PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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

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

State of OH
County of FRANKLIN SS:

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

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

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

NOTARY PUBLIC STATE OF OHIO
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	508,218,797		508,218,797	384,511,955
2.	Stocks:				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	112,039,137	586,432	111,452,705	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 ($ (4,580)), cash equivalents ($ 31,204,848) and short-term investments ($ ....)	31,200,268		31,200,268	132,021,278
6.	Contract loans (including $ .... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	5,897,304	0	5,897,304	6,951,071
9.	Receivables for securities	11,147,440		11,147,440	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)	668,502,945	586,432	667,916,513	678,734,763
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	3,152,999		3,152,999	2,782,909
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	37,847,433	2,203,977	35,643,456	29,629,985
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 4,409,659 earned but unbilled premiums)	161,698,151	566,800	161,131,351	163,578,561
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	31,861,579	0	31,861,579	23,406,762
	16.2 Funds held by or deposited with reinsured companies	71,117,388		71,117,388	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	2,237,811	0	2,237,811	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	0		0	4,882,667
24.	Health care ($ ....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	5,097,552	2,712,226	2,385,326	1,597,505
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	981,515,858	6,069,434	975,446,424	979,434,094
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	981,515,858	6,069,434	975,446,424	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.	Misc Other Assets	5,097,552	2,712,226	2,385,326	1,597,505
2502.					
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)	5,097,552	2,712,226	2,385,326	1,597,505

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 60,815,017)	255,949,104	238,943,162
2.	Reinsurance payable on paid losses and loss adjustment expenses	11,755,702	11,306,112
3.	Loss adjustment expenses	39,698,291	37,076,463
4.	Commissions payable, contingent commissions and other similar charges	3,186,817	2,692,409
5.	Other expenses (excluding taxes, licenses and fees)	8,841,996	20,338,514
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	909,065	1,319,422
7.1	Current federal and foreign income taxes (including $ .... on realized capital gains (losses))	2,450,520	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 $ 221,435,123 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)	87,311,618	79,330,727
10.	Advance premium	4,235,455	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	44,980,119	32,449,634
13.	Funds held by company under reinsurance treaties	182,043,140	184,262,898
14.	Amounts withheld or retained by company for account of others	0	4,124
15.	Remittances and items not allocated	3,791,813	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	8,529,744	7,364,077
20.	Derivatives	0	0
21.	Payable for securities	5,679,214	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	827,713	64,902,980
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	660,898,576	685,051,603
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	660,898,576	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)	254,193,925	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)	314,547,849	294,382,491
38.	Totals (Page 2, Line 28, Col. 3)	975,446,424	979,434,094
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	827,713	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)	827,713	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 $ 368,587,114)	377,066,384	342,922,264	465,191,576
	1.2 Assumed (written $ 147,176,146)	139,097,059	123,382,439	166,758,015
	1.3 Ceded (written $ 370,333,389)	378,714,463	344,884,047	467,679,290
	1.4 Net (written $ 145,429,872)	137,448,980	121,420,656	164,270,301
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 84,447,813):			
	2.1 Direct	232,555,525	207,604,006	281,670,375
	2.2 Assumed	77,879,751	71,341,482	96,072,289
	2.3 Ceded	234,570,357	206,198,368	284,102,863
	2.4 Net	75,864,919	72,747,120	93,639,801
3.	Loss adjustment expenses incurred	21,306,000	19,447,767	23,452,387
4.	Other underwriting expenses incurred	40,589,620	38,376,061	51,955,258
5.	Aggregate write-ins for underwriting deductions	0	0	0
6.	Total underwriting deductions (Lines 2 through 5)	137,760,539	130,570,948	169,047,446
7.	Net income of protected cells	0		
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(311,559)	(9,150,292)	(4,777,145)
	INVESTMENT INCOME			
9.	Net investment income earned	16,453,445	10,297,140	14,776,779
10.	Net realized capital gains (losses) less capital gains tax of $ 4,260,629	15,686,359	(94,714)	(58,836)
11.	Net investment gain (loss) (Lines 9 + 10)	32,139,804	10,202,426	14,717,943
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ .... amount charged off $ 671,459)	(671,459)	(457,655)	(668,856)
13.	Finance and service charges not included in premiums	320,145	230,327	320,233
14.	Aggregate write-ins for miscellaneous income	(645,190)	136,912	371,313
15.	Total other income (Lines 12 through 14)	(996,504)	(90,416)	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)	30,831,741	961,718	9,963,488
17.	Dividends to policyholders	424,443	404,180	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)	30,407,298	557,538	9,423,046
19.	Federal and foreign income taxes incurred	(330,191)	301,424	2,245,064
20.	Net income (Line 18 minus Line 19)(to Line 22)	30,737,489	256,114	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)	30,737,489	256,114	7,177,982
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 8,642,419	(11,847,726)	7,613,280	23,901,280
25.	Change in net unrealized foreign exchange capital gain (loss)	(20,410)	(101)	6,617
26.	Change in net deferred income tax	752,728	647,410	190,428
27.	Change in nonadmitted assets	543,277	(142,683)	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)	20,165,358	8,374,020	30,875,875
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	314,547,846	271,880,625	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	(645,190)	136,912	371,313
1402.	Penalties and assessments		0	
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)	(645,190)	136,912	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	138,107,803	122,080,738	166,208,816
2.	Net investment income	16,133,090	11,132,470	15,404,626
3.	Miscellaneous income	(996,504)	(90,416)	22,690
4.	Total (Lines 1 to 3)	153,244,389	133,122,793	181,636,132
5.	Benefit and loss related payments	62,412,608	63,461,812	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	67,561,063	58,205,375	75,502,420
8.	Dividends paid to policyholders	424,443	404,180	540,442
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	3,300,078	718,406	554,588
10.	Total (Lines 5 through 9)	133,698,193	122,789,773	157,656,521
11.	Net cash from operations (Line 4 minus Line 10)	19,546,197	10,333,020	23,979,611
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	64,921,642	27,154,787	36,477,924
	12.2 Stocks	63,715,040	188,163	25,852,460
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	7,227,391
	12.5 Other invested assets	327,514	173,106	531,225
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	3,275
	12.7 Miscellaneous proceeds	5,679,210	1,214,346	969,346
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	134,643,406	28,730,402	71,061,622
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	190,748,268	35,648,816	44,978,275
	13.2 Stocks	936,084	853,394	2,140,176
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	194,194	194,194
	13.6 Miscellaneous applications	10,897,012	3,007,363	3,007,363
	13.7 Total investments acquired (Lines 13.1 to 13.6)	202,581,364	39,703,766	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)	(67,937,958)	(10,973,364)	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)	(53,942,686)	(11,068,877)	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)	(52,429,248)	(11,068,877)	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)	(100,821,009)	(11,709,221)	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)	31,200,255	13,160,305	132,021,264

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

20.0001. Non-cash investment exchanges	99,276	2,740,414	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	$ 30,737,489	$ 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	$ 30,737,489	$ 7,177,982
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 314,547,849	$ 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	$ 314,547,849	$ 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 September 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	$ 119,051
2. 12 Months or Longer	$ 6,769,975
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 24,046,065
2. 12 Months or Longer	$ 87,015,264

(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

M. - R. Not Applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTE 7 Investment Income

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 8 Derivative Instruments
Not Applicable

NOTE 9 Income Taxes
No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. No significant changes

B. Transactions

On 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.

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.

NOTES TO FINANCIAL STATEMENTS

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	$ 111,452,705				$ 111,452,705
Total assets at fair value/NAV	$ 111,452,705	$ -	$ -	$ -	$ 111,452,705

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	$ 494,288,018	$ 508,218,797	$ 1,581,658	$ 492,706,360			
Common stock, unaffiliated	$ 111,452,705	$ 111,452,705	$ 111,452,705				

D. - E. Not Applicable

NOTE 21 Other Items
No significant changes

NOTE 22 Events Subsequent
Subsequent events have been considered through November 8, 2024 for these statutory financial statements which are to be issued on November 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 $5,332,584. 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, products liability, and other lines of business. The favorable development in these lines was slightly offset by losses in commercial muliti perils, other liability, homeowners and farmowners, and private passenger auto liability. 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 September 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	08/31/2024
(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 [ ] No [X]

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

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	GBR	Authorized		
00000	AA-1126003	Lloyd's Syndicate Number 5000	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

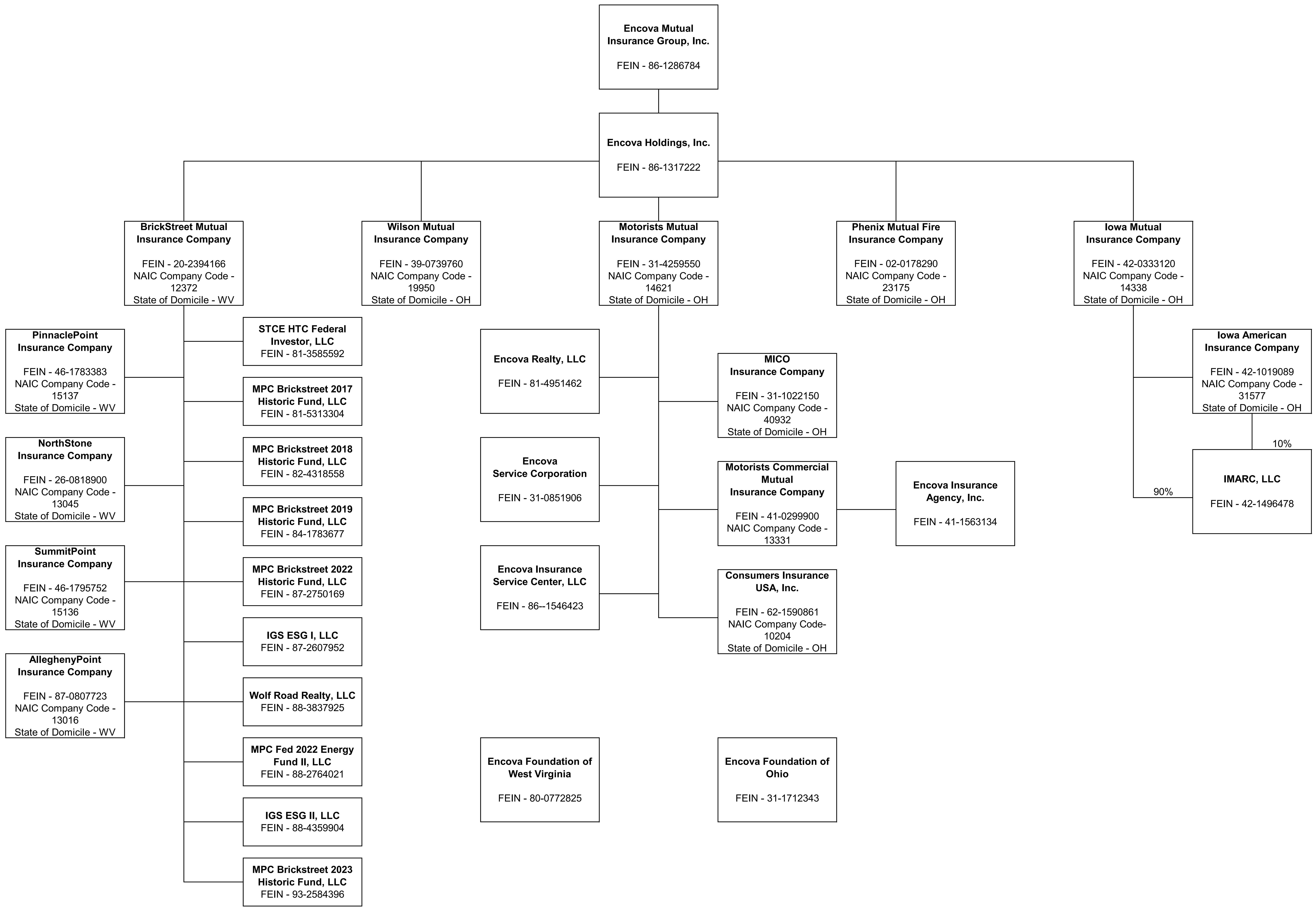
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	N	0		0		0	
2. Alaska AK	N	0		0		0	
3. Arizona AZ	L	0		(1,788)	(2,391)	0	2,580
4. Arkansas AR	N	0		0		0	
5. California CA	L	0		104,937	179,450	386,947	674,777
6. Colorado CO	L	0		(2,490)	(1,397)	6	9
7. Connecticut CT	L	0		1,953		3,047	
8. Delaware DE	L	0		0	1,700	0	12,154
9. District of Columbia DC	L	0		0		0	
10. Florida FL	N	0		0		0	
11. Georgia GA	L	7,162,865	2,005,787	212,807	24,735	1,032,935	28,448
12. Hawaii HI	N	0		0		0	
13. Idaho ID	L	0		(450)	(500)	0	
14. Illinois IL	L	25,091,468	25,214,753	25,807,328	9,417,033	42,286,747	36,230,645
15. Indiana IN	L	29,108,620	26,349,064	9,869,390	14,753,142	33,722,513	22,684,932
16. Iowa IA	L	15,875,435	13,235,863	4,350,916	9,196,083	9,212,080	12,155,860
17. Kansas KS	L	0		0		2	0
18. Kentucky KY	L	30,116,203	29,630,875	8,767,020	14,154,036	34,156,652	27,033,681
19. Louisiana LA	N	0		0		0	
20. Maine ME	L	1,667,487	1,586,093	739,785	1,068,590	2,289,335	2,234,535
21. Maryland MD	L	1,043,214	1,166,845	313,362	42,655	1,616,554	82,283
22. Massachusetts MA	L	4,488,921	4,045,075	1,607,519	1,454,557	14,659,907	4,434,438
23. Michigan MI	L	11,546,577	10,461,975	6,458,001	6,834,076	31,102,267	21,809,123
24. Minnesota MN	L	8,010,027	5,353,621	1,847,005	981,043	5,195,937	4,155,840
25. Mississippi MS	N	0		0		0	
26. Missouri MO	L	0		78,753	20,000	170,230	90,329
27. Montana MT	N	0		0		0	
28. Nebraska NE	L	22,023,927	19,502,069	7,451,546	7,315,669	21,883,458	11,915,683
29. Nevada NV	L	0		0		0	0
30. New Hampshire NH	L	3,463,245	3,789,024	9,637,654	1,077,827	(4,732,533)	10,716,165
31. New Jersey NJ	L	0		43,032	19,516	1,350,121	1,357,727
32. New Mexico NM	L	0		0		0	
33. New York NY	L	0		96,684	143,824	439,246	578,856
34. North Carolina NC	L	2,738,286	1,819,754	272,520		429,191	6,392
35. North Dakota ND	L	0		0		0	
36. Ohio OH	L	72,957,534	87,103,802	32,531,621	38,485,205	109,674,774	89,174,517
37. Oklahoma OK	L	0		0		0	
38. Oregon OR	L	0		620,346	(1,890,986)	698,857	811,670
39. Pennsylvania PA	L	41,320,146	41,750,518	13,473,349	21,767,270	66,682,724	50,842,327
40. Rhode Island RI	L	8,562,008	8,519,215	3,559,432	3,049,508	13,080,598	9,838,196
41. South Carolina SC	L	20,182,770	22,158,561	11,152,870	16,532,103	39,823,612	30,633,333
42. South Dakota SD	L	0		17,977	16,345	16,967	40,920
43. Tennessee TN	L	13,800,374	14,909,627	4,622,143	9,611,255	17,683,290	9,054,892
44. Texas TX	L	0		8,832	7,245	280,959	202,220
45. Utah UT	L	0		0		0	
46. Vermont VT	L	415,083	376,938	778,513	783,813	582,309	1,945,497
47. Virginia VA	L	8,455,593	7,420,074	1,958,233	1,457,107	5,373,087	4,879,082
48. Washington WA	L	0		0	(131)	6,207	798,953
49. West Virginia WV	L	24,049,085	25,445,806	8,535,338	8,858,706	22,941,234	16,978,049
50. Wisconsin WI	L	16,508,244	15,526,926	6,650,670	11,367,187	23,971,770	23,595,666
51. Wyoming WY	L	0		0		0	
52. American Samoa AS	N	0		0		0	
53. Guam GU	N	0		0		0	
54. Puerto Rico PR	N	0		0		0	
55. U.S. Virgin Islands VI	N	0		0		0	
56. Northern Mariana Islands MP	N	0		0		0	
57. Canada CAN	N	0		0		0	
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	368,587,112	367,372,265	161,564,808	176,724,276	496,021,030	394,999,777
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	1,507,361	411,321	27.3	(26.4)
2.1	Allied Lines	1,937,083	242,291	12.5	(18.6)
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	10,186		0.0	0.0
3.	Farmowners multiple peril		0	0.0	0.0
4.	Homeowners multiple peril		(139)	0.0	0.0
5.1	Commercial multiple peril (non-liability portion)	101,894,774	59,553,356	58.4	70.0
5.2	Commercial multiple peril (liability portion)	79,861,189	54,335,826	68.0	75.5
6.	Mortgage guaranty			0.0	0.0
8.	Ocean marine			0.0	0.0
9.1	Inland marine	14,798,222	4,546,771	30.7	39.6
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	525,608		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	10,922	(219,573)	(2,010.4)	(1,785.1)
17.1	Other liability - occurrence	39,998,908	35,420,206	88.6	26.8
17.2	Other liability - claims-made	3,143,142	591,115	18.8	73.5
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability - occurrence	620,928	22,638	3.6	(298.8)
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)	728,861	402,150	55.2	15.1
19.4	Other commercial auto liability	93,401,475	53,452,069	57.2	62.1
21.1	Private passenger auto physical damage			0.0	0.0
21.2	Commercial auto physical damage	32,732,592	18,165,183	55.5	65.4
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft	1,023,603	175,181	17.1	40.7
27.	Boiler and machinery	4,871,530	5,457,130	112.0	40.1
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	377,066,384	232,555,525	61.7	60.5
	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	220,292	1,699,363	1,365,014
2.1	Allied Lines	379,766	2,190,500	1,597,790
2.2	Multiple peril crop	0		
2.3	Federal flood	0		
2.4	Private crop	0		
2.5	Private flood	0	5,202	6,221
3.	Farmowners multiple peril	0		
4.	Homeowners multiple peril	0		
5.1	Commercial multiple peril (non-liability portion)	31,629,875	103,997,933	94,887,236
5.2	Commercial multiple peril (liability portion)	23,301,917	79,449,395	74,670,247
6.	Mortgage guaranty	0		
8.	Ocean marine	0		
9.1	Inland marine	3,611,395	13,878,731	15,200,497
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	139,705	496,340	526,991
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	19,621	34,387	43,125
17.1	Other liability - occurrence	10,796,467	40,200,292	39,940,008
17.2	Other liability - claims-made	679,367	2,789,844	3,312,207
17.3	Excess workers' compensation	0		
18.1	Products liability - occurrence	186,130	691,760	524,276
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)	112,178	668,023	747,129
19.4	Other commercial auto liability	20,870,201	86,327,939	95,898,267
21.1	Private passenger auto physical damage	0		
21.2	Commercial auto physical damage	7,686,376	30,512,985	32,748,304
22.	Aircraft (all perils)	0		
23.	Fidelity	0		
24.	Surety	0		
26.	Burglary and theft	201,723	839,887	1,092,874
27.	Boiler and machinery	1,358,619	4,804,533	4,812,079
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	101,193,632	368,587,114	367,372,265
	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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2024 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2021 + Prior	84,189	67,391	151,580	14,321	2,928	17,249	71,207	1,838	63,971	137,016	1,339	1,346	2,685
2. 2022	22,290	20,082	42,372	9,783	(436)	9,346	16,678	1,127	10,992	28,797	4,170	(8,399)	(4,229)
3. Subtotals 2022 + Prior	106,479	87,473	193,952	24,103	2,492	26,595	87,885	2,965	74,963	165,813	5,509	(7,053)	(1,544)
4. 2023	37,483	44,584	82,068	22,477	100	22,577	27,652	1,960	26,089	55,701	12,646	(16,434)	(3,789)
5. Subtotals 2023 + Prior	143,962	132,057	276,020	46,581	2,592	49,173	115,537	4,925	101,053	221,514	18,155	(23,488)	(5,333)
6. 2024	XXX	XXX	XXX	XXX	28,370	28,370	XXX	32,260	41,873	74,133	XXX	XXX	XXX
7. Totals	143,962	132,057	276,020	46,581	30,963	77,543	115,537	37,185	142,925	295,647	18,155	(23,488)	(5,333)
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. 12.6	2. (17.8)	3. (1.9)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.8)

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.	N/A

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

   1 3 3 3 1 2 0 2 4 4 9 0 0 0 0 0 3

2. Supplement A to Schedule T [Document Identifier 455]

   1 3 3 3 1 2 0 2 4 4 5 5 0 0 0 0 3

3. Medicare Part D Coverage Supplement [Document Identifier 365]

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

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	0	7,138,151
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		0
4.	Total gain (loss) on disposals		231,944
5.	Deduct amounts received on disposals		7,227,391
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation		142,704
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	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)	(683,180)	(1,237,965)
6.	Total gain (loss) on disposals	(22,663)	(24,801)
7.	Deduct amounts received on disposals	327,514	531,225
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value	(20,410)	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)	5,897,304	6,951,071
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	5,897,304	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	191,783,628	49,884,353
3.	Accrual of discount	654,038	330,691
4.	Unrealized valuation increase/(decrease)	(2,522,120)	20,390,779
5.	Total gain (loss) on disposals	19,813,143	(317,965)
6.	Deduct consideration for bonds and stocks disposed of	128,735,958	65,096,286
7.	Deduct amortization of premium	696,186	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)	620,257,934	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)	619,671,502	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)	360,486,652	129,298,953	38,367,521	5,569,584	354,129,227	360,486,652	456,987,668	355,459,270
2. NAIC 2 (a)	32,406,516	25,364,550	1,042,859	(5,497,078)	33,791,284	32,406,516	51,231,129	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	392,893,169	154,663,503	39,410,381	72,506	387,920,510	392,893,169	508,218,797	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	392,893,169	154,663,503	39,410,381	72,506	387,920,510	392,893,169	508,218,797	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

NONE

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	129,759,094	22,603,701
2.	Cost of cash equivalents acquired	221,760,471	205,594,229
3.	Accrual of discount	0	0
4.	Unrealized valuation increase/(decrease)	(17)	280
5.	Total gain (loss) on disposals	(8)	2,996
6.	Deduct consideration received on disposals	320,314,692	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)	31,204,848	129,759,094
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	31,204,848	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	09/23/2024	3,010,009	(34,393)				(34,393)		2,737,025	48,958			0	61,268
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	03/29/2007	09/30/2024	2,678	(28)				(28)	79	1,979				0	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	09/30/2024	1,709,098	(50,815)				(50,815)		1,312,935	7,476			0	35,302
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	09/30/2024	217,109	(702)				(702)		159,380	24,198			0	
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	09/30/2024	1,704,624	(59,294)				(59,294)		1,500,990	19,749			0	38,987
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	09/19/2024	134,718	807				807		19,680	111,997			0	2,003
2599999. Joint Venture Interests - Other - Unaffiliated							6,778,236	(144,425)	0	0	0	(144,425)	79	5,731,989	212,378	0	0	0	137,560
6099999. Total - Unaffiliated							6,778,236	(144,425)	0	0	0	(144,425)	79	5,731,989	212,378	0	0	0	137,560
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
13063E-BQ-8	CALIFORNIA STATE		07/25/2024	Wells Fargo Securities, LLC		4,587,075	4,500,000	63,088	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,587,075	4,500,000	63,088	XXX
64966S-GN-0	NEW YORK CITY		08/22/2024	J P MORGAN SECURITIES		1,750,000	1,750,000	0	1.C FE
964559-2N-7	WHITE SETTLEMENT TEX INDPT SCH DIST		08/21/2024	Not Available		0	35,000	0	1.A
964559-2Q-0	WHITE SETTLEMENT TEX INDPT SCH DIST		08/21/2024	Not Available		0	465,000	0	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,750,000	2,250,000	0	XXX
3132DQ-Z8-2	FH SD3467 - RMBS		07/22/2024	BOSC INC.		5,974,619	6,182,306	9,273	1.A
3132DT-DS-6	FH SD5513 - RMBS		08/12/2024	J P MORGAN SECURITIES		4,849,529	4,947,710	7,422	1.A
3132DT-FY-1	FH SD5583 - RMBS		07/23/2024	Bank of America		7,679,830	7,937,809	22,821	1.A
3140QS-U3-3	FN CB6901 - RMBS		09/25/2024	J P MORGAN SECURITIES		955,979	943,194	3,275	1.A
3140XG-TV-1	FN FS1463 - RMBS		08/22/2024	Wells Fargo Securities, LLC		1,993,376	2,066,679	5,052	1.A
3140XQ-YK-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		09/13/2024	J P MORGAN SECURITIES		2,992,169	2,989,366	5,605	1.A
594698-SG-8	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		08/14/2024	MARKETAXESS CORPORATION		822,430	1,000,000	11,744	1.C FE
735389-2S-6	PORT SEATTLE WASH REV		08/02/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,151,500	2,000,000	0	1.D FE
79768H-JT-6	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI		07/22/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,905,321	1,910,000	0	1.C FE
91412H-JT-1	UNIVERSITY CALIF REVS		08/16/2024	RAYMOND JAMES & ASSOCIATES		854,366	1,015,000	5,425	1.C FE
914302-MP-6	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE		08/14/2024	J P MORGAN SECURITIES		1,005,000	1,005,000	0	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						31,184,119	31,997,064	70,617	XXX
025816-DW-6	AMERICAN EXPRESS CO		07/22/2024	MORGAN STANLEY & COMPANY		2,000,000	2,000,000	0	1.F FE
03466J-AA-7	AOMT 249 A1 - RMBS		09/17/2024	J P MORGAN SECURITIES		2,499,970	2,500,000	8,563	1.G FE
04021E-AA-4	ARES1 24IND2 A - CMBS		09/30/2024	J P MORGAN SECURITIES		1,496,250	1,500,000	0	1.A FE
05555M-AA-7	BDS 24FL13 A - CMBS		09/05/2024	Wells Fargo Securities, LLC		2,244,375	2,250,000	0	1.A FE
06051G-HV-4	BANK OF AMERICA CORP		07/23/2024	MIZUHO SECURITIES USA/FIXED INCOME		4,136,085	4,500,000	399	1.G FE
12510H-AZ-3	CAUTO 243 A1 - ABS		09/27/2024	MORGAN STANLEY & COMPANY		1,229,011	1,250,000	0	1.E FE
12510H-BA-7	CAUTO 243 A2 - ABS		09/27/2024	MORGAN STANLEY & COMPANY		965,161	1,000,000	0	1.E FE
12598Y-AA-6	CIFC 233 A - CDO	C	08/21/2024	BARCLAYS CAPITAL INC		2,767,050	2,750,000	16,297	1.A FE
14040H-DH-5	CAPITAL ONE FINANCIAL CORP		07/24/2024	MORGAN STANLEY & COMPANY		1,250,000	1,250,000	0	2.A FE
191216-DY-3	COCA-COLA CO		08/07/2024	BANC OF AMERICA/FIXED INCOME		999,680	1,000,000	0	1.E FE
224044-CU-9	COX COMMUNICATIONS INC		08/15/2024	Wells Fargo Securities, LLC		996,470	1,000,000	0	2.B FE
25179M-BG-7	DEVON ENERGY CORP		08/19/2024	Citigroup (SSB)		2,998,980	3,000,000	0	2.B FE
29379V-CG-6	ENTERPRISE PRODUCTS OPERATING LLC		08/01/2024	MIZUHO SECURITIES USA/FIXED INCOME		994,000	1,000,000	0	1.G FE
379925-AA-8	GMREV 242 A - ABS		08/23/2024	J P MORGAN SECURITIES		1,249,490	1,250,000	0	1.A FE
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO		09/17/2024	MARKETAXESS CORPORATION		1,002,560	1,000,000	0	2.B FE
438516-CS-3	HONEYWELL INTERNATIONAL INC		07/29/2024	Citigroup (SSB)		1,252,800	1,250,000	26,042	1.F FE
43990E-AA-9	HORZN 241 A - ABS	C	09/06/2024	MUFG SECURITIES AMERICAS INC.		2,499,948	2,500,000	0	1.F FE
448984-AD-6	HALST 2024-C A3 - ABS		08/20/2024	BNP Paribas		2,249,945	2,250,000	0	1.A FE
44934Q-AD-3	HART 2024-B A3 - ABS		09/25/2024	BANC OF AMERICA/FIXED INCOME		1,528,477	1,500,000	2,218	1.A FE
46593F-AD-4	JPMMT 2022-INV3 A3B - CMO/RMBS		07/03/2024	Wells Fargo Securities, LLC		511,573	617,632	206	1.A FE
46647P-EJ-1	JPMORGAN CHASE & CO		09/24/2024	J P MORGAN SECURITIES		1,032,130	1,000,000	8,741	1.E FE
46649T-AA-4	JPMMT 2018-3 A1 - RMBS		09/03/2024	J P MORGAN SECURITIES		444,675	484,660	142	1.A FE
46656A-AC-1	JPMMT 2022-DSC1 A3 - CMO/RMBS		09/17/2024	J P MORGAN SECURITIES		1,067,815	1,081,546	2,426	1.G FE
46658D-AA-7	JPMMT 24VIS2 A1 - CMO/RMBS		07/23/2024	J P MORGAN SECURITIES		1,249,985	1,250,000	6,097	1.A FE
46658D-AC-3	JPMMT 24VIS2 A3 - RMBS		07/23/2024	J P MORGAN SECURITIES		2,249,978	2,250,000	11,638	1.G FE
49271V-AV-2	KEURIG DR PEPPER INC		07/25/2024	US BANCORP INVESTMENTS INC.		3,018,660	3,000,000	61,392	2.B FE
49456B-AZ-4	KINDER MORGAN INC		07/22/2024	MITSUBISHI UFJ SECURITIES		2,496,075	2,500,000	0	2.B FE
52109X-AA-6	LBA 247IND A - CMBS		09/20/2024	J P MORGAN SECURITIES		1,496,250	1,500,000	0	1.A FE
532457-CQ-9	ELI LILLY AND CO		08/12/2024	MORGAN STANLEY & COMPANY		2,494,525	2,500,000	0	1.E FE
548661-DR-5	LOWE'S COMPANIES INC		07/25/2024	Citigroup (SSB)		2,373,400	2,500,000	28,135	2.A FE

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
55389Q-AB-3	MVWOT 242 B - ABS		09/24/2024	Wells Fargo Securities, LLC		999,958	1,000,000	0	1.F FE
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		07/29/2024	Citigroup (SSB)		3,994,200	4,000,000	0	1.F FE
59170J-AA-6	MNET 2022-1 A2 - ABS		09/13/2024	BAIRD, ROBERT W., & COMPANY IN		1,030,859	1,000,000	4,586	1.F FE
61747Y-FT-7	MORGAN STANLEY		07/23/2024	MORGAN STANLEY & COMPANY		2,493,650	2,500,000	1,847	1.E FE
62956H-AA-4	NYC 243ELV A - CMBS		07/25/2024	GOLDMAN		4,987,499	5,000,000	0	1.A FE
64110L-AZ-9	NETFLIX INC		07/30/2024	TRUIST SECURITIES, INC.		1,993,520	2,000,000	0	2.A FE
67115Q-BD-4	OBX 22J2 B1A - RMBS		07/23/2024	BANC OF AMERICA/FIXED INCOME		806,099	963,450	2,117	1.D FE
67116M-AN-1	OBX 23J1 A13 - RMBS		07/23/2024	J P MORGAN SECURITIES		1,230,380	1,343,187	3,862	1.B FE
682680-CC-5	ONEOK INC		09/10/2024	GOLDMAN		1,748,145	1,750,000	0	2.B FE
69352P-AT-0	PPL CAPITAL FUNDING INC		08/06/2024	Wells Fargo Securities, LLC		994,860	1,000,000	0	2.A FE
720186-AR-6	PIEDMONT NATURAL GAS COMPANY INC		08/12/2024	US BANCORP INVESTMENTS INC.		999,430	1,000,000	0	2.A FE
74332H-AA-4	PROG 24SFR5 A - CMBS		07/24/2024	GOLDMAN		899,075	1,000,000	0	1.A FE
74332H-AC-0	PROG 24SFR5 B - CMBS		07/24/2024	GOLDMAN		893,760	1,000,000	0	1.D FE
74332H-AE-6	PROG 24SFR5 C - CMBS		07/24/2024	GOLDMAN		889,757	1,000,000	0	1.G FE
74340X-CN-9	PROLOGIS LP		08/05/2024	MARKETAXESS CORPORATION		1,014,420	1,000,000	1,944	1.G FE
74456Q-CS-3	PUBLIC SERVICE ELECTRIC AND GAS CO		08/15/2024	PERSHING DIV OF DLJ SEC LNDING		1,005,500	1,000,000	1,482	1.F FE
753917-AB-9	RATE 24J2 A2 - RMBS		08/07/2024	J P MORGAN SECURITIES		1,235,938	1,250,000	8,212	1.A FE
75409U-AB-8	RATE 24J3 A2 - RMBS		09/27/2024	BANC OF AMERICA/FIXED INCOME		1,003,125	1,000,000	5,042	1.A FE
81749P-AB-6	SEMT 249 A2 - RMBS		09/05/2024	Wells Fargo Securities, LLC		1,253,711	1,250,000	3,628	1.A FE
83100A-AA-0	SLAM 241 A - ABS	C	09/17/2024	MUFG SECURITIES AMERICAS INC.		1,999,948	2,000,000	0	1.F FE
86613X-AA-3	FIBER 2020-1 A2 - ABS		07/16/2024	MIZUHO SECURITIES USA/FIXED INCOME		950,117	1,000,000	1,718	1.G FE
87612E-BS-4	TARGET CORP		09/03/2024	Wells Fargo Securities, LLC		994,250	1,000,000	0	1.F FE
89183F-AB-4	TPMT 243 A2 - RMBS		09/30/2024	J P MORGAN SECURITIES		980,625	1,000,000	0	1.B FE
89183F-AQ-1	TPMT 243 A1B - RMBS		07/17/2024	J P MORGAN SECURITIES		740,814	750,000	3,081	1.A FE
89616Y-AA-2	TCN 24SFR3 A - CMBS		07/26/2024	BANC OF AMERICA/FIXED INCOME		1,446,006	1,500,000	0	1.A FE
89788M-AT-9	TRUIST FINANCIAL CORP		08/01/2024	TRUIST SECURITIES, INC.		2,000,000	2,000,000	0	1.G FE
904764-BV-8	UNILEVER CAPITAL CORP		08/07/2024	MORGAN STANLEY & COMPANY		1,732,885	1,750,000	0	1.E FE
911312-CD-6	UNITED PARCEL SERVICE INC		07/22/2024	J P MORGAN SECURITIES		2,520,650	2,500,000	21,816	1.F FE
91159H-JS-0	US BANCORP		07/23/2024	US BANCORP INVESTMENTS INC.		3,001,050	3,000,000	425	1.F FE
91324P-FG-2	UNITEDHEALTH GROUP INC		07/23/2024	Wells Fargo Securities, LLC		5,996,400	6,000,000	0	1.F FE
924925-AA-8	VERUS 247 A1 - RMBS		09/11/2024	MORGAN STANLEY & COMPANY		999,993	1,000,000	2,406	1.A FE
924925-AE-0	VERUS 247 A3 - RMBS		09/11/2024	MORGAN STANLEY & COMPANY		1,249,994	1,250,000	3,188	1.F FE
927804-GR-9	VIRGINIA ELECTRIC AND POWER CO		08/06/2024	MITSUBISHI UFJ SECURITIES		1,496,610	1,500,000	0	1.F FE
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		08/08/2024	Various		1,995,840	2,000,000	0	1.G FE
95000U-3K-7	WELLS FARGO & CO		08/01/2024	Citigroup (SSB)		1,278,225	1,250,000	1,718	1.E FE
95003T-AS-2	WFCM 24MGP A12 - CMBS		08/01/2024	Wells Fargo Securities, LLC		3,990,000	4,000,000	0	1.A FE
98164N-AD-7	WOART 2024-C A3 - ABS		08/13/2024	MUFG SECURITIES AMERICAS INC.		1,499,699	1,500,000	0	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						117,142,309	118,490,475	239,369	XXX
2509999997. Total - Bonds - Part 3						154,663,503	157,237,539	373,074	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						154,663,503	157,237,539	373,074	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
00217D-10-0	AST SPACEMOBILE CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	2,696		0	
023135-10-6	AMAZON COM ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	20,638		0	
023939-10-1	JACOBS SOLUTIONS ORD		09/30/2024	ITG INC	75.000	516		0	
03770N-10-1	APOGEE THERAPEUTICS ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,222		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
03940C-10-0	ARCELLX ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,673		0	
04523Y-10-5	ASPEN AEROGELS ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,242		0	
051774-10-7	AURORA INNOVATION CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	620.000	2,357		0	
05370A-10-8	AVIDITY BIOSCIENCES ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,219		0	
095306-10-6	BLUE BIRD ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,177		0	
11135F-10-1	BROADCOM ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	23,922		0	
146869-10-2	CARVANA CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,568		0	
19260Q-10-7	COINBASE GLOBAL CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	6,038		0	
20464U-10-0	COMPASS CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	1,197		0	
26884L-10-9	EQT ORD		07/22/2024	ITG INC	103.018	2,885		0	
46982L-10-8	JACOBS SOLUTIONS ORD		09/30/2024	ITG INC	75.000	2,411		0	
550241-10-3	LUMEN TECHNOLOGIES ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	680.000	4,089		0	
604749-10-1	MIRUM PHARMACEUTICALS ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,025		0	
67066G-10-4	NVIDIA ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	295.000	37,773		0	
687793-10-9	OSCAR HEALTH CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	2,183		0	
75629V-10-4	RECURSION PHARMACEUTICALS CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	986		0	
82982T-10-6	SITIME ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,424		0	
83001C-10-8	SIX FLAGS ENTERTAINMENT ORD		07/01/2024	GOLDMAN	37.700	2,915		0	
90184D-10-0	TWIST BIOSCIENCE ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,092		0	
92337R-10-1	VERA THERAPEUTICS CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	990		0	
92686J-10-6	VIKING THERAPEUTICS ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	4,540		0	
98956A-10-5	ZETA GLOBAL HOLDINGS CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	2,600		0	
G1110E-10-7	BIOHAVEN ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,214		0	
G25457-10-5	CREDO TECHNOLOGY GROUP HOLDING ORD	C	08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	2,986		0	
G3730V-10-5	FTAI AVIATION ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	5,829		0	
G8267P-10-8	SMURFIT WESTROCK ORD	C	07/05/2024	VARIOUS	160.000	7,103		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						148,508	XXX	0	XXX
04314H-66-7	ARTISAN:INTL VAL ADV		09/11/2024	Not Available	5,235.541	265,494		0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						265,494	XXX	0	XXX
00131@-10-0	MCM INSURANCE AGENCY INC		09/01/2024	VARIOUS	0.000	146,880		0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						146,880	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						560,882	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						560,882	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						560,882	XXX	0	XXX
6009999999 - Totals						155,224,385	XXX	373,074	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		09/01/2024	Paydown		4,400	4,400	4,511	4,660	0	(260)	0	(260)	0	4,400	0	0	0	117	07/20/2048	1.A
36179T-7L-3	G2 MA5399 - RMBS		09/01/2024	Paydown		9,540	9,540	9,909	10,507	0	(967)	0	(967)	0	9,540	0	0	0	285	08/20/2048	1.A
36179T-Z5-7	G2 MA5264 - RMBS		09/01/2024	Paydown		15,360	15,360	15,759	16,294	0	(934)	0	(934)	0	15,360	0	0	0	407	06/20/2048	1.A
36296S-E3-5	GN 699554 - RMBS		09/01/2024	Paydown		213	213	211	210	0	3	0	3	0	213	0	0	0	7	11/15/2038	1.A
36297A-AT-0	GN 705718 - RMBS		09/01/2024	Paydown		4,926	4,926	5,107	5,181	0	(255)	0	(255)	0	4,926	0	0	0	184	01/15/2039	1.A
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		09/01/2024	Paydown		286	286	290	290	0	(4)	0	(4)	0	286	0	0	0	7	08/20/2039	1.A
38377L-AQ-1	GNR 2010-116 HB - CMO/RMBS		09/01/2024	Paydown		1,153	1,153	1,225	1,237	0	(84)	0	(84)	0	1,153	0	0	0	31	09/20/2040	1.A
0109999999. Subtotal - Bonds - U.S. Governments						35,879	35,879	37,011	38,380	0	(2,501)	0	(2,501)	0	35,879	0	0	0	1,039	XXX	XXX
97705M-ZR-9	WISCONSIN ST		08/01/2024	PERSHING DIV OF DLJ SEC LNDING		532,477	550,000	549,373	549,767	0	102	0	102	0	549,869	0	(17,392)	(17,392)	2,691	05/01/2025	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						532,477	550,000	549,373	549,767	0	102	0	102	0	549,869	0	(17,392)	(17,392)	2,691	XXX	XXX
542433-ND-5	LONG BEACH CALIF UNI SCH DIST		06/17/2024	Maturity @ 100.00		125,000	125,000	151,514	129,698	0	(1,702)	0	(1,702)	0	127,996	0	(2,996)	(2,996)	3,696	08/01/2025	1.D FE
592112-XC-5	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		08/01/2024	MARKETAXESS CORPORATION		663,332	690,000	690,000	690,000	0	0	0	0	0	690,000	0	(26,669)	(26,669)	4,571	07/01/2025	1.C FE
964559-Z6-8	WHITE SETTLEMENT TEX INDPT SCH DIST		08/21/2024	Not Available		0	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(500,000)	(500,000)	14,215	08/15/2045	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						788,332	1,315,000	1,341,514	1,319,698	0	(1,702)	0	(1,702)	0	1,317,996	0	(529,665)	(529,665)	22,483	XXX	XXX
312988-KQ-0	FH B70303 - RMBS		09/01/2024	Paydown		1,460	1,460	1,471	1,463	0	(2)	0	(2)	0	1,460	0	0	0	49	02/01/2034	1.A
3131WQ-5C-7	FH ZJ0843 - RMBS		09/01/2024	Paydown		5,158	5,158	5,077	5,049	0	109	0	109	0	5,158	0	0	0	143	12/01/2040	1.A
3131X5-D5-8	FH ZK1924 - RMBS		09/01/2024	Paydown		1,120	1,120	1,163	1,122	0	(2)	0	(2)	0	1,120	0	0	0	33	10/01/2024	1.A
3131XJ-5G-3	FH ZL3547 - RMBS		09/01/2024	Paydown		2,903	2,903	3,070	3,153	0	(250)	0	(250)	0	2,903	0	0	0	68	08/01/2042	1.A
3131XJ-RS-3	FH ZL3197 - RMBS		09/01/2024	Paydown		2,456	2,456	2,550	2,577	0	(122)	0	(122)	0	2,456	0	0	0	57	06/01/2042	1.A
3131XJ-S5-2	FH ZL3240 - RMBS		09/01/2024	Paydown		6,737	6,737	6,777	6,803	0	(66)	0	(66)	0	6,737	0	0	0	150	06/01/2042	1.A
3131XK-3C-1	FH ZL4395 - RMBS		09/01/2024	Paydown		11,857	11,857	11,633	11,556	0	301	0	301	0	11,857	0	0	0	233	11/01/2042	1.A
3131XM-FM-2	FH ZL5572 - RMBS		09/01/2024	Paydown		4,706	4,706	4,905	4,897	0	(191)	0	(191)	0	4,706	0	0	0	126	04/01/2043	1.A
3131XN-6S-7	FH ZL7181 - RMBS		09/01/2024	Paydown		3,106	3,106	3,251	3,284	0	(177)	0	(177)	0	3,106	0	0	0	83	10/01/2043	1.A
3131XQ-5B-8	FH ZL8942 - RMBS		09/01/2024	Paydown		701	701	751	772	0	(71)	0	(71)	0	701	0	0	0	19	01/01/2045	1.A
3131XQ-5Z-5	FH ZL8964 - RMBS		09/01/2024	Paydown		2,366	2,366	2,375	2,379	0	(13)	0	(13)	0	2,366	0	0	0	55	01/01/2045	1.A
3131XQ-KC-9	FH ZL8391 - RMBS		09/01/2024	Paydown		1,165	1,165	1,231	1,232	0	(67)	0	(67)	0	1,165	0	0	0	31	08/01/2044	1.A
3131XR-BB-9	FH ZL9034 - RMBS		09/01/2024	Paydown		4,186	4,186	4,392	4,437	0	(251)	0	(251)	0	4,186	0	0	0	94	02/01/2045	1.A
3131XT-PV-6	FH ZM0436 - RMBS		09/01/2024	Paydown		1,804	1,804	1,872	1,887	0	(82)	0	(82)	0	1,804	0	0	0	42	11/01/2045	1.A
3131XT-VP-2	FH ZM0622 - RMBS		09/01/2024	Paydown		13,753	13,753	14,649	15,160	0	(1,407)	0	(1,407)	0	13,753	0	0	0	325	12/01/2045	1.A
31329J-P2-7	FH ZA1341 - RMBS		09/01/2024	Paydown		4,606	4,606	4,687	4,707	0	(101)	0	(101)	0	4,606	0	0	0	91	09/01/2042	1.A
31329J-PX-9	FH ZA1338 - RMBS		09/01/2024	Paydown		4,968	4,968	4,875	4,829	0	139	0	139	0	4,968	0	0	0	99	08/01/2042	1.A
31329K-XW-9	FH ZA2493 - RMBS		09/01/2024	Paydown		33,293	33,293	32,841	32,638	0	655	0	655	0	33,293	0	0	0	640	02/01/2038	1.A
3132A4-6H-6	FH ZS4472 - RMBS		09/01/2024	Paydown		471	471	488	497	0	(26)	0	(26)	0	471	0	0	0	11	02/01/2042	1.A
3132A4-6V-5	FH ZS4484 - RMBS		09/01/2024	Paydown		1,409	1,409	1,464	1,490	0	(80)	0	(80)	0	1,409	0	0	0	34	05/01/2042	1.A
3132A4-7B-8	FH ZS4490 - RMBS		09/01/2024	Paydown		4,410	4,410	4,327	4,277	0	133	0	133	0	4,410	0	0	0	89	07/01/2042	1.A
3132A4-PW-2	FH ZS4037 - RMBS		09/01/2024	Paydown		18,786	18,786	18,899	18,913	0	(127)	0	(127)	0	18,786	0	0	0	438	05/01/2044	1.A
3132A5-AY-1	FH ZS4523 - RMBS		09/01/2024	Paydown		1,029	1,029	1,034	1,035	0	(6)	0	(6)	0	1,029	0	0	0	24	07/01/2043	1.A
3132A5-FS-9	FH ZS4677 - RMBS		09/01/2024	Paydown		11,542	11,542	11,251	11,019	0	523	0	523	0	11,542	0	0	0	230	09/01/2046	1.A
3132A6-R4-7	FH ZS5907 - RMBS		07/01/2024	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	07/01/2024	1.A
3132A7-UG-4	FH ZS6883 - RMBS		09/01/2024	Paydown		4,447	4,447	4,681	4,566	0	(119)	0	(119)	0	4,447	0	0	0	105	12/01/2028	1.A
3132A9-MH-7	FH ZS8460 - RMBS		09/01/2024	Paydown		11,495	11,495	11,553	11,510	0	(15)	0	(15)	0	11,495	0	0	0	230	04/01/2027	1.A
3132CW-T4-6	FH SB0571 - RMBS		09/01/2024	Paydown		22,066	22,066	22,708	22,612	0	(546)	0	(546)	0	22,066	0	0	0	294	10/01/2036	1.A
3132D5-6Z-0	FH SB8088 - RMBS		08/12/2024	Various		1,798,765	2,037,660	2,087,806	2,081,929	0	(3,279)	0	(3,279)	0	2,078,650	0	(279,885)	(279,885)	21,348	02/01/2036	1.A
3132DN-VE-0	FH SD1513 - RMBS		09/01/2024	Paydown		52,335	52,335	51,762	0	0	572	0	572	0	52,335	0	0	0	1,527	08/01/2052	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
3132DQ-Z8-2	FH SD3467 - RMBS		09/01/2024	Paydown		21,683	21,683	20,954	0	0	728	0	728	0	21,683	0	0	0	81	10/01/2050	1.A
3132DT-DS-6	FH SD5513 - RMBS		09/01/2024	Paydown		46,086	46,086	45,171	0	0	915	0	915	0	46,086	0	0	0	173	02/01/2053	1.A
3132DT-FY-1	FH SD5583 - RMBS		09/01/2024	Paydown		187,780	187,780	181,677	0	0	6,103	0	6,103	0	187,780	0	0	0	1,298	09/01/2050	1.A
3132DV-7B-5	FH SD8090 - RMBS		09/01/2024	Paydown		34,908	34,908	35,970	36,057	0	(1,149)	0	(1,149)	0	34,908	0	0	0	464	09/01/2050	1.A
3133A8-MR-5	FH QB2168 - RMBS		09/01/2024	Paydown		28,696	28,696	29,691	29,864	0	(1,169)	0	(1,169)	0	28,696	0	0	0	348	08/01/2050	1.A
3133GB-GD-0	FH QN4696 - RMBS		09/01/2024	Paydown		106,045	106,045	110,734	110,126	0	(4,081)	0	(4,081)	0	106,045	0	0	0	1,478	12/01/2035	1.A
3133KY-U6-4	FH RB5105 - RMBS		09/01/2024	Paydown		68,635	68,635	70,909	70,675	0	(2,040)	0	(2,040)	0	68,635	0	0	0	909	03/01/2041	1.A
3133KY-VK-2	FH RB5118 - RMBS		09/01/2024	Paydown		26,767	26,767	27,490	27,419	0	(653)	0	(653)	0	26,767	0	0	0	356	07/01/2041	1.A
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS		09/01/2024	Paydown		4,176	4,176	4,340	4,256	0	(81)	0	(81)	0	4,176	0	0	0	97	08/25/2042	1.A
3137BC-R6-7	FHR 4374 CE - CMO/RMBS		09/01/2024	Paydown		5,563	5,563	5,661	5,653	0	(90)	0	(90)	0	5,563	0	0	0	131	12/15/2043	1.A
3138AS-4B-5	FN AJ1717 - RMBS		09/01/2024	Paydown		11,019	11,019	11,382	11,400	0	(381)	0	(381)	0	11,019	0	0	0	305	09/01/2041	1.A
3138AX-Z9-5	FN AJ6167 - RMBS		09/01/2024	Paydown		4,115	4,115	4,250	4,291	0	(176)	0	(176)	0	4,115	0	0	0	110	12/01/2041	1.A
3138EN-HJ-1	FN AL5632 - RMBS		09/01/2024	Paydown		6,955	6,955	7,400	7,466	0	(511)	0	(511)	0	6,955	0	0	0	195	08/01/2044	1.A
3138WG-EZ-3	FN AS6451 - RMBS		09/01/2024	Paydown		3,763	3,763	3,934	3,962	0	(199)	0	(199)	0	3,763	0	0	0	83	01/01/2046	1.A
3138WH-L3-4	FN AS7545 - RMBS		09/01/2024	Paydown		6,121	6,121	6,133	6,158	0	(37)	0	(37)	0	6,121	0	0	0	152	07/01/2046	1.A
3138WH-LR-1	FN AS7535 - RMBS		09/01/2024	Paydown		14,618	14,618	14,363	14,246	0	372	0	372	0	14,618	0	0	0	292	07/01/2041	1.A
3138WH-RL-8	FN AS7690 - RMBS		09/01/2024	Paydown		16,286	16,286	16,363	16,407	0	(121)	0	(121)	0	16,286	0	0	0	382	08/01/2046	1.A
3138WJ-YB-8	FN AS8805 - RMBS		09/01/2024	Paydown		10,294	10,294	10,690	10,860	0	(565)	0	(565)	0	10,294	0	0	0	240	02/01/2042	1.A
3138WK-3E-3	FN AS9796 - RMBS		09/01/2024	Paydown		15,778	15,778	15,807	15,848	0	(70)	0	(70)	0	15,778	0	0	0	352	06/01/2047	1.A
3138X3-AY-8	FN AU3622 - RMBS		09/01/2024	Paydown		4,552	4,552	4,790	4,764	0	(212)	0	(212)	0	4,552	0	0	0	121	07/01/2043	1.A
3138X3-BX-9	FN AU3653 - RMBS		09/01/2024	Paydown		4,599	4,599	4,835	4,850	0	(251)	0	(251)	0	4,599	0	0	0	123	09/01/2043	1.A
3138Y6-MY-7	FN AX4874 - RMBS		09/01/2024	Paydown		3,066	3,066	3,250	3,250	0	(184)	0	(184)	0	3,066	0	0	0	72	12/01/2044	1.A
3138Y9-S8-2	FN AX7742 - RMBS		09/01/2024	Paydown		1,202	1,202	1,257	1,280	0	(79)	0	(79)	0	1,202	0	0	0	28	01/01/2045	1.A
3140EC-S9-1	FN BA7743 - RMBS		09/01/2024	Paydown		8,753	8,753	8,532	8,508	0	245	0	245	0	8,753	0	0	0	176	07/01/2046	1.A
3140EV-4E-4	FN BC1720 - RMBS		09/01/2024	Paydown		1,966	1,966	2,066	2,090	0	(123)	0	(123)	0	1,966	0	0	0	46	01/01/2046	1.A
3140GY-GZ-6	FN BH9215 - RMBS		09/01/2024	Paydown		10,414	10,414	10,689	11,019	0	(606)	0	(606)	0	10,414	0	0	0	242	01/01/2048	1.A
3140H1-V2-3	FN BJ0632 - RMBS		09/01/2024	Paydown		2,085	2,085	2,138	2,188	0	(103)	0	(103)	0	2,085	0	0	0	57	03/01/2048	1.A
3140JQ-TE-3	FN BN7748 - RMBS		09/01/2024	Paydown		5,791	5,791	6,016	6,193	0	(402)	0	(402)	0	5,791	0	0	0	139	09/01/2049	1.A
3140K3-J2-9	FN BO7480 - RMBS		09/01/2024	Paydown		32,565	32,565	33,572	34,237	0	(1,672)	0	(1,672)	0	32,565	0	0	0	672	12/01/2049	1.A
3140LY-A9-4	FN BT9031 - RMBS		09/01/2024	Paydown		188,076	188,076	193,395	192,728	0	(4,652)	0	(4,652)	0	188,076	0	0	0	2,554	08/01/2041	1.A
3140MM-Y2-8	FN BV7928 - RMBS		09/01/2024	Paydown		29,212	29,212	28,568	28,570	0	642	0	642	0	29,212	0	0	0	876	08/01/2052	1.A
3140Q7-L4-7	FN CA0346 - RMBS		09/01/2024	Paydown		773	773	811	871	0	(98)	0	(98)	0	773	0	0	0	23	09/01/2047	1.A
3140QA-NN-6	FN CA3096 - RMBS		09/01/2024	Paydown		3,401	3,401	3,566	3,960	0	(559)	0	(559)	0	3,401	0	0	0	97	02/01/2049	1.A
3140QE-S6-0	FN CA6840 - RMBS		09/01/2024	Paydown		14,871	14,871	15,588	15,500	0	(630)	0	(630)	0	14,871	0	0	0	196	09/01/2035	1.A
3140QF-5N-5	FN CA8052 - RMBS		09/01/2024	Paydown		57,454	57,454	60,147	59,851	0	(2,397)	0	(2,397)	0	57,454	0	0	0	775	12/01/2035	1.A
3140QK-QX-9	FN CB0469 - RMBS		09/01/2024	Paydown		27,138	27,138	28,431	28,268	0	(1,130)	0	(1,130)	0	27,138	0	0	0	450	05/01/2041	1.A
3140QN-BZ-4	FN CB2755 - RMBS		09/01/2024	Paydown		24,382	24,382	22,717	22,774	0	1,608	0	1,608	0	24,382	0	0	0	473	02/01/2052	1.A
3140QP-2F-3	FN CB4373 - RMBS		09/01/2024	Paydown		20,827	20,827	20,592	20,600	0	227	0	227	0	20,827	0	0	0	557	08/01/2052	1.A
3140QQ-2H-7	FN CB5275 - RMBS		09/01/2024	Paydown		22,939	22,939	22,930	22,928	0	12	0	12	0	22,939	0	0	0	767	12/01/2052	1.A
3140QR-KE-2	FN CB5692 - RMBS		09/01/2024	Paydown		22,614	22,614	22,798	22,792	0	(178)	0	(178)	0	22,614	0	0	0	837	02/01/2053	1.A
3140X4-ZN-9	FN FM1648 - RMBS		09/01/2024	Paydown		17,466	17,466	17,706	17,670	0	(204)	0	(204)	0	17,466	0	0	0	291	01/01/2033	1.A
3140X7-4F-3	FN FM4421 - RMBS		08/12/2024	Various		2,507,847	2,756,801	2,882,580	2,867,037	0	(8,257)	0	(8,257)	0	2,858,779	0	(350,932)	(350,932)	38,506	10/01/2035	1.A
3140X9-V5-1	FN FM6035 - RMBS		09/01/2024	Paydown		19,491	19,491	20,253	20,160	0	(669)	0	(669)	0	19,491	0	0	0	258	02/01/2036	1.A
3140XB-FD-7	FN FM7363 - RMBS		09/01/2024	Paydown		14,915	14,915	15,556	15,466	0	(551)	0	(551)	0	14,915	0	0	0	238	05/01/2041	1.A
3140XG-TV-1	FN FS1463 - RMBS		09/01/2024	Paydown		17,505	17,505	16,884	0	0	621	0	621	0	17,505	0	0	0	58	05/01/2051	1.A
31410L-UV-2	FN 890796 - RMBS		09/01/2024	Paydown		6,001	6,001	6,138	6,188	0	(188)	0	(188)	0	6,001	0	0	0	141	12/01/2045	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 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
31416T-JN-0	FN AA9268 - RMBS		07/01/2024	Paydown		77	77	76	77	0	0	0	0	0	77	0	0	0	2	07/01/2024	1.A
31418A-FC-7	FN MA1062 - RMBS		09/01/2024	Paydown		9,116	9,116	9,151	9,124	0	(8)	0	(8)	0	9,116	0	0	0	181	05/01/2027	1.A
31418B-6J-0	FN MA2672 - RMBS		09/01/2024	Paydown		15,982	15,982	15,855	15,838	0	144	0	144	0	15,982	0	0	0	317	07/01/2036	1.A
31418C-AF-1	FN MA2705 - RMBS		09/01/2024	Paydown		12,200	12,200	11,888	11,722	0	479	0	479	0	12,200	0	0	0	243	08/01/2046	1.A
31418E-AC-4	FN MA4502 - RMBS		09/01/2024	Paydown		19,590	19,590	20,380	20,291	0	(701)	0	(701)	0	19,590	0	0	0	325	12/01/2041	1.A
3142GR-VA-5	FH RJ1508 - RMBS		09/01/2024	Paydown		79,391	79,391	77,158	0	0	2,233	0	2,233	0	79,391	0	0	0	651	05/01/2054	1.A
59447T-CU-5	MICHIGAN FIN AUTH REV		08/12/2024	HILLTOP SECURITIES INC		981,420	1,000,000	1,089,380	1,038,441	0	(14,079)	0	(14,079)	0	1,024,362	0	(42,942)	(42,942)	32,262	09/01/2026	1.C FE
631663-RG-8	NASSAU CNTY N Y INTERIM FIN AUTH		08/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		692,895	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(57,105)	(57,105)	4,439	11/15/2026	1.A FE
66285W-B5-4	NORTH TEX TWY AUTH REV		08/12/2024	WELLS FARGO BANK, N.A./SIG		738,645	750,000	749,828	749,947	0	32	0	32	0	749,980	0	(11,335)	(11,335)	8,543	01/01/2025	1.D FE
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/23/2024	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	71	11/01/2041	1.D FE
91476P-FC-7	UNIVERSITY OKLA REVS		08/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		996,526	1,025,000	1,074,795	1,025,000	0	0	0	0	0	1,025,000	0	(28,475)	(28,475)	34,556	07/01/2026	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						9,273,148	9,876,511	10,205,789	9,689,675	0	(39,460)	0	(39,460)	0	10,043,821	0	(770,673)	(770,673)	164,475	XXX	XXX
03464H-AA-3	AOMT 225 A1 - RMBS		09/01/2024	Paydown		35,608	35,608	34,724	35,003	0	605	0	605	0	35,608	0	0	0	1,065	05/25/2067	1.A FE
03464P-AB-3	AOMT 2022-2 A2 - RMBS		09/01/2024	Paydown		9,561	9,561	9,590	9,659	0	(98)	0	(98)	0	9,561	0	0	0	236	01/25/2067	1.B FE
03464P-AC-1	AOMT 2022-2 A3 - RMBS		09/01/2024	Paydown		15,935	15,935	15,970	15,971	0	(36)	0	(36)	0	15,935	0	0	0	404	01/25/2067	1.E FE
03464T-AA-7	AOMT 2022-3 A1 - RMBS		09/01/2024	Paydown		78,680	78,680	77,838	78,629	0	52	0	52	0	78,680	0	0	0	1,995	01/25/2067	1.A FE
03464U-AA-4	AOMT 236 A1 - RMBS		09/01/2024	Paydown		58,282	58,282	58,071	58,071	0	211	0	211	0	58,282	0	0	0	2,479	12/27/2067	1.A FE
03465G-AC-0	AOMT 232 A3 - RMBS		09/01/2024	Paydown		30,384	30,384	27,994	28,005	0	2,378	0	2,378	0	30,384	0	0	0	938	10/25/2067	1.F FE
03466H-AA-1	AOMT 243 A1 - RMBS		09/01/2024	Paydown		37,004	37,004	35,700	0	0	1,304	0	1,304	0	37,004	0	0	0	575	11/26/2068	1.A FE
04352E-AA-3	ASCENSION HEALTH		08/12/2024	MARKETAXESS CORPORATION		1,500,016	1,646,000	1,746,761	1,718,759	0	(7,632)	0	(7,632)	0	1,711,127	0	(211,111)	(211,111)	31,026	11/15/2029	1.B FE
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS		09/01/2024	Paydown		6,481	6,481	6,546	6,516	0	(34)	0	(34)	0	6,481	0	0	0	112	10/18/2052	1.A
08162V-AD-0	BMARK 2019-B10 A3 - CMBS		09/01/2024	Paydown		33,105	33,105	33,434	33,263	0	(158)	0	(158)	0	33,105	0	0	0	858	03/17/2062	1.A
08181V-AN-5	BSP XVI A1R - CDO		07/17/2024	Paydown		296,243	296,243	296,243	296,243	0	0	0	0	0	296,243	0	0	0	14,965	01/20/2032	1.A FE
08763Q-AA-0	BTNY2 2 A1 - CDO	C	07/30/2024	Paydown		117,151	117,151	117,151	117,151	0	0	0	0	0	117,151	0	0	0	5,963	04/30/2031	1.A FE
09228Y-AB-8	BBIRD 2016-1 A - ABS	C	09/15/2024	Paydown		19,064	19,064	18,790	0	0	274	0	274	0	19,064	0	0	0	320	12/16/2041	1.G FE
09228Y-AC-6	BBIRD 2016-1 B - ABS	C	09/15/2024	Paydown		92,196	92,196	90,006	0	0	2,190	0	2,190	0	92,196	0	0	0	2,594	12/16/2041	2.C FE
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS		09/01/2024	Paydown		16,478	16,478	16,465	16,464	0	13	0	13	0	16,478	0	0	0	445	09/26/2061	1.E FE
105933-AA-3	BRAVO 23NQM2 A1 - RMBS		09/01/2024	Paydown		35,786	35,786	34,321	34,331	0	1,454	0	1,454	0	35,786	0	0	0	1,050	05/25/2062	1.A FE
12510H-AS-9	CAUTO 231 A1 - ABS		09/15/2024	Paydown		10,000	10,000	9,734	9,734	0	266	0	266	0	10,000	0	0	0	384	09/15/2053	1.A FE
12510H-AV-2	CAUTO 242 A1 - ABS		09/15/2024	Paydown		7,500	7,500	7,282	0	0	218	0	218	0	7,500	0	0	0	54	05/15/2054	1.A FE
12570H-AC-1	CIM 2023-I2 A3 - CMO/RMBS		09/01/2024	Paydown		31,574	31,574	31,120	31,122	0	452	0	452	0	31,574	0	0	0	1,506	12/27/2067	1.F FE
126416-AA-4	CSMC 2022-NQM1 A1 - CMO/RMBS		09/01/2024	Paydown		14,129	14,129	12,286	0	0	1,843	0	1,843	0	14,129	0	0	0	192	11/26/2066	1.A FE
12659Y-AA-2	COLT 2022-3 A1 - RMBS		09/01/2024	Paydown		20,527	20,527	19,414	0	0	1,112	0	1,112	0	20,527	0	0	0	384	02/25/2067	1.A FE
12662K-AA-7	CSMC 2021-NQM6 A1 - CMO/RMBS		09/01/2024	Paydown		28,362	28,362	23,074	0	0	5,288	0	5,288	0	28,362	0	0	0	191	07/26/2066	1.A FE
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		09/01/2024	Paydown		33,778	33,778	33,237	33,242	0	537	0	537	0	33,778	0	0	0	1,026	07/25/2067	1.A FE
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS		09/01/2024	Paydown		35,943	35,943	32,521	32,546	0	3,397	0	3,397	0	35,943	0	0	0	840	06/26/2062	1.A
161927-AC-2	CHASE 23RPL3 A1 - CMO/RMBS		09/01/2024	Paydown		26,564	26,564	21,911	21,918	0	4,645	0	4,645	0	26,564	0	0	0	577	09/25/2063	1.A FE
17327C-AM-5	CITIGROUP INC		09/30/2024	GOLDMAN		956,620	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(43,380)	(43,380)	13,184	01/28/2027	1.G FE
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS		09/01/2024	Paydown		6,904	6,904	7,079	7,236	0	(331)	0	(331)	0	6,904	0	0	0	122	08/25/2050	1.A
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS		09/01/2024	Paydown		3,452	3,452	3,518	3,578	0	(126)	0	(126)	0	3,452	0	0	0	61	08/25/2050	1.A
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		09/01/2024	Paydown		21,185	21,185	17,206	17,269	0	3,916	0	3,916	0	21,185	0	0	0	133	08/25/2066	1.A FE
19688L-AA-0	COLT 2022-5 A1 - RMBS		09/01/2024	Paydown		35,574	35,574	34,939	35,150	0	424	0	424	0	35,574	0	0	0	1,093	04/25/2067	1.A FE
22546Q-AP-2	UBS AG NEW YORK (ELEVEN MADISON AVENUE)		09/09/2024	Maturity @ 100.00		2,250,000	2,250,000	2,324,968	2,260,636	0	(10,636)	0	(10,636)	0	2,250,000	0	0	0	81,563	09/09/2024	1.E FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
22758D-AA-7	CROSS 24H3 A1 - RMBS		09/01/2024	Paydown		21,989	21,989	21,989	0	0	0	0	0	0	21,989	0	0	0	463	06/25/2069	1.A FE
233869-AC-0	DTRT 221 A3 - ABS		09/15/2024	Paydown		224,992	224,992	224,977	224,985	0	6	0	6	0	224,992	0	0	0	7,835	02/17/2026	1.A FE
24381J-AA-5	DRMT 2021-4 A1 - CMO/RMBS	C	09/01/2024	Paydown		13,006	13,006	10,860	10,977	0	2,029	0	2,029	0	13,006	0	0	0	179	11/25/2066	1.A FE
24381V-AA-8	DRMT 213 A1 - CMO/RMBS		09/01/2024	Paydown		215,147	215,147	175,214	143,836	0	39,752	0	39,752	0	215,147	0	0	0	1,749	08/25/2066	1.A FE
24381Y-AB-0	DRMT 2022-3 A2 - CMO/RMBS		09/01/2024	Paydown		34,775	34,775	33,990	33,996	0	779	0	779	0	34,775	0	0	0	1,125	07/25/2067	1.C FE
28416T-AA-3	EHGVT 2019-A A - ABS		09/25/2024	Paydown		16,447	16,447	16,443	16,444	0	3	0	3	0	16,447	0	0	0	297	01/25/2034	1.A FE
30231G-BH-4	EXXON MOBIL CORP		09/30/2024	MARKETAXESS CORPORATION		744,323	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(5,678)	(5,678)	23,188	03/19/2025	1.D FE
31573E-AA-9	EFMT 223 A1 - CMO/RMBS		09/01/2024	Paydown		24,892	24,892	24,619	24,770	0	123	0	123	0	24,892	0	0	0	848	08/25/2067	1.A FE
33768E-AA-0	FKH 22SFR3 A - CMBS		07/17/2024	Paydown		1,325	1,325	1,242	1,264	0	61	0	61	0	1,325	0	0	0	33	07/19/2038	1.A FE
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		09/01/2024	Paydown		12,741	12,741	10,190	0	0	2,551	0	2,551	0	12,741	0	0	0	82	09/25/2051	1.A FE
341081-FZ-5	FLORIDA POWER & LIGHT CO		09/30/2024	MARKETAXESS CORPORATION		495,455	500,000	499,490	499,866	0	79	0	79	0	499,946	0	(4,491)	(4,491)	7,125	04/01/2025	1.D FE
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		09/01/2024	Paydown		25,742	25,742	25,622	25,838	0	(96)	0	(96)	0	25,742	0	0	0	703	02/25/2067	1.A FE
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS		09/01/2024	Paydown		10,203	10,203	8,703	0	0	1,500	0	1,500	0	10,203	0	0	0	159	01/25/2051	1.A FE
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS		09/01/2024	Paydown		41,880	41,880	34,303	0	0	7,577	0	7,577	0	41,880	0	0	0	781	11/27/2051	1.A FE
36267B-AB-3	GSMBS 22GR2 A2 - CMO/RMBS		09/01/2024	Paydown		43,528	43,528	35,965	0	0	7,563	0	7,563	0	43,528	0	0	0	211	08/26/2052	1.A FE
369550-AY-4	GENERAL DYNAMICS CORP		08/01/2024	MARKETAXESS CORPORATION		247,713	250,000	260,965	251,758	0	(1,459)	0	(1,459)	0	250,299	0	(2,586)	(2,586)	4,239	11/15/2024	1.F FE
38141G-XM-1	GOLDMAN SACHS GROUP INC		09/30/2024	MORGAN STANLEY & COMPANY		2,638,185	2,750,000	2,733,913	2,737,856	0	1,302	0	1,302	0	2,739,158	0	(100,973)	(100,973)	24,380	12/09/2026	1.F FE
404280-CJ-6	HSBC HOLDINGS PLC	C	09/30/2024	GOLDMAN		1,226,875	1,250,000	1,268,720	1,256,452	0	(3,717)	0	(3,717)	0	1,252,735	0	(25,860)	(25,860)	19,591	04/18/2026	1.G FE
43283G-AA-0	HGVT 2022-2 A - ABS		09/25/2024	Paydown		38,743	38,743	38,736	38,737	0	6	0	6	0	38,743	0	0	0	1,108	01/26/2037	1.A FE
43284B-AA-0	HGVT 18A A - ABS		09/25/2024	Paydown		8,282	8,282	8,281	8,281	0	0	0	0	0	8,282	0	0	0	195	02/25/2032	1.A FE
43285H-AA-6	HGVT 2020-A A - ABS		09/25/2024	Paydown		5,455	5,455	5,455	5,455	0	0	0	0	0	5,455	0	0	0	99	02/25/2039	1.A FE
432917-AA-0	HGVT 231 A - ABS		09/25/2024	Paydown		53,366	53,366	53,354	53,355	0	12	0	12	0	53,366	0	0	0	2,041	01/25/2038	1.A FE
438516-BW-5	HONEYWELL INTERNATIONAL INC		08/15/2024	Maturity @ 100.00		1,000,000	1,000,000	997,930	999,731	0	269	0	269	0	1,000,000	0	0	0	23,000	08/15/2024	1.F FE
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		09/01/2024	Paydown		5,860	5,860	4,776	0	0	1,084	0	1,084	0	5,860	0	0	0	73	07/25/2051	1.A FE
46593F-AD-4	JPMMT 2022-INV3 A3B - CMO/RMBS		09/01/2024	Paydown		5,739	5,739	4,754	0	0	986	0	986	0	5,739	0	0	0	21	09/25/2052	1.A FE
46647P-CT-1	JPMORGAN CHASE & CO		08/01/2024	J P MORGAN SECURITIES		739,950	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(10,050)	(10,050)	7,545	12/10/2025	1.E FE
46653X-AD-2	JPMMT 2021-INV5 A2 - CMO/RMBS		09/01/2024	Paydown		11,641	11,641	10,032	0	0	1,609	0	1,609	0	11,641	0	0	0	223	12/26/2051	1.A FE
46654R-AG-7	JPMMT 21INV8 A2 - CMO/RMBS		09/01/2024	Paydown		22,946	22,946	18,974	0	0	3,973	0	3,973	0	22,946	0	0	0	177	05/28/2052	1.A FE
46656A-AC-1	JPMMT 2022-DSC1 A3 - CMO/RMBS		09/25/2024	Paydown		32,531	32,875	32,457	0	0	417	0	417	0	32,875	0	(344)	(344)	0	01/25/2063	1.G FE
46658D-AA-7	JPMMT 24VIS2 A1 - CMO/RMBS		09/01/2024	Paydown		12,474	12,474	12,473	0	0	0	0	0	0	12,474	0	0	0	82	11/25/2064	1.A FE
46658D-AC-3	JPMMT 24VIS2 A3 - RMBS		09/01/2024	Paydown		22,452	22,452	22,452	0	0	0	0	0	0	22,452	0	0	0	157	11/25/2064	1.G FE
55285K-AA-3	MFRA 22INV3 A1 - CMO/RMBS		09/01/2024	Paydown		19,400	19,400	19,096	19,099	0	301	0	301	0	19,400	0	0	0	803	10/25/2057	1.A FE
55389T-AA-9	MVWOT 211W A - ABS		09/20/2024	Paydown		36,789	36,789	36,779	36,780	0	9	0	9	0	36,789	0	0	0	278	01/22/2041	1.A FE
55389T-AB-7	MVWOT 211W B - ABS		09/20/2024	Paydown		22,073	22,073	22,068	22,069	0	4	0	4	0	22,073	0	0	0	211	01/22/2041	1.F FE
55400E-AA-7	MVWOT 201 A - ABS		09/20/2024	Paydown		5,076	5,076	5,075	5,075	0	0	0	0	0	5,076	0	0	0	59	10/20/2037	1.A FE
55400V-AA-9	MVWOT 222 A - ABS		09/20/2024	Paydown		105,803	105,803	105,786	105,791	0	11	0	11	0	105,803	0	0	0	4,351	10/21/2041	1.A FE
617446-8V-4	MORGAN STANLEY		09/30/2024	GOLDMAN		2,634,583	2,750,000	2,707,128	2,722,921	0	5,322	0	5,322	0	2,728,243	0	(93,660)	(93,660)	21,896	12/10/2026	1.E FE
61747Y-EG-6	MORGAN STANLEY		08/01/2024	MORGAN STANLEY & COMPANY		742,470	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(7,530)	(7,530)	6,814	10/21/2025	1.E FE
64829H-AV-9	NRZT 2016-3 B2 - CMO/RMBS		09/01/2024	Paydown		25,016	25,016	24,821	24,853	0	163	0	163	0	25,016	0	0	0	717	09/25/2056	1.A
67115Q-BD-4	OBX 22J2 B1A - RMBS		09/01/2024	Paydown		4,746	4,746	3,971	0	0	775	0	775	0	4,746	0	0	0	20	08/26/2052	1.D FE
67116M-AN-1	OBX 23J1 A13 - RMBS		09/01/2024	Paydown		22,728	22,728	20,819	0	0	1,909	0	1,909	0	22,728	0	0	0	160	01/27/2053	1.B 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC		08/12/2024	MARKETAXESS CORPORATION		1,440,015	1,500,000	1,607,145	1,553,871	0	(13,735)	0	(13,735)	0	1,540,136	0	(100,121)	(100,121)	41,167	07/23/2026	1.G FE
74982W-AA-4	RACEP IX AA2 - CDO	C	07/15/2024	Paydown		428,110	428,110	428,110	428,110	0	0	0	0	0	428,110	0	0	0	21,256	10/15/2030	1.A FE
753917-AB-9	RATE 24J2 A2 - RMBS		09/01/2024	Paydown		20,897	20,897	20,662	0	0	235	0	235	0	20,897	0	0	0	144	08/25/2054	1.A FE
816943-BF-0	SEMT 233 A1 - RMBS		09/01/2024	Paydown		21,325	21,325	21,105	21,106	0	219	0	219	0	21,325	0	0	0	863	09/25/2053	1.A FE
82652M-AA-8	SRFC 2019-2 A - ABS		07/22/2024	Paydown		23,135	23,135	23,128	23,129	0	5	0	5	0	23,135	0	0	0	350	05/20/2036	1.A FE
82652Q-AA-9	SRFC 211 A - ABS		09/20/2024	Paydown		48,336	48,336	48,323	48,324	0	12	0	12	0	48,336	0	0	0	317	11/20/2037	1.A FE
826935-AA-6	SRFC 2024-1 A - ABS		09/20/2024	Paydown		92,909	92,909	92,884	0	0	25	0	25	0	92,909	0	0	0	1,995	01/20/2043	1.A FE
828807-DG-9	SIMON PROPERTY GROUP LP		09/13/2024	Maturity @ 100.00		1,750,000	1,750,000	1,748,268	1,749,748	0	252	0	252	0	1,750,000	0	0	0	35,000	09/13/2024	1.G FE
86212X-AM-2	STR 241 A2 - ABS		09/20/2024	Paydown		1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	24	05/20/2054	1.A FE
89175V-AA-1	TPMT 182 A1 - CMO/RMBS		09/01/2024	Paydown		5,274	5,274	5,400	5,312	0	(38)	0	(38)	0	5,274	0	0	0	121	03/25/2058	1.A
89176E-AA-8	TPMT 2018-1 A1 - RMBS		09/01/2024	Paydown		7,867	7,867	8,043	7,931	0	(63)	0	(63)	0	7,867	0	0	0	160	01/25/2058	1.A
89176U-AN-4	TPMT 2020-2 A1A - CMO/RMBS		09/01/2024	Paydown		15,667	15,667	14,031	0	0	1,637	0	1,637	0	15,667	0	0	0	290	04/26/2060	1.A FE
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		09/01/2024	Paydown		47,197	47,197	47,655	47,424	0	(227)	0	(227)	0	47,197	0	0	0	913	10/27/2059	1.A
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS		09/01/2024	Paydown		22,520	22,520	21,238	0	0	1,283	0	1,283	0	22,520	0	0	0	636	09/25/2062	1.A FE
89182N-AA-0	TPMT 2024-1 A1 - RMBS		09/01/2024	Paydown		47,416	47,416	47,028	0	0	388	0	388	0	47,416	0	0	0	860	03/25/2064	1.A FE
89183F-AQ-1	TPMT 243 A1B - RMBS		09/01/2024	Paydown		26,708	26,708	26,381	0	0	327	0	327	0	26,708	0	0	0	189	07/27/2065	1.A FE
89231C-AD-9	TAOT 2022-C A3 - ABS		09/15/2024	Paydown		95,655	95,655	95,639	95,647	0	8	0	8	0	95,655	0	0	0	2,508	04/15/2027	1.A FE
89237J-AA-4	TALNT 2020-1 A - ABS		08/01/2024	MITSUBISHI UFJ SECURITIES		484,629	500,000	499,971	499,988	0	3,142	0	3,142	0	503,130	0	(18,501)	(18,501)	4,069	05/25/2033	1.A FE
907818-EH-7	UNION PACIFIC CORP		09/30/2024	J P MORGAN SECURITIES		687,078	700,000	727,713	706,197	0	(2,383)	0	(2,383)	0	703,814	0	(16,736)	(16,736)	20,854	03/01/2026	1.G FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		09/01/2024	Paydown		52,935	52,935	44,484	44,619	0	8,316	0	8,316	0	52,935	0	0	0	607	11/26/2066	1.A FE
92539F-AA-1	VERUS 2023-INV1 A1 - CMO/RMBS		09/01/2024	Paydown		27,414	27,414	27,414	27,411	0	4	0	4	0	27,414	0	0	0	1,075	02/27/2068	1.A FE
92539F-AB-9	VERUS 2023-INV1 A2 - CMO/RMBS		09/01/2024	Paydown		34,267	34,267	34,267	34,261	0	7	0	7	0	34,267	0	0	0	1,469	02/27/2068	1.C FE
92556V-AB-2	VIATRIS INC		08/01/2024	MORGAN STANLEY & COMPANY		241,705	250,000	249,450	249,834	0	65	0	65	0	249,899	0	(8,194)	(8,194)	2,521	06/22/2025	2.C FE
92826C-AD-4	VISA INC		09/30/2024	GOLDMAN		989,200	1,000,000	1,017,618	1,005,544	0	(2,407)	0	(2,407)	0	1,003,137	0	(13,937)	(13,937)	25,113	12/14/2025	1.D FE
949746-RW-3	WELLS FARGO & CO		09/30/2024	Citigroup (SSB)		687,624	700,000	704,158	701,119	0	(355)	0	(355)	0	700,764	0	(13,140)	(13,140)	19,775	04/22/2026	2.A FE
95002Q-AE-0	WFMBS 2020-2 A5 - CMO/RMBS		09/01/2024	Paydown		4,997	4,997	5,243	5,166	0	(169)	0	(169)	0	4,997	0	0	0	104	02/25/2050	1.A
95002T-AA-2	WFMBS 2020-3 A1 - CMO/RMBS		09/01/2024	Paydown		997	997	1,030	1,057	0	(59)	0	(59)	0	997	0	0	0	20	06/27/2050	1.A
98164E-AD-7	WOART 2021-A A4 - ABS		08/01/2024	Wells Fargo Securities, LLC		1,948,125	2,000,000	1,999,813	1,999,942	0	27	0	27	0	1,999,969	0	(51,844)	(51,844)	6,053	09/15/2026	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						26,734,680	27,376,459	27,557,764	26,676,424	0	82,950	0	82,950	0	27,462,815	0	(728,136)	(728,136)	517,806	XXX	XXX
2509999997. Total - Bonds - Part 4						37,364,514	39,153,848	39,691,451	38,273,944	0	39,389	0	39,389	0	39,410,381	0	(2,045,866)	(2,045,866)	708,493	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						37,364,514	39,153,848	39,691,451	38,273,944	0	39,389	0	39,389	0	39,410,381	0	(2,045,866)	(2,045,866)	708,493	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
03044L-20-4	AMERICAN WELL CL A ORD		07/11/2024	Not Available	0.750	5		206	206	0	0	0	0	0	206	0	(201)	(201)	0		
03750L-10-9	APARTMENT INCOME REIT ORD		07/01/2024	Not Available	157.000	6,142		5,958	5,453	506	0	0	506	0	5,958	0	184	184	71		
084423-10-2	WR BERKLEY ORD		07/11/2024	Not Available	0.500	27		11	11	0	0	0	0	0	11	0	16	16	0		
09260D-10-7	BLACKSTONE ORD		08/01/2024	Adjustment	0.000	113		113	113	0	0	0	0	0	113	0	0	0	0		
11135F-10-1	BROADCOM ORD		07/02/2024	VARIOUS	0.318	0		74	355	(282)	0	0	(282)	0	74	0	(74)	(74)	3		
15678U-12-8	CEREVEL THERAPEUTICS HOLDINGS ORD		08/01/2024	Not Available	40.000	1,800		1,279	1,696	(418)	0	0	(418)	0	1,279	0	522	522	0		
26884L-10-9	EQT ORD		07/22/2024	Not Available	0.018	1		1	0	0	0	0	0	0	1	0	(1)	(1)	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
294600-10-1	EQUITRANS MIDSTREAM ORD		07/22/2024	VARIOUS	294.000	2,885		2,885	2,993	(108)	0	0	(108)	0	2,885	0	0	0	88		
29978A-10-4	EVERBRIDGE ORD		07/03/2024	Not Available	40.000	1,400		1,900	972	928	0	0	928	0	1,900	0	(500)	(500)	0		
37611X-20-9	GINKGO BIOWORKS HOLD CL A ORD		08/20/2024	Not Available	0.250	2		32	32	0	0	0	0	0	32	0	(29)	(29)	0		
384747-10-1	GRAIL ORD		07/08/2024	Not Available	0.500	8		23	0	0	0	0	0	0	23	0	(15)	(15)	0		
428567-10-1	HIBBETT ORD		07/26/2024	Not Available	5.000	438		113	360	(247)	0	0	(247)	0	113	0	324	324	1		
46185L-10-3	INVITAE ORD		08/07/2024	Not Available	93.000	0		2,292	58	2,234	0	0	2,234	0	2,292	0	(2,292)	(2,292)	0		
46982L-10-8	JACOBS SOLUTIONS ORD		09/30/2024	VARIOUS	75.000	2,927		2,927	9,735	(6,809)	0	0	(6,809)	0	2,927	0	0	0	65		
649445-40-0	NEW YORK COMMUNITY BANCORP ORD		07/12/2024	Not Available	0.585	3		18	18	0	0	0	0	0	18	0	(15)	(15)	0		
674215-12-4	CHORD ENERGY EQY WARRANT		08/22/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	120		1,089	150	939	0	0	939	0	1,089	0	(969)	(969)	0		
82710M-10-0	SILK ROAD MEDICAL ORD		09/17/2024	Not Available	25.000	688		1,315	307	1,008	0	0	1,008	0	1,315	0	(627)	(627)	0		
83001A-10-2	SIX FLAGS ENTERTAINMENT ORD		07/01/2024	VARIOUS	65.000	2,915		2,915	1,630	1,285	0	0	1,285	0	2,915	0	0	0	99		
83001C-10-8	SIX FLAGS ENTERTAINMENT ORD		07/02/2024	Not Available	0.700	38		54	0	0	0	0	0	0	54	0	(16)	(16)	0		
84265V-10-5	SOUTHERN COPPER ORD		08/09/2024	Not Available	0.336	36		14	28	(15)	0	0	(15)	0	14	0	22	22	0		
878972-10-8	TECTONIC THERAPEUTIC ORD		06/24/2024	Adjustment	0.000	8		0	0	0	0	0	0	0	0	0	8	8	0		
92240M-10-8	VECTOR GROUP ORD		09/27/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	126.000	1,878		1,005	1,421	(417)	0	0	(417)	0	1,005	0	873	873	76		
96145D-10-5	WESTROCK ORD		07/05/2024	VARIOUS	160.000	7,903		7,528	3,114	(53)	0	0	(53)	0	7,528	0	375	375	45		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						29,336	XXX	31,752	28,655	(1,447)	0	0	(1,447)	0	31,752	0	(2,416)	(2,416)	450	XXX	XXX
5989999997. Total - Common Stocks - Part 4						29,336	XXX	31,752	28,655	(1,447)	0	0	(1,447)	0	31,752	0	(2,416)	(2,416)	450	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						29,336	XXX	31,752	28,655	(1,447)	0	0	(1,447)	0	31,752	0	(2,416)	(2,416)	450	XXX	XXX
5999999999. Total - Preferred and Common Stocks						29,336	XXX	31,752	28,655	(1,447)	0	0	(1,447)	0	31,752	0	(2,416)	(2,416)	450	XXX	XXX
6009999999 - Totals						37,393,850	XXX	39,723,203	38,302,598	(1,447)	39,389	0	37,942	0	39,442,132	0	(2,048,282)	(2,048,282)	708,943	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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			(2,251,547)	1	(4,580)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(2,251,547)	1	(4,580)	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	(2,251,547)	1	(4,580)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(2,251,547)	1	(4,580)	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		09/04/2024	4.630		2	0	0
94975H-29-6	ALLSPRING:TRS+ MM I		08/02/2024	4.750		1	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3	0	0
000000-00-0	FIDELITY	SD	08/02/2024	0.000		125,000	0	535
316175-10-8	FIDELITY IMM:GOVT I		09/30/2024	4.870		27,605,113	136,188	173
60934N-20-3	FEDERATED HRMS I PO IS		09/01/2024	4.900		541,178	0	21,431
711991-00-0	TD BANK DEPOSIT SWEEP	SD	09/03/2024	0.000		2,933,555	7,132	64,474
8309999999. Subtotal - All Other Money Market Mutual Funds						31,204,846	143,320	86,613
8609999999 - Total Cash Equivalents						31,204,848	143,320	86,613

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended SEPTEMBER 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: $ 12,665

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. $