01/2024	Paydown		11,636	11,636	12,087	12,816	0	(1,180)	0	(1,180)	0	11,636	0	0	0	219	08/20/2048	1.A
36179T-Z5-7	G2 MA5264 - RMBS		06/01/2024	Paydown		14,408	14,408	14,782	15,284	0	(876)	0	(876)	0	14,408	0	0	0	244	06/20/2048	1.A
36296S-E3-5	GN 699554 - RMBS		06/01/2024	Paydown		168	168	167	166	0	2	0	2	0	168	0	0	0	4	11/15/2038	1.A
36297A-AT-0	GN 705718 - RMBS		06/01/2024	Paydown		190	190	197	200	0	(10)	0	(10)	0	190	0	0	0	4	01/15/2039	1.A
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		06/01/2024	Paydown		302	302	306	306	0	(4)	0	(4)	0	302	0	0	0	5	08/20/2039	1.A
38377L-AQ-1	GNR 2010-116 HB - CMO/RMBS		06/01/2024	Paydown		991	991	1,052	1,063	0	(72)	0	(72)	0	991	0	0	0	16	09/20/2040	1.A
0109999999. Subtotal - Bonds - U.S. Governments						32,215	32,215	33,224	34,622	0	(2,407)	0	(2,407)	0	32,215	0	0	0	568	XXX	XXX
57582R-CZ-7	MASSACHUSETTS (COMMONWEALTH OF)		04/19/2024	Call @ 100.00		225,000	225,000	232,299	225,000	0	0	0	0	0	225,000	0	0	0	4,200	05/01/2035	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						225,000	225,000	232,299	225,000	0	0	0	0	0	225,000	0	0	0	4,200	XXX	XXX
312988-KQ-0	FH B70303 - RMBS		06/01/2024	Paydown		1,440	1,440	1,450	1,442	0	(2)	0	(2)	0	1,440	0	0	0	30	02/01/2034	1.A
3131WQ-5C-7	FH ZJ0843 - RMBS		06/01/2024	Paydown		3,739	3,739	3,680	3,660	0	79	0	79	0	3,739	0	0	0	64	12/01/2040	1.A
3131X4-X9-1	FH ZK1604 - RMBS		06/01/2024	Paydown		233	233	239	233	0	0	0	0	0	233	0	0	0	4	06/01/2024	1.A
3131X5-D5-8	FH ZK1924 - RMBS		06/01/2024	Paydown		1,689	1,689	1,753	1,691	0	(2)	0	(2)	0	1,689	0	0	0	31	10/01/2024	1.A
3131XJ-5G-3	FH ZL3547 - RMBS		06/01/2024	Paydown		961	961	1,017	1,044	0	(83)	0	(83)	0	961	0	0	0	14	08/01/2042	1.A
3131XJ-RS-3	FH ZL3197 - RMBS		06/01/2024	Paydown		3,920	3,920	4,071	4,114	0	(194)	0	(194)	0	3,920	0	0	0	57	06/01/2042	1.A
3131XJ-S5-2	FH ZL3240 - RMBS		06/01/2024	Paydown		7,025	7,025	7,067	7,094	0	(69)	0	(69)	0	7,025	0	0	0	105	06/01/2042	1.A
3131XK-3C-1	FH ZL4395 - RMBS		06/01/2024	Paydown		9,470	9,470	9,291	9,229	0	241	0	241	0	9,470	0	0	0	125	11/01/2042	1.A
3131XM-FM-2	FH ZL5572 - RMBS		06/01/2024	Paydown		22,758	22,758	23,718	23,682	0	(924)	0	(924)	0	22,758	0	0	0	439	04/01/2043	1.A
3131XN-6S-7	FH ZL7181 - RMBS		06/01/2024	Paydown		3,118	3,118	3,262	3,296	0	(178)	0	(178)	0	3,118	0	0	0	52	10/01/2043	1.A
3131XQ-5B-8	FH ZL8942 - RMBS		06/01/2024	Paydown		3,389	3,389	3,628	3,733	0	(343)	0	(343)	0	3,389	0	0	0	57	01/01/2045	1.A
3131XQ-5Z-5	FH ZL8964 - RMBS		06/01/2024	Paydown		7,755	7,755	7,784	7,797	0	(42)	0	(42)	0	7,755	0	0	0	103	01/01/2045	1.A
3131XQ-KC-9	FH ZL8391 - RMBS		06/01/2024	Paydown		1,415	1,415	1,495	1,496	0	(81)	0	(81)	0	1,415	0	0	0	23	08/01/2044	1.A
3131XR-BB-9	FH ZL9034 - RMBS		06/01/2024	Paydown		2,678	2,678	2,809	2,838	0	(160)	0	(160)	0	2,678	0	0	0	44	02/01/2045	1.A
3131XT-PV-6	FH ZM0436 - RMBS		06/01/2024	Paydown		4,444	4,444	4,612	4,647	0	(203)	0	(203)	0	4,444	0	0	0	65	11/01/2045	1.A
3131XT-VP-2	FH ZM0622 - RMBS		06/01/2024	Paydown		1,216	1,216	1,296	1,341	0	(124)	0	(124)	0	1,216	0	0	0	20	12/01/2045	1.A
31329J-P2-7	FH ZA1341 - RMBS		06/01/2024	Paydown		5,055	5,055	5,145	5,166	0	(111)	0	(111)	0	5,055	0	0	0	64	09/01/2042	1.A
31329J-PX-9	FH ZA1338 - RMBS		06/01/2024	Paydown		4,116	4,116	4,038	4,001	0	115	0	115	0	4,116	0	0	0	50	08/01/2042	1.A
31329K-XW-9	FH ZA2493 - RMBS		06/01/2024	Paydown		23,867	23,867	23,543	23,397	0	470	0	470	0	23,867	0	0	0	300	02/01/2038	1.A
3132A4-6H-6	FH ZS4472 - RMBS		06/01/2024	Paydown		526	526	546	556	0	(29)	0	(29)	0	526	0	0	0	8	02/01/2042	1.A
3132A4-6V-5	FH ZS4484 - RMBS		06/01/2024	Paydown		1,070	1,070	1,111	1,131	0	(61)	0	(61)	0	1,070	0	0	0	15	05/01/2042	1.A
3132A4-7B-8	FH ZS4490 - RMBS		06/01/2024	Paydown		3,989	3,989	3,914	3,869	0	121	0	121	0	3,989	0	0	0	52	07/01/2042	1.A
3132A4-PW-2	FH ZS4037 - RMBS		06/01/2024	Paydown		18,181	18,181	18,290	18,304	0	(123)	0	(123)	0	18,181	0	0	0	267	05/01/2044	1.A
3132A5-AY-1	FH ZS4523 - RMBS		06/01/2024	Paydown		985	985	990	991	0	(6)	0	(6)	0	985	0	0	0	15	07/01/2043	1.A
3132A5-FS-9	FH ZS4677 - RMBS		06/01/2024	Paydown		11,502	11,502	11,212	10,981	0	521	0	521	0	11,502	0	0	0	146	09/01/2046	1.A
3132A6-R4-7	FH ZS5907 - RMBS		06/01/2024	Paydown		171	171	174	171	0	0	0	0	0	171	0	0	0	3	07/01/2024	1.A
3132A7-UG-4	FH ZS6883 - RMBS		06/01/2024	Paydown		4,044	4,044	4,257	4,152	0	(108)	0	(108)	0	4,044	0	0	0	59	12/01/2028	1.A
3132A9-MH-7	FH ZS8460 - RMBS		06/01/2024	Paydown		13,861	13,861	13,930	13,879	0	(18)	0	(18)	0	13,861	0	0	0	174	04/01/2027	1.A
3132CW-T4-6	FH SB0571 - RMBS		06/01/2024	Paydown		37,271	37,271	38,354	38,193	0	(922)	0	(922)	0	37,271	0	0	0	306	10/01/2036	1.A
3132D5-6Z-0	FH SB8088 - RMBS		06/01/2024	Paydown		62,352	62,352	63,886	63,706	0	(1,355)	0	(1,355)	0	62,352	0	0	0	393	02/01/2036	1.A
3132DN-VE-0	FH SD1513 - RMBS		06/01/2024	Paydown		36,999	36,999	36,594	0	0	405	0	405	0	36,999	0	0	0	635	08/01/2052	1.A
3132DV-7B-5	FH SD8090 - RMBS		06/01/2024	Paydown		30,348	30,348	31,271	31,347	0	(999)	0	(999)	0	30,348	0	0	0	253	09/01/2050	1.A
3133A8-MR-5	FH QB2168 - RMBS		06/01/2024	Paydown		8,316	8,316	8,604	8,654	0	(339)	0	(339)	0	8,316	0	0	0	70	08/01/2050	1.A
3133GB-GD-0	FH QN4696 - RMBS		06/01/2024	Paydown		38,139	38,139	39,826	39,607	0	(1,468)	0	(1,468)	0	38,139	0	0	0	317	12/01/2035	1.A
3133KY-U6-4	FH RB5105 - RMBS		06/01/2024	Paydown		70,171	70,171	72,495	72,257	0	(2,085)	0	(2,085)	0	70,171	0	0	0	583	03/01/2041	1.A
3133KY-VK-2	FH RB5118 - RMBS		06/01/2024	Paydown		24,772	24,772	25,441	25,376	0	(604)	0	(604)	0	24,772	0	0	0	210	07/01/2041	1.A

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
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS		06/01/2024	Paydown		3,048	3,048	3,169	3,107	0	(59)	0	(59)	0	3,048	0	0	0	45	08/25/2042	1.A
3137AM-NN-3	FHR 4012 JK - CMO/RMBS		04/15/2024	Paydown		1,821	1,821	1,855	1,821	0	0	0	0	0	1,821	0	0	0	21	12/15/2040	1.A
3137BC-R6-7	FHR 4374 CE - CMO/RMBS		06/01/2024	Paydown		5,092	5,092	5,181	5,174	0	(83)	0	(83)	0	5,092	0	0	0	75	12/15/2043	1.A
3138AS-4B-5	FN AJ1717 - RMBS		06/01/2024	Paydown		6,360	6,360	6,570	6,580	0	(220)	0	(220)	0	6,360	0	0	0	106	09/01/2041	1.A
3138AX-Z9-5	FN AJ6167 - RMBS		06/01/2024	Paydown		4,430	4,430	4,575	4,620	0	(190)	0	(190)	0	4,430	0	0	0	73	12/01/2041	1.A
3138EN-HJ-1	FN AL5632 - RMBS		06/01/2024	Paydown		2,399	2,399	2,552	2,575	0	(176)	0	(176)	0	2,399	0	0	0	40	08/01/2044	1.A
3138WG-EZ-3	FN AS6451 - RMBS		06/01/2024	Paydown		2,258	2,258	2,361	2,378	0	(120)	0	(120)	0	2,258	0	0	0	33	01/01/2046	1.A
3138WH-L3-4	FN AS7545 - RMBS		06/01/2024	Paydown		3,299	3,299	3,306	3,319	0	(20)	0	(20)	0	3,299	0	0	0	49	07/01/2046	1.A
3138WH-LR-1	FN AS7535 - RMBS		06/01/2024	Paydown		9,139	9,139	8,980	8,907	0	233	0	233	0	9,139	0	0	0	123	07/01/2041	1.A
3138WH-RL-8	FN AS7690 - RMBS		06/01/2024	Paydown		35,733	35,733	35,901	35,998	0	(265)	0	(265)	0	35,733	0	0	0	541	08/01/2046	1.A
3138WJ-YB-8	FN AS8805 - RMBS		06/01/2024	Paydown		2,041	2,041	2,119	2,153	0	(112)	0	(112)	0	2,041	0	0	0	30	02/01/2042	1.A
3138WK-3E-3	FN AS9796 - RMBS		06/01/2024	Paydown		20,164	20,164	20,202	20,253	0	(89)	0	(89)	0	20,164	0	0	0	275	06/01/2047	1.A
3138X3-AY-8	FN AU3622 - RMBS		06/01/2024	Paydown		42,951	42,951	45,199	44,952	0	(2,001)	0	(2,001)	0	42,951	0	0	0	588	07/01/2043	1.A
3138X3-BX-9	FN AU3653 - RMBS		06/01/2024	Paydown		4,977	4,977	5,232	5,248	0	(272)	0	(272)	0	4,977	0	0	0	82	09/01/2043	1.A
3138Y6-MY-7	FN AX4874 - RMBS		06/01/2024	Paydown		3,515	3,515	3,726	3,727	0	(211)	0	(211)	0	3,515	0	0	0	51	12/01/2044	1.A
3138Y9-S8-2	FN AX7742 - RMBS		06/01/2024	Paydown		1,118	1,118	1,169	1,191	0	(73)	0	(73)	0	1,118	0	0	0	16	01/01/2045	1.A
3140EC-S9-1	FN BA7743 - RMBS		06/01/2024	Paydown		64,234	64,234	62,610	62,438	0	1,796	0	1,796	0	64,234	0	0	0	942	07/01/2046	1.A
3140EV-4E-4	FN BC1720 - RMBS		06/01/2024	Paydown		1,949	1,949	2,047	2,071	0	(122)	0	(122)	0	1,949	0	0	0	29	01/01/2046	1.A
3140GY-GZ-6	FN BH9215 - RMBS		06/01/2024	Paydown		12,100	12,100	12,420	12,804	0	(704)	0	(704)	0	12,100	0	0	0	179	01/01/2048	1.A
3140H1-V2-3	FN BJ0632 - RMBS		06/01/2024	Paydown		2,429	2,429	2,491	2,548	0	(119)	0	(119)	0	2,429	0	0	0	44	03/01/2048	1.A
3140JQ-TE-3	FN BN7748 - RMBS		06/01/2024	Paydown		7,271	7,271	7,555	7,777	0	(505)	0	(505)	0	7,271	0	0	0	110	09/01/2049	1.A
3140K3-J2-9	FN BO7480 - RMBS		06/01/2024	Paydown		25,335	25,335	26,119	26,637	0	(1,301)	0	(1,301)	0	25,335	0	0	0	279	12/01/2049	1.A
3140LY-A9-4	FN BT9031 - RMBS		06/01/2024	Paydown		223,012	223,012	229,319	228,528	0	(5,516)	0	(5,516)	0	223,012	0	0	0	1,942	08/01/2041	1.A
3140MM-Y2-8	FN BV7928 - RMBS		06/01/2024	Paydown		25,237	25,237	24,681	24,682	0	555	0	555	0	25,237	0	0	0	489	08/01/2052	1.A
3140Q7-L4-7	FN CA0346 - RMBS		06/01/2024	Paydown		1,163	1,163	1,220	1,311	0	(148)	0	(148)	0	1,163	0	0	0	25	09/01/2047	1.A
3140QA-NN-6	FN CA3096 - RMBS		06/01/2024	Paydown		7,149	7,149	7,495	8,325	0	(1,175)	0	(1,175)	0	7,149	0	0	0	145	02/01/2049	1.A
3140QE-S6-0	FN CA6840 - RMBS		06/01/2024	Paydown		17,444	17,444	18,286	18,182	0	(739)	0	(739)	0	17,444	0	0	0	146	09/01/2035	1.A
3140QF-5N-5	FN CA8052 - RMBS		06/01/2024	Paydown		85,397	85,397	89,400	88,959	0	(3,562)	0	(3,562)	0	85,397	0	0	0	708	12/01/2035	1.A
3140QK-QX-9	FN CB0469 - RMBS		06/01/2024	Paydown		25,341	25,341	26,548	26,395	0	(1,055)	0	(1,055)	0	25,341	0	0	0	269	05/01/2041	1.A
3140QN-BZ-4	FN CB2755 - RMBS		06/01/2024	Paydown		24,240	24,240	22,585	22,642	0	1,598	0	1,598	0	24,240	0	0	0	297	02/01/2052	1.A
3140QP-2F-3	FN CB4373 - RMBS		06/01/2024	Paydown		13,176	13,176	13,028	13,033	0	144	0	144	0	13,176	0	0	0	223	08/01/2052	1.A
3140QQ-2H-7	FN CB5275 - RMBS		06/01/2024	Paydown		53,617	53,617	53,596	53,590	0	27	0	27	0	53,617	0	0	0	1,004	12/01/2052	1.A
3140QR-KE-2	FN CB5692 - RMBS		06/01/2024	Paydown		27,676	27,676	27,901	27,894	0	(218)	0	(218)	0	27,676	0	0	0	649	02/01/2053	1.A
3140X4-ZN-9	FN FM1648 - RMBS		06/01/2024	Paydown		18,136	18,136	18,385	18,348	0	(212)	0	(212)	0	18,136	0	0	0	187	01/01/2033	1.A
3140X7-4F-3	FN FM4421 - RMBS		06/01/2024	Paydown		172,042	172,042	179,891	178,921	0	(6,879)	0	(6,879)	0	172,042	0	0	0	1,439	10/01/2035	1.A
3140X9-V5-1	FN FM6035 - RMBS		06/01/2024	Paydown		21,633	21,633	22,478	22,375	0	(743)	0	(743)	0	21,633	0	0	0	175	02/01/2036	1.A
3140XB-FD-7	FN FM7363 - RMBS		06/01/2024	Paydown		20,681	20,681	21,570	21,445	0	(764)	0	(764)	0	20,681	0	0	0	221	05/01/2041	1.A
31410L-UV-2	FN 890796 - RMBS		06/01/2024	Paydown		2,711	2,711	2,773	2,796	0	(85)	0	(85)	0	2,711	0	0	0	39	12/01/2045	1.A
31416T-JN-0	FN AA9268 - RMBS		06/01/2024	Paydown		418	418	414	417	0	1	0	1	0	418	0	0	0	7	07/01/2024	1.A
31418A-FC-7	FN MA1062 - RMBS		06/01/2024	Paydown		9,124	9,124	9,159	9,132	0	(8)	0	(8)	0	9,124	0	0	0	115	05/01/2027	1.A
31418B-6J-0	FN MA2672 - RMBS		06/01/2024	Paydown		15,585	15,585	15,461	15,444	0	141	0	141	0	15,585	0	0	0	195	07/01/2036	1.A
31418C-AF-1	FN MA2705 - RMBS		06/01/2024	Paydown		11,005	11,005	10,723	10,573	0	432	0	432	0	11,005	0	0	0	139	08/01/2046	1.A
31418E-AC-4	FN MA4502 - RMBS		06/01/2024	Paydown		20,518	20,518	21,345	21,252	0	(735)	0	(735)	0	20,518	0	0	0	220	12/01/2041	1.A
343136-7Q-4	FLORIDA ST TPK AUTH TPK REV		06/03/2024	PERSHING DIV OF DLJ SEC LNDING		298,650	300,000	313,941	302,475	0	(691)	0	(691)	0	301,784	0	(3,134)	(3,134)	11,100	07/01/2033	1.C 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
59333P-H7-6	MIAMI-DADE CNTY FLA AVIATION REV		06/03/2024	MORGAN STANLEY & COMPANY		200,174	200,000	226,850	202,446	0	(1,378)	0	(1,378)	0	201,068	0	(894)	(894)	6,750	10/01/2031	1.E FE
816705-JE-8	SEMINOLE CNTY FLA WTR & SWR REV		06/10/2024	PERSHING DIV OF DLJ SEC LNDING		175,000	175,000	183,463	176,646	0	(408)	0	(408)	0	176,238	0	(1,238)	(1,238)	4,861	10/01/2030	1.C FE
940093-7A-9	WASHINGTON ST UNIV REVS		06/03/2024	J P MORGAN SECURITIES		277,030	275,000	325,053	282,027	0	(2,356)	0	(2,356)	0	279,671	0	(2,641)	(2,641)	9,281	04/01/2029	1.E FE
940093-7B-7	WASHINGTON ST UNIV REVS		06/03/2024	J P MORGAN SECURITIES		176,292	175,000	206,015	179,363	0	(1,463)	0	(1,463)	0	177,900	0	(1,609)	(1,609)	5,906	04/01/2030	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,655,099	2,652,954	2,817,714	2,666,552	0	(38,531)	0	(38,531)	0	2,664,616	0	(9,517)	(9,517)	55,413	XXX	XXX
03464H-AA-3	AOMT 225 A1 - RMBS		06/01/2024	Paydown		29,628	29,628	28,892	29,124	0	503	0	503	0	29,628	0	0	0	554	05/25/2067	1.A FE
03464P-AB-3	AOMT 2022-2 A2 - RMBS		06/01/2024	Paydown		18,789	18,789	18,846	18,982	0	(193)	0	(193)	0	18,789	0	0	0	293	01/25/2067	1.B FE
03464P-AC-1	AOMT 2022-2 A3 - RMBS		06/01/2024	Paydown		31,315	31,315	31,384	31,385	0	(70)	0	(70)	0	31,315	0	0	0	502	01/25/2067	1.E FE
03464T-AA-7	AOMT 2022-3 A1 - RMBS		06/01/2024	Paydown		52,369	52,369	51,808	52,334	0	34	0	34	0	52,369	0	0	0	901	01/25/2067	1.A FE
03464U-AA-4	AOMT 236 A1 - RMBS		06/01/2024	Paydown		54,685	54,685	54,488	54,487	0	198	0	198	0	54,685	0	0	0	1,631	12/27/2067	1.A FE
03465G-AC-0	AOMT 232 A3 - RMBS		06/01/2024	Paydown		31,741	31,741	29,245	29,257	0	2,485	0	2,485	0	31,741	0	0	0	579	10/25/2067	1.F FE
03466H-AA-1	AOMT 243 A1 - RMBS		06/01/2024	Paydown		25,205	25,205	24,317	0	0	888	0	888	0	25,205	0	0	0	159	11/26/2068	1.A FE
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS		06/01/2024	Paydown		6,420	6,420	6,484	6,454	0	(34)	0	(34)	0	6,420	0	0	0	70	10/18/2052	1.A
08181V-AN-5	BSP XVI A1R - CDO		04/17/2024	Paydown		90,949	90,949	90,949	90,949	0	0	0	0	0	90,949	0	0	0	3,075	01/20/2032	1.A FE
08763Q-AA-0	BTNY2 2 A1 - CDO	C	04/30/2024	Paydown		112,974	112,974	112,974	112,974	0	0	0	0	0	112,974	0	0	0	3,845	04/30/2031	1.A FE
09228Y-AB-8	BBIRD 2016-1 A - ABS	C	06/15/2024	Paydown		15,922	15,922	15,694	0	0	229	0	229	0	15,922	0	0	0	131	12/16/2041	1.G FE
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS		06/01/2024	Paydown		20,321	20,321	20,306	20,305	0	16	0	16	0	20,321	0	0	0	317	09/26/2061	1.E FE
105933-AA-3	BRAVO 23NQM2 A1 - RMBS		06/01/2024	Paydown		23,066	23,066	22,122	22,129	0	937	0	937	0	23,066	0	0	0	405	04/25/2062	1.A FE
12510H-AS-9	CAUTO 231 A1 - ABS		06/15/2024	Paydown		10,000	10,000	9,734	9,734	0	266	0	266	0	10,000	0	0	0	241	09/15/2053	1.A FE
12510H-AV-2	CAUTO 242 A1 - ABS		06/15/2024	Paydown		2,500	2,500	2,427	0	0	73	0	73	0	2,500	0	0	0	2	05/15/2054	1.A FE
12570H-AC-1	CIM 2023-I2 A3 - CMO/RMBS		06/01/2024	Paydown		20,961	20,961	20,661	20,661	0	300	0	300	0	20,961	0	0	0	586	12/27/2067	1.F FE
126416-AA-4	CSMC 2022-NQM1 A1 - CMO/RMBS		06/01/2024	Paydown		14,743	14,743	12,820	0	0	1,923	0	1,923	0	14,743	0	0	0	115	11/26/2066	1.A FE
12659Y-AA-2	COLT 2022-3 A1 - RMBS		06/01/2024	Paydown		18,771	18,771	17,754	0	0	1,017	0	1,017	0	18,771	0	0	0	188	02/25/2067	1.A FE
12662K-AA-7	CSMC 2021-NQM6 A1 - CMO/RMBS		06/01/2024	Paydown		18,021	18,021	14,661	0	0	3,360	0	3,360	0	18,021	0	0	0	71	07/26/2066	1.A FE
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		06/01/2024	Paydown		33,364	33,364	32,829	32,834	0	530	0	530	0	33,364	0	0	0	671	07/25/2067	1.A FE
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS		06/01/2024	Paydown		36,053	36,053	32,621	32,645	0	3,408	0	3,408	0	36,053	0	0	0	514	06/26/2062	1.A
161927-AC-2	CHASE 23RPL3 A1 - CMO/RMBS		04/01/2024	Paydown		8,121	8,121	6,698	6,701	0	1,420	0	1,420	0	8,121	0	0	0	88	09/25/2063	1. Z
161927-AC-2	CHASE 23RPL3 A1 - CMO/RMBS		06/01/2024	Paydown		16,213	16,213	13,373	13,378	0	2,835	0	2,835	0	16,213	0	0	0	256	09/25/2063	1.A FE
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS		06/01/2024	Paydown		14,586	14,586	14,955	15,286	0	(700)	0	(700)	0	14,586	0	0	0	181	08/25/2050	1.A
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS		06/01/2024	Paydown		7,293	7,293	7,432	7,560	0	(267)	0	(267)	0	7,293	0	0	0	91	08/25/2050	1.A
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		06/01/2024	Paydown		19,795	19,795	16,077	16,136	0	3,659	0	3,659	0	19,795	0	0	0	72	08/25/2066	1.A FE
19688L-AA-0	COLT 2022-5 A1 - RMBS		06/01/2024	Paydown		29,737	29,737	29,206	29,383	0	355	0	355	0	29,737	0	0	0	584	04/25/2067	1.A FE
22758D-AA-7	CROSS 24H3 A1 - RMBS		05/25/2024	Paydown		2,239	2,239	2,239	0	0	0	0	0	0	2,239	0	0	0	12	06/25/2069	1. Z
22758D-AA-7	CROSS 24H3 A1 - RMBS		06/25/2024	Paydown		5,791	5,791	5,791	0	0	0	0	0	0	5,791	0	0	0	61	06/25/2069	1.A FE
233869-AC-0	DTRT 221 A3 - ABS		06/15/2024	Paydown		206,535	206,535	206,522	206,530	0	6	0	6	0	206,535	0	0	0	4,536	02/17/2026	1.A FE
24381J-AA-5	DRMT 2021-4 A1 - CMO/RMBS	C	06/01/2024	Paydown		14,424	14,424	12,044	12,174	0	2,250	0	2,250	0	14,424	0	0	0	118	11/25/2066	1.A FE
24381V-AA-8	DRMT 213 A1 - CMO/RMBS	C	06/01/2024	Paydown		98,174	98,174	79,952	65,634	0	18,139	0	18,139	0	98,174	0	0	0	460	08/25/2066	1.A FE
24381Y-AB-0	DRMT 2022-3 A2 - CMO/RMBS		06/01/2024	Paydown		56,378	56,378	55,105	55,116	0	1,263	0	1,263	0	56,378	0	0	0	1,238	07/25/2067	1.C FE
28416T-AA-3	EHGVT 2019-A A - ABS		06/25/2024	Paydown		14,699	14,699	14,695	14,696	0	3	0	3	0	14,699	0	0	0	147	01/25/2034	1.A FE
31573E-AA-9	EFMT 223 A1 - CMO/RMBS		06/01/2024	Paydown		31,388	31,388	31,043	31,233	0	155	0	155	0	31,388	0	0	0	735	08/25/2067	1.A FE
33768E-AA-0	FKH 22SFR3 A - CMBS		06/17/2024	Paydown		799	799	749	763	0	37	0	37	0	799	0	0	0	17	07/19/2038	1.A FE
33768N-AA-0	FKH 2022-SFR1 A - CMBS		06/01/2024	Paydown		2,622	2,622	2,621	2,620	0	2	0	2	0	2,622	0	0	0	45	05/19/2039	1.A FE
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		06/01/2024	Paydown		4,729	4,729	3,783	0	0	947	0	947	0	4,729	0	0	0	10	09/25/2051	1.A FE
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		06/01/2024	Paydown		43,165	43,165	42,964	43,326	0	(161)	0	(161)	0	43,165	0	0	0	758	02/25/2067	1.A FE
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS		06/01/2024	Paydown		4,338	4,338	3,700	0	0	638	0	638	0	4,338	0	0	0	36	01/25/2051	1.A FE

STATEMENT AS OF JUNE 30, 2024 OF THE MOTORISTS COMMERCIAL 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
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS		06/01/2024	Paydown		30,206	30,206	24,741	0	0	5,465	0	5,465	0	30,206	0	0	0	371	11/27/2051	1.A FE
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	C	06/01/2024	Maturity @ 100.00		1,000,000	1,000,000	994,760	999,554	0	446	0	446	0	1,000,000	0	0	0	15,000	06/01/2024	1.F FE
404280-BB-4	HSBC HOLDINGS PLC	C	05/10/2024	Not Available		684,936	700,000	704,648	701,392	0	(210)	0	(210)	0	701,182	0	(16,246)	(16,246)	13,043	05/25/2026	1.G FE
43283G-AA-0	HGVT 2022-2 A - ABS		06/25/2024	Paydown		41,678	41,678	41,670	41,672	0	6	0	6	0	41,678	0	0	0	732	01/26/2037	1.A FE
43284B-AA-0	HGVT 18A A - ABS		06/25/2024	Paydown		8,709	8,709	8,709	8,709	0	0	0	0	0	8,709	0	0	0	129	02/25/2032	1.A FE
43285H-AA-6	HGVT 2020-A A - ABS		06/25/2024	Paydown		5,746	5,746	5,746	5,746	0	0	0	0	0	5,746	0	0	0	66	02/25/2039	1.A FE
432917-AA-0	HGVT 231 A - ABS		06/25/2024	Paydown		56,499	56,499	56,486	56,487	0	12	0	12	0	56,499	0	0	0	1,346	01/25/2038	1.A FE
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		06/01/2024	Paydown		7,486	7,486	6,101	0	0	1,385	0	1,385	0	7,486	0	0	0	52	07/25/2051	1.A FE
46653X-AD-2	JPMMT 2021-INV5 A2 - CMO/RMBS		06/01/2024	Paydown		15,175	15,175	13,078	0	0	2,098	0	2,098	0	15,175	0	0	0	177	12/26/2051	1.A FE
46654R-AG-7	JPMMT 21INV8 A2 - CMO/RMBS		06/01/2024	Paydown		8,940	8,940	7,392	0	0	1,548	0	1,548	0	8,940	0	0	0	22	05/28/2052	1.A FE
55285K-AA-3	MFRA 22INV3 A1 - CMO/RMBS		06/01/2024	Paydown		13,283	13,283	13,075	13,077	0	206	0	206	0	13,283	0	0	0	330	10/25/2057	1.A FE
55389T-AA-9	MVWOT 211W A - ABS		06/20/2024	Paydown		40,663	40,663	40,652	40,653	0	10	0	10	0	40,663	0	0	0	193	01/22/2041	1.A FE
55389T-AB-7	MVWOT 211W B - ABS		06/20/2024	Paydown		24,398	24,398	24,392	24,393	0	5	0	5	0	24,398	0	0	0	146	01/22/2041	1.F FE
55400E-AA-7	MVWOT 201 A - ABS		06/20/2024	Paydown		5,507	5,507	5,506	5,507	0	1	0	1	0	5,507	0	0	0	39	10/20/2037	1.A FE
55400V-AA-9	MVWOT 222 A - ABS		06/20/2024	Paydown		115,406	115,406	115,388	115,394	0	12	0	12	0	115,406	0	0	0	2,868	10/21/2041	1.A FE
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II		06/22/2024	Maturity @ 100.00		500,000	500,000	481,630	498,272	0	1,728	0	1,728	0	500,000	0	0	0	6,875	06/22/2024	1.B FE
64829H-AV-9	NRZT 2016-3 B2 - CMO/RMBS		06/01/2024	Paydown		24,567	24,567	24,375	24,407	0	160	0	160	0	24,567	0	0	0	436	09/25/2056	1.A
66989H-AG-3	NOVARTIS CAPITAL CORP		05/06/2024	Maturity @ 100.00		250,000	250,000	248,628	249,905	0	95	0	95	0	250,000	0	0	0	4,250	05/06/2024	1.D FE
74982W-AA-4	RACEP IX AA2 - CDO	C	04/15/2024	Paydown		372,599	372,599	372,599	372,599	0	0	0	0	0	372,599	0	0	0	12,349	10/15/2030	1.A FE
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC	C	06/26/2024	Maturity @ 100.00		750,000	750,000	709,920	746,117	0	3,883	0	3,883	0	750,000	0	0	0	10,313	06/26/2024	1.G FE
816943-BF-0	SEMT 233 A1 - RMBS		06/01/2024	Paydown		21,331	21,331	21,111	21,112	0	219	0	219	0	21,331	0	0	0	559	09/25/2053	1.A
82652M-AA-8	SRFC 2019-2 A - ABS		06/20/2024	Paydown		3,107	3,107	3,106	3,107	0	1	0	1	0	3,107	0	0	0	34	05/20/2036	1.A FE
82652Q-AA-9	SRFC 211 A - ABS		06/20/2024	Paydown		57,412	57,412	57,396	57,398	0	14	0	14	0	57,412	0	0	0	237	11/20/2037	1.A FE
826935-AA-6	SRFC 2024-1 A - ABS		06/20/2024	Paydown		104,735	104,735	104,706	0	0	29	0	29	0	104,735	0	0	0	884	01/20/2043	1.A FE
86212X-AM-2	STR 241 A2 - ABS		06/20/2024	Paydown		833	833	833	0	0	0	0	0	0	833	0	0	0	6	05/20/2054	1.A FE
89175V-AA-1	TPMT 182 A1 - CMO/RMBS		06/01/2024	Paydown		5,375	5,375	5,504	5,414	0	(39)	0	(39)	0	5,375	0	0	0	68	03/25/2058	1.A
89176E-AA-8	TPMT 2018-1 A1 - RMBS		06/01/2024	Paydown		8,690	8,690	8,884	8,760	0	(70)	0	(70)	0	8,690	0	0	0	111	01/25/2058	1.A
89176U-AN-4	TPMT 2020-2 A1A - CMO/RMBS		06/01/2024	Paydown		15,979	15,979	14,310	0	0	1,669	0	1,669	0	15,979	0	0	0	228	04/26/2060	1.A FE
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		06/01/2024	Paydown		53,449	53,449	53,967	53,705	0	(257)	0	(257)	0	53,449	0	0	0	656	10/27/2059	1.A
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS		06/01/2024	Paydown		19,389	19,389	18,285	0	0	1,104	0	1,104	0	19,389	0	0	0	352	09/25/2062	1.A FE
89182N-AA-0	TPMT 2024-1 A1 - RMBS		06/01/2024	Paydown		49,280	49,280	48,876	0	0	404	0	404	0	49,280	0	0	0	343	03/25/2064	1.A FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		06/01/2024	Paydown		30,910	30,910	25,975	26,054	0	4,856	0	4,856	0	30,910	0	0	0	241	11/26/2066	1.A FE
92539F-AA-1	VERUS 2023-INV1 A1 - CMO/RMBS		06/01/2024	Paydown		44,704	44,704	44,704	44,698	0	6	0	6	0	44,704	0	0	0	1,158	02/27/2068	1.A FE
92539F-AB-9	VERUS 2023-INV1 A2 - CMO/RMBS		06/01/2024	Paydown		55,880	55,880	55,880	55,869	0	11	0	11	0	55,880	0	0	0	1,582	02/27/2068	1.C FE
95002T-AA-2	WFMBS 2020-3 A1 - CMO/RMBS		06/01/2024	Paydown		3,009	3,009	3,107	3,187	0	(178)	0	(178)	0	3,009	0	0	0	35	06/27/2050	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,678,705	5,693,769	5,566,105	5,267,975	0	71,069	0	71,069	0	5,694,951	0	(16,246)	(16,246)	99,525	XXX	XXX
2509999997. Total - Bonds - Part 4						8,591,019	8,603,938	8,649,343	8,194,149	0	30,132	0	30,132	0	8,616,782	0	(25,763)	(25,763)	159,706	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						8,591,019	8,603,938	8,649,343	8,194,149	0	30,132	0	30,132	0	8,616,782	0	(25,763)	(25,763)	159,706	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
004CVR-03-1	ALEXION PHARMACEUTICALS INC - CVR		04/19/2024	Not Available	175.000	175		0	175	(175)	0	0	(175)	0	0	0	175	175	0		
00847G-80-4	AGENUS ORD		04/12/2024	Not Available	0.500	5		37	37	0	0	0	0	0	37	0	(32)	(32)	0		
025676-20-6	AMERICAN EQUITY INV LIFE HLD ORD		05/02/2024	VARIOUS	45.000	1,573		1,573	2,511	(938)	0	0	(938)	0	1,573	0	0	0	17		
046513-10-7	ATARA BIOTHERAPEUTICS, INC.		06/20/2024	Not Available	0.600	6		208	208	0	0	0	0	0	208	0	(202)	(202)	0		

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
113004-10-5	BROOKFIELD ASSET MNGMT CL A ORD		05/03/2024	Not Available	0.459	18		18	0	0	0	0	0	0	18	0	0	0	0		
198280-10-9	COLUMBIA PIPELINE GROUP, INC.		07/01/2016	NON-BROKER TRADE, BOSTON	0.000	0		0	0	0	0	0	0	0	0	0	0	0	39		
30231G-10-2	EXXON MOBIL ORD		05/03/2024	Not Available	0.195	23		8	20	(12)	0	0	(12)	0	8	0	15	15	0		
36828A-10-1	GE VERNOVA ORD		04/02/2024	Not Available	0.249	33		15	0	0	0	0	0	0	15	0	18	18	0		
369604-30-1	GE AEROSPACE ORD		04/02/2024	VARIOUS	436.995	24,373		24,373	55,774	(31,401)	0	0	(31,401)	0	24,373	0	0	0	35		
452327-10-9	ILLUMINA ORD		06/25/2024	VARIOUS	105.000	18,722		18,722	14,620	4,102	0	0	4,102	0	18,722	0	0	0	0		
552676-10-8	MDC HOLDINGS ORD		04/22/2024	Not Available	58.000	3,654		1,367	3,205	(1,837)	0	0	(1,837)	0	1,367	0	2,287	2,287	32		
575385-10-9	MASONITE INTERNATIONAL ORD		05/17/2024	Not Available	20.000	2,660		1,218	1,693	(475)	0	0	(475)	0	1,218	0	1,442	1,442	0		
62921N-10-5	NGM BIOPHARMACEUTICALS ORD		04/09/2024	Not Available	30.000	47		570	26	544	0	0	544	0	570	0	(523)	(523)	0		
723787-10-7	PIONEER NATURAL RESOURCE ORD		05/03/2024	VARIOUS	81.000	5,463		5,463	18,215	(12,752)	0	0	(12,752)	0	5,463	0	0	0	207		
78469C-10-3	SP PLUS ORD		05/17/2024	Not Available	20.000	1,080		638	1,025	(387)	0	0	(387)	0	638	0	442	442	0		
82489T-10-4	SHOCKWAVE MEDICAL ORD		06/03/2024	Not Available	30.000	10,050		1,125	5,717	(4,591)	0	0	(4,591)	0	1,125	0	8,925	8,925	0		
83444M-10-1	SOLVENTUM CORPORATION		04/01/2024	Not Available	0.250	16		12	0	0	0	0	0	0	12	0	4	4	0		
84265V-10-5	SOUTHERN COPPER ORD		05/07/2024	Not Available	0.624	72		26	53	(28)	0	0	(28)	0	26	0	46	46	0		
878972-10-8	TECTONIC THERAPEUTIC ORD		06/24/2024	Not Available	0.500	1		131	131	0	0	0	0	0	131	0	(131)	(131)	0		
88579Y-10-1	3M ORD		04/01/2024	VARIOUS	285.000	21,496		21,496	31,156	(9,660)	0	0	(9,660)	0	21,496	0	0	0	430		
92766K-40-3	VIRGIN GALACTIC HOLDINGS CL A ORD		06/17/2024	Not Available	0.250	3		93	93	0	0	0	0	0	93	0	(90)	(90)	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						89,470	XXX	77,094	134,659	(57,610)	0	0	(57,610)	0	77,094	0	12,376	12,376	762	XXX	XXX
5989999997. Total - Common Stocks - Part 4						89,470	XXX	77,094	134,659	(57,610)	0	0	(57,610)	0	77,094	0	12,376	12,376	762	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						89,470	XXX	77,094	134,659	(57,610)	0	0	(57,610)	0	77,094	0	12,376	12,376	762	XXX	XXX
5999999999. Total - Preferred and Common Stocks						89,470	XXX	77,094	134,659	(57,610)	0	0	(57,610)	0	77,094	0	12,376	12,376	762	XXX	XXX
6009999999 - Totals						8,680,489	XXX	8,726,437	8,328,808	(57,610)	30,132	0	(27,478)	0	8,693,876	0	(13,387)	(13,387)	160,467	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
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository	Code	Rate of Interest			First Month	Second Month	Third Month	*
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			(2,177,555)	(964)	(6,309)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(2,177,555)	(964)	(6,309)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(2,177,555)	(964)	(6,309)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(2,177,555)	(964)	(6,309)	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
31846V-41-9	FIRST AMER:TRS OBG V		06/04/2024	5.030		1	0	0
94975H-29-6	ALLSPRING:TRS+ MM I		02/02/2024	5.150		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2	0	0
316175-10-8	FIDELITY IMM:GOVT I		06/28/2024	5.190		124,775,214	533,634	2,509,797
60934N-20-3	FEDERATED HRMS I PO IS		06/01/2024	5.320		532,325	2,333	14,264
711991-00-0	TD BANK DEPOSIT SWEEP	SD	06/03/2024	0.000		2,911,831	7,068	42,750
8309999999. Subtotal - All Other Money Market Mutual Funds						128,219,369	543,035	2,566,812
8609999999 - Total Cash Equivalents						128,219,371	543,035	2,566,812

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2024

NAIC Group Code 0291 NAIC Company Code 13331

Company Name MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
$	$	$

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No [ ]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [X] No [ ]

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

2.31 Amount quantified: $ 11,613

2.32 Amount estimated using reasonable assumptions: $

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