



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2023
OF THE CONDITION AND AFFAIRS OF THE
MOTOR CLUB INSURANCE COMPANY

NAIC Group Code 1318 1318 NAIC Company Code 12487 Employer's ID Number 20-3462094
(Current) (Prior)

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry RI

Country of Domicile United States of America

Incorporated/Organized 09/14/2005 Commenced Business 01/01/2006

Statutory Home Office 110 Royal Little Drive Providence, RI, US 02904
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 3333 Fairview Rd, Mail Stop A357
(Costa Mesa, CA, US 92626-1698) (Street and Number) (City or Town, State, Country and Zip Code)
714-850-5111 (Area Code) (Telephone Number)

Mail Address P.O. Box 25001 Mail Stop A357 Santa Ana, CA, US 92799-5001
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3333 Fairview Rd, Mail Stop A357
(Costa Mesa, CA, US 92626-1698) (Street and Number) (City or Town, State, Country and Zip Code)
714-885-2170 (Area Code) (Telephone Number)

Internet Website Address www.aaa-calif.com

Statutory Statement Contact Quynh Nguyen 714-885-2170
(Nguyen.Quynh@ace.aaa.com) (Name) (Area Code) (Telephone Number)
(E-mail Address) 714-885-2179 (FAX Number)

OFFICERS

President & Chief Executive Officer John Francis Boyle
Vice President & General Counsel Katherine Almstedt Sieck
Vice President, CFO and Treasurer Chad David Hourigan #
Secretary Gail Chi-way Louis

OTHER

Tzechung Eric Lai, Assistant Secretary

DIRECTORS OR TRUSTEES

John Francis Boyle Brian Harris Deephouse Michael Shawn Mohamed #
Christopher Peter DiMartino John Raymond Galvin Marta Genovese

State of California SS:
County of Orange

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.

Signatures of John Francis Boyle, Gail Chi-way Louis, and Chad David Hourigan with titles: President & Chief Executive Officer, Secretary, Vice President, CFO and Treasurer.

Subscribed and sworn to before me this day of OCT 27 2023

- 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.....



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|-------------------------|-------------------------------------------|-------------------------------------------------------|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 33,787,345 | | 33,787,345 | 33,850,963 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | | | | |
| 2.2 Common stocks | 38,453,087 | | 38,453,087 | 35,117,973 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | | | | |
| 3.2 Other than first liens..... | | | | |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$ encumbrances) | | | | |
| 4.2 Properties held for the production of income (less \$ encumbrances) | | | | |
| 4.3 Properties held for sale (less \$ encumbrances) | | | | |
| 5. Cash (\$(67,037)), cash equivalents (\$ 5,597,223) and short-term investments (\$) | 5,530,186 | | 5,530,186 | 3,170,611 |
| 6. Contract loans (including \$ premium notes) | | | | |
| 7. Derivatives | | | | |
| 8. Other invested assets | | | | |
| 9. Receivables for securities | 151,470 | | 151,470 | 2,065 |
| 10. Securities lending reinvested collateral assets | | | | |
| 11. Aggregate write-ins for invested assets | | | | |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 77,922,088 | | 77,922,088 | 72,141,612 |
| 13. Title plants less \$ charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 222,339 | | 222,339 | 182,093 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 545,200 | 32,897 | 512,303 | 398,675 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) | 16,358,066 | | 16,358,066 | 11,459,043 |
| 15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$) | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 4,144,101 | | 4,144,101 | 2,790,647 |
| 16.2 Funds held by or deposited with reinsured companies | | | | |
| 16.3 Other amounts receivable under reinsurance contracts | | | | |
| 17. Amounts receivable relating to uninsured plans | | | | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 276,009 | | 276,009 | 182,327 |
| 18.2 Net deferred tax asset | | | | |
| 19. Guaranty funds receivable or on deposit | 29 | | 29 | |
| 20. Electronic data processing equipment and software | | | | |
| 21. Furniture and equipment, including health care delivery assets (\$) | | | | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | | | | |
| 24. Health care (\$) and other amounts receivable | | | | |
| 25. Aggregate write-ins for other than invested assets | 113,408 | 112,158 | 1,250 | 546,978 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 99,581,240 | 145,055 | 99,436,185 | 87,701,375 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. Total (Lines 26 and 27) | 99,581,240 | 145,055 | 99,436,185 | 87,701,375 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | | | | |
| 2501. Prepaid Expenses | 112,158 | 112,158 | | |
| 2502. Other Miscellaneous Assets | 1,250 | | 1,250 | 546,978 |
| 2503. | | | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | | | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 113,408 | 112,158 | 1,250 | 546,978 |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31, Prior Year |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|---------------------------------|
| 1. Losses (current accident year \$) | | |
| 2. Reinsurance payable on paid losses and loss adjustment expenses | | |
| 3. Loss adjustment expenses | | |
| 4. Commissions payable, contingent commissions and other similar charges | 573,799 | 340,904 |
| 5. Other expenses (excluding taxes, licenses and fees) | 576,648 | 471,630 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes) | 222,375 | 244,435 |
| 7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses)) | | |
| 7.2 Net deferred tax liability | 3,253,312 | 2,645,383 |
| 8. Borrowed money \$ and interest thereon \$ | | |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 37,047,785 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act) | | |
| 10. Advance premium | 1,451,097 | 1,038,094 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders | | |
| 11.2 Policyholders | | |
| 12. Ceded reinsurance premiums payable (net of ceding commissions) | 23,104,097 | 16,218,436 |
| 13. Funds held by company under reinsurance treaties | | |
| 14. Amounts withheld or retained by company for account of others | 26,801 | 30,772 |
| 15. Remittances and items not allocated | 1,271,030 | 31,494 |
| 16. Provision for reinsurance (including \$ certified) | | |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates | | |
| 18. Drafts outstanding | | |
| 19. Payable to parent, subsidiaries and affiliates | 1,764,549 | 2,131,503 |
| 20. Derivatives | | |
| 21. Payable for securities | 276,064 | 595,145 |
| 22. Payable for securities lending | | |
| 23. Liability for amounts held under uninsured plans | | |
| 24. Capital notes \$ and interest thereon \$ | | |
| 25. Aggregate write-ins for liabilities | 115,539 | 100,589 |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 32,635,311 | 23,848,385 |
| 27. Protected cell liabilities | | |
| 28. Total liabilities (Lines 26 and 27) | 32,635,311 | 23,848,385 |
| 29. Aggregate write-ins for special surplus funds | | |
| 30. Common capital stock | 4,200,000 | 1,620,000 |
| 31. Preferred capital stock | | |
| 32. Aggregate write-ins for other than special surplus funds | | |
| 33. Surplus notes | | |
| 34. Gross paid in and contributed surplus | 28,300,000 | 30,880,000 |
| 35. Unassigned funds (surplus) | 34,300,874 | 31,352,990 |
| 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) | 66,800,874 | 63,852,990 |
| 38. Totals (Page 2, Line 28, Col. 3) | 99,436,185 | 87,701,375 |
| DETAILS OF WRITE-INS | | |
| 2501. Other Miscellaneous Liabilities | 115,539 | 100,589 |
| 2502. | | |
| 2503. | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 115,539 | 100,589 |
| 2901. | | |
| 2902. | | |
| 2903. | | |
| 2998. Summary of remaining write-ins for Line 29 from overflow page | | |
| 2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above) | | |
| 3201. | | |
| 3202. | | |
| 3203. | | |
| 3298. Summary of remaining write-ins for Line 32 from overflow page | | |
| 3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above) | | |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

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 \$ 66,616,038) | 57,742,562 | 33,113,050 | 48,376,104 |
| 1.2 Assumed (written \$) | | | |
| 1.3 Ceded (written \$ 66,616,038) | 57,742,562 | 33,113,050 | 48,376,104 |
| 1.4 Net (written \$) | | | |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$): | | | |
| 2.1 Direct | 38,490,554 | 21,935,999 | 32,119,428 |
| 2.2 Assumed | | | |
| 2.3 Ceded | 38,490,554 | 21,935,999 | 32,119,428 |
| 2.4 Net | | | |
| 3. Loss adjustment expenses incurred | | | |
| 4. Other underwriting expenses incurred | | | |
| 5. Aggregate write-ins for underwriting deductions | | | |
| 6. Total underwriting deductions (Lines 2 through 5) | | | |
| 7. Net income of protected cells | | | |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7) | | | |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned | 1,111,875 | 801,108 | 1,202,997 |
| 10. Net realized capital gains (losses) less capital gains tax of \$ (110,922) | (334,900) | (155,199) | (603,438) |
| 11. Net investment gain (loss) (Lines 9 + 10) | 776,975 | 645,909 | 599,559 |
| OTHER INCOME | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$) | | | |
| 13. Finance and service charges not included in premiums | | | |
| 14. Aggregate write-ins for miscellaneous income | | | |
| 15. Total other income (Lines 12 through 14) | | | |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 776,975 | 645,909 | 599,559 |
| 17. Dividends to policyholders | | | |
| 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) | 776,975 | 645,909 | 599,559 |
| 19. Federal and foreign income taxes incurred | 233,501 | 176,668 | 238,606 |
| 20. Net income (Line 18 minus Line 19)(to Line 22) | 543,474 | 469,241 | 360,953 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 21. Surplus as regards policyholders, December 31 prior year | 63,852,990 | 70,114,828 | 70,114,828 |
| 22. Net income (from Line 20) | 543,474 | 469,241 | 360,953 |
| 23. Net transfers (to) from Protected Cell accounts | | | |
| 24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 615,144 | 2,314,107 | (8,851,015) | (6,678,852) |
| 25. Change in net unrealized foreign exchange capital gain (loss) | | | |
| 26. Change in net deferred income tax | 7,215 | (1,500) | 16,434 |
| 27. Change in nonadmitted assets | 83,088 | 162,986 | 39,628 |
| 28. Change in provision for reinsurance | | | |
| 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) | 2,580,000 | | |
| 32.3 Transferred to surplus | | | |
| 33. Surplus adjustments: | | | |
| 33.1 Paid in | | | |
| 33.2 Transferred to capital (Stock Dividend) | (2,580,000) | | |
| 33.3 Transferred from capital | | | |
| 34. Net remittances from or (to) Home Office | | | |
| 35. Dividends to stockholders | | | |
| 36. Change in treasury stock | | | |
| 37. Aggregate write-ins for gains and losses in surplus | | | |
| 38. Change in surplus as regards policyholders (Lines 22 through 37) | 2,947,884 | (8,220,288) | (6,261,837) |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 66,800,874 | 61,894,540 | 63,852,990 |
| DETAILS OF WRITE-INS | | | |
| 0501. | | | |
| 0502. | | | |
| 0503. | | | |
| 0598. Summary of remaining write-ins for Line 5 from overflow page | | | |
| 0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above) | | | |
| 1401. | | | |
| 1402. | | | |
| 1403. | | | |
| 1498. Summary of remaining write-ins for Line 14 from overflow page | | | |
| 1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) | | | |
| 3701. | | | |
| 3702. | | | |
| 3703. | | | |
| 3798. Summary of remaining write-ins for Line 37 from overflow page | | | |
| 3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above) | | | |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

CASH FLOW

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|-----------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 2,276,484 | 2,466,073 | 2,191,376 |
| 2. Net investment income | 1,075,726 | 844,257 | 1,246,900 |
| 3. Miscellaneous income | | | |
| 4. Total (Lines 1 to 3) | 3,352,210 | 3,310,330 | 3,438,276 |
| 5. Benefit and loss related payments | 1,353,454 | 1,668,381 | 636,915 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | (315,825) | (984,530) | (455,863) |
| 8. Dividends paid to policyholders | | | |
| 9. Federal and foreign income taxes paid (recovered) net of \$ (110,922) tax on capital gains (losses) | 216,261 | 225,175 | 297,478 |
| 10. Total (Lines 5 through 9) | 1,253,890 | 909,026 | 478,530 |
| 11. Net cash from operations (Line 4 minus Line 10) | 2,098,320 | 2,401,305 | 2,959,746 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 10,036,669 | 10,884,598 | 13,912,688 |
| 12.2 Stocks | 1,424,008 | 3,061,743 | 3,713,519 |
| 12.3 Mortgage loans | | | |
| 12.4 Real estate | | | |
| 12.5 Other invested assets | | | |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | | | 6,752 |
| 12.7 Miscellaneous proceeds | | | |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 11,460,677 | 13,946,341 | 17,632,959 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 10,533,389 | 11,457,539 | 14,671,057 |
| 13.2 Stocks | 1,719,452 | 3,052,964 | 3,642,550 |
| 13.3 Mortgage loans | | | |
| 13.4 Real estate | | | |
| 13.5 Other invested assets | | | |
| 13.6 Miscellaneous applications | 468,486 | 497,296 | 45,333 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 12,721,327 | 15,007,799 | 18,358,940 |
| 14. Net increase (or decrease) in contract loans and premium notes | | | |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (1,260,650) | (1,061,458) | (725,981) |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | | | |
| 16.2 Capital and paid in surplus, less treasury stock | | | |
| 16.3 Borrowed funds | | | |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | | | |
| 16.5 Dividends to stockholders | | | |
| 16.6 Other cash provided (applied) | 1,521,905 | (352,420) | 664,723 |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 1,521,905 | (352,420) | 664,723 |
| 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) | 2,359,575 | 987,427 | 2,898,487 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 3,170,611 | 272,124 | 272,124 |
| 19.2 End of period (Line 18 plus Line 19.1) | 5,530,186 | 1,259,551 | 3,170,611 |

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

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Motor Club Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the state of Rhode Island Department of Business Regulation - Insurance Division. The National Association of Insurance Commissioners' *Accounting Practices and Procedures Manual (NAIC SAP)* has been adopted as a component of prescribed or permitted practices by the state of Rhode Island.

| | SSAP # | F/S Page | F/S Line # | 09/30/2023 | 12/31/2022 |
|---------------------------------------------------------------------------------|--------|----------|------------|----------------------|----------------------|
| Net Income | | | | | |
| (1) State basis (Page 4, Line 20, Columns 1 & 3) | XXX | XXX | XXX | \$ 543,474 | \$ 360,953 |
| (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 | <u>\$ 543,474</u> | <u>\$ 360,953</u> |
| Surplus | | | | | |
| (5) State basis (Page 3, Line 37, Columns 1 & 2) | XXX | XXX | XXX | \$ 66,800,874 | \$ 63,852,990 |
| (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 | <u>\$ 66,800,874</u> | <u>\$ 63,852,990</u> |

B. Use of Estimates in the Preparation of the Financial Statements - No Significant Changes

C. Accounting Policy

- (1) Short-term investments - Not Applicable
- (2) Bonds not backed by other loans designated highest quality and high quality (NAIC designations 1 and 2, respectively) are stated at amortized cost using the modified scientific method. All other bonds not backed by other loans (NAIC designations 3 to 6) are reported at the lower of amortized cost or fair value.
- (3) Common stocks - No Significant Changes
- (4) Preferred stocks - Not Applicable
- (5) Mortgage loans - Not Applicable
- (6) Loan-backed securities are carried at either amortized cost or the lower of amortized cost or fair market value and are adjusted using the retrospective method, with the exception of other than temporarily impaired securities which are adjusted using the prospective method.
- (7) Investments in subsidiaries, controlled and affiliated entities - Not Applicable
- (8) Investments in joint ventures, partnerships and limited liability companies - Not Applicable
- (9) Derivatives - Not Applicable
- (10) Investment income as a factor in the premium deficiency calculation - Not Applicable
- (11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes
- (12) Changes in capitalization policy - Not Applicable
- (13) Pharmaceutical rebate receivables - Not Applicable

D. Going Concern - None

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans - Not Applicable
- B. Debt Restructuring - Not Applicable
- C. Reverse Mortgages - Not Applicable
- D. Loan-Backed Securities
 - (1) Prepayment assumptions are obtained from the broker dealer survey values through the Bloomberg System and are consistent with the current interest rate and economic environment.
 - (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
 - (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:

| | |
|-----------------------------|-----------|
| 1. Less than 12 months..... | \$ 99,534 |
| 2. 12 months or longer..... | 1,988,400 |

b. The aggregate related fair value of securities with unrealized losses:

| | |
|-----------------------------|--------------|
| 1. Less than 12 months..... | \$ 3,205,970 |
| 2. 12 months or longer..... | 9,466,859 |

(5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether OTTI should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by a detailed analysis of the underlying credit and cash flows of each security. Unrealized losses are primarily attributable to increases in the general level of interest rates since the purchase of a particular security, credit spread widening, and/or increased liquidity discounts. It is possible that the Company could recognize OTTI impairments in the future on some of the securities if future events, new information and/or the passage of time cause it to conclude that declines in value are other-than temporary.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- J. Real Estate - Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable
- L. Restricted Assets - No Significant Changes
- M. Working Capital Finance Investments - Not Applicable
- N. Offsetting and Netting of Assets and Liabilities - Not Applicable
- O. 5GI Securities - Not Applicable
- P. Short Sales - Not Applicable
- Q. Prepayment Penalty and Acceleration Fees - Not Applicable
- R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

6. **Joint Ventures, Partnerships and Limited Liability Companies** - Not Applicable

7. **Investment Income** - No Significant Changes

8. **Derivative Instruments** - Not Applicable

9. **Income Taxes** - No Significant Changes

10. **Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties** - No Significant Changes

11. **Debt** - Not Applicable

12. **Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans** - Not Applicable

13. **Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

- A. The Company has 5,000 Class A and 5,000 Class B no par value common shares authorized of which 50 Class A and 50 Class B shares are issued and outstanding as of September 30, 2023. In June 2023, the stated value per share was increased from \$16,200 to \$42,000. The increase of \$2,580,000 in common capital stock resulted in a corresponding decrease in gross paid in and contributed surplus.
- B. Dividend Rate of Preferred Stock - Not Applicable
- C. Dividend Restrictions - No Significant Changes
- D. Ordinary Dividends - Not Applicable
- E. Company Profits Paid as Ordinary Dividends - No Significant Changes
- F. Surplus Restrictions - Not Applicable
- G. Surplus Advances - Not Applicable
- H. Stock Held for Special Purposes - Not Applicable
- I. Changes in Special Surplus Funds - No Significant Changes
- J. Unassigned Funds (Surplus) - No Significant Changes
- K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
- M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments - Not Applicable
- B. Assessments - Not Applicable
- C. Gain Contingencies - Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable
- E. Product Warranties - Not Applicable
- F. Joint and Several Liabilities - Not Applicable
- G. All Other Contingencies

Litigation

The Company is a defendant in various lawsuits, which are incidental to its operations. In some of these actions, plaintiffs assert claims for punitive damages. The Company intends to vigorously defend these actions. Litigation, by its very nature, is unpredictable and the outcome of these cases is uncertain. Moreover, the Company is unable to predict the precise nature or the relief that may be sought in any lawsuits that may be filed against it in the future. The Company has accrued an estimated amount for material cases, if any, as of September 30, 2023 as to which an unfavorable outcome is probable. Management does not expect the ultimate disposition of the remaining lawsuits to result in any material liability and accordingly, no provision has been made in the accompanying financial statements for those lawsuits.

15. Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not Applicable

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

| Description for each class of asset or liability | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|--------------------------------------------------|----------------------|-------------|-------------|-----------------------|----------------------|
| a. Assets at fair value | | | | | |
| Common stock - industrial and miscellaneous | \$ 11,704,552 | \$ - | \$ - | \$ - | \$ 11,704,552 |
| Common stock - mutual funds | 26,748,535 | - | - | - | 26,748,535 |
| Total assets at fair value/NAV | \$ 38,453,087 | \$ - | \$ - | \$ - | \$ 38,453,087 |
| b. Liabilities at fair value | | | | | |
| | \$ - | \$ - | \$ - | \$ - | \$ - |
| Total liabilities at fair value | \$ - | \$ - | \$ - | \$ - | \$ - |

There were no transfers between Level 1 and Level 2.

(2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

(3) At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. The Company did not have any transfers into or out of Level 3 during the three months ended September 30, 2023.

(4) When quoted prices in active markets for identical assets are available, these quoted market prices are used to determine the fair value of financial assets and these assets are classified as Level 1, primarily common stocks and U.S. Treasuries. In other cases where a quoted market price for identical assets in an active market is either not available or not observable, fair value is estimated using valuation methodologies based on available and observable market information or by using a matrix pricing model. These financial assets would be classified as Level 2. If quoted market prices are not available, fair value is determined by using broker quotes or an internal analysis of each investment's financial statements and cash flow projections. In these instances, financial assets will be classified based upon the lowest level of input that is significant to the valuation.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|------------------------------|----------------------|-----------------|-------------|------------|---------|-----------------------|----------------------------------|
| Cash | \$ (67,037) | \$ (67,037) | \$ (67,037) | \$ - | \$ - | \$ - | \$ - |
| Cash equivalents | 5,597,223 | 5,597,223 | 5,597,223 | - | - | - | - |
| Bonds | 29,197,478 | 33,787,345 | 7,548,666 | 21,648,812 | - | - | - |
| Common stocks - unaffiliated | 38,453,087 | 38,453,087 | 38,453,087 | - | - | - | - |

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items - Not Applicable

22. Events Subsequent - None

Notes to the Financial Statements

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company has not entered into any retrospectively rated reinsurance contracts.

- A. Method Used to Estimate - Not Applicable
- B. Method Used to Record - Not Applicable
- C. Amount and Percent of Net Retrospective Premiums - Not Applicable
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable
- E. Calculation of Nonadmitted Retrospective Premium - Not Applicable
- F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

- (1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?

NO

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable
- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable
- (4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable
- (5) ACA risk corridors receivable as of reporting date - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

- A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

The Company ceded 100% of its incurred losses and loss adjustment expenses to the Inter-Insurance Exchange of the Automobile Club. Any adverse development in such amount will likewise be ceded.

- B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - No Significant Changes

31. High Deductibles - Not Applicable

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable

33. Asbestos/Environmental Reserves - Not Applicable

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

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
- 1.2 If yes, has the report been filed with the domiciliary state? Yes No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No
- 2.2 If yes, date of change: _____
- 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 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
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes No
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. _____
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| 1 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 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. 12/31/2019
- 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. 12/31/2019
- 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). 01/25/2021
- 6.4 By what department or departments?
STATE OF RHODE ISLAND DEPARTMENT OF BUSINESS REGULATION - INSURANCE DIVISION
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes No N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 7.2 If yes, give full information:
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes No
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

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 [] No [X]
- 14.2 If yes, please complete the following:

| | 1 | 2 |
|-----------------------------------------------------------------------------------------------------|---------------------------------------------------|----------------------------------------------------|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ | \$ |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ | \$ |
| 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. \$
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$
- 16.3 Total payable for securities lending reported on the liability page. \$

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY
GENERAL INTERROGATORIES

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

| 1 Name of Custodian(s) | 2 Custodian Address |
|--------------------------------|---------------------------------------------------|
| JPMORGAN CHASE BANK, N.A. | 1 CHASE MANHATTAN PLAZA, NEW YORK, NY 10005 |

- 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 |
|------------------------------------------------|------------------|
| NEUBERGER BERMAN INVESTMENT ADVISERS LLC | U..... |
| WELLINGTON MANAGEMENT COMPANY LLP | U..... |

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

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

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

| 1 Central Registration Depository Number | 2 Name of Firm or Individual | 3 Legal Entity Identifier (LEI) | 4 Registered With | 5 Investment Management Agreement (IMA) Filed |
|---------------------------------------------|------------------------------------------------|------------------------------------|----------------------|--------------------------------------------------|
| 2908 | NEUBERGER BERMAN INVESTMENT ADVISERS LLC | PWDS3JU631D5N70JXG61 | SEC | NO..... |
| 106595 | WELLINGTON MANAGEMENT COMPANY LLP | 549300YHP12TEZNLX41 | 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 [] N/A [X]
 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| Line of Business | Maximum Interest | Discount Rate | Unpaid Losses | Unpaid LAE | IBNR | TOTAL | Unpaid Losses | Unpaid LAE | IBNR | TOTAL |
| TOTAL | | | | | | | | | | |

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 |
|---------------------------|-------------------|------------------------|----------------------------------|------------------------|-----------------------------------------------------|------------------------------------------------------------|
| NONE | | | | | | |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

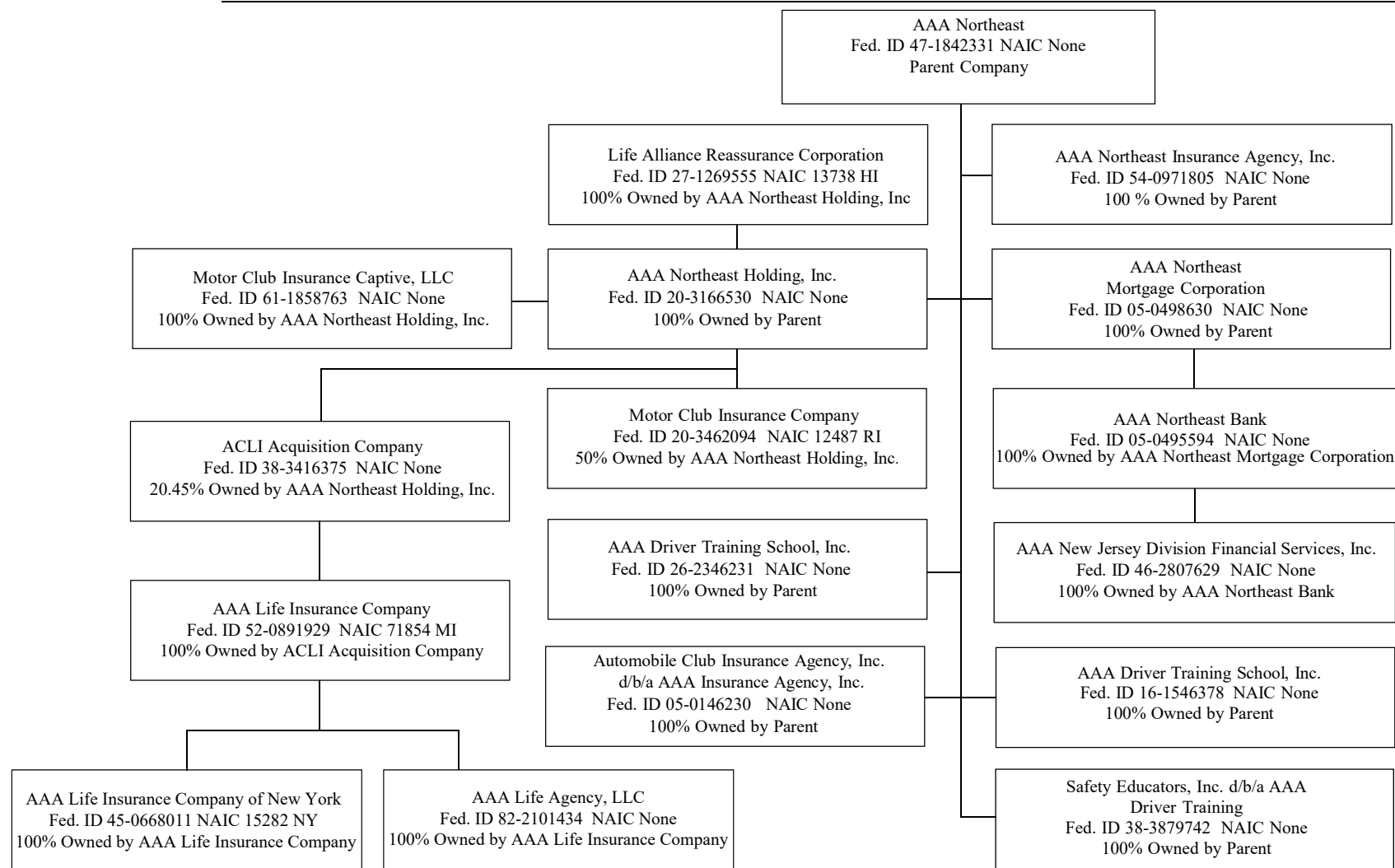
| States, etc. | 1 Active Status (a) | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | |
|----------------------------------------------------------------------------|------------------------------|------------------------------|----------------------------|----------------------------------------|----------------------------|------------------------------|----------------------------|
| | | 2 Current Year To Date | 3 Prior Year To Date | 4 Current Year To Date | 5 Prior Year To Date | 6 Current Year To Date | 7 Prior Year To Date |
| 1. Alabama AL | N | | | | | | |
| 2. Alaska AK | N | | | | | | |
| 3. Arizona AZ | N | | | | | | |
| 4. Arkansas AR | N | | | | | | |
| 5. California CA | N | | | | | | |
| 6. Colorado CO | N | | | | | | |
| 7. Connecticut CT | L | 27,890,231 | 12,836,609 | 10,270,963 | 746,480 | 8,347,388 | 894,637 |
| 8. Delaware DE | N | | | | | | |
| 9. District of Columbia DC | N | | | | | | |
| 10. Florida FL | N | | | | | | |
| 11. Georgia GA | N | | | | | | |
| 12. Hawaii HI | N | | | | | | |
| 13. Idaho ID | N | | | | | | |
| 14. Illinois IL | N | | | | | | |
| 15. Indiana IN | N | | | | | | |
| 16. Iowa IA | N | | | | | | |
| 17. Kansas KS | N | | | | | | |
| 18. Kentucky KY | N | | | | | | |
| 19. Louisiana LA | N | | | | | | |
| 20. Maine ME | N | | | | | | |
| 21. Maryland MD | N | | | | | | |
| 22. Massachusetts MA | N | | | | | | |
| 23. Michigan MI | N | | | | | | |
| 24. Minnesota MN | N | | | | | | |
| 25. Mississippi MS | N | | | | | | |
| 26. Missouri MO | N | | | | | | |
| 27. Montana MT | N | | | | | | |
| 28. Nebraska NE | N | | | | | | |
| 29. Nevada NV | N | | | | | | |
| 30. New Hampshire NH | N | | | | | | |
| 31. New Jersey NJ | N | | | | | | |
| 32. New Mexico NM | N | | | | | | |
| 33. New York NY | N | | | | | | |
| 34. North Carolina NC | N | | | | | | |
| 35. North Dakota ND | N | | | | | | |
| 36. Ohio OH | N | | | | | | |
| 37. Oklahoma OK | N | | | | | | |
| 38. Oregon OR | N | | | | | | |
| 39. Pennsylvania PA | N | | | | | | |
| 40. Rhode Island RI | L | 38,725,807 | 31,943,187 | 21,466,826 | 19,422,615 | 16,234,798 | 14,497,119 |
| 41. South Carolina SC | N | | | | | | |
| 42. South Dakota SD | N | | | | | | |
| 43. Tennessee TN | N | | | | | | |
| 44. Texas TX | N | | | | | | |
| 45. Utah UT | N | | | | | | |
| 46. Vermont VT | N | | | | | | |
| 47. Virginia VA | N | | | | | | |
| 48. Washington WA | N | | | | | | |
| 49. West Virginia WV | N | | | | | | |
| 50. Wisconsin WI | N | | | | | | |
| 51. Wyoming WY | N | | | | | | |
| 52. American Samoa AS | N | | | | | | |
| 53. Guam GU | N | | | | | | |
| 54. Puerto Rico PR | N | | | | | | |
| 55. U.S. Virgin Islands VI | N | | | | | | |
| 56. Northern Mariana Islands MP | N | | | | | | |
| 57. Canada CAN | N | | | | | | |
| 58. Aggregate Other Alien OT | XXX | | | | | | |
| 59. Totals | XXX | 66,616,038 | 44,779,796 | 31,737,789 | 20,169,095 | 24,582,186 | 15,391,756 |
| DETAILS OF WRITE-INS | | | | | | | |
| 58001. | XXX | | | | | | |
| 58002. | XXX | | | | | | |
| 58003. | XXX | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX | | | | | | |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | XXX | | | | | | |

(a) Active Status Counts:

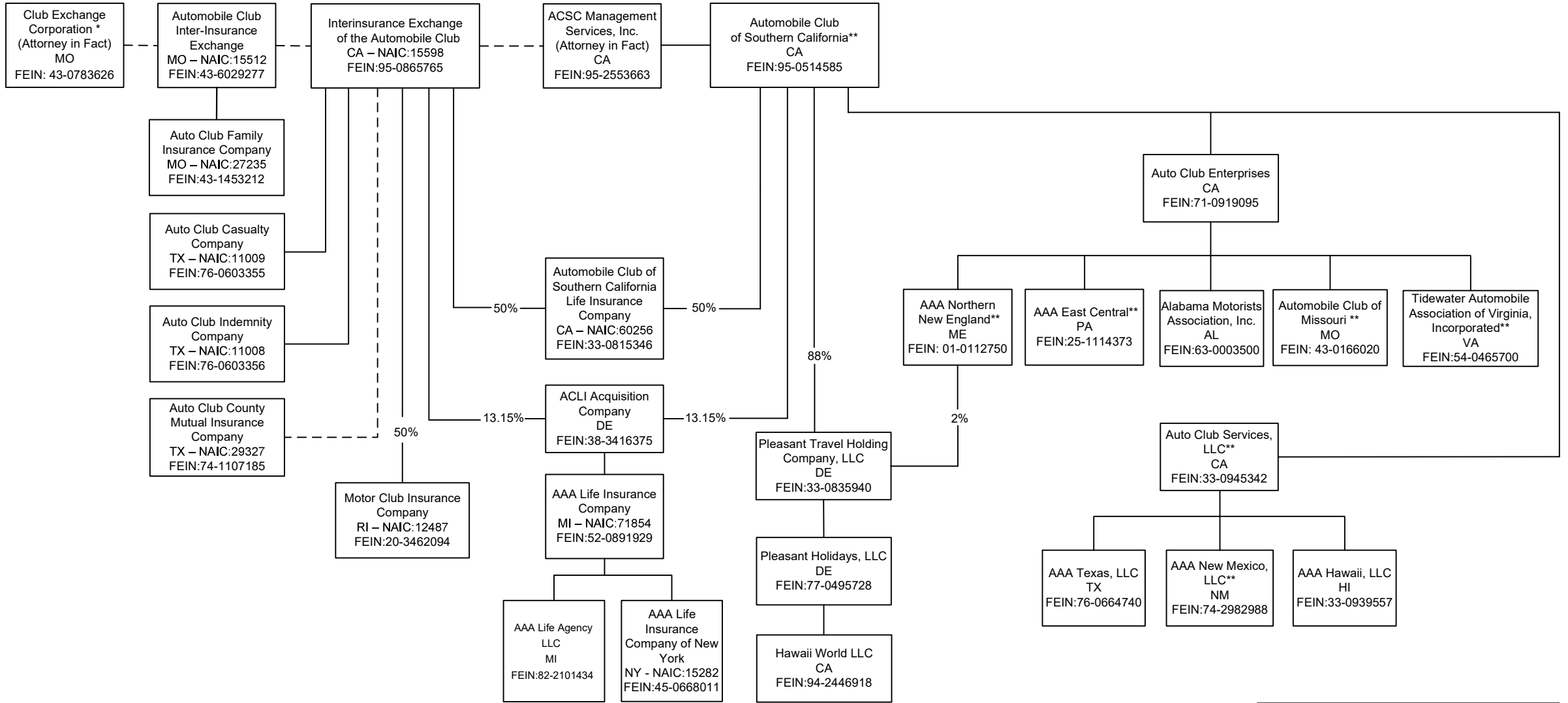
- | | | | |
|--------------------------------------------------------------------------------------------------------------------------------------------------------|---|---------------------------------------------------------------------------------------------------------------------------------------|----|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... | 2 | 4. Q - Qualified - Qualified or accredited reinsurer..... | 2 |
| 2. R - Registered - Non-domiciled RRGs..... | 2 | 5. D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile..... | 55 |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLII)..... | 2 | 6. N - None of the above - Not allowed to write business in the state..... | 55 |

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



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



11.1

* Club Exchange Corporation, a Missouri corporation, the attorney-in-fact of the Automobile Club Inter-Insurance Exchange, is a wholly owned subsidiary of Automobile Club of Missouri.

** See next two pages for additional subsidiaries and affiliates.

CONTROL KEY:
Possession of 100% of voting interests unless otherwise noted = _____
Contractual or other relationship = - - - - -

LIST OF ADDITIONAL SUBSIDIARIES/AFFILIATED COMPANIES

PARENT/CONTROLLING COMPANY

SUBSIDIARY/AFFILIATE

Auto Club Services, LLC

Automobile Club of Hawaii, Inc. (HI; FEIN N/A)
 Automobile Club of New Mexico, Inc. (NM; FEIN N/A)
 Automobile Club of Texas, Inc. (TX; FEIN 01-1855420)

AAA East Central

AAA East Central Insurance Agency, Inc. (PA; FEIN 25-0951930)
 Auto Club Driving Schools, Inc. (PA; FEIN 25-1846506)
 The Ashland County Automobile Club (OH; FEIN 34-0074310)
 The Massillon Automobile Club (OH; FEIN 34-0383238)

AAA New Mexico, LLC

All-City Towing, Inc. (NM; FEIN 85-0267099)

AAA Northern New England

AAA Car Care Center (ME; FEIN 01-0518954)
 AAA Driving School, Inc. (ME; FEIN 54-2106828)
 AAA Northern New England Insurance (ME; FEIN 01-0022895)
 Hewins Travel LLC (ME; FEIN N/A)
 Triple A Leasing (ME; FEIN 01-0411376)

Automobile Club of Missouri

AAA Arkansas Insurance Agency, Inc. (AR; FEIN 52-0958851)
 Club Insurance Agency, Inc. (MO; FEIN 43-0822493)
 ACLI Acquisition Company (DE FEIN: 38-3416375) (0.1% ownership)

Automobile Club of Southern California

Automobile Club of California (CA; FEIN N/A)

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| | |
|--------------|-------------------------------------------------------------------------------------------------------------------------------|
| CONTROL KEY: | Subsidiaries/affiliated companies are wholly controlled by their respective parent/controlling company unless otherwise noted |
| FEIN KEY: | Non-operating entities with no FEIN = N/A |

LIST OF ADDITIONAL SUBSIDIARIES/AFFILIATED COMPANIES - CONTINUED

PARENT/CONTROLLING COMPANY

SUBSIDIARY/AFFILIATE

| | |
|------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Tidewater Automobile Association of Virginia, Incorporated | AAA Tidewater Virginia Car Care Center, LLC (VA; FEIN 54-2040600) AAA Tidewater Virginia Fleet Operations, LLC (VA; FEIN 27-2311305) TAA Chesapeake Branch Office Property, LLC (VA; FEIN N/A) TAA Corporate Center Office Property, LLC (VA; FEIN N/A) TAA Greenbrier Car Care Center Property, LLC (VA; FEIN N/A) TAA Hampton Branch/Car Care Center Property, LLC (VA; FEIN N/A) TAA Newport News Branch Property, LLC (VA; FEIN N/A) TAA Norfolk Car Care Center Property, LLC (VA; FEIN N/A) TAA Suffolk Branch Car Care Center Property, LLC (VA; FEIN N/A) TAA Virginia Beach Branch Property, LLC (VA; FEIN N/A) TAA Williamsburg Branch/Car Care Center Property, LLC (VA; FEIN N/A) |
|------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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| | |
|---------------------|-------------------------------------------------------------------------------------------------------------------------------|
| CONTROL KEY: | Subsidiaries/affiliated companies are wholly controlled by their respective parent/controlling company unless otherwise noted |
| FEIN KEY: | Non-operating entities with no FEIN = N/A |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|---------------------------------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|-------------------------------------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | * |
| 1318 | Auto Club Enterprises Insurance Group | 12487 | 20-3462094 | | | | Motor Club Insurance Company | RI | RE | Interinsurance Exchange of the Automobile Club | Ownership | 50.000 | Automobile Club of Southern California | NO | 4 |
| 1318 | Auto Club Enterprises Insurance Group | 12487 | 20-3462094 | | | | Motor Club Insurance Company | RI | RE | AAA Northeast Holding, Inc. | Ownership | 50.000 | AAA Northeast | NO | 4 |
| | | | 47-1842331 | | | | AAA Northeast | DE | UIP | | | | | NO | |
| | | | 05-0146230 | | | | Automobile Club Insurance Agency, Inc. d/b/a AAA Insurance Agency, Inc. | RI | NIA | AAA Northeast | Ownership | 100.000 | AAA Northeast | NO | |
| | | | 54-0971805 | | | | AAA Northeast Insurance Agency, Inc. | MA | NIA | AAA Northeast | Ownership | 100.000 | AAA Northeast | NO | |
| | | | 20-3166530 | | | | AAA Northeast Holding, Inc. | RI | UDP | AAA Northeast | Ownership | 100.000 | AAA Northeast | NO | |
| | | | 05-0498630 | | | | AAA Northeast Mortgage Corporation | RI | NIA | AAA Northeast | Ownership | 100.000 | AAA Northeast | NO | |
| | | | 05-0495594 | | | | AAA Northeast Bank | RI | NIA | AAA Northeast Mortgage Corporation | Ownership | 100.000 | AAA Northeast | NO | |
| | | | 46-2807629 | | | | AAA New Jersey Division Financial Services, Inc. | NJ | NIA | AAA Northeast Bank | Ownership | 100.000 | AAA Northeast | NO | |
| | | | 26-2346231 | | | | AAA Driver Training School, Inc. | MA | NIA | AAA Northeast | Ownership | 100.000 | AAA Northeast | NO | |
| 4853 | AAA Life Group | 13738 | 27-1269555 | | | | Life Alliance Reassurance Corporation | HI | IA | AAA Northeast Holding, Inc. | Ownership | 100.000 | AAA Northeast | NO | |
| | | | 38-3879742 | | | | Safety Educators, Inc d/b/a AAA Driver Training | RI | NIA | AAA Northeast | Ownership | 100.000 | AAA Northeast | NO | |
| | | | 16-1546378 | | | | AAA Driver Training School, Inc. | NY | NIA | AAA Northeast | Ownership | 100.000 | AAA Northeast | NO | |
| | | | 61-1858763 | | | | Motor Club Insurance Captive, LLC | HI | IA | AAA Northeast Holding, Inc. | Ownership | 100.000 | AAA Northeast | NO | |
| | | | 38-3416375 | | | | ACL Acquisition Company | DE | NIA | AAA Northeast Holding, Inc. | Ownership | 20.450 | AAA Northeast | NO | 6 |
| 4853 | AAA Life Group | 71854 | 52-0891929 | | | | AAA Life Insurance Company | MI | IA | ACL Acquisition Company | Ownership | 100.000 | AAA Northeast | NO | |
| 4853 | AAA Life Group | 15282 | 45-0668011 | | | | AAA Life Insurance Company of New York | NY | IA | AAA Life Insurance Company | Ownership | 100.000 | AAA Northeast | NO | |
| 4853 | AAA Life Group | | 82-2101434 | | | | AAA Life Agency, LLC | MI | NIA | AAA Life Insurance Company | Ownership | 100.000 | AAA Northeast | NO | |
| 1318 | Auto Club Enterprises Insurance Group | 15598 | 95-0865765 | | | | Interinsurance Exchange of the Automobile Club | CA | UDP | Automobile Club of Southern California | Board of Directors | | Automobile Club of Southern California | NO | 1 |
| 1318 | Auto Club Enterprises Insurance Group | 15512 | 43-6029277 | | | | Automobile Club Inter-Insurance Exchange | MO | IA | Interinsurance Exchange of the Automobile Club | Board of Directors | | Automobile Club of Southern California | NO | 1 |
| 1318 | Auto Club Enterprises Insurance Group | 27235 | 43-1453212 | | | | Auto Club Family Insurance Company | MO | IA | Automobile Club Inter-Insurance Exchange | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| 1318 | Auto Club Enterprises Insurance Group | 11009 | 76-0603355 | | | | Auto Club Casualty Company | TX | IA | Interinsurance Exchange of the Automobile Club | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| 1318 | Auto Club Enterprises Insurance Group | 11008 | 76-0603356 | | | | Auto Club Indemnity Company | TX | IA | Interinsurance Exchange of the Automobile Club | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| 1318 | Auto Club Enterprises Insurance Group | 29327 | 74-1107185 | | | | Auto Club County Mutual Insurance Company | TX | IA | Interinsurance Exchange of the Automobile Club | Management | | Automobile Club of Southern California | NO | |
| 1318 | Auto Club Enterprises Insurance Group | 60256 | 33-0815346 | | | | Automobile Club of Southern California Life Insurance Company | CA | IA | Interinsurance Exchange of the Automobile Club | Ownership | 50.000 | Automobile Club of Southern California | NO | |
| 1318 | Auto Club Enterprises Insurance Group | 60256 | 33-0815346 | | | | Automobile Club of Southern California Life Insurance Company | CA | IA | Automobile Club of Southern California | Ownership | 50.000 | Automobile Club of Southern California | NO | |
| 4853 | AAA Life Group | 71854 | 52-0891929 | | | | AAA Life Insurance Company | MI | IA | ACL Acquisition Company | Ownership | 100.000 | Automobile Club of Southern California | NO | 2 |
| 4853 | AAA Life Group | 15282 | 45-0668011 | | | | AAA Life Insurance Company of New York | NY | IA | AAA Life Insurance Company | Ownership | 100.000 | Automobile Club of Southern California | NO | 2 |
| 4853 | AAA Life Group | | 82-2101434 | | | | AAA Life Agency, LLC | MI | NIA | AAA Life Insurance Company | Ownership | 100.000 | Automobile Club of Southern California | NO | 2 |
| | | | 95-2533663 | | | | ACSC Management Services, Inc. (Attorney-in-Fact) | CA | NIA | Automobile Club of Southern California | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 95-0514585 | | | | Automobile Club of Southern California | CA | NIA | N/A | | | N/A | NO | |
| | | | 38-3416375 | | | | ACL Acquisition Company | DE | NIA | Interinsurance Exchange of the Automobile Club | Ownership | 13.150 | Automobile Club of Southern California | NO | 2 |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|----------------------------------------------|----------------------|----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|-------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| | | | 38-3416375 | | | | ACLI Acquisition Company | ..DE | ..NIA | Automobile Club of Southern California | Ownership | 13.150 | Automobile Club of Southern California | ..NO | 2 |
| | | | 38-3416375 | | | | ACLI Acquisition Company | ..DE | ..NIA | Automobile Club of Missouri | Ownership | 0.100 | Automobile Club of Southern California | ..NO | 2 |
| | | | 43-0783626 | | | | Club Exchange Corporation (Attorney-in-Fact) | ..MO | ..NIA | Automobile Club of Missouri | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |
| | | | 33-0835940 | | | | Pleasant Travel Holding Company, LLC | ..DE | ..NIA | Automobile Club of Southern California | Ownership | 88.000 | Automobile Club of Southern California | ..NO | 5 |
| | | | 33-0835940 | | | | Pleasant Travel Holding Company, LLC | ..DE | ..NIA | AAA Northern New England | Ownership | 2.000 | Automobile Club of Southern California | ..NO | |
| | | | 77-0495728 | | | | Pleasant Holidays, LLC | ..DE | ..NIA | Pleasant Travel Holding Company, LLC | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |
| | | | 94-2446918 | | | | Hawaii World LLC | ..CA | ..NIA | Pleasant Holidays, LLC | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |
| | | | 71-0919095 | | | | Auto Club Enterprises | ..CA | ..NIA | Automobile Club of Southern California | Other | | Automobile Club of Southern California | ..NO | 3 |
| | | | 43-0166020 | | | | Automobile Club of Missouri | ..MO | ..NIA | Auto Club Enterprises | Other | | Automobile Club of Southern California | ..NO | 3 |
| | | | 25-1114373 | | | | AAA East Central | ..PA | ..NIA | Auto Club Enterprises | Other | | Automobile Club of Southern California | ..NO | 3 |
| | | | 63-0003500 | | | | Alabama Motorists Association, Inc. | ..AL | ..NIA | Auto Club Enterprises | Other | | Automobile Club of Southern California | ..NO | 3 |
| | | | 01-0112750 | | | | AAA Northern New England | ..ME | ..NIA | Auto Club Enterprises | Other | | Automobile Club of Southern California | ..NO | 3 |
| | | | 33-0945342 | | | | Auto Club Services, LLC | ..CA | ..NIA | Automobile Club of Southern California | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |
| | | | 76-0664740 | | | | AAA Texas, LLC | ..TX | ..NIA | Auto Club Services, LLC | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |
| | | | 74-2982988 | | | | AAA New Mexico, LLC | ..NM | ..NIA | Auto Club Services, LLC | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |
| | | | 33-0939557 | | | | AAA Hawaii, LLC | ..HI | ..NIA | Auto Club Services, LLC | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |
| | | | 00-0000000 | | | | Automobile Club of Hawaii, Inc. | ..HI | ..NIA | Auto Club Services, LLC | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |
| | | | 00-0000000 | | | | Automobile Club of New Mexico, Inc. | ..NM | ..NIA | Auto Club Services, LLC | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |
| | | | 01-1855420 | | | | Automobile Club of Texas, Inc. | ..TX | ..NIA | Auto Club Services, LLC | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |
| | | | 25-0951930 | | | | AAA East Central Insurance Agency, Inc. | ..PA | ..NIA | AAA East Central | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |
| | | | 25-1846506 | | | | Auto Club Driving Schools, Inc | ..PA | ..NIA | AAA East Central | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |
| | | | 34-0074310 | | | | The Ashland County Automobile Club | ..OH | ..NIA | AAA East Central | Other | | Automobile Club of Southern California | ..NO | 3 |
| | | | 34-0383238 | | | | The Massillon Automobile Club | ..OH | ..NIA | AAA East Central | Other | | Automobile Club of Southern California | ..NO | 3 |
| | | | 85-0267099 | | | | All-City Towing, Inc. | ..NM | ..NIA | AAA New Mexico, LLC | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |
| | | | 01-0518954 | | | | AAA Car Care Center | ..ME | ..NIA | AAA Northern New England | Ownership | 100.000 | Automobile Club of Southern California | ..NO | |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|---------------------------------------------------------------------------------------------|----------------------|----------------------------------|------------------------------------------------------------|------------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|-------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| | | | 54-2106828 | | | | AAA Driving School, Inc. | ME | NIA | AAA Northern New England | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 01-0022895 | | | | AAA Northern New England Insurance | ME | NIA | AAA Northern New England | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 00-0000000 | | | | Hewins Travel LLC | ME | NIA | AAA Northern New England | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 01-0411376 | | | | Triple A Leasing | ME | NIA | AAA Northern New England | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 52-0958851 | | | | AAA Arkansas Insurance Agency, Inc. | AR | NIA | Automobile Club of Missouri | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 43-0822493 | | | | Club Insurance Agency, Inc. | MO | NIA | Automobile Club of Missouri | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 00-0000000 | | | | Automobile Club of California | CA | NIA | Automobile Club of Southern California | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 54-0465700 | | | | Tidewater Automobile Association of Virginia, Incorporated | VA | NIA | Auto Club Enterprises | Other | | Automobile Club of Southern California | NO | 3 |
| | | | 54-2040600 | | | | AAA Tidewater Virginia Car Care Center, LLC AAA Tidewater Virginia Fleet Operations, LLC | VA | NIA | Tidewater Automobile Association of Virginia, Incorporated | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 27-2311305 | | | | AAA Tidewater Virginia Fleet Operations, LLC | VA | NIA | Tidewater Automobile Association of Virginia, Incorporated | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 00-0000000 | | | | TAA Chesapeake Branch Office Property, LLC | VA | NIA | Tidewater Automobile Association of Virginia, Incorporated | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 00-0000000 | | | | TAA Corporate Center Office Property, LLC | VA | NIA | Tidewater Automobile Association of Virginia, Incorporated | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 00-0000000 | | | | TAA Greenbrier Car Care Center Property, LLC | VA | NIA | Tidewater Automobile Association of Virginia, Incorporated | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 00-0000000 | | | | TAA Hampton Branch/Car Care Center Property, LLC | VA | NIA | Tidewater Automobile Association of Virginia, Incorporated | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 00-0000000 | | | | TAA Newport News Branch Property, LLC | VA | NIA | Tidewater Automobile Association of Virginia, Incorporated | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 00-0000000 | | | | TAA Norfolk Car Care Center Property, LLC | VA | NIA | Tidewater Automobile Association of Virginia, Incorporated | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 00-0000000 | | | | TAA Suffolk Branch Car Care Center Property, LLC | VA | NIA | Tidewater Automobile Association of Virginia, Incorporated | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 00-0000000 | | | | TAA Virginia Beach Branch Property, LLC | VA | NIA | Tidewater Automobile Association of Virginia, Incorporated | Ownership | 100.000 | Automobile Club of Southern California | NO | |
| | | | 00-0000000 | | | | TAA Williamsburg Branch/Car Care Center Property, LLC | VA | NIA | Tidewater Automobile Association of Virginia, Incorporated | Ownership | 100.000 | Automobile Club of Southern California | NO | |

| Asterisk | Explanation |
|----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 1 | ACSC Management Services, Inc. serves as the attorney-in-fact for Interinsurance Exchange of the Automobile Club. Club Exchange Corporation serves as the attorney-in-fact for Automobile Club Inter-Insurance Exchange. |
| 2 | Interinsurance Exchange of the Automobile Club and Automobile Club of Southern California each own 13.15% of ACLI Acquisition Company. Automobile Club of Missouri owns 0.1% of ACLI Acquisition Company. The remainder is owned by several non-affiliated entities. |
| 3 | Possession of voting interests in nonprofit corporation. |
| 4 | Interinsurance Exchange of the Automobile Club owns a 50% interest in Motor Club Insurance Company. The remainder is owned by a non-affiliated entity. |
| 5 | Effective January 1, 2020, The Automobile Club of Southern California owns an 88% interest in Pleasant Travel Holding Company, LLC (PTHC) and AAA Northern New England owns a 2% interest in PTHC. The remainder is owned by several non-affiliated entities. |
| 6 | Effective March 11, 2022, AAA Northeast Holding, Inc. owns 20.45% of ACLI Acquisition Company. The remainder is owned by several non-affiliated entities. |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

| Line of Business | Current Year to Date | | | 4 Prior Year to Date Direct Loss Percentage |
|---------------------------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------|------------------------------------------------------|
| | 1 Direct Premiums Earned | 2 Direct Losses Incurred | 3 Direct Loss Percentage | |
| 1. Fire | | | | |
| 2.1 Allied Lines | | | | |
| 2.2 Multiple peril crop | | | | |
| 2.3 Federal flood | | | | |
| 2.4 Private crop | | | | |
| 2.5 Private flood | | | | |
| 3. Farmowners multiple peril | | | | |
| 4. Homeowners multiple peril | 16,463,642 | 8,386,183 | 50.9 | 67.4 |
| 5.1 Commercial multiple peril (non-liability portion) | | | | |
| 5.2 Commercial multiple peril (liability portion) | | | | |
| 6. Mortgage guaranty | | | | |
| 8. Ocean marine | | | | |
| 9. Inland marine | | | | |
| 10. Financial guaranty | | | | |
| 11.1 Medical professional liability - occurrence | | | | |
| 11.2 Medical professional liability - claims-made | | | | |
| 12. Earthquake | | | | |
| 13.1 Comprehensive (hospital and medical) individual | | | | |
| 13.2 Comprehensive (hospital and medical) group | | | | |
| 14. Credit accident and health | | | | |
| 15.1 Vision only | | | | |
| 15.2 Dental only | | | | |
| 15.3 Disability income | | | | |
| 15.4 Medicare supplement | | | | |
| 15.5 Medicaid Title XIX | | | | |
| 15.6 Medicare Title XVIII | | | | |
| 15.7 Long-term care | | | | |
| 15.8 Federal employees health benefits plan | | | | |
| 15.9 Other health | | | | |
| 16. Workers' compensation | | | | |
| 17.1 Other liability - occurrence | 341,161 | | | |
| 17.2 Other liability - claims-made | | | | |
| 17.3 Excess workers' compensation | | | | |
| 18.1 Products liability - occurrence | | | | |
| 18.2 Products liability - claims-made | | | | |
| 19.1 Private passenger auto no-fault (personal injury protection) | | | | |
| 19.2 Other private passenger auto liability | 26,834,944 | 18,911,597 | 70.5 | 58.3 |
| 19.3 Commercial auto no-fault (personal injury protection) | | | | |
| 19.4 Other commercial auto liability | | | | |
| 21.1 Private passenger auto physical damage | 14,102,815 | 11,192,774 | 79.4 | 80.6 |
| 21.2 Commercial auto physical damage | | | | |
| 22. Aircraft (all perils) | | | | |
| 23. Fidelity | | | | |
| 24. Surety | | | | |
| 26. Burglary and theft | | | | |
| 27. Boiler and machinery | | | | |
| 28. Credit | | | | |
| 29. International | | | | |
| 30. Warranty | | | | |
| 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 | | | | |
| 35. Totals | 57,742,562 | 38,490,554 | 66.7 | 66.2 |
| DETAILS OF WRITE-INS | | | | |
| 3401. | | | | |
| 3402. | | | | |
| 3403. | | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | | | | |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | | | | |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

PART 2 - DIRECT PREMIUMS WRITTEN

| Line of Business | | 1 Current Quarter | 2 Current Year to Date | 3 Prior Year Year to Date |
|-----------------------------|---------------------------------------------------------------------|----------------------|------------------------------|---------------------------------|
| 1. | Fire | | | |
| 2.1 | Allied Lines | | | |
| 2.2 | Multiple peril crop | | | |
| 2.3 | Federal flood | | | |
| 2.4 | Private crop | | | |
| 2.5 | Private flood | | | |
| 3. | Farmowners multiple peril | | | |
| 4. | Homeowners multiple peril | 7,060,707 | 18,772,783 | 13,099,629 |
| 5.1 | Commercial multiple peril (non-liability portion) | | | |
| 5.2 | Commercial multiple peril (liability portion) | | | |
| 6. | Mortgage guaranty | | | |
| 8. | Ocean marine | | | |
| 9. | Inland marine | | | |
| 10. | Financial guaranty | | | |
| 11.1 | Medical professional liability - occurrence | | | |
| 11.2 | Medical professional liability - claims-made | | | |
| 12. | Earthquake | | | |
| 13.1 | Comprehensive (hospital and medical) individual | | | |
| 13.2 | Comprehensive (hospital and medical) group | | | |
| 14. | Credit accident and health | | | |
| 15.1 | Vision only | | | |
| 15.2 | Dental only | | | |
| 15.3 | Disability income | | | |
| 15.4 | Medicare supplement | | | |
| 15.5 | Medicaid Title XIX | | | |
| 15.6 | Medicare Title XVIII | | | |
| 15.7 | Long-term care | | | |
| 15.8 | Federal employees health benefits plan | | | |
| 15.9 | Other health | | | |
| 16. | Workers' compensation | | | |
| 17.1 | Other liability - occurrence | 134,810 | 383,289 | 237,699 |
| 17.2 | Other liability - claims-made | | | |
| 17.3 | Excess workers' compensation | | | |
| 18.1 | Products liability - occurrence | | | |
| 18.2 | Products liability - claims-made | | | |
| 19.1 | Private passenger auto no-fault (personal injury protection) | | | |
| 19.2 | Other private passenger auto liability | 11,579,886 | 30,936,666 | 20,860,653 |
| 19.3 | Commercial auto no-fault (personal injury protection) | | | |
| 19.4 | Other commercial auto liability | | | |
| 21.1 | Private passenger auto physical damage | 6,400,704 | 16,523,300 | 10,581,815 |
| 21.2 | Commercial auto physical damage | | | |
| 22. | Aircraft (all perils) | | | |
| 23. | Fidelity | | | |
| 24. | Surety | | | |
| 26. | Burglary and theft | | | |
| 27. | Boiler and machinery | | | |
| 28. | Credit | | | |
| 29. | International | | | |
| 30. | Warranty | | | |
| 31. | Reinsurance - Nonproportional Assumed Property | XXX | XXX | XXX |
| 32. | Reinsurance - Nonproportional Assumed Liability | XXX | XXX | XXX |
| 33. | Reinsurance - Nonproportional Assumed Financial Lines | XXX | XXX | XXX |
| 34. | Aggregate write-ins for other lines of business | | | |
| 35. | Totals | 25,176,107 | 66,616,038 | 44,779,796 |
| DETAILS OF WRITE-INS | | | | |
| 3401. | | | | |
| 3402. | | | | |
| 3403. | | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | | |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | | | |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|----------------------------------------------------|-------------------------------------------------|-------------------------------------------|--------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------|---------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|--------------------------------------|-----------------------------------------------|---------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|
| Years in Which Losses Occurred | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2023 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. 2020 + Prior | | | | | | | | | | | | | |
| 2. 2021 | | | | | | | | | | | | | |
| 3. Subtotals 2021 + Prior | | | | | | | | | | | | | |
| 4. 2022 | | | | | | | | | | | | | |
| 5. Subtotals 2022 + Prior | | | | | | | | | | | | | |
| 6. 2023 | XXX | XXX | XXX | XXX | | | XXX | | | | XXX | XXX | XXX |
| 7. Totals | | | | | | | | | | | | | |
| 8. Prior Year-End Surplus As Regards Policyholders | 63,853 | | | | | | | | | | 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. | 2. | 3. |
| | | | | | | | | | | | Col. 13, Line 7 As a % of Col. 1 Line 8 | | |
| | | | | | | | | | | | 4. | | |

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

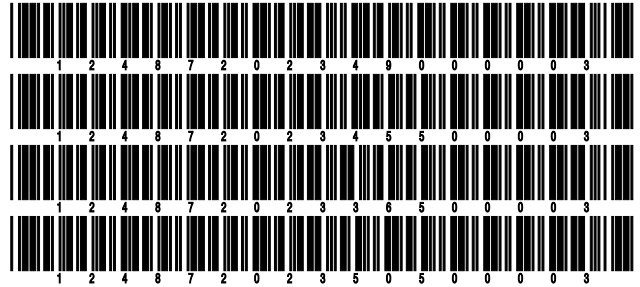
| | Response |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------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

Explanations:

- 1.
- 2.
- 3.
- 4.

Bar Codes:

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



NONE

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--------------------------------------------------------------------------------------------|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | |
| 2.2 Additional investment made after acquisition | | |
| 3. Current year change in encumbrances | | |
| 4. Total gain (loss) on disposals | | |
| 5. Deduct amounts received on disposals | | |
| 6. Total foreign exchange change in book/adjusted carrying value | | |
| 7. Deduct current year's other than temporary impairment recognized | | |
| 8. Deduct current year's depreciation | | |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | |
| 10. Deduct total nonadmitted amounts | | |
| 11. Statement value at end of current period (Line 9 minus Line 10) | | |

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|----------------------------------------------------------------------------------------------|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | |
| 2.2 Additional investment made after acquisition | | |
| 3. 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 depreciation | | |
| 9. Total foreign exchange change in book/adjusted carrying value | | |
| 10. Deduct current year's other than temporary impairment recognized | | |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | | |

NONE

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 | 68,968,936 | 77,576,000 |
| 2. Cost of bonds and stocks acquired | 12,252,841 | 18,313,608 |
| 3. Accrual of discount | 50,165 | 42,394 |
| 4. Unrealized valuation increase (decrease) | 2,929,251 | (8,454,243) |
| 5. Total gain (loss) on disposals | (445,822) | (601,815) |
| 6. Deduct consideration for bonds and stocks disposed of | 11,460,497 | 17,624,625 |
| 7. Deduct amortization of premium | 54,262 | 116,662 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | | 164,138 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | (180) | (1,582) |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 72,240,432 | 68,968,936 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 72,240,432 | 68,968,936 |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE D - PART 1B

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

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|-------------------------------------|-------------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 28,263,566 | 2,188,888 | 2,277,485 | 22,260 | 28,581,071 | 28,263,566 | 28,197,229 | 28,926,735 |
| 2. NAIC 2 (a) | 5,675,446 | 660,589 | 714,757 | (31,162) | 5,187,701 | 5,675,446 | 5,590,116 | 4,924,228 |
| 3. NAIC 3 (a) | | | | | | | | |
| 4. NAIC 4 (a) | | | | | | | | |
| 5. NAIC 5 (a) | | | | | | | | |
| 6. NAIC 6 (a) | | | | | | | | |
| 7. Total Bonds | 33,939,012 | 2,849,477 | 2,992,242 | (8,902) | 33,768,772 | 33,939,012 | 33,787,345 | 33,850,963 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | | | | | | | | |
| 9. NAIC 2 | | | | | | | | |
| 10. NAIC 3 | | | | | | | | |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | | | | | | | | |
| 15. Total Bonds and Preferred Stock | 33,939,012 | 2,849,477 | 2,992,242 | (8,902) | 33,768,772 | 33,939,012 | 33,787,345 | 33,850,963 |

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

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

S102

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | 1 | 2 |
|-------------------------------------------------------------------------------------------|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 1,494,340 | 1,376,849 |
| 2. Cost of cash equivalents acquired | 4,629,636 | 1,573,237 |
| 3. Accrual of discount | | |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | |
| 6. Deduct consideration received on disposals | 526,753 | 1,455,746 |
| 7. Deduct amortization of premium | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 5,597,223 | 1,494,340 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 5,597,223 | 1,494,340 |

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 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|------------------------------------------------------------|-----------------------------------------------------------|---------|---------------|-----------------------------|---------------------------|----------------|----------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 912810-RH-3 | US Treasury Bond 3.125% 08/15/44 | | 08/16/2023 | RBC | | 237,659 | 295,000 | 50 | 1.A |
| 912810-TJ-7 | US Treasury Bond 3.000% 08/15/52 | | 09/29/2023 | HSBC Securities Inc | | 152,955 | 210,000 | 822 | 1.A |
| 91282C-GM-7 | US Treasury Bond 3.500% 02/15/33 | | 08/31/2023 | RBC | | 152,344 | 160,000 | 259 | 1.A |
| 0109999999 Subtotal - Bonds - U.S. Governments | | | | | | 542,959 | 665,000 | 1,131 | XXX |
| 31320Q-3V-6 | Fed Home Loan Mtg Corp Super Pool #SD3512 6.000% 08/01/53 | | 08/30/2023 | Cantor Fitzgerald | | 313,998 | 312,692 | 678 | 1.A |
| 31320Q-3W-4 | Fed Home Loan Mtg Corp Super Pool #SD3513 6.000% 08/01/53 | | 08/30/2023 | Cantor Fitzgerald | | 236,570 | 235,631 | 511 | 1.A |
| 3136A9-04-3 | FNR 2012-12B PD 3.500% 11/25/42 | | 09/01/2023 | Interest Capitalization | | 573 | 573 | | 1.A |
| 0909999999 Subtotal - Bonds - U.S. Special Revenues | | | | | | 551,081 | 548,896 | 1,188 | XXX |
| 00138C-AV-0 | Corebridge Global Funding 144A 5.900% 09/19/28 | | 09/14/2023 | Chase Manhattan | | 4,995 | 5,000 | | 1.F FE |
| 01627A-AD-0 | Aligned Data Centers Trust 144A 6.000% 08/17/48 | | 08/10/2023 | Guggenheim Capital | | 48,848 | 50,000 | | 1.G FE |
| 02530E-AC-8 | American Credit Accept Trust 144A 6.090% 11/12/27 | | 08/01/2023 | BMO Capital Markets | | 19,999 | 20,000 | | 1.C FE |
| 03027X-AW-0 | American Tower Corp 3.800% 08/15/29 | | 07/31/2023 | Goldman Sachs | | 54,991 | 60,000 | 1,058 | 2.C FE |
| 03027X-CE-8 | American Tower Corp 5.800% 11/15/28 | | 09/12/2023 | RBC | | 19,966 | 20,000 | | 2.C FE |
| 03065U-AE-9 | AmeriCredit Auto Rec Trust 5.840% 07/18/29 | | 09/12/2023 | Deutsche Bank Alex Brown | | 69,990 | 70,000 | | 1.C FE |
| 037389-BE-2 | Aon Corp 2.800% 05/15/30 | | 09/29/2023 | Bank of America | | 12,514 | 15,000 | 161 | 2.B FE |
| 040555-DG-6 | Arizona Pub Service Co 5.550% 08/01/33 | | 08/10/2023 | RBC | | 9,908 | 10,000 | 68 | 1.G FE |
| 054989-AA-6 | BAT Capital Corp 6.343% 08/02/30 | | 07/31/2023 | Bank of America | | 15,000 | 15,000 | | 2.B FE |
| 054989-AB-4 | BAT Capital Corp 6.421% 08/02/33 | | 08/03/2023 | Barclays Capital | | 9,852 | 10,000 | 9 | 2.B FE |
| 05610W-AA-8 | BPR Trust 144A 7.146% 11/05/28 | | 09/29/2023 | Morgan Stanley | | 59,997 | 60,000 | 119 | 1.A FE |
| 06051G-LV-9 | Bank of America Corp 5.933% 09/15/27 | | 09/12/2023 | Bank of America | | 80,000 | 80,000 | | 1.E FE |
| 09951L-AC-7 | Booz Allen Hamilton Inc 5.950% 08/04/33 | | 08/01/2023 | Bank of America | | 9,904 | 10,000 | | 2.C FE |
| 14040H-CZ-6 | Capital One Finl Co 6.312% 06/08/29 | | 09/20/2023 | Various | | 19,956 | 20,000 | 199 | 2.A FE |
| 15089Q-AN-4 | Celanese US Hldgs LLC 6.330% 07/15/29 | | 07/18/2023 | Chase Manhattan | | 15,057 | 15,000 | 13 | 2.C FE |
| 15089Q-AW-4 | Celanese US Hldgs LLC 6.350% 11/15/28 | | 08/10/2023 | Bank of America | | 14,998 | 15,000 | | 2.C FE |
| 15089Q-AX-2 | Celanese US Hldgs LLC 6.550% 11/15/30 | | 08/10/2023 | Bank of America | | 19,990 | 20,000 | | 2.C FE |
| 16411Q-AG-6 | Cheniere Energy Ptrs LP 4.500% 10/01/29 | | 09/13/2023 | Bank of America | | 13,789 | 15,000 | 308 | 2.C FE |
| 19828A-AB-3 | Columbia Pipeline LLC 144A 6.042% 08/15/28 | | 08/07/2023 | Citigroup Global Mkts | | 15,147 | 15,000 | 3 | 2.B FE |
| 19828T-AA-4 | Columbia Pipelines LLC 144A 5.927% 08/15/30 | | 08/02/2023 | Toronto Dominion Securities | | 5,000 | 5,000 | | 2.A FE |
| 19828T-AB-2 | Columbia Pipelines LLC 144A 6.036% 11/15/33 | | 08/02/2023 | Toronto Dominion Securities | | 19,993 | 20,000 | | 2.A FE |
| 19828T-AC-0 | Columbia Pipelines LLC 144A 6.544% 11/15/53 | | 08/02/2023 | Toronto Dominion Securities | | 4,998 | 5,000 | | 2.A FE |
| 205887-CJ-9 | ConAgra Inc 5.300% 10/01/26 | | 07/17/2023 | Bank of America | | 34,949 | 35,000 | | 2.C FE |
| 20754E-AA-3 | Fannie Mae - CAS 144A 6.769% 07/25/43 | | 07/19/2023 | Bank of America | | 15,000 | 15,000 | | 2.A FE |
| 20754Q-AA-6 | Fannie Mae - CAS 144A 7.369% 05/25/43 | | 07/25/2023 | Citigroup Global Mkts | | 9,866 | 9,714 | 4 | 2.A FE |
| 20826F-BF-2 | ConocoPhillips Co 5.050% 09/15/33 | | 08/08/2023 | Toronto Dominion Securities | | 24,952 | 25,000 | | 1.F FE |
| 20826F-BH-8 | ConocoPhillips Co 5.700% 09/15/63 | | 08/08/2023 | Toronto Dominion Securities | | 9,973 | 10,000 | | 1.F FE |
| 21871X-AD-2 | CoreBridge Finl Inc 144A 6.050% 09/15/33 | | 09/12/2023 | Chase Manhattan | | 4,982 | 5,000 | | 2.B FE |
| 23292H-AC-5 | DLAA LLC 144A 5.640% 02/22/28 | | 07/25/2023 | Barclays Capital | | 19,999 | 20,000 | | 1.A FE |
| 23345W-AB-1 | DT Auto Owner Trust 144A 6.070% 03/15/28 | | 07/11/2023 | Citigroup Global Mkts | | 29,999 | 30,000 | | 1.C FE |
| 29444U-BE-5 | Equinix Inc 3.200% 11/18/29 | | 08/16/2023 | Goldman Sachs | | 8,671 | 10,000 | 80 | 2.B FE |
| 29736R-AU-4 | Estee Lauder Co 5.150% 05/15/53 | | 07/18/2023 | Bank of America | | 5,079 | 5,000 | 49 | 1.E FE |
| 30166T-AD-5 | Exeter Auto Receivables Trust 6.310% 10/15/27 | | 08/22/2023 | First Union | | 39,997 | 40,000 | | 1.C FE |
| 316773-DK-3 | Fifth Third Bancorp 6.339% 07/27/29 | | 07/24/2023 | RBC | | 10,000 | 10,000 | | 2.A FE |
| 33846B-AG-9 | Flagship Credit Auto Trust 144A 5.640% 07/16/29 | | 08/08/2023 | Deutsche Bank Alex Brown | | 23,997 | 24,000 | | 1.B FE |
| 37333A-KL-4 | Georgia Power Co 2.650% 09/15/29 | | 08/23/2023 | Toronto Dominion Securities | | 8,535 | 10,000 | 118 | 2.A FE |
| 375558-BZ-5 | Gilead Sciences Inc 5.250% 10/15/33 | | 09/07/2023 | Citigroup Global Mkts | | 29,951 | 30,000 | | 2.A FE |
| 378272-BE-7 | Glencore Funding LLC 144A 2.850% 04/27/31 | | 09/14/2023 | BNP Capital | | 16,170 | 20,000 | 223 | 2.A FE |
| 378272-BP-2 | Glencore Funding LLC 144A 6.375% 10/06/30 | | 09/27/2023 | JP Morgan | | 34,808 | 35,000 | | 2.A FE |
| 42806M-CA-5 | Hertz Vehicle Fin LLC 5.940% 02/25/28 | | 08/16/2023 | JP Morgan | | 99,977 | 100,000 | | 1.A FE |

E04

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|-----------------------------------------------------------------------------------|-------------------------------------------------|---------|---------------|-----------------------------|---------------------------|------------------|------------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 446150-BC-7 | Huntington Bancshares Inc 6.208% 08/21/29 | | 08/14/2023 | Morgan Stanley | | 10,000 | 10,000 | | 2.A FE |
| 45687V-AB-2 | Ingersoll Rand Inc 5.700% 08/14/33 | | 08/08/2023 | Chase Manhattan | | 9,923 | 10,000 | | 2.C FE |
| 46647P-DU-7 | JPMorgan Chase & Co 5.299% 07/24/29 | | 07/17/2023 | Chase Manhattan | | 35,000 | 35,000 | | 1.E FE |
| 56261F-AR-5 | M & T Bank Corp 5.053% 01/27/34 | | 07/12/2023 | UBS Securities | | 22,365 | 25,000 | 586 | 2.A FE |
| 573874-AP-9 | Marvel Technology Inc 5.750% 02/15/29 | | 09/12/2023 | Chase Manhattan | | 19,947 | 20,000 | | 2.C FE |
| 573874-AQ-7 | Marvel Technology Inc 5.950% 09/15/33 | | 09/11/2023 | Chase Manhattan | | 9,935 | 10,000 | | 2.C FE |
| 59156R-CE-6 | MetLife Inc 144A 5.375% 07/15/33 | | 07/10/2023 | First Union | | 24,849 | 25,000 | | 1.G FE |
| 609935-AA-9 | Monongahela Power Co 144A 5.850% 02/15/34 | | 09/12/2023 | Morgan Stanley | | 14,973 | 15,000 | | 1.G FE |
| 61747Y-FF-7 | Morgan Stanley 5.449% 07/20/29 | | 07/19/2023 | Morgan Stanley | | 10,000 | 10,000 | | 1.E FE |
| 63111X-AJ-0 | Nasdaq Inc 5.550% 02/15/34 | | 07/06/2023 | Morgan Stanley | | 14,870 | 15,000 | 28 | 2.B FE |
| 643821-AA-9 | New Economy Assets Phase I 144A 1.910% 10/20/61 | | 07/21/2023 | Goldman Sachs | | 85,590 | 100,000 | 27 | 1.D FE |
| 65339K-BS-8 | Nextera Energy Capital 5.749% 09/01/25 | | 08/08/2023 | Bank of America | | 15,021 | 15,000 | | 2.A FE |
| 674599-DF-9 | Occidental Pete Corp 6.450% 09/15/36 | | 07/11/2023 | RBC | | 10,266 | 10,000 | | 2.C FE |
| 674599-ED-3 | Occidental Pete Corp 6.625% 09/01/30 | | 09/18/2023 | RBC | | 15,386 | 15,000 | | 2.C FE |
| 677347-CH-7 | Ohio Edison Co 144A 5.500% 01/15/33 | | 07/21/2023 | Deutsche Bank Alex Brown | | 10,093 | 10,000 | 15 | 2.A FE |
| 709599-BU-7 | Penske Truck Leasing 144A 5.750% 05/24/26 | | 07/07/2023 | Scotia | | 19,774 | 20,000 | 150 | 2.B FE |
| 709599-BW-3 | Penske Truck Leasing 144A 6.050% 08/01/28 | | 07/27/2023 | First Union | | 9,975 | 10,000 | | 2.B FE |
| 718172-DE-6 | Philip Morris Intl 5.625% 09/07/33 | | 09/05/2023 | Barclays Capital | | 24,534 | 25,000 | | 1.F FE |
| 76134K-AA-2 | Vantage Data Centers Trust 144A 5.000% 09/15/48 | | 09/15/2023 | Deutsche Bank Alex Brown | | 90,924 | 100,000 | | 1.G FE |
| 78409V-BP-8 | S&P Global Inc 144A 5.250% 09/15/33 | | 09/07/2023 | Bank of America | | 19,978 | 20,000 | | 1.G FE |
| 80285X-AD-7 | Santander Drive Auto Trust 5.610% 07/17/28 | | 07/18/2023 | RBC | | 34,996 | 35,000 | | 1.C FE |
| 802927-AE-3 | Santander Drive Auto Trust 5.770% 12/15/28 | | 08/15/2023 | SG Americas Securities, LLC | | 34,992 | 35,000 | | 1.C FE |
| 842587-DT-1 | Southern Co 5.700% 03/15/34 | | 09/05/2023 | First Union | | 9,970 | 10,000 | | 2.B FE |
| 8426EP-AG-3 | Southern Co Gas Cap Corp 5.750% 09/15/33 | | 09/11/2023 | Bank of America | | 4,995 | 5,000 | | 2.A FE |
| 85236K-AH-5 | Stack Infrastructure LLC 144A 5.900% 07/25/48 | | 07/24/2023 | Morgan Stanley | | 48,907 | 50,000 | | 1.G FE |
| 87264A-BF-1 | T-Mobile USA Inc 3.875% 04/15/30 | | 09/26/2023 | Barclays Capital | | 8,925 | 10,000 | 175 | 2.B FE |
| 87264A-DC-6 | T-Mobile USA Inc 5.750% 01/15/34 | | 09/11/2023 | Citigroup Global Mkts | | 19,971 | 20,000 | | 2.B FE |
| 94106L-BV-0 | Waste Management Inc 4.875% 02/15/29 | | 07/27/2023 | Barclays Capital | | 34,760 | 35,000 | | 1.G FE |
| 95000U-2U-6 | Wells Fargo & Co 3.350% 03/02/33 | | 07/18/2023 | Goldman Sachs | | 17,104 | 20,000 | 257 | 2.A FE |
| 95000U-3E-1 | Wells Fargo & Co 5.574% 07/25/29 | | 07/18/2023 | First Union | | 40,000 | 40,000 | | 1.E FE |
| 958667-AC-1 | Western Midstream Prtnrs LP 4.050% 02/01/30 | | 09/20/2023 | Citigroup Global Mkts | | 8,826 | 10,000 | | 2.C FE |
| 136385-BA-8 | Canadian Natl Resources Inc 2.950% 07/15/30 | A. | 09/25/2023 | Chase Manhattan | | 8,347 | 10,000 | 59 | 2.A FE |
| 775109-CH-2 | Rogers Comm Inc 3.800% 03/15/32 | A. | 09/14/2023 | Goldman Sachs | | 8,457 | 10,000 | 3 | 2.C FE |
| 78016H-ZS-2 | Royal Bank of Canada 5.200% 08/01/28 | A. | 07/13/2023 | RBC | | 29,986 | 30,000 | | 1.E FE |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,755,438 | 1,808,714 | 4,032 | XXX |
| 2509999997. Total - Bonds - Part 3 | | | | | | 2,849,477 | 3,022,610 | 6,350 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 2,849,477 | 3,022,610 | 6,350 | XXX |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | | | XXX | | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | | XXX | | XXX |
| 03071H-10-0 | AMERISAFE Inc | | 09/27/2023 | Various | 521,000 | 27,517 | | | |
| 038336-10-3 | AptarGroup Inc | | 08/23/2023 | Various | 129,000 | 15,883 | | | |
| 039653-10-0 | Arcosa Inc | | 09/29/2023 | Various | 703,000 | 53,405 | | | |
| 124805-10-2 | CBIZ Inc | | 09/27/2023 | Various | 317,000 | 17,060 | | | |
| 12618T-10-5 | CRA Intl Inc | | 07/03/2023 | Merrill Lynch | 1,000 | 102 | | | |
| 203607-10-6 | Community Bank Sys Inc | | 08/03/2023 | Various | 498,000 | 25,256 | | | |
| 204166-10-2 | CommVault Sys Inc | | 08/17/2023 | Various | 177,000 | 12,317 | | | |

E04.1

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

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 Admini- strative Symbol | |
|------------------------------|----------------------------------------------------------------------------------------|--------------|-----------------------|---------------------|--------------------------------------|------------------|----------------|----------------------------------------------------|--------------------------------------------------------------------------------------------------------------|-----|
| 221006-10-9 | CorVel Corp | | 09/29/2023 | Various | 99.000 | 20.339 | | | | |
| 28618M-10-6 | Element Solutions Inc | | 08/09/2023 | Various | 614.000 | 12.745 | | | | |
| 296315-10-4 | ESCO Technologies Inc | | 09/28/2023 | Various | 220.000 | 22.692 | | | | |
| 48282T-10-4 | Kadant Inc | | 08/18/2023 | Instinet | 35.000 | 7.553 | | | | |
| 607525-10-2 | Model N Inc | | 09/22/2023 | Various | 743.000 | 20.609 | | | | |
| 675232-10-2 | Oceanering Intl Inc | | 07/05/2023 | Various | 102.000 | 1.979 | | | | |
| 775133-10-1 | Rogers Corp | | 09/29/2023 | Various | 170.000 | 23.079 | | | | |
| 78473E-10-3 | SPX Technologies Inc | | 09/28/2023 | Various | 184.000 | 14.702 | | | | |
| 82452J-10-9 | Shift4 Payments Inc | | 08/08/2023 | Various | 98.000 | 6.358 | | | | |
| 82983N-10-8 | Sitio Royalties Corp | | 09/27/2023 | Various | 980.000 | 24.895 | | | | |
| 854231-10-7 | Standex Intl Corp | | 09/29/2023 | Various | 230.000 | 34.418 | | | | |
| 860372-10-1 | Stewart Info Svs Corp | | 09/29/2023 | Various | 591.000 | 27.038 | | | | |
| 92538J-10-6 | Vertex Inc | | 08/21/2023 | Various | 378.000 | 7.430 | | | | |
| 974250-10-2 | Winmark Corp | | 08/10/2023 | Various | 49.000 | 17.058 | | | | |
| H8817H-10-0 | Transocean Ltd | C | 09/26/2023 | Various | 5,945.000 | 48.935 | | | | |
| T9224W-10-9 | Stevanato Group SpA | C | 09/29/2023 | Various | 101.000 | 2.968 | | | | |
| 5019999999 | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 444,339 | XXX | | XXX |
| 5989999997 | Total - Common Stocks - Part 3 | | | | | | 444,339 | XXX | | XXX |
| 5989999998 | Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 5989999999 | Total - Common Stocks | | | | | | 444,339 | XXX | | XXX |
| 5999999999 | Total - Preferred and Common Stocks | | | | | | 444,339 | XXX | | XXX |
| 6009999999 | Totals | | | | | | 3,293,817 | XXX | 6,350 | XXX |

E04.2

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|-----------------------------------------------------------|---------|---------------|-----------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..36179T-SF-3 | GNMA Pool #MA5018 3.000% 02/20/48 | | 09/01/2023 | Paydown | | 2,542 | 2,542 | 2,503 | 2,505 | | .37 | | .37 | | 2,542 | | | | 49 | 02/20/2048 | 1.A |
| ..36179T-SG-1 | GNMA Pool #MA5019 3.500% 02/20/48 | | 09/01/2023 | Paydown | | 2,276 | 2,276 | 2,300 | 2,299 | | (23) | | (23) | | 2,276 | | | | 53 | 02/20/2048 | 1.A |
| ..36179T-UA-1 | GNMA Pool #MA5077 3.500% 03/20/48 | | 09/01/2023 | Paydown | | 2,304 | 2,304 | 2,329 | 2,327 | | (24) | | (24) | | 2,304 | | | | 54 | 03/20/2048 | 1.A |
| ..36179T-UB-9 | GNMA Pool #MA5078 4.000% 03/20/48 | | 09/01/2023 | Paydown | | 1,270 | 1,270 | 1,308 | 1,306 | | (36) | | (36) | | 1,270 | | | | 34 | 03/20/2048 | 1.A |
| ..36179T-UC-7 | GNMA Pool #MA5079 4.500% 03/20/48 | | 09/01/2023 | Paydown | | 386 | 386 | 403 | 402 | | (16) | | (16) | | 386 | | | | 11 | 03/20/2048 | 1.A |
| ..36179T-XII-0 | GNMA Pool #MA5193 4.500% 05/20/48 | | 09/01/2023 | Paydown | | 1,074 | 1,074 | 1,123 | 1,122 | | (48) | | (48) | | 1,074 | | | | 32 | 05/20/2048 | 1.A |
| ..36179V-7E-4 | GNMA Pool #MA7193 2.500% 02/20/51 | | 09/01/2023 | Paydown | | 5,367 | 5,367 | 5,547 | 5,543 | | (176) | | (176) | | 5,367 | | | | 89 | 02/20/2051 | 1.A |
| ..36179V-N3-0 | GNMA Pool #MA6710 3.000% 06/20/50 | | 09/01/2023 | Paydown | | 2,727 | 2,727 | 2,885 | 2,881 | | (154) | | (154) | | 2,727 | | | | 54 | 06/20/2050 | 1.A |
| ..36179V-QT-0 | GNMA Pool #MA6766 3.000% 07/20/50 | | 09/01/2023 | Paydown | | 3,057 | 3,057 | 3,233 | 3,230 | | (173) | | (173) | | 3,057 | | | | 61 | 07/20/2050 | 1.A |
| ..36179W-2W-7 | GNMA Pool #MA7989 3.500% 04/20/52 | | 09/01/2023 | Paydown | | 3,194 | 3,194 | 2,997 | 2,997 | | 196 | | 196 | | 3,194 | | | | 56 | 04/20/2052 | 1.A |
| ..36179W-BY-3 | GNMA Pool #MA7255 2.500% 03/20/51 | | 09/01/2023 | Paydown | | 6,233 | 6,233 | 6,442 | 6,437 | | (204) | | (204) | | 6,233 | | | | 104 | 03/20/2051 | 1.A |
| ..36179W-XL-7 | GNMA Pool #MA7883 3.500% 02/20/52 | | 09/01/2023 | Paydown | | 3,823 | 3,823 | 3,593 | 3,593 | | 230 | | 230 | | 3,823 | | | | 67 | 02/20/2052 | 1.A |
| ..36179W-ZB-7 | GNMA Pool #MA7938 3.500% 03/20/52 | | 09/01/2023 | Paydown | | 4,241 | 4,241 | 3,978 | 3,978 | | 263 | | 263 | | 4,241 | | | | 74 | 03/20/2052 | 1.A |
| ..36179X-DB-9 | GNMA Pool #MA8198 3.000% 08/20/52 | | 09/01/2023 | Paydown | | 5,755 | 5,755 | 5,244 | 5,244 | | 511 | | 511 | | 5,755 | | | | 89 | 08/20/2052 | 1.A |
| ..36179X-NC-6 | GNMA Pool #MA8487 3.500% 12/20/52 | | 09/01/2023 | Paydown | | 2,278 | 2,278 | 2,133 | 2,133 | | 145 | | 145 | | 2,278 | | | | 39 | 12/20/2052 | 1.A |
| ..912810-TK-4 | US Treasury Bond 3.375% 08/15/42 | | 08/02/2023 | Citigroup Global Mkts | | 130,793 | 150,000 | 141,305 | 141,305 | | 155 | | 155 | | 141,460 | | (10,667) | (10,667) | 4,895 | 08/15/2042 | 1.A |
| ..912828-7D-6 | US Treasury Note INFL IX 0.250% 07/15/29 | | 08/16/2023 | Chase Manhattan | | 209,337 | 195,000 | 215,870 | 222,386 | (6,177) | 440 | | (5,737) | | 216,649 | | (7,312) | (7,312) | 625 | 07/15/2029 | 1.A |
| ..912828-Y3-8 | US Treasury Note INFL IX 0.750% 07/15/28 | | 08/16/2023 | Bank of New York | | 238,898 | 210,000 | 246,107 | 252,324 | (6,460) | (328) | | (6,788) | | 245,536 | | (6,639) | (6,639) | 2,059 | 07/15/2028 | 1.A |
| ..91282C-FV-8 | US Treasury Bond 4.125% 11/15/32 | | 08/02/2023 | Citigroup Global Mkts | | 175,410 | 175,000 | 182,096 | 182,045 | | (351) | | (351) | | 181,694 | | (6,284) | (6,284) | 5,179 | 11/15/2032 | 1.A FE |
| ..91282C-GM-7 | US Treasury Bond 3.500% 02/15/33 | | 08/02/2023 | Citigroup Global Mkts | | 548,788 | 575,000 | 573,535 | 573,535 | | 55 | | 55 | | 573,590 | | (24,802) | (24,802) | 9,395 | 02/15/2033 | 1.A |
| 0109999999 | Subtotal - Bonds - U.S. Governments | | | | | 1,349,750 | 1,351,527 | 1,404,931 | 684,807 | (12,637) | 498 | | (12,139) | | 1,405,454 | | (55,703) | (55,703) | 23,019 | XXX | XXX |
| ..3128MJ-2Z-2 | Fed Home Loan Mtg Corp Gold Pool #G08791 3.000% 12/01/47 | | 09/01/2023 | Paydown | | 1,653 | 1,653 | 1,613 | 1,614 | | .38 | | .38 | | 1,653 | | | | 33 | 12/01/2047 | 1.A |
| ..3128MJ-3H-1 | Fed Home Loan Mtg Corp Gold Pool #G08799 3.000% 02/01/48 | | 09/01/2023 | Paydown | | 1,514 | 1,514 | 1,477 | 1,479 | | .35 | | .35 | | 1,514 | | | | 30 | 02/01/2048 | 1.A |
| ..3128MJ-3N-8 | Fed Home Loan Mtg Corp Gold Pool #G08804 3.500% 03/01/48 | | 09/01/2023 | Paydown | | 1,516 | 1,516 | 1,520 | 1,520 | | (4) | | (4) | | 1,516 | | | | 35 | 03/01/2048 | 1.A |
| ..3128MJ-3P-3 | Fed Home Loan Mtg Corp Gold Pool #G08805 4.000% 03/01/48 | | 09/01/2023 | Paydown | | 1,542 | 1,542 | 1,584 | 1,582 | | (40) | | (40) | | 1,542 | | | | 42 | 03/01/2048 | 1.A |
| ..3128MJ-3T-5 | Fed Home Loan Mtg Corp Gold Pool #G08809 4.000% 04/01/48 | | 09/01/2023 | Paydown | | 1,231 | 1,231 | 1,265 | 1,263 | | (32) | | (32) | | 1,231 | | | | 32 | 04/01/2048 | 1.A |
| ..3128MJ-3U-2 | Fed Home Loan Mtg Corp Gold Pool #G08810 4.500% 04/01/48 | | 09/01/2023 | Paydown | | 347 | 347 | 363 | 363 | | (16) | | (16) | | 347 | | | | 11 | 04/01/2048 | 1.A |
| ..3128MJ-3X-6 | Fed Home Loan Mtg Corp Gold Pool #G08813 3.500% 05/01/48 | | 09/01/2023 | Paydown | | 1,793 | 1,793 | 1,798 | 1,798 | | (5) | | (5) | | 1,793 | | | | 42 | 05/01/2048 | 1.A |
| ..3128MJ-4C-1 | Fed Home Loan Mtg Corp Gold Pool #G08818 4.500% 06/01/48 | | 09/01/2023 | Paydown | | 1,668 | 1,668 | 1,748 | 1,747 | | (79) | | (79) | | 1,668 | | | | 49 | 06/01/2048 | 1.A |
| ..3132A9-T6-4 | Fed Home Loan Mtg Corp Super Pool #ZS8673 3.000% 10/01/32 | | 09/01/2023 | Paydown | | 5,558 | 5,558 | 5,852 | 5,816 | | (257) | | (257) | | 5,558 | | | | 111 | 10/01/2032 | 1.A |
| ..3132AE-KR-6 | Fed Home Loan Mtg Corp Super Pool #ZT2104 2.500% 12/01/33 | | 09/01/2023 | Paydown | | 6,825 | 6,825 | 7,153 | 7,118 | | (293) | | (293) | | 6,825 | | | | 113 | 12/01/2033 | 1.A |
| ..3132DV-3M-5 | Fed Home Loan Mtg Corp Super Pool #SD8004 3.000% 07/01/49 | | 09/01/2023 | Paydown | | 1,706 | 1,706 | 1,722 | 1,721 | | (15) | | (15) | | 1,706 | | | | 34 | 07/01/2049 | 1.A |
| ..3132DV-5Q-4 | Fed Home Loan Mtg Corp Super Pool #SD8055 2.500% 03/01/50 | | 09/01/2023 | Paydown | | 2,703 | 2,703 | 2,766 | 2,764 | | (61) | | (61) | | 2,703 | | | | 46 | 03/01/2050 | 1.A |
| ..3132DW-B5-1 | Fed Home Loan Mtg Corp Super Pool #SD8160 2.000% 08/01/51 | | 09/01/2023 | Paydown | | 5,017 | 5,017 | 5,116 | 5,113 | | (96) | | (96) | | 5,017 | | | | 67 | 08/01/2051 | 1.A |
| ..3133A6-GU-9 | Fed Natl Mtg Assn Pool #QB0211 2.500% 06/01/50 | | 09/01/2023 | Paydown | | 1,823 | 1,823 | 1,896 | 1,893 | | (70) | | (70) | | 1,823 | | | | 30 | 06/01/2050 | 1.A |

E05

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|-----------------------------------------------------|-------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For-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 |
| ..3133KL-RF-6 | Fed Home Loan Mtg Corp Pool #RA4986 2.000% 04/01/51 | | 09/01/2023 | Paydown | | 10,050 | 10,050 | 10,156 | 10,153 | | (103) | | (103) | | 10,050 | | | | 138 | 04/01/2051 | 1.A |
| ..3133KM-GY-5 | Fed Home Loan Mtg Corp Pool #RA5615 2.000% 08/01/51 | | 09/01/2023 | Paydown | | 8,075 | 8,075 | 8,264 | 8,257 | | (182) | | (182) | | 8,075 | | | | 107 | 08/01/2051 | 1.A |
| ..3136A6-AN-4 | FNR 2012-75 KC 3.500% 05/25/42 | | 09/01/2023 | Paydown | | 204 | 204 | 207 | 207 | | (2) | | (2) | | 204 | | | | 5 | 05/25/2042 | 1.A |
| ..3136AF-LL-6 | FNR 2013-81 NC 1.700% 06/25/43 | | 09/01/2023 | Paydown | | 801 | 801 | 796 | 798 | | 3 | | 3 | | 801 | | | | 9 | 06/25/2043 | 1.A |
| ..3136AR-QA-9 | FNR 2016-25 LA GA 2.500% 03/25/46 | | 09/01/2023 | Paydown | | 314 | 314 | 304 | 305 | | 9 | | 9 | | 314 | | | | 5 | 03/25/2046 | 1.A |
| ..3136B5-PK-5 | FNR 2019 38 PC 3.000% 08/25/49 | | 09/01/2023 | Paydown | | 706 | 706 | 714 | 712 | | (5) | | (5) | | 706 | | | | 13 | 08/25/2049 | 1.A |
| ..3136B8-NW-5 | FNR 2020-1AC 3.500% 08/25/58 | | 09/01/2023 | Paydown | | 1,512 | 1,512 | 1,585 | 1,581 | | (69) | | (69) | | 1,512 | | | | 36 | 08/25/2058 | 1.A |
| ..3137B2-TT-7 | FHR 4216 KQ 1.700% 10/15/39 | | 09/01/2023 | Paydown | | 970 | 970 | 964 | 967 | | 2 | | 2 | | 970 | | | | 11 | 10/15/2039 | 1.A |
| ..3137F7-GL-3 | FHR 5055 DG 1.500% 12/25/50 | | 09/01/2023 | Paydown | | 1,560 | 1,560 | 1,296 | 1,264 | | 264 | | 264 | | 1,560 | | | | 8 | 12/25/2050 | 1.A |
| ..3137FR-K7-5 | FHR 4961 JB 2.500% 12/15/42 | | 09/01/2023 | Paydown | | 655 | 655 | 679 | 674 | | (19) | | (19) | | 655 | | | | 11 | 12/15/2042 | 1.A |
| ..3137H4-FG-0 | FHR 5170 DP 2.000% 07/25/50 | | 09/01/2023 | Paydown | | 2,199 | 2,199 | 2,033 | 2,041 | | 158 | | 158 | | 2,199 | | | | 30 | 07/25/2050 | 1.A |
| ..3140L2-2Y-8 | Fed Natl Mtg Assn Pool #BR4390 2.000% 03/01/51 | | 09/01/2023 | Paydown | | 3,944 | 3,944 | 3,766 | 3,769 | | 175 | | 175 | | 3,944 | | | | 52 | 03/01/2051 | 1.A |
| ..3140L8-ZQ-6 | Fed Natl Mtg Assn Pool #BR9750 2.000% 04/01/51 | | 09/01/2023 | Paydown | | 7,107 | 7,107 | 6,780 | 6,786 | | 321 | | 321 | | 7,107 | | | | 102 | 04/01/2051 | 1.A |
| ..3140XF-LA-7 | Fed Natl Mtg Assn Pool #FS0320 2.000% 09/01/51 | | 09/01/2023 | Paydown | | 8,318 | 8,318 | 7,943 | 7,953 | | 365 | | 365 | | 8,318 | | | | 113 | 09/01/2051 | 1.A |
| ..3140XG-GQ-6 | Fed Natl Mtg Assn Pool #FS1106 2.500% 11/01/51 | | 09/01/2023 | Paydown | | 7,331 | 7,331 | 6,987 | 6,994 | | 337 | | 337 | | 7,331 | | | | 126 | 11/01/2051 | 1.A |
| ..3140XG-GR-4 | Fed Natl Mtg Assn Pool #FS1107 2.500% 12/01/51 | | 09/01/2023 | Paydown | | 5,831 | 5,831 | 5,576 | 5,581 | | 250 | | 250 | | 5,831 | | | | 95 | 12/01/2051 | 1.A |
| ..31418C-4W-1 | Fed Natl Mtg Assn Pool #MA3356 4.000% 12/01/48 | | 09/01/2023 | Paydown | | 475 | 475 | 485 | 485 | | (10) | | (10) | | 475 | | | | 13 | 12/01/2048 | 1.A |
| ..31418C-5Z-3 | Fed Natl Mtg Assn Pool #MA3563 4.000% 01/01/49 | | 09/01/2023 | Paydown | | 489 | 489 | 500 | 499 | | (10) | | (10) | | 489 | | | | 13 | 01/01/2049 | 1.A |
| ..31418C-U7-7 | Fed Natl Mtg Assn Pool #MA3305 3.500% 03/01/48 | | 09/01/2023 | Paydown | | 1,970 | 1,970 | 1,967 | 1,967 | | 3 | | 3 | | 1,970 | | | | 45 | 03/01/2048 | 1.A |
| ..31418C-V3-5 | Fed Natl Mtg Assn Pool #MA3333 4.000% 04/01/48 | | 09/01/2023 | Paydown | | 1,137 | 1,137 | 1,167 | 1,166 | | (29) | | (29) | | 1,137 | | | | 30 | 04/01/2048 | 1.A |
| ..31418C-WU-4 | Fed Natl Mtg Assn Pool #MA3358 4.500% 05/01/48 | | 09/01/2023 | Paydown | | 1,025 | 1,025 | 1,075 | 1,073 | | (48) | | (48) | | 1,025 | | | | 30 | 05/01/2048 | 1.A |
| ..31418D-3G-5 | Fed Natl Mtg Assn Pool #MA4398 2.000% 08/01/51 | | 09/01/2023 | Paydown | | 5,409 | 5,409 | 5,515 | 5,512 | | (103) | | (103) | | 5,409 | | | | 72 | 08/01/2051 | 1.A |
| ..31418D-C5-9 | Fed Natl Mtg Assn Pool #MA3691 3.000% 07/01/49 | | 09/01/2023 | Paydown | | 965 | 965 | 974 | 973 | | (8) | | (8) | | 965 | | | | 19 | 07/01/2049 | 1.A |
| ..31418D-C6-7 | Fed Natl Mtg Assn Pool #MA3692 3.500% 07/01/49 | | 09/01/2023 | Paydown | | 1,178 | 1,178 | 1,205 | 1,205 | | (27) | | (27) | | 1,178 | | | | 27 | 07/01/2049 | 1.A |
| ..31418D-CX-8 | Fed Natl Mtg Assn Pool #MA3685 3.000% 06/01/49 | | 09/01/2023 | Paydown | | 215 | 215 | 213 | 213 | | 2 | | 2 | | 215 | | | | 4 | 06/01/2049 | 1.A |
| ..31418D-NG-3 | Fed Natl Mtg Assn Pool #MA3990 2.500% 03/01/50 | | 09/01/2023 | Paydown | | 2,838 | 2,838 | 2,904 | 2,901 | | (64) | | (64) | | 2,838 | | | | 47 | 03/01/2050 | 1.A |
| ..31418D-PD-8 | Fed Natl Mtg Assn Pool #MA4019 2.500% 05/01/50 | | 09/01/2023 | Paydown | | 4,539 | 4,539 | 4,713 | 4,707 | | (168) | | (168) | | 4,539 | | | | 75 | 05/01/2050 | 1.A |
| ..31418D-Q8-8 | Fed Natl Mtg Assn Pool #MA4078 2.500% 07/01/50 | | 09/01/2023 | Paydown | | 1,472 | 1,472 | 1,531 | 1,529 | | (56) | | (56) | | 1,472 | | | | 25 | 07/01/2050 | 1.A |
| ..31418D-QH-8 | Fed Natl Mtg Assn Pool #MA4055 2.500% 06/01/50 | | 09/01/2023 | Paydown | | 5,214 | 5,214 | 5,415 | 5,407 | | (193) | | (193) | | 5,214 | | | | 86 | 06/01/2050 | 1.A |
| ..31418D-WR-9 | Fed Natl Mtg Assn Pool #MA4255 2.000% 02/01/51 | | 09/01/2023 | Paydown | | 5,854 | 5,854 | 6,042 | 6,035 | | (181) | | (181) | | 5,854 | | | | 78 | 02/01/2051 | 1.A |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|------------------------------------------------------------|------------------------------------------------|---------|---------------|-----------------------|---------------------------|----------------|----------------|----------------|-----------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | 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 |
| ..31418D-WW-8 | Fed Natl Mtg Assn Pool #MA4260 1.500% 02/01/36 | | 09/01/2023 | Paydown | | 7,242 | 7,242 | 7,433 | 7,413 | | (170) | | (170) | | 7,242 | | | | 73 | 02/01/2036 | 1.A |
| ..31418D-XK-3 | Fed Natl Mtg Assn Pool #MA4281 2.000% 03/01/51 | | 09/01/2023 | Paydown | | 6,069 | 6,069 | 6,265 | 6,257 | | (188) | | (188) | | 6,069 | | | | 81 | 03/01/2051 | 1.A |
| ..31418D-YX-4 | Fed Natl Mtg Assn Pool #MA4325 2.000% 05/01/51 | | 09/01/2023 | Paydown | | 7,305 | 7,305 | 7,374 | 7,372 | | (67) | | (67) | | 7,305 | | | | 97 | 05/01/2051 | 1.A |
| ..35563P-LK-3 | Freddie Mac-SCRT 3.500% 10/25/58 | | 09/01/2023 | Paydown | | 151 | 151 | 161 | 159 | | (8) | | (8) | | 151 | | | | 4 | 10/25/2058 | 1.A |
| ..35563P-NP-0 | Freddie Mac-SCRT 2.500% 08/25/59 | | 09/01/2023 | Paydown | | 777 | 777 | 808 | 800 | | (23) | | (23) | | 777 | | | | 13 | 08/25/2059 | 1.A |
| ..35564K-2F-5 | Freddie Mac-STACR 144A 7.315% 06/25/43 | | 09/25/2023 | Paydown | | 2,374 | 2,374 | 2,374 | 2,374 | | | | | | 2,374 | | | | 23 | 06/25/2043 | 1.G FE |
| ..35564K-B2-4 | Freddie Mac-STACR 144A 7.965% 07/25/42 | | 09/25/2023 | Paydown | | 415 | 415 | 422 | 422 | | (7) | | (7) | | 415 | | | | 8 | 07/25/2042 | 1.A FM |
| ..38379L-UL-8 | GNR 2015-56 LB 1.500% 04/16/40 | | 09/01/2023 | Paydown | | 1,706 | 1,706 | 1,690 | 1,699 | | 7 | | 7 | | 1,706 | | | | 17 | 04/16/2040 | 1.A |
| ..38379Q-W4-3 | GNR 2015-151 BA 1.700% 10/20/45 | | 09/01/2023 | Paydown | | 714 | 714 | 709 | 712 | | 2 | | 2 | | 714 | | | | 8 | 10/20/2045 | 1.A |
| 0909999999 Subtotal - Bonds - U.S. Special Revenues | | | | | | 154,008 | 154,006 | 154,867 | 150,855 | | (739) | | (739) | | 154,008 | | | | 2,422 | XXX | XXX |
| ..00206R-BK-7 | AT&T Inc 4.350% 06/15/45 | | 07/13/2023 | Bank of New York | | 8,270 | 10,000 | 10,856 | 10,798 | | (13) | | (13) | | 10,786 | | (2,516) | (2,516) | 256 | 06/15/2045 | 2.B FE |
| ..00206R-LJ-9 | AT&T Inc 3.550% 09/15/55 | | 09/26/2023 | Citigroup Global Mkts | | 6,273 | 10,000 | 9,940 | 9,942 | | 1 | | 1 | | 9,943 | | (3,670) | (3,670) | 368 | 09/15/2055 | 2.B FE |
| ..00206R-MM-1 | AT&T Inc 2.550% 12/01/33 | | 07/14/2023 | Chase Manhattan | | 11,531 | 15,000 | 11,744 | 11,744 | | 14 | | 14 | | 11,758 | | (227) | (227) | 50 | 12/01/2033 | 2.B FE |
| ..00287Y-CB-3 | AbbVie Inc 4.250% 11/21/49 | | 09/07/2023 | Various | | 12,413 | 15,000 | 14,934 | 14,938 | | 1 | | 1 | | 14,939 | | (2,526) | (2,526) | 508 | 11/21/2049 | 2.A FE |
| ..023135-CK-0 | Amazon.com Inc 4.100% 04/13/62 | | 09/28/2023 | RBC | | 3,770 | 5,000 | 4,977 | 4,977 | | | | | | 4,977 | | (1,207) | (1,207) | 199 | 04/13/2062 | 1.D FE |
| | American Tower Trust I 144A 5.490% 03/15/28 | | 08/25/2023 | JP Morgan | | 64,636 | 65,000 | 65,000 | | | | | | | 65,000 | | (364) | (364) | 1,499 | 03/15/2028 | 1.A FE |
| ..03464B-AA-6 | Angel Oak Mtg Trust 144A 2.881% 12/25/66 | | 09/01/2023 | Paydown | | 1,156 | 1,156 | 1,156 | 1,155 | | | | | | 1,156 | | | | 24 | 12/25/2066 | 1.A |
| ..03464E-AA-0 | Angel Oak Mtg Trust 144A 1.035% 01/20/65 | | 09/01/2023 | Paydown | | 1,129 | 1,129 | 1,129 | 1,129 | | | | | | 1,129 | | | | 8 | 01/20/2065 | 1.A |
| ..034651-AA-7 | Angel Oak Mtg Trust 144A 0.990% 12/26/24 | | 09/01/2023 | Paydown | | 1,002 | 1,002 | 1,001 | 1,001 | | | | | | 1,002 | | | | 7 | 12/26/2024 | 1.A FE |
| ..03465D-AA-1 | Angel Oak Mtg Trust 144A 0.985% 04/25/66 | | 09/01/2023 | Paydown | | 429 | 429 | 429 | 428 | | | | | | 429 | | | | 3 | 04/25/2066 | 1.A |
| ..03465E-AA-9 | Angel Oak Mtg Trust 144A 1.068% 05/25/66 | | 09/01/2023 | Paydown | | 1,381 | 1,381 | 1,381 | 1,381 | | | | | | 1,381 | | | | 10 | 05/25/2066 | 1.A |
| ..03465H-AA-2 | Angel Oak Mtg Trust 144A 0.951% 07/25/66 | | 09/01/2023 | Paydown | | 1,032 | 1,032 | 1,032 | 1,032 | | | | | | 1,032 | | | | 7 | 07/25/2066 | 1.A |
| ..03465J-AA-8 | Angel Oak Mtg Trust 144A 1.458% 09/25/66 | | 09/01/2023 | Paydown | | 1,544 | 1,544 | 1,544 | 1,544 | | | | | | 1,544 | | | | 15 | 09/25/2066 | 1.A |
| ..03465L-AA-3 | Angel Oak Mtg Trust 144A 1.691% 04/25/65 | | 09/01/2023 | Paydown | | 1,461 | 1,461 | 1,461 | 1,461 | | | | | | 1,461 | | | | 16 | 04/25/2065 | 1.A |
| ..03465M-AA-1 | Angel Oak Mtg Trust 144A 1.820% 11/25/66 | | 09/01/2023 | Paydown | | 1,307 | 1,307 | 1,307 | 1,307 | | | | | | 1,307 | | | | 16 | 11/25/2066 | 1.A FE |
| ..04285A-AA-3 | Arroyo Mtg Trust 2.962% 10/25/48 | | 09/01/2023 | Paydown | | 715 | 715 | 715 | 714 | | | | | | 715 | | | | 14 | 10/25/2048 | 1.A |
| ..054989-AB-4 | BAT Capital Corp 6.421% 08/02/33 | | 09/26/2023 | Morgan Stanley | | 9,793 | 10,000 | 9,852 | | | 2 | | 2 | | 9,854 | | (61) | (61) | 100 | 08/02/2033 | 2.B FE |
| ..05526D-BH-7 | BAT Capital Corp 3.462% 09/06/29 | | 07/13/2023 | Chase Manhattan | | 17,631 | 20,000 | 17,030 | 17,186 | | 188 | | 188 | | 17,374 | | 257 | 257 | 598 | 09/06/2029 | 2.B FE |
| ..05526D-BV-6 | BAT Capital Corp 5.650% 03/16/52 | | 09/28/2023 | RBC | | 7,900 | 10,000 | 9,784 | 9,786 | | 2 | | 2 | | 9,788 | | (1,889) | (1,889) | 590 | 03/16/2052 | 2.B FE |
| ..06406R-BQ-9 | Bank of NY Mellon Corp 4.947% 04/26/27 | | 07/06/2023 | Goldman Sachs | | 29,356 | 30,000 | 30,000 | | | | | | | 30,000 | | (644) | (644) | 305 | 04/26/2027 | 1.E FE |
| ..097023-CU-7 | Boeing Co 5.040% 05/01/27 | | 09/28/2023 | Morgan Stanley | | 14,651 | 15,000 | 15,000 | 15,000 | | | | | | 15,000 | | (349) | (349) | 695 | 05/01/2027 | 2.C FE |
| ..09951L-AC-7 | Booz Allen Hamilton Inc 5.950% 08/04/33 | | 09/05/2023 | Bank of America | | 10,013 | 10,000 | 9,904 | | | 1 | | 1 | | 9,905 | | 107 | 107 | 55 | 08/04/2033 | 2.C FE |
| | Deutsche Bank Alex Brown | | | | | | | | | | | | | | | | | | | | |
| ..11135F-BL-4 | Broadcom Inc 144A 3.469% 04/15/34 | | 08/23/2023 | Paydown | | 12,947 | 16,000 | 15,084 | 15,178 | | 38 | | 38 | | 15,216 | | (2,269) | (2,269) | 478 | 04/15/2034 | 2.C FE |
| ..11135F-BP-5 | Broadcom Inc 144A 3.137% 11/15/35 | | 08/23/2023 | BNP Capital | | 4,533 | 6,000 | 5,695 | 5,716 | | 11 | | 11 | | 5,728 | | (1,195) | (1,195) | 146 | 11/15/2035 | 2.C FE |
| ..125523-CS-7 | CIGNA Corp 5.400% 03/15/33 | | 08/15/2023 | Barclays Capital | | 24,856 | 25,000 | 24,977 | | | 1 | | 1 | | 24,978 | | (122) | (122) | 600 | 03/15/2033 | 2.A FE |
| ..126401-AA-6 | Credit Suisse Mtg Trust 144A 1.208% 05/25/65 | | 09/01/2023 | Paydown | | 507 | 507 | 507 | 507 | | | | | | 507 | | | | 4 | 05/25/2065 | 1.A FE |
| ..126405-AA-7 | Credit Suisse Mtg Trust 144A 2.000% 01/25/60 | | 09/01/2023 | Paydown | | 1,688 | 1,688 | 1,742 | 1,716 | | (28) | | (28) | | 1,688 | | | | 23 | 01/25/2060 | 1.A FE |
| ..126416-AA-4 | Credit Suisse Mtg Trust 144A 2.265% 11/25/66 | | 09/01/2023 | Paydown | | 1,918 | 1,918 | 1,918 | 1,917 | | | | | | 1,918 | | | | 29 | 11/25/2066 | 1.A FE |
| ..12656G-AA-4 | COLT Funding LLC 144A 1.325% 10/26/65 | | 09/01/2023 | Paydown | | 170 | 170 | 170 | 170 | | | | | | 170 | | | | 2 | 10/26/2065 | 1.A FE |

E05.2

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|------------------------------------------------|---------|---------------|-------------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | 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 |
| ..12659P-AA-1 | Credit Suisse Mtg Trust 144A 1.101% 05/25/66 | | 09/01/2023 | Paydown | | 2,035 | 2,035 | 2,034 | 2,034 | | | | | | 2,035 | | | | 15 | 05/25/2066 | 1.A FE |
| ..12662E-AA-1 | Credit Suisse Mtg Trust 144A 1.179% 02/25/66 | | 09/01/2023 | Paydown | | 1,775 | 1,775 | 1,775 | 1,775 | | | | | | 1,775 | | | | 14 | 02/25/2066 | 1.A FE |
| ..12662K-AA-7 | Credit Suisse Mtg Trust 144A 1.174% 07/25/66 | | 09/01/2023 | Paydown | | 2,933 | 2,933 | 2,933 | 2,932 | | 1 | | 1 | | 2,933 | | | | 24 | 07/25/2066 | 1.A FE |
| ..12664W-AA-9 | CPS Auto Trust 144A 5.910% 08/16/27 | | 09/15/2023 | Paydown | | 11,282 | 11,282 | 11,282 | | | | | | | 11,282 | | | | 206 | 08/16/2027 | 1.A FE |
| ..126650-DT-4 | CVS Caremark Corp 5.125% 02/21/30 | | 08/23/2023 | Bank of America | | 4,885 | 5,000 | 4,967 | | | 2 | | 2 | | 4,969 | (84) | (84) | 131 | 02/21/2030 | 2.B FE | |
| ..14040H-CV-5 | Capital One Finl Co 5.247% 07/26/30 | | 08/22/2023 | Various | | 37,849 | 40,000 | 40,000 | 40,000 | | | | | | 40,000 | (2,151) | (2,151) | 2,233 | 07/26/2030 | 2.A FE | |
| ..141781-BW-3 | Cargill Inc 144A 4.000% 06/22/32 | | 09/12/2023 | Citigroup Global Mkts | | 18,243 | 20,000 | 19,868 | 19,877 | | 8 | | 8 | | 19,884 | (1,641) | (1,641) | 582 | 06/22/2032 | 1.F FE | |
| ..16411Q-AP-6 | Cheniere Energy Ptrs LP 144A 5.950% 06/30/33 | | 09/13/2023 | Bank of America | | 14,779 | 15,000 | 14,966 | | | 1 | | 1 | | 14,967 | (188) | (188) | 208 | 06/30/2033 | 2.C FE | |
| ..17326U-AA-2 | Citigroup Mtg Loan Trust 144A 2.817% 02/25/58 | | 09/01/2023 | Paydown | | 1,512 | 1,512 | 1,512 | 1,511 | | 2 | | 2 | | 1,512 | | | 32 | 02/25/2058 | 1.A | |
| ..17327C-AR-4 | Citigroup Inc 6.174% 05/25/34 | | 08/23/2023 | Chase Manhattan | | 14,745 | 15,000 | 15,202 | | | (3) | | (3) | | 15,198 | (454) | (454) | 232 | 05/25/2034 | 2.B FE | |
| ..19685W-AA-9 | COLT Funding LLC 144A 0.924% 08/25/66 | | 09/01/2023 | Paydown | | 474 | 474 | 474 | 474 | | | | | | 474 | | | 3 | 08/25/2066 | 1.A FE | |
| ..19687Y-AA-3 | COLT Funding LLC 144A 1.390% 01/25/65 | | 09/01/2023 | Paydown | | 1,839 | 1,839 | 1,839 | 1,839 | | | | | | 1,839 | | | 17 | 01/25/2065 | 1.A FE | |
| ..19688E-AA-6 | COLT Funding LLC 144A 0.910% 06/25/66 | | 09/01/2023 | Paydown | | 196 | 196 | 196 | 196 | | | | | | 196 | | | 1 | 06/25/2066 | 1.A FE | |
| ..19688F-AA-3 | COLT Funding LLC 144A 0.956% 09/27/66 | | 09/01/2023 | Paydown | | 1,197 | 1,197 | 1,197 | 1,197 | | | | | | 1,197 | | | 8 | 09/27/2066 | 1.A FE | |
| ..19688H-AA-9 | COLT Funding LLC 144A 2.284% 12/27/66 | | 09/01/2023 | Paydown | | 3,220 | 3,220 | 3,219 | | | 1 | | 1 | | 3,220 | | | 50 | 12/27/2066 | 1.A FE | |
| ..19688K-AA-2 | COLT Funding LLC 144A 1.110% 10/25/66 | | 09/01/2023 | Paydown | | 3,173 | 3,173 | 3,171 | | | 2 | | 2 | | 3,173 | | | 23 | 10/25/2066 | 1.A FE | |
| ..20030N-DS-7 | Comcast Corp 2.887% 11/01/51 | | 09/26/2023 | Citigroup Global Mkts | | 5,990 | 10,000 | 7,836 | | | 29 | | 29 | | 7,915 | (1,925) | (1,925) | 262 | 11/01/2051 | 1.G FE | |
| ..20753A-CJ-1 | Fannie Mae-CAS 144A 7.473% 04/25/43 | | 09/25/2023 | Paydown | | 1,172 | 1,172 | 1,183 | | | (11) | | (11) | | 1,172 | | | 22 | 04/25/2043 | 2.B FE | |
| ..20754E-AA-3 | Fannie Mae - CAS 144A 6.769% 07/25/43 | | 09/25/2023 | Paydown | | 650 | 650 | 650 | | | | | | | 650 | | | 5 | 07/25/2043 | 2.A FE | |
| ..20754Q-AA-6 | Fannie Mae - CAS 144A 7.369% 05/25/43 | | 09/25/2023 | Paydown | | 301 | 301 | 305 | | | (5) | | (5) | | 301 | | | 3 | 05/25/2043 | 2.A FE | |
| ..20755D-AA-4 | Fannie Mae - CAS 2022-R08 144A 7.865% 07/25/42 | | 09/25/2023 | Paydown | | 370 | 370 | 370 | | | | | | | 370 | | | 18 | 07/25/2042 | 2.A | |
| ..207942-AA-1 | Fannie Mae - CAS 144A 7.215% 06/25/43 | | 09/25/2023 | Paydown | | 2,301 | 2,301 | 2,302 | | | (1) | | (1) | | 2,301 | | | 22 | 06/25/2043 | 1.D FE | |
| ..21036P-BF-4 | Constellation Brands Inc 2.875% 05/01/30 | | 07/14/2023 | Pershing LLC | | 4,349 | 5,000 | 4,990 | 4,992 | | 1 | | 1 | | 4,993 | (644) | (644) | 103 | 05/01/2030 | 2.C FE | |
| ..24702H-AE-3 | Dell Equipment Fin Trust 144A 5.650% 09/28/28 | | 07/26/2023 | BNP Capital | | 38,068 | 38,000 | 37,998 | | | | | | | 37,999 | | 70 | 763 | 09/28/2028 | 1.A FE | |
| ..25278X-AV-1 | Diamond Energy Inc 6.250% 03/15/33 | | 09/18/2023 | Various | | 15,471 | 15,000 | 15,672 | 10,469 | | (25) | | (25) | | 15,645 | (173) | (173) | 638 | 03/15/2033 | 2.B FE | |
| ..278062-AK-0 | Eaton Corp 4.350% 05/18/28 | | 09/06/2023 | MarketAxess Corp Toronto Dominion | | 4,853 | 5,000 | 4,996 | | | | | | | 4,996 | (144) | (144) | 66 | 05/18/2028 | 1.G FE | |
| ..29273V-AP-5 | Energy Transfer Equity 5.550% 02/15/28 | | 08/02/2023 | Securities Services Jane Street Execution | | 19,899 | 20,000 | 19,995 | 19,995 | | 3 | | 3 | | 19,998 | (99) | (99) | 709 | 02/15/2028 | 2.C FE | |
| ..29279F-AA-7 | Energy Transfer Ptrns LP 6.250% 04/15/49 | | 09/26/2023 | Paydown | | 4,631 | 5,000 | 5,578 | 5,558 | | (8) | | (8) | | 5,550 | (919) | (919) | 298 | 04/15/2049 | 2.C FE | |
| ..29379V-CD-3 | Enterprise Products Inc 5.350% 01/31/33 | | 09/22/2023 | Goldman Sachs | | 9,839 | 10,000 | 10,181 | | | (10) | | (10) | | 10,171 | (331) | (331) | 382 | 01/31/2033 | 2.A FE | |
| ..30167J-AD-6 | Exeter Auto Trust 2.180% 06/15/26 | | 09/15/2023 | Paydown | | 10,884 | 10,884 | 10,652 | | | 232 | | 232 | | 10,884 | | | 140 | 06/15/2026 | 1.A FE | |
| ..30231G-BF-8 | Exxon Mobil Corp 4.227% 03/19/40 | | 08/01/2023 | Citigroup Global Mkts | | 27,071 | 30,000 | 30,000 | 30,000 | | | | | | 30,000 | | (2,929) | (2,929) | 1,106 | 03/19/2040 | 1.D FE |
| ..30303M-BN-5 | Meta Platforms Inc 4.950% 05/15/33 | | 09/28/2023 | Various | | 62,684 | 65,000 | 64,968 | | | 2 | | 2 | | 64,970 | (2,286) | (2,286) | 1,172 | 05/15/2033 | 1.E FE | |
| ..30711X-AR-5 | Fannie Mae - CAS 2014-C04 10.429% 11/25/24 | | 09/25/2023 | Paydown | | 1,535 | 1,535 | 1,636 | 1,546 | | (10) | | (10) | | 1,535 | | | 101 | 11/25/2024 | 1.A | |
| ..31573J-AA-8 | Ellington Finl Mtg Trust 144A 1.241% 09/25/66 | | 09/01/2023 | Paydown | | 2,423 | 2,423 | 2,423 | 2,422 | | 1 | | 1 | | 2,423 | | | 20 | 09/25/2066 | 1.A FE | |
| ..316773-DK-3 | Fifth Third Bancorp 6.339% 07/27/29 | | 09/19/2023 | Chase Manhattan | | 4,999 | 5,000 | 5,000 | | | | | | | 5,000 | (1) | (1) | 48 | 07/27/2029 | 2.A FE | |
| ..36166X-AA-9 | GCAT Trust 144A 1.036% 05/25/66 | | 09/01/2023 | Paydown | | 1,599 | 1,599 | 1,599 | 1,598 | | | | | | 1,599 | | | 11 | 05/25/2066 | 1.A | |
| ..36167H-AA-3 | GCAT Trust 144A 1.091% 05/25/66 | | 09/01/2023 | Paydown | | 2,086 | 2,086 | 2,086 | 2,086 | | 1 | | 1 | | 2,086 | | | 15 | 05/25/2066 | 1.A | |
| ..36168K-AA-5 | GCAT 2021 NDM5 Trust 144A 1.262% 07/25/66 | | 09/01/2023 | Paydown | | 2,515 | 2,515 | 2,515 | 2,514 | | | | | | 2,515 | | | 21 | 07/25/2066 | 1.A | |

E05.3

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|-----------------------------------------------------|---------|---------------|-----------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | 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 |
| ..36269C-AA-1 | GS Mtg Securities Trust 144A 6.063% | | 08/15/24 | G Clarke | | 4,992 | 5,000 | 4,897 | 4,938 | | | 40 | 40 | | 4,978 | | 14 | 14 | 172 | 08/15/2024 | 1.A FM |
| ..45276P-AA-4 | Imperial Fund LLC 144A 3.638% 03/25/67 | | 09/01/2023 | Paydown | | 1,233 | 1,233 | 1,233 | 1,233 | | | | | | 1,233 | | | 30 | 03/25/2067 | 1.A FE | |
| ..458140-CJ-7 | Intel Corp 5.700% 02/10/53 | | 09/20/2023 | UBK | | 4,897 | 5,000 | 4,998 | | | | | | | 4,998 | | (101) | (101) | 176 | 02/10/2053 | 1.F FE |
| ..49177J-AL-6 | Kenvue Inc 144A 5.100% 03/22/43 | | 09/28/2023 | RBC | | 18,894 | 20,000 | 19,948 | | | 1 | 1 | 1 | | 19,949 | | (1,054) | (1,054) | 490 | 03/22/2043 | 1.F FE |
| ..546676-AZ-0 | Louisville Gas & Electric 5.450% 04/15/33 | | 09/15/2023 | Chase Manhattan | | 4,977 | 5,000 | 4,989 | | | 1 | 1 | 1 | | 4,989 | | (13) | (13) | 135 | 04/15/2033 | 1.F FE |
| ..548661-EM-5 | Lowes Co's Inc 5.625% 04/15/53 | | 07/10/2023 | Morgan Stanley | | 4,876 | 5,000 | 4,982 | 4,982 | | | | | | 4,983 | | (107) | (107) | 238 | 04/15/2053 | 2.A FE |
| ..55336V-BQ-2 | MPLX LP 2.650% 08/15/30 | | 07/05/2023 | Morgan Stanley | | 8,332 | 10,000 | 8,533 | | | 25 | | 25 | | 8,558 | | (226) | (226) | 105 | 08/15/2030 | 2.B FE |
| ..55903V-BE-2 | WarnerMedia Hldgs Inc 5.141% 03/15/52 | | 09/26/2023 | Various | | 35,382 | 45,000 | 45,331 | | | | | | | 45,331 | | (9,949) | (9,949) | 1,042 | 03/15/2052 | 2.C FE |
| ..59980M-AC-5 | Mill City Mtg Trust 144A 3.500% 05/25/58 | | 09/01/2023 | Paydown | | 1,583 | 1,583 | 1,576 | 1,577 | | 6 | | 6 | | 1,583 | | | | 38 | 05/25/2058 | 1.A |
| ..59980V-AA-9 | Mill City Mtg Trust 144A 3.250% 05/25/62 | | 09/01/2023 | Paydown | | 1,456 | 1,456 | 1,450 | 1,452 | | 4 | | 4 | | 1,456 | | | | 32 | 05/25/2062 | 1.A |
| ..59981B-AC-8 | Mill City Mtg Trust 144A 2.750% 07/25/59 | | 09/01/2023 | Paydown | | 2,183 | 2,201 | 2,194 | | | (11) | | (11) | | 2,183 | | | | 40 | 07/25/2059 | 1.A |
| ..62923J-AA-0 | MLT Trust 144A 1.185% 05/25/56 | | 09/01/2023 | Paydown | | 2,024 | 2,024 | 2,025 | 2,024 | | (1) | | (1) | | 2,024 | | | | 16 | 05/25/2056 | 1.A FE |
| ..62942Q-CR-2 | NFZ Advance Rec Trust 144A 1.426% 08/15/53 | | 08/15/2023 | Call | 100.0000 | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 947 | 08/15/2053 | 1.A FE |
| ..62942Q-CW-1 | NFZ Advance Rec Trust 144A 1.475% 09/15/53 | | 09/14/2023 | Call | 100.0000 | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 1,102 | 09/15/2053 | 1.A FE |
| ..63111X-AL-5 | Nasdaq Inc 6.100% 06/28/63 | | 09/20/2023 | HSBC Securities Inc | | 4,876 | 5,000 | 4,970 | | | | | | | 4,970 | | (94) | (94) | 71 | 06/28/2063 | 2.B FE |
| ..638961-AA-0 | Navient Student Loan Trust 144A 5.510% 10/15/71 | | 09/15/2023 | Paydown | | 3,385 | 3,385 | 3,380 | | | 5 | | 5 | | 3,385 | | | | 56 | 10/15/2071 | 1.A FE |
| ..63942G-AA-1 | Navient Student Loan Trust 144A 1.110% 02/18/70 | | 09/15/2023 | Paydown | | 2,774 | 2,774 | 2,377 | | | 397 | | 397 | | 2,774 | | | | 10 | 02/18/2070 | 1.A FE |
| ..64828C-AA-7 | New Residential Mtg Loan Trust 144A 4.500% 02/25/58 | | 09/01/2023 | Paydown | | 1,303 | 1,303 | 1,336 | 1,323 | | (21) | | (21) | | 1,303 | | | | 39 | 02/25/2058 | 1.A |
| ..64828F-CQ-3 | New Residential Mtg Loan Trust 144A 6.184% 01/25/48 | | 09/25/2023 | Paydown | | 1,496 | 1,496 | 1,496 | 1,496 | | | | | | 1,496 | | | | 55 | 01/25/2048 | 1.A |
| ..64830J-AA-8 | New Residential Mtg Loan Trust 144A 2.277% 01/25/26 | | 09/01/2023 | Paydown | | 2,291 | 2,291 | 2,291 | 2,290 | | 1 | | 1 | | 2,291 | | | | 35 | 01/25/2026 | 1.A |
| ..64831T-AA-5 | New Residential Mtg Loan Trust 144A 1.156% 11/27/56 | | 09/01/2023 | Paydown | | 1,682 | 1,682 | 1,682 | 1,682 | | | | | | 1,682 | | | | 14 | 11/27/2056 | 1.A |
| ..65473P-AP-0 | NiSource Inc 5.400% 06/30/33 | | 08/09/2023 | Barclays Capital | | 14,984 | 15,000 | 15,080 | | | (1) | | (1) | | 15,079 | | (95) | (95) | 142 | 06/30/2033 | 2.B FE |
| ..67114B-AA-5 | Onslow Bay Finl LLC 144A 1.072% 02/25/66 | | 09/01/2023 | Paydown | | 890 | 890 | 890 | 890 | | | | | | 890 | | | | 7 | 02/25/2066 | 1.A |
| ..67114V-AA-1 | Onslow Bay Financial LLC 144A 2.305% 11/25/61 | | 09/01/2023 | Paydown | | 2,486 | 2,486 | 2,486 | 2,486 | | 1 | | 1 | | 2,486 | | | | 39 | 11/25/2061 | 1.A FE |
| ..682680-AV-5 | ONEOK Inc 5.200% 07/15/48 | | 08/16/2023 | Goldman Sachs | | 4,113 | 5,000 | 4,252 | | | 6 | | 6 | | 4,258 | | (145) | (145) | 154 | 07/15/2048 | 2.B FE |
| ..68389X-BW-4 | Oracle Corp 3.600% 04/01/40 | | 09/28/2023 | Citigroup Global Mkts | | 14,212 | 20,000 | 23,785 | 23,397 | | (125) | | (125) | | 23,272 | | (9,060) | (9,060) | 362 | 04/01/2040 | 2.B FE |
| ..68389X-BX-2 | Oracle Corp 3.600% 04/01/50 | | 09/26/2023 | First Union | | 6,572 | 10,000 | 10,774 | 10,730 | | (13) | | (13) | | 10,717 | | (4,145) | (4,145) | 357 | 04/01/2050 | 2.B FE |
| ..69047Q-AC-6 | Ovintiv Inc 6.250% 07/15/33 | | 08/23/2023 | Morgan Stanley | | 14,765 | 15,000 | 14,939 | | | 1 | | 1 | | 14,940 | | (174) | (174) | 215 | 07/15/2033 | 2.C FE |
| ..694308-KH-9 | Pacific Gas & Electric Co 6.750% 01/15/53 | | 09/26/2023 | Morgan Stanley | | 4,744 | 5,000 | 4,975 | | | | | | | 4,975 | | (231) | (231) | 246 | 01/15/2053 | 2.C FE |
| ..718547-AR-3 | Phillips 66 Co 5.300% 06/30/33 | | 09/07/2023 | RBC | | 4,884 | 5,000 | 4,961 | | | 1 | | 1 | | 4,963 | | (79) | (79) | 119 | 06/30/2033 | 2.A FE |
| ..718547-AT-9 | Phillips 66 Co 4.950% 12/01/27 | | 08/07/2023 | Toronto Dominion Securities | | 14,875 | 15,000 | 14,965 | | | 2 | | 2 | | 14,968 | | (92) | (92) | 268 | 12/01/2027 | 2.A FE |
| ..72650R-BN-1 | Plains All American Inc 3.800% 09/15/30 | | 08/10/2023 | Citigroup Global Mkts | | 13,340 | 15,000 | 13,655 | 13,711 | | 85 | | 85 | | 13,796 | | (456) | (456) | 521 | 09/15/2030 | 2.C FE |
| ..74114B-AG-8 | Prestige Auto Rec Trust 144A 1.310% 11/16/26 | | 09/15/2023 | Paydown | | 11,193 | 11,193 | 11,191 | 11,192 | | | | | | 11,193 | | | | 98 | 11/16/2026 | 1.A FE |
| ..743315-BB-8 | Progressive Corp 4.950% 06/15/33 | | 07/13/2023 | Barclays Capital | | 9,968 | 10,000 | 9,840 | | | 1 | | 1 | | 9,840 | | 128 | 128 | 72 | 06/15/2033 | 1.F FE |
| ..74334D-AA-1 | Progress Residential Trust 144A 4.451% 07/20/39 | | 07/01/2023 | Paydown | | 145 | 145 | 145 | 145 | | | | | | 145 | | | | 4 | 07/20/2039 | 1.A FE |
| ..75513E-CR-0 | Raytheon Tech Corp 5.150% 02/27/33 | | 09/28/2023 | Chase Manhattan | | 14,230 | 15,000 | 14,956 | | | 2 | | 2 | | 14,958 | | (728) | (728) | 461 | 02/27/2033 | 2.A FE |

E05.4

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|----------------------------------------------------------------|---------|---------------|---------------------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-------------------------------------------------------------|----------------------------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | 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 |
| ..75513E-CS-8 | Raytheon Tech Corp 5.375% 02/27/53 | | 08/17/2023 | Barclays Capital | | 4,697 | 5,000 | 4,991 | | | | | | | 4,991 | | (294) | (294) | 130 | 02/27/2053 | 2.A FE |
| ..78409V-BP-8 | S&P Global Inc 144A 5.250% 09/15/33 | | 09/28/2023 | Goldman Sachs | | 19,437 | 20,000 | 19,978 | | | | | | | 19,978 | | (542) | (542) | 58 | 09/15/2033 | 1.G FE |
| ..784212-AA-0 | SG Capital Prtnrs Trust 144A 1.160% 07/25/61 | | 09/01/2023 | Paydown | | 1,331 | 1,331 | 1,330 | 1,330 | | 1 | | 1 | | 1,331 | | | | 11 | 07/25/2061 | 1.A FE |
| ..80286W-AF-3 | Santander Drive Auto Trust 1.010% 01/15/26 | | 09/15/2023 | Paydown | | 2,934 | 2,934 | 2,933 | 2,934 | | | | | | 2,934 | | | | 19 | 01/15/2026 | 1.A FE |
| ..806851-AH-4 | Schlumberger Hldgs Corp 144A 4.300% 05/01/29 | | 08/01/2023 | Bank of America | | 19,146 | 20,000 | 19,839 | 15,067 | | 7 | | 7 | | 19,840 | | (694) | (694) | 650 | 05/01/2029 | 2.A FE |
| ..816851-BG-3 | Sempra Energy 3.400% 02/01/28 | | 08/30/2023 | Various | | 23,091 | 25,000 | 25,969 | 25,612 | | (79) | | (79) | | 25,533 | | (2,443) | (2,443) | 915 | 02/01/2028 | 2.B FE |
| ..842587-DR-5 | Southern Co 5.200% 06/15/33 | | 09/28/2023 | JP Morgan | | 14,113 | 15,000 | 14,807 | | | 5 | | 5 | | 14,812 | | (699) | (699) | 290 | 06/15/2033 | 2.B FE |
| ..85573G-AA-0 | Starwood Residential Mtg Trust 144A 1.219% 05/25/65 | | 09/01/2023 | Paydown | | 2,015 | 2,015 | 2,017 | 2,016 | | (1) | | (1) | | 2,015 | | | | 17 | 05/25/2065 | 1.A FE |
| ..85573J-AA-4 | Starwood Mtg Residential Trust 144A 1.127% 06/25/56 | | 09/01/2023 | Paydown | | 1,635 | 1,635 | 1,635 | 1,634 | | | | | | 1,635 | | | | 13 | 06/25/2056 | 1.A |
| ..85573P-AA-0 | Starwood Mtg Residential Trust 144A 1.162% 08/25/56 | | 09/01/2023 | Paydown | | 1,774 | 1,774 | 1,774 | 1,774 | | | | | | 1,774 | | | | 14 | 08/25/2056 | 1.A FE |
| ..87612B-BU-5 | Targa Resources Ptrs LP 4.000% 01/15/32 | | 07/06/2023 | Citigroup Global Mkts | | 8,570 | 10,000 | 8,950 | 8,986 | | 46 | | 46 | | 9,032 | | (462) | (462) | 394 | 01/15/2032 | 2.C FE |
| ..87612G-AC-5 | Targa Resources Corp 6.125% 03/15/33 | | 08/02/2023 | Bank of America Deutsche Bank Alex Brown | | 5,064 | 5,000 | 4,993 | | | 1 | | 1 | | 4,994 | | 70 | 70 | 174 | 03/15/2033 | 2.C FE |
| ..87612K-AC-6 | Targa Resources Corp 6.250% 07/01/52 | | 08/14/2023 | | | 4,770 | 5,000 | 4,645 | | | 1 | | 1 | | 4,646 | | 124 | 124 | 195 | 07/01/2052 | 2.C FE |
| ..89175V-AA-1 | Towd Point Mtg Trust 144A 3.250% 03/25/58 | | 09/01/2023 | Paydown | | 1,884 | 1,884 | 1,877 | 1,879 | | 5 | | 5 | | 1,884 | | | | 41 | 03/25/2058 | 1.A |
| ..89179T-AA-2 | Towd Point Mtg Trust 144A 2.918% 11/30/60 | | 09/01/2023 | Paydown | | 999 | 999 | 1,018 | 1,014 | | (15) | | (15) | | 999 | | | | 18 | 11/30/2060 | 1.F FE |
| ..89616T-AA-3 | Tricon Residential 144A 4.849% 07/17/40 | | 09/01/2023 | Paydown | | 155 | 155 | 155 | 155 | | | | | | 155 | | | | 6 | 07/17/2040 | 1.A FE |
| ..90353D-AW-5 | UBS Comm Mtg Trust 4.195% 08/15/51 | | 09/01/2023 | Paydown | | 700 | 700 | 780 | 742 | | (42) | | (42) | | 700 | | | | 22 | 08/15/2051 | 1.A |
| ..91324P-ER-9 | United Health Group Inc 5.350% 02/15/33 | | 08/24/2023 | Securities | | 15,210 | 15,000 | 14,945 | 14,945 | | 2 | | 2 | | 14,947 | | 263 | 263 | 669 | 02/15/2033 | 1.F FE |
| ..92343V-GJ-7 | Verizon Comm Inc 2.550% 03/21/31 | | 08/09/2023 | Call 82.8120 | | 6,625 | 8,000 | 6,773 | | | 32 | | 32 | | 6,805 | | | | (102) | 03/21/2031 | 2.A FE |
| ..92343V-GL-2 | Verizon Comm Inc 2.850% 09/03/41 | | 07/13/2023 | First Union | | 3,558 | 5,000 | 4,988 | 4,989 | | | | | | 4,989 | | (1,431) | (1,431) | 124 | 09/03/2041 | 2.A FE |
| ..92537K-AJ-3 | Verus Securitization Trust 144A 3.142% 11/25/59 | | 09/01/2023 | Paydown | | 560 | 560 | 563 | 561 | | (1) | | (1) | | 560 | | | | 12 | 11/25/2059 | 1.A |
| ..92538D-AA-7 | Verus Securitization Trust 144A 0.918% 02/25/64 | | 09/01/2023 | Paydown | | 1,467 | 1,467 | 1,467 | 1,467 | | | | | | 1,467 | | | | 9 | 02/25/2064 | 1.A FE |
| ..92538G-AA-0 | Verus Securitization Trust 144A 1.824% 11/25/66 | | 09/01/2023 | Paydown | | 2,178 | 2,178 | 2,178 | 2,178 | | | | | | 2,178 | | | | 28 | 11/25/2066 | 1.A FE |
| ..92538K-AA-1 | Verus Securitization Trust 144A 1.013% 09/25/66 | | 09/01/2023 | Paydown | | 2,972 | 2,972 | 2,972 | 2,971 | | | | | | 2,972 | | | | 21 | 09/25/2066 | 1.A FE |
| ..92538M-AA-7 | Verus Securitization Trust 144A 1.630% 10/25/66 | | 09/01/2023 | Paydown | | 2,227 | 2,227 | 2,227 | 2,226 | | 1 | | 1 | | 2,227 | | | | 25 | 10/25/2066 | 1.A FE |
| ..92538Q-AA-8 | Verus Securitization Trust 144A 1.829% 10/25/66 | | 09/01/2023 | Paydown | | 1,504 | 1,504 | 1,504 | 1,503 | | | | | | 1,504 | | | | 18 | 10/25/2066 | 1.A FE |
| ..92538W-AA-5 | Verus Securitization Trust 144A 2.724% 01/25/67 | | 09/01/2023 | Paydown | | 2,216 | 2,216 | 2,223 | 2,221 | | (5) | | (5) | | 2,216 | | | | 41 | 01/25/2067 | 1.A FE |
| ..925650-AC-7 | VICI Properties LP 4.950% 02/15/30 | | 08/09/2023 | First Union | | 23,709 | 25,000 | 24,943 | 24,945 | | 4 | | 4 | | 24,949 | | (1,241) | (1,241) | 1,224 | 02/15/2030 | 2.C FE |
| ..95000U-2F-9 | Wells Fargo & Co 3.196% 06/17/27 | | 07/07/2023 | Chase Manhattan | | 32,716 | 35,000 | 37,661 | 36,818 | | (269) | | (269) | | 36,549 | | (3,833) | (3,833) | 634 | 06/17/2027 | 1.E FE |
| ..95000U-3A-9 | Wells Fargo & Co 4.808% 07/25/28 | | 07/06/2023 | Morgan Stanley | | 38,660 | 40,000 | 40,000 | 40,000 | | | | | | 40,000 | | (1,340) | (1,340) | 1,843 | 07/25/2028 | 2.A FE |
| ..775109-CX-5 | Rogers Comm Inc 4.550% 03/15/52 | A | 09/14/2023 | Goldman Sachs | | 11,338 | 15,000 | 14,838 | 14,840 | | 2 | | 2 | | 14,842 | | (3,504) | (3,504) | 1,452 | 03/15/2052 | 2.C FE |
| ..89352H-BA-6 | TransCanada Pipelines Ltd 4.100% 04/15/30 | A | 08/01/2023 | Citigroup Global Mkts | | 23,011 | 25,000 | 24,959 | 24,969 | | 2 | | 2 | | 24,971 | | (1,960) | (1,960) | 820 | 04/15/2030 | 2.A FE |
| ..12661P-AC-3 | CSL Finance PLC 144A 4.250% 04/27/32 | D | 08/24/2023 | UBK | | 4,639 | 5,000 | 4,959 | 4,961 | | 2 | | 2 | | 4,963 | | (324) | (324) | 178 | 04/27/2032 | 1.G FE |
| ..78081B-AJ-2 | Royalty Pharma PLC 1.750% 09/02/27 | D | 08/07/2023 | Various | | 30,321 | 35,000 | 34,083 | 34,242 | | 91 | | 91 | | 34,333 | | (4,013) | (4,013) | 567 | 09/02/2027 | 2.C FE |
| 1109999999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 1,353,098 | 1,441,586 | 1,433,407 | 851,368 | | 635 | | 635 | | 1,432,780 | | (79,502) | (79,502) | 34,762 | XXX | XXX |

E05.5

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | |
|----------------------------------------------------------------------------------------------------|------------------------------------|--------------|------------------|-------------------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|-----|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | | |
| CUSIP Identification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol | | |
| 2509999997. Total - Bonds - Part 4 | | | | | | 2,856,857 | 2,947,119 | 2,993,204 | 1,686,830 | (12,637) | 394 | | (12,243) | | 2,992,242 | | (135,205) | (135,205) | 60,203 | XXX | XXX | | |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |
| 2509999999. Total - Bonds | | | | | | 2,856,857 | 2,947,119 | 2,993,204 | 1,686,830 | (12,637) | 394 | | (12,243) | | 2,992,242 | | (135,205) | (135,205) | 60,203 | XXX | XXX | | |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | | | XXX | | | | | | | | | | | | | | XXX | XXX | |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | | XXX | | | | | | | | | | | | | | | XXX | XXX |
| ..029683-10-9 | American Software Inc | | 09/29/2023 | Various | 1,264,000 | 13,913 | | 24,597 | 18,556 | 6,042 | | | 6,042 | | 24,597 | | (10,684) | (10,684) | | 329 | | | |
| ..04316A-10-8 | Artisan Ptnrs Asset Mgmt Inc | | 07/18/2023 | Various | 514,000 | 20,907 | | 16,649 | 15,266 | 1,384 | | | 1,384 | | 16,649 | | 4,258 | 4,258 | | 720 | | | |
| ..055610-20-1 | BOK Finl Corp | | 07/18/2023 | Stifel Nicolaus | 59,000 | 5,185 | | 5,166 | 2,283 | (777) | | | (777) | | 5,166 | | 20 | 20 | | 64 | | | |
| ..062540-10-9 | Bank of Hawaii Corp | | 08/03/2023 | Various | 275,000 | 15,407 | | 22,535 | 21,329 | 1,206 | | | 1,206 | | 22,535 | | (7,127) | (7,127) | | 385 | | | |
| ..16150R-10-4 | Chase Corp | | 08/17/2023 | Various | 664,000 | 83,658 | | 70,040 | 50,893 | 11,896 | | | 11,896 | | 70,040 | | 13,618 | 13,618 | | | | | |
| ..171340-10-2 | Church & Dwight Inc | | 08/02/2023 | Various | 131,000 | 12,635 | | 6,505 | 10,560 | (4,054) | | | (4,054) | | 6,505 | | 6,130 | 6,130 | | 71 | | | |
| ..26210V-10-2 | Driven Brands Hldgs Inc | | 09/27/2023 | Various | 4,622,000 | 65,510 | | 131,045 | 96,869 | 4,395 | | | 4,395 | | 131,045 | | (65,535) | (65,535) | | | | | |
| ..29109X-10-6 | Aspen Tech Inc | | 08/02/2023 | William Blair | 24,000 | 4,972 | | 8,368 | 4,930 | 3,438 | | | 3,438 | | 8,368 | | (3,396) | (3,396) | | | | | |
| ..303250-10-4 | Fair Isaac & Co | | 08/02/2023 | William Blair | 42,000 | 34,426 | | 7,025 | 25,140 | (18,115) | | | (18,115) | | 7,025 | | 27,400 | 27,400 | | | | | |
| ..349853-10-1 | Forward Air Corp | | 09/29/2023 | Various | 1,078,000 | 75,728 | | 83,007 | 97,443 | (30,105) | | | (30,105) | | 83,007 | | (7,279) | (7,279) | | 688 | | | |
| ..511656-10-0 | Lakeland Finl Corp | | 07/07/2023 | Various | 64,000 | 3,042 | | 5,279 | 4,670 | 609 | | | 609 | | 5,279 | | (2,237) | (2,237) | | 59 | | | |
| ..518415-10-4 | Lattice Semiconductor Corp | | 08/02/2023 | Pershing LLC | 160,000 | 14,530 | | 10,813 | 10,381 | 432 | | | 432 | | 10,813 | | 3,717 | 3,717 | | | | | |
| ..562750-10-9 | Manhattan Assoc Inc | | 08/02/2023 | Various | 137,000 | 25,723 | | 5,491 | 16,632 | (11,141) | | | (11,141) | | 5,491 | | 20,232 | 20,232 | | | | | |
| ..65336K-10-3 | Nexstar Broadcasting Group | | 09/01/2023 | National Finl Svs | 39,000 | 5,984 | | 5,020 | 6,826 | (1,806) | | | (1,806) | | 5,020 | | 964 | 964 | | 158 | | | |
| ..743606-10-5 | Prosperity Bancshares Inc | | 07/18/2023 | Stifel Nicolaus | 66,000 | 3,867 | | 5,291 | 4,797 | 494 | | | 494 | | 5,291 | | (1,424) | (1,424) | | 109 | | | |
| ..747316-10-7 | Quaker Chem Corp | | 09/21/2023 | Various | 34,000 | 5,833 | | 5,168 | 5,675 | (506) | | | (506) | | 5,168 | | 664 | 664 | | 42 | | | |
| ..78463M-10-7 | SPS Commerce Inc | | 08/02/2023 | Raymond James and Assoc | 26,000 | 4,372 | | 3,198 | 3,339 | (142) | | | (142) | | 3,198 | | 1,175 | 1,175 | | | | | |
| ..87874R-10-0 | TechTarget Inc | | 08/08/2023 | Various | 164,000 | 4,875 | | 14,420 | 7,226 | 7,194 | | | 7,194 | | 14,420 | | (9,544) | (9,544) | | | | | |
| ..929236-10-3 | WD-40 Co | | 07/11/2023 | Various | 71,000 | 15,432 | | 16,186 | 11,446 | 4,740 | | | 4,740 | | 16,186 | | (754) | (754) | | 118 | | | |
| ..955306-10-5 | West Pharmaceutical Svs Inc | | 08/02/2023 | Various | 128,000 | 47,141 | | 10,762 | 30,125 | (19,363) | | | (19,363) | | 10,762 | | 36,378 | 36,378 | | 73 | | | |
| ..000380-20-4 | Abcam PLC | C | 09/29/2023 | Various | 452,000 | 10,184 | | 8,888 | | | | | | | 8,888 | | 1,296 | 1,296 | | | | | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 473,324 | XXX | 465,453 | 444,384 | (44,178) | | | (44,178) | | 465,453 | | 7,871 | 7,871 | 2,815 | XXX | XXX | | |
| 5989999997. Total - Common Stocks - Part 4 | | | | | | 473,324 | XXX | 465,453 | 444,384 | (44,178) | | | (44,178) | | 465,453 | | 7,871 | 7,871 | 2,815 | XXX | XXX | | |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |
| 5989999999. Total - Common Stocks | | | | | | 473,324 | XXX | 465,453 | 444,384 | (44,178) | | | (44,178) | | 465,453 | | 7,871 | 7,871 | 2,815 | XXX | XXX | | |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 473,324 | XXX | 465,453 | 444,384 | (44,178) | | | (44,178) | | 465,453 | | 7,871 | 7,871 | 2,815 | XXX | XXX | | |
| 6009999999 - Totals | | | | | | 3,330,181 | XXX | 3,458,657 | 2,131,214 | (56,815) | 394 | | (56,422) | | 3,457,695 | | (127,334) | (127,334) | 63,018 | XXX | XXX | | |

E05.6

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

