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QUARTERLY STATEMENT

As of March 31, 2021

of the Condition and Affairs of the

MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

NAIC Group Code.....291, 291 (Current Period) (Prior Period) NAIC Company Code..... 13331 Employer's ID Number..... 41-0299900

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... May 25, 1899 Commenced Business..... January 4, 1900

Statutory Home Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Mail Address	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Internet Web Site Address	ENCOVA.COM	
Statutory Statement Contact	AMY E KUHLMAN *(Name)*	614-225-8285 *(Area Code) (Telephone Number) (Extension)*
	ACCOUNTING@ENCOVA.COM *(E-Mail Address)*	614-225-8330 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. THOMAS JOSEPH OBROKTA JR.	PRESIDENT & CHIEF EXECUTIVE OFFICER	2. MARCHELLE ELAINE MOORE	SECRETARY
3. JAMES CHRISTOPHER HOWAT	TREASURER	4.	

OTHER

GREGORY ARTHUR BURTON EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

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

State of........ OHIO
County of..... FRANKLIN

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.

(Signature)	(Signature)	(Signature)
THOMAS JOSEPH OBROKTA JR.	MARCHELLE ELAINE MOORE	JAMES CHRISTOPHER HOWAT
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & CHIEF EXECUTIVE OFFICER	SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of ____________________

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	299,818,157		299,818,157	265,131,604
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	79,441,871	377,615	79,064,256	90,062,463
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)	7,382,952	1,057,952	6,325,000	6,324,512
5. Cash ($.....2,059,748), cash equivalents ($.....11,989,435) and short-term investments ($..........0)	14,049,183		14,049,183	22,689,481
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	16,725,361		16,725,361	27,540,629
9. Receivables for securities	5,428		5,428	5,000
10. Securities lending reinvested collateral assets	3,023,282		3,023,282	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	420,446,234	1,435,567	419,010,667	411,753,689
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	1,813,605		1,813,605	1,932,834
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	24,800,181	903,151	23,897,030	22,573,684
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....1,168,209 earned but unbilled premiums)	150,375,743		150,375,743	139,404,179
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	44,082,857		44,082,857	7,479,992
16.2 Funds held by or deposited with reinsured companies	52,570,606		52,570,606	44,599,185
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	1,101,816		1,101,816	1,706,525
18.2 Net deferred tax asset			0	
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)	8,752	8,752	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	11,324,248		11,324,248	227,304
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	3,196,894	17,889	3,179,005	1,671,187
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	709,720,936	2,365,359	707,355,577	631,348,578
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	709,720,936	2,365,359	707,355,577	631,348,578

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Surcharges Receivable	1,194,259		1,194,259	1,186,991
2502. Miscellaneous receivables	334,026		334,026	297,980
2503. Equities and deposits in pools and associations	169,010		169,010	184,415
2598. Summary of remaining write-ins for Line 25 from overflow page	1,499,599	17,889	1,481,710	1,800
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	3,196,894	17,889	3,179,005	1,671,187

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....38,863,599)	170,351,879	162,658,785
2.	Reinsurance payable on paid losses and loss adjustment expenses	7,699,086	1,206,525
3.	Loss adjustment expenses	28,838,488	28,848,153
4.	Commissions payable, contingent commissions and other similar charges	3,753,853	4,397,480
5.	Other expenses (excluding taxes, licenses and fees)	9,151,161	10,675,114
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	638,869	1,168,090
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	270,000	
7.2	Net deferred tax liability		728,381
8.	Borrowed money $..........0 and interest thereon $..........0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....201,349,335 and including warranty reserves of $..........0 and accrued accident and health experience rating refunds including $..........0 for medical loss ratio rebate per the Public Health Service Act)	52,808,645	51,318,980
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	(1,513)	(1,513)
12.	Ceded reinsurance premiums payable (net of ceding commissions)	63,387,261	9,589,813
13.	Funds held by company under reinsurance treaties	158,910,297	165,179,288
14.	Amounts withheld or retained by company for account of others	4,960	5,024
15.	Remittances and items not allocated	11,139,713	8,248,344
16.	Provision for reinsurance (including $..........0 certified)	812,496	812,497
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	5,878,622	5,910,128
20.	Derivatives		
21.	Payable for securities	4,750,078	
22.	Payable for securities lending	3,023,284	
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	(27,346)	1,294,118
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	521,389,833	452,039,205
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	521,389,833	452,039,205
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	5,000,000	
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	180,965,743	179,309,374
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)		
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	185,965,743	179,309,374
38.	Totals (Page 2, Line 28, Col. 3)	707,355,577	631,348,578

DETAILS OF WRITE-INS

2501.	State surcharges payable	1,399,597	1,245,265
2502.	Reinsurance assumed overhead payable	55,180	48,853
2503.	Pooled general expenses payable	14,543	
2598.	Summary of remaining write-ins for Line 25 from overflow page	(1,496,666)	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	(27,346)	1,294,118
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....116,399,739)	102,567,872	63,330,115	339,170,023
1.2 Assumed (written $.....28,333,977)	26,844,426	27,880,257	110,712,947
1.3 Ceded (written $.....116,437,601)	102,605,848	63,575,035	339,327,732
1.4 Net (written $.....28,296,114)	26,806,450	27,635,337	110,555,238
DEDUCTIONS:			
2. Losses incurred (current accident year $.....16,384,925):			
2.1 Direct	56,515,465	26,364,087	192,737,968
2.2 Assumed	14,417,830	14,921,829	58,066,359
2.3 Ceded	56,419,519	26,519,807	192,676,646
2.4 Net	14,513,776	14,766,109	58,127,681
3. Loss adjustment expenses incurred	3,891,072	4,620,579	16,609,862
4. Other underwriting expenses incurred	8,317,226	9,064,027	35,377,448
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	26,722,074	28,450,714	110,114,991
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	84,376	(815,377)	440,247
INVESTMENT INCOME			
9. Net investment income earned	2,536,747	2,123,515	9,798,806
10. Net realized capital gains (losses) less capital gains tax of $.....877,847	3,225,890	204,770	(3,120,813)
11. Net investment gain (loss) (Lines 9 + 10)	5,762,637	2,328,285	6,677,994
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....6,223)	(6,223)	(100,664)	(385,629)
13. Finance and service charges not included in premiums	359,811	110,611	1,207,169
14. Aggregate write-ins for miscellaneous income	0	164	62,181
15. Total other income (Lines 12 through 14)	353,588	10,112	883,721
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	6,200,601	1,523,020	8,001,961
17. Dividends to policyholders	86,353	20,263	126,503
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)	6,114,248	1,502,756	7,875,458
19. Federal and foreign income taxes incurred	(3,138)	243,894	2,148,028
20. Net income (Line 18 minus Line 19) (to Line 22)	6,117,386	1,258,863	5,727,430
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	179,309,373	168,788,448	168,788,448
22. Net income (from Line 20)	6,117,386	1,258,863	5,727,430
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....2,230,705	3,565,351	(14,628,213)	13,446,261
25. Change in net unrealized foreign exchange capital gain (loss)	3,382	(1,864)	10,130
26. Change in net deferred income tax	(2,687,140)	130,847	(3,085,323)
27. Change in nonadmitted assets	(342,611)	(1,032,582)	337,526
28. Change in provision for reinsurance	1		(409,651)
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in	5,000,000		
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	(5,000,000)	0	(5,505,447)
38. Change in surplus as regards policyholders (Lines 22 through 37)	6,656,369	(14,272,950)	10,520,925
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	185,965,742	154,515,499	179,309,373

DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous income or expense		164	62,181
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	0	164	62,181
3701. Miscellaneous gains / losses			(5,505,447)
3702. Reclass for organizastional restructure	(5,000,000)		
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	(5,000,000)	0	(5,505,447)

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	59,453,224	35,338,207	112,413,106
2.	Net investment income	2,926,613	2,734,702	9,947,928
3.	Miscellaneous income	353,588	10,106	883,721
4.	Total (Lines 1 through 3)	62,733,425	38,083,015	123,244,755
5.	Benefit and loss related payments	34,902,407	19,613,194	71,813,324
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	14,914,763	19,318,945	47,449,969
8.	Dividends paid to policyholders	86,353	93,091	308,313
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)			549,999
10.	Total (Lines 5 through 9)	49,903,523	39,025,231	120,121,605
11.	Net cash from operations (Line 4 minus Line 10)	12,829,902	(942,216)	3,123,150
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	12,156,803	13,291,059	40,620,106
	12.2 Stocks	15,180,386	46,189	6,326,825
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets	12,639,768	216,272	1,925,417
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(253)	(0)
	12.7 Miscellaneous proceeds	4,750,078	(195,007)	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	44,727,035	13,358,261	48,872,348
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	47,032,329	14,671,239	46,791,287
	13.2 Stocks	173,306	(2,975)	2,656,374
	13.3 Mortgage loans			
	13.4 Real estate	26,241		9,750
	13.5 Other invested assets	283,697	101,630	861,840
	13.6 Miscellaneous applications	3,023,710	1,496,410	1,999,998
	13.7 Total investments acquired (Lines 13.1 to 13.6)	50,539,284	16,266,305	52,319,248
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)	(5,812,249)	(2,908,044)	(3,446,900)
	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)	(15,657,951)	5,769,809	9,841,591
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(15,657,951)	5,769,809	9,841,591
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(8,640,298)	1,919,549	9,517,841
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	22,689,481	13,171,639	13,171,639
	19.2 End of period (Line 18 plus Line 19.1)	14,049,183	15,091,189	22,689,481

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

20.0001			

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

This statement has been completed in accordance with the accounting practices and procedures prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio. A reconciliation of the company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Sate of Ohio is shown below.

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2020
NET INCOME					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 6,117,386	$ 5,727,430
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 6,117,386	$ 5,727,430
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 185,965,743	$ 179,309,374
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP					
				$	$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 185,965,743	$ 179,309,374

The preparation of financial statements in conformity with Statutory Accounting Principles as described in the NAIC Annual Statement Instructions and the Accounting Policies and Procedures Manual requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosures of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

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

No significant changes

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method
Bonds not back by other loans are stated at amortized cost using the scientific amortization method.

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

D. Going Concern
Management has concluded that there is no substantial doubt about the Company's ability to continue as a going concern.

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

(2) Securities with Recognized Other-Than-Temporary Impairment

Not Applicable

(3) Recognized OTTI securities

Not Applicable

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	580,550
	2. 12 Months or Longer	$	4,498
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	35,650,998
	2. 12 Months or Longer	$	392,333

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The Fair Value of that Collateral and of the Portion of that Collateral that it has Sold or Repledged $ 5,232,186

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transaction – Cash Taker – Overview of Secured Borrowing Transactions

Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Taker – Overview of Sale Transactions

Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Repurchase Transaction – Cash Provider – Overview of Sale Transactions

Not Applicable

M. Working Capital Finance Investments

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs

Not Applicable

(3) Any Events of Default or Working Capital Finance Investments

Not Applicable

N. Offsetting and Netting of Assets and Liabilities
Not Applicable

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

A. Derivatives Under *SSAP No. 86 – Derivatives*

Not Applicable

B. Derivatives under *SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees*

(2) Recognition of Gains/Losses and Deferred Assets and Liabilities
a. Scheduled Amortization

Not Applicable

b. Total Deferred Balance

Not Applicable

c. Reconciliation of Amortization

Not Applicable

Note 9 – Income Taxes

No significant changes

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of the Relationship Involved

Effective January 1, 2021, a mutual holding company structure went into effect. Through this conversion, the Company and its mutual affiliates became stock companies under Encova Holdings, Inc., which is 100% owned by Encova Mutual Insurance Group, Inc.

B. Transactions

Effective January 1, 2021, $5,000,000 was reclassified out of unassigned surplus into common stock with the issuance of 1,000 shares to Encova Holdings, Inc. at a par value of $5,000.

Note 11 – Debt

A. Debt, Including Capital Notes

No significant changes

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

A. Defined Benefit Plan

No significant changes

Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations

A. Number of Share and Par or State Value of Each Class

As of March 31, 2021, the Company had 1,000 capital stock shares authorized, issued, and outstanding, with a par value of $5,000.

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant changes

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

No significant changes

C. Wash Sales

No significant changes

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

No significant changes

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant changes

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

SSAP No. 100, Fair Value Measurements, clarifies the definition of estimated fair value and establishes a hierarchy for measuring estimated fair value. The hierarchy established by this standard consists of three levels to indicate the quality of the estimated fair value measurements as described below:

Level 1 - Quoted Prices in Active Markets for Identical Assets and Liabilities: Unadjusted quoted prices for identical assets or liabilities in active markets that are readily and regularly obtainable.

Level 2 - Significant Other Observable Inputs: Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar but not identical assets or liabilities other than quoted prices in Level 1.

Level 3 - Significant Unobservable Inputs: Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of assets or liabilities. Unobservable inputs reflect the entity's assumptions about the assumptions that market participants would use in pricing the asset or liability.

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	$	$ 1,219,375	$	$	$ 1,219,375
Common Stocks, unaffiliated	$ 56,343,084	$	$	$	$ 56,343,084
Total	$ 56,343,084	$ 1,219,375	$	$	$ 57,562,459
Liabilities at Fair Value					
	$	$	$	$	$
Total	$	$	$	$	$

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Not Applicable

(3) Policies when Transfers Between Levels are Recognized

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

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Not Applicable

(5) Fair Value Disclosures for Derivative Assets and Liabilities

Not Applicable

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

Not Applicable

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 313,298,746	$ 299,818,157	$	$ 313,298,746	$	$	$
Common Stocks, unaffiliated	$ 56,343,084	$ 56,343,084	$ 56,343,084	$	$	$	$

Bonds and Common Stocks

When available, the estimated fair values for bonds, including loan-backed and structured securities,and unaffiliated common stocks are based on quoted prices in active markets that are readily and regularly obtainable. Generally, these investments are classified in Level 1. Generally, these are the most liquid of the Company's securities holdings and valuation of these securities does not involve management's judgment.

When quoted prices in active markets are not available, the determination of estimated fair value is based on market standard valuation methodologies, giving priority to observable inputs. The significant inputs to the market standard valuation methodologies for certain types of securities with reasonable levels of price transparency are inputs that are observable in the market or can be derived principally from or corroborated by observable market data. Generally, these investments are classified as Level 2.

When observable inputs are not available, the market standard valuation methodologies for determining the estimated fair value of certain types of securities that trade infrequently, and therefore have little or no price transparency, rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from or corroborated by observable market data. These unobservable inputs can be based in large part on management's judgment or estimation, and cannot be supported by reference or market activity. Even though these inputs are unobservable, management believes they are consistent with what other market participants would use when pricing such securities and are considered appropriate given the circumstances. Generally, these investments are classified as Level 3.

D. Not Practicable to Estimate Fair Value

Not Applicable

E. NAV Practical Expedient Investments

Not Applicable

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

Subsequent events have been considered through May 12, 2021 for these statutory financial statements which are to be issued on May 12, 2021. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act
Not Applicable

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? Yes [ ] No [X]

(3) Roll forward of prior year ACA Risk Sharing Provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance:

Not applicable

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

Not applicable

(5) ACA Risk Corridors Receivable as of Reporting Date

Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves for the Company's incurred losses and loss adjustment expenses (after intercompany pooling) attributable to insured events of prior years reflect favorable development totaling $3,038,706.67. The development can be attributed primarily to the re-estimation of unpaid losses and loss adjustment expenses in the workers' compensation, commercial auto liability, private passenger auto liability, commercial multi perils, and products liability lines of buisness. The favorable development in these lines was slightly offset by losses in auto physical damage, homeowners and farmowners, and other liability line of business. The changes reflected in these lines were generally the result of recent development trends. There were not any premium adjustments made as a result of this loss and loss adjustment expense development.

B. Information about Significant Changes in Methodologies and Assumptions

There have been no significant changes in methodologies and assumptions used in calculating the liability for unpaid loss and loss adjustment expense.

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

No significant changes

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant changes

Note 33 – Asbestos/Environmental Reserves

No significant changes

Note 34 – Subscriber Savings Accounts

No significant changes

NOTES TO FINANCIAL STATEMENTS

Note 35 – Multiple Peril Crop Insurance

No significant changes

Note 36 – Financial Guaranty Insurance

B. Schedule of Insured Financial Obligations at the End of the Period:

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: 01/01/2021

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

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

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

Encova Holdings,Inc. was formed to hold 100% of the stock of former mutual insurance cos. Encova Mutual Insurance Group, Inc. was formed to hold 100% of Encova Holdings, Inc.

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide name of 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? If yes, attach an explanation. Yes [ ] No [ ] N/A [X]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/03/2020

6.4 By what department or departments?

OHIO DEPARTMENT OF INSURANCE

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

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

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

7.2 If yes, give full information:

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

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

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

8.4 If the 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

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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	23,315,917	22,721,172
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	0	0
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 23,315,917	$ 22,721,172
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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 current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 3,023,354

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 3,023,282

16.3 Total payable for securities lending reported on the liability page: $ 3,023,284

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

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

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

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["…that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
Chickasaw Capital Management, LLC	U
New England Asset Management, Inc.	U
Northern Trust Investments, Inc.	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
127398	Chickasaw Capital Management, LLC	254900C6FRILTWA2B610	Sec	NO
109846	New England Asset Management, Inc.	KUR85E5PS4GQFZTFC130	Sec	NO

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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
105900	Northern Trust Investments, Inc.	BEL4B8X7EHJU845Y2N39	Sec	NO

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for 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 security was 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 reporting 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 (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5. Operating Percentages:

   5.1 A&H loss percent 0.000%

   5.2 A&H cost containment percent 0.000%

   5.3 A&H expense percent excluding cost containment expenses 0.000%

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. $ 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. $ 0

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
All Other Insurers						
00000..........	AA-3191388........	Vermeer Reinsurance Ltd..	BMU.........	Unauthorized....	....	....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, Etc.	Active Status (a)	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			395	450	989,100	437,886
2. Alaska AK	N						784
3. Arizona AZ	L			(775)	(352)	102,798	52,557
4. Arkansas AR	N						
5. California CA	L			1,380	5,655	1,225,357	1,111,140
6. Colorado CO	L			(1,168)	(1,692)		2,852
7. Connecticut CT	L			2,359	2,398	46,794	62,103
8. Delaware DE	L			(1,804)	(2,075)	1,257,900	1,314,040
9. District of Columbia DC	L						
10. Florida FL	N			5,695	1,736	341,022	367,609
11. Georgia GA	L					109,000	114,394
12. Hawaii HI	N						
13. Idaho ID	L			(350)	(477)		1,118
14. Illinois IL	L	7,186,132	5,905,356	1,668,690	1,048,182	21,307,537	13,421,129
15. Indiana IN	L	7,669,656	6,019,680	1,128,739	770,567	5,997,076	1,311,533
16. Iowa IA	L	4,208,987	3,800,167	2,148,177	1,304,701	11,727,771	6,474,866
17. Kansas KS	L					100	546
18. Kentucky KY	L	9,280,767	9,540,843	1,496,351	306,937	13,272,531	2,959,499
19. Louisiana LA	N			3,544	3,584	931,866	1,400,398
20. Maine ME	L	363,254	549,876	651,225	110,970	3,100,612	2,016,823
21. Maryland MD	L		506			3,200	5,234
22. Massachusetts MA	L	1,247,923	1,325,869	380,341	823,258	4,002,175	3,243,979
23. Michigan MI	L	4,165,349	6,203,860	1,863,365	1,547,808	13,364,956	7,328,205
24. Minnesota MN	L	1,208,606	981,250	177,770	583,069	3,793,729	3,325,865
25. Mississippi MS	N						37
26. Missouri MO	L					230,400	71,745
27. Montana MT	N			1,620	2,499	86,573	1,831,903
28. Nebraska NE	L	5,700,501	4,515,372	1,103,221	1,034,808	7,726,734	4,400,111
29. Nevada NV	L					15,600	21,106
30. New Hampshire NH	L	1,484,459	1,285,823	491,295	370,433	9,901,809	9,301,476
31. New Jersey NJ	L			13,444	52,199	1,256,287	1,391,612
32. New Mexico NM	L						168
33. New York NY	L			34,085	47,113	2,156,294	2,472,437
34. North Carolina NC	L		293				(335)
35. North Dakota ND	L						89
36. Ohio OH	L	29,961,061	30,440,797	8,110,707	3,852,366	35,345,574	6,792,292
37. Oklahoma OK	L						60
38. Oregon OR	L			(113,388)	49,810	1,607,007	1,898,766
39. Pennsylvania PA	L	16,675,995	14,441,154	3,030,978	1,961,868	21,266,709	8,905,794
40. Rhode Island RI	L	3,141,787	2,801,948	1,088,902	1,033,507	4,928,640	2,670,400
41. South Carolina SC	L	7,196,303	6,944,818	2,575,192	2,079,529	17,111,983	9,060,213
42. South Dakota SD	L			7,944	7,944	168,103	227,714
43. Tennessee TN	L	2,977,304	1,962,795	778,420	1,872,955	5,629,543	4,710,900
44. Texas TX	L			1,211	1,584	3,929,801	4,203,997
45. Utah UT	L						582
46. Vermont VT	L	53,877	74,071	49,725	5,281	835,730	1,069,150
47. Virginia VA	L	1,668,791	951,909	215,807	24,680	1,222,655	536,630
48. Washington WA	L					1,080,940	1,516,776
49. West Virginia WV	L	7,320,393	5,549,212	778,236	194,214	5,952,254	737,798
50. Wisconsin WI	L	4,888,593	4,607,985	1,868,142	4,272,227	26,322,533	16,034,688
51. Wyoming WY	L						1
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. US Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	116,399,739	107,903,582	29,559,473	23,367,736	228,348,693	122,808,668

DETAILS OF WRITE-INS

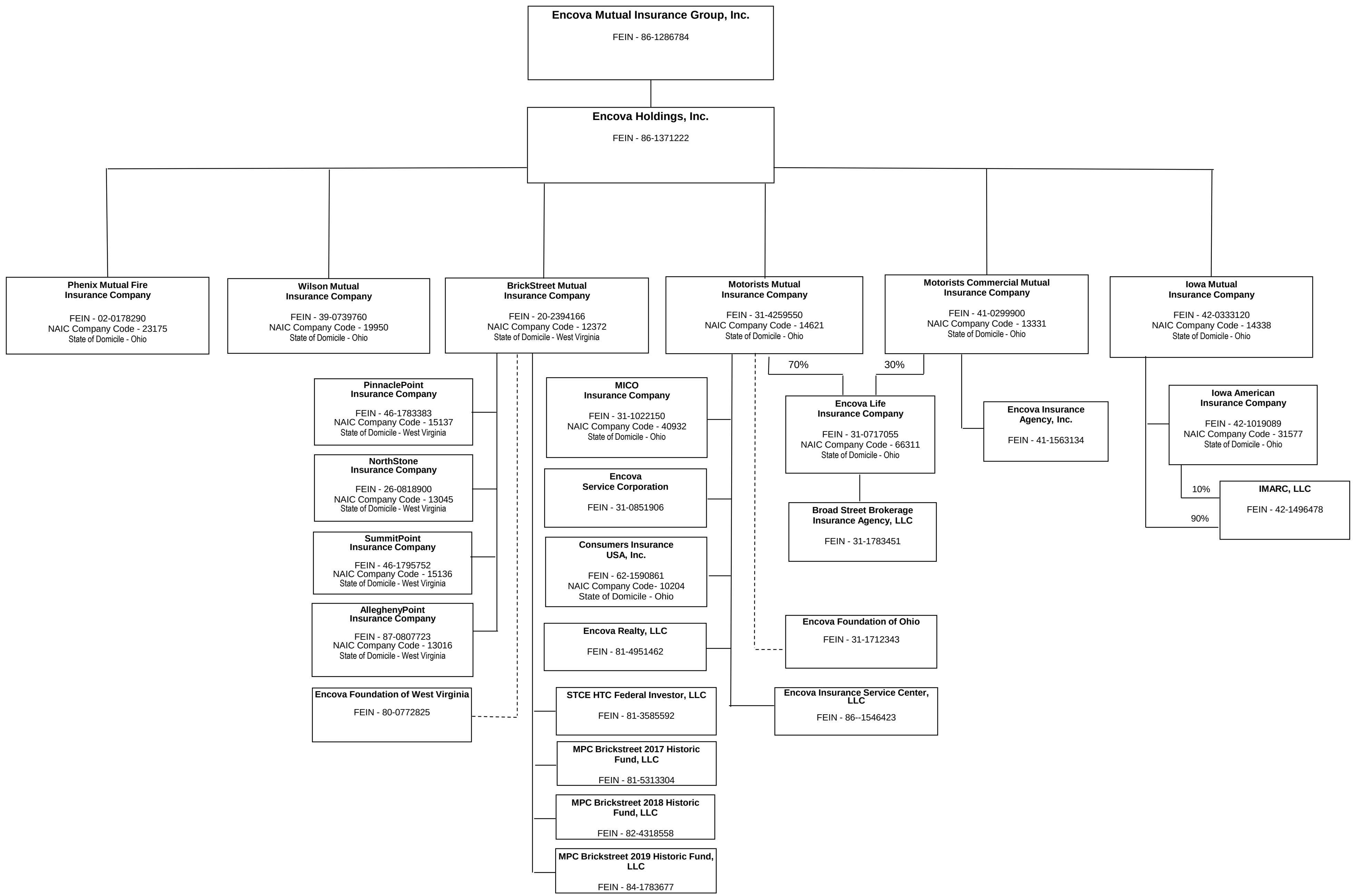
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	43	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)	0	Q - Qualified - Qualified or accredited reinsurer	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile	0	N - None of the above - Not allowed to write business in the state	14

Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

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



Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	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? (Y/N)	*
Members															
			31-1783451				Broad Street Brokerage Insurance Agency, LLC	OH	NIA	Encova Life Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	3
0291	Encova Mutual Insurance Group	10204	62-1590861				Consumers Insurance USA, Inc.	OH	IA	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	3
			42-1496478				IMARC, LLC	IA	NIA	Iowa Mutual Insurance Company	Ownership	90.000	Encova Mutual Insurance Group, Inc.	N	3
0291	Encova Mutual Insurance Group	31577	42-1019089				Iowa American Insurance Company	OH	IA	Iowa Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	3
0291	Encova Mutual Insurance Group	14338	42-0333120				Iowa Mutual Insurance Company	OH	IA				Encova Mutual Insurance Group, Inc.	N	1
			41-1563134				Encova Insurance Agency, Inc.	MN	DS	Motorists Commercial Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	3
0291	Encova Mutual Insurance Group	40932	31-1022150				MICO Insurance Company	OH	IA	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	3
0291	Encova Mutual Insurance Group	13331	41-0299900				Motorists Commercial Mutual Insurance Company	OH	RE				Encova Mutual Insurance Group, Inc.	N	1
0291	Encova Mutual Insurance Group	66311	31-0717055				Encova Life Insurance Company	OH	DS	Motorists Mutual Insurance Company	Ownership	70.000	Encova Mutual Insurance Group, Inc.	N	3, 6
0291	Encova Mutual Insurance Group	14621	31-4259550				Motorists Mutual Insurance Company	OH	IA				Encova Mutual Insurance Group, Inc.	N	1
			31-0851906				Encova Service Corporation	OH	NIA	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	3
0291	Encova Mutual Insurance Group	23175	02-0178290				Phenix Mutual Fire Insurance Company	OH	IA				Encova Mutual Insurance Group, Inc.	N	1
0291	Encova Mutual Insurance Group	19950	39-0739760				Wilson Mutual Insurance Company	OH	IA				Encova Mutual Insurance Group, Inc.	N	1
			81-4951462				Encova Realty, LLC	OH	NIA	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	3
			31-1712343				Encova Foundation of Ohio	OH	NIA	Motorists Mutual Insurance Company	Board		Encova Mutual Insurance Group, Inc.	N	4
0291	Encova Mutual Insurance Group	12372	20-2394166				BrickStreet Mutual Insurance Company	WV	IA				Encova Mutual Insurance Group, Inc.	N	1
0291	Encova Mutual Insurance Group	15137	46-1783383				PinnaclePoint Insurance Company	WV	IA	BrickStreet Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	2
0291	Encova Mutual Insurance Group	13045	26-0818900				NorthStone Insurance Company	WV	IA	BrickStreet Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	2
0291	Encova Mutual Insurance Group	15136	46-1795752				SummitPoint Insurance Company	WV	IA	BrickStreet Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	2
0291	Encova Mutual Insurance Group	13016	87-0807723				AlleghenyPoint Insurance Company	WV	IA	BrickStreet Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	2
			80-0772825				Encova Foundation of West Virginia, Inc.	WV	NIA	BrickStreet Mutual Insurance Company	Board		Encova Mutual Insurance Group, Inc.	N	5

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
....	....	....	81-3585592..	....	....	....	STCE HTC Federal Investor, LLC......................	GA............	NIA..............	BrickStreet Mutual Insurance Company...........	Ownership.........	......99.990	Encova Mutual Insurance Group, Inc...............	......N.......	....
....	....	....	81-5313304..	....	....	....	MPC Brickstreet 2017 Historic Fund, LLC..........	GA............	NIA..............	BrickStreet Mutual Insurance Company...........	Ownership.........	......99.990	Encova Mutual Insurance Group, Inc...............	......N.......	....
....	....	....	82-4318558..	....	....	....	MPC Brickstreet 2018 Historic Fund, LLC..........	GA............	NIA..............	BrickStreet Mutual Insurance Company...........	Ownership.........	......99.990	Encova Mutual Insurance Group, Inc...............	......N.......	....
....	....	....	84-1783677..	....	....	....	MPC Brickstreet 2019 Historic Fund, LLC..........	GA............	NIA..............	BrickStreet Mutual Insurance Company...........	Ownership.........	......99.990	Encova Mutual Insurance Group, Inc...............	......N.......	....
....	....	....	86-1546423..	....	....	....	Encova Insurance Service Center, LLC............	OH...........	NIA..............	Motorists Mutual Insurance Company.............	Ownership.........	....100.000	Encova Mutual Insurance Group, Inc...............	......N.......	....
0291	Encova Mutual Insurance Group	....	86-1371222..	....	....	....	Encova Holdings, Inc..	OH...........	UIP..............	Encova Mutual Insurance Group, Inc...............	Ownership.........	....100.000	Encova Mutual Insurance Group, Inc...............	......N.......	7...........
0291	Encova Mutual Insurance Group	....	86-1286784..	....	....	....	Encova Mutual Insurance Group, Inc.................	OH...........	UIP..............	....	Ownership.........	....100.000	....	......N.......	8..........

Aster	Explanation
1	The company is a mutual property/casualty insurer and an affiliate of Encova Mutual Insurance Group. Encova Mutual Insurance Group is the ultimate controlling entity of the Group through an interlocking board of directors.
2	This company is a stock subsidiary of BrickStreet Mutual Insurance Company with ultimate control of that parent as described in Note 1
3	The entity is a subsidiary of an insurer that is an affiliate of Encova Mutual Insurance Group. With ultimate control of that insurer as described in Note 1
4	Schedule Y, Parts 1 and 1A, includes the Encova Foundation of Ohio, a 501(c)(3) tax-exempt private foundation incorporated on 7/12/2000.
5	Schedule Y, Parts 1 and 1A, includes Encova Foundation of West Virginia, Inc, a 501(c)(3) tax-exempt private foundation incorporated on December 23, 2011.
6	Motorists Life Insurance Company was renamed Encova Life Insurance Company on 1/4/2021.
7	Encova Holdings,Inc. was formed on 1/1/2021 and holds 100% of the stock of Motorist Mutual Insurance Co, Motorists Commercial Mutual Insurance Co, Brickstreet Mutual Insurance Co, Iowa Mutual Insurance Co, Phenix Mutual Fire Insurance Co and Wilson Mutual Insurance Co.,
8	Encova Mutual Insurance Group, Inc.was formed on 1/1/2021 and owns 100% of the stock of Encova Holdings, Inc.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	105,868	212,900	201.099	
2. Allied lines	124,079	211,114	170.145	61.416
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril			0.000	
5. Commercial multiple peril	41,626,868	23,438,971	56.307	48.302
6. Mortgage guaranty			0.000	
8. Ocean marine			0.000	
9. Inland marine	4,540,782	1,230,179	27.092	18.510
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence			0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake	122,167		0.000	
13. Group accident and health			0.000	
14. Credit accident and health			0.000	
15. Other accident and health			0.000	
16. Workers' compensation	469,735	(1,358,388)	(289.182)	17.754
17.1 Other liability-occurrence	10,241,856	3,923,860	38.312	(1.990)
17.2 Other liability-claims made	1,162,931	714,917	61.475	2.490
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence	179,012	537,693	300.367	766.269
18.2 Products liability-claims made			0.000	
19.1, 19.2 Private passenger auto liability			0.000	
19.3, 19.4 Commercial auto liability	31,249,397	20,155,680	64.499	39.906
21. Auto physical damage	10,932,418	7,013,355	64.152	66.299
22. Aircraft (all perils)			0.000	
23. Fidelity		(340)	0.000	
24. Surety			0.000	
26. Burglary and theft	472,591	(14,460)	(3.060)	4.735
27. Boiler and machinery	1,340,168	449,984	33.577	56.497
28. Credit			0.000	
29. International			0.000	
30. Warranty			0.000	
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	
35. Totals	102,567,872	56,515,465	55.101	41.630

DETAILS OF WRITE-INS

3401.			0.000	
3402.			0.000	
3403.			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	98,879	98,879	73,548
2. Allied lines	139,428	139,428	108,901
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril	48,034,670	48,034,670	44,171,184
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	5,169,597	5,169,597	5,214,829
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake	170,504	170,504	137,067
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	435,805	435,805	763,001
17.1 Other liability-occurrence	12,156,488	12,156,488	10,153,581
17.2 Other liability-claims made	1,273,886	1,273,886	1,266,892
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	141,922	141,922	168,186
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability			
19.3 19.4 Commercial auto liability	35,117,515	35,117,515	31,874,009
21. Auto physical damage	11,761,964	11,761,964	12,115,431
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft	474,754	474,754	482,251
27. Boiler and machinery	1,424,326	1,424,326	1,374,702
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	0	0	0
35. Totals	116,399,738	116,399,738	107,903,582

DETAILS OF WRITE-INS

3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2018 + Prior	49,682	54,773	104,455	(2,005)	(489)	(2,494)	50,125	2,759	51,128	104,012	(1,562)	(1,375)	(2,937)
2. 2019	12,875	21,830	34,704	2,115	7	2,122	9,388	2,297	20,222	31,907	(1,372)	696	(676)
3. Subtotals 2019 + Prior	62,556	76,603	139,159	109	(482)	(372)	59,513	5,056	71,350	135,919	(2,934)	(679)	(3,613)
4. 2020	21,777	30,571	52,347	5,448	445	5,893	15,506	4,628	26,850	46,984	(823)	1,352	529
5. Subtotals 2020 + Prior	84,333	107,174	191,507	5,557	(37)	5,520	75,019	9,685	98,200	182,903	(3,757)	673	(3,084)
6. 2021	XXX	XXX	XXX	XXX	5,201	5,201	XXX	6,186	10,101	16,287	XXX	XXX	XXX
7. Totals	84,333	107,174	191,507	5,557	5,164	10,721	75,019	15,871	108,301	199,190	(3,757)	673	(3,084)
8. Prior Year-End's Surplus As Regards Policyholders	179,309												

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. (4.5)%	2. 0.6 %	3. (1.6)%

Col. 13, Line 7 Line 8
4. (1.7)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.

Bar Code:

13331202149000001

13331202145500001

13331202136500001

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Misc Other Assets	38,333	9,470	28,863	1,800
2505. Other Fixed Assets	8,419	8,419	0	
2506. Pooled general expenses receivable	1,326,088		1,326,088	
2507. Agency Loans Receivable	126,759		126,759	
2597. Summary of remaining write-ins for Line 25	1,499,599	17,889	1,481,710	1,800

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Obligations in pools and associations	9,066	
2505. Escheatable funds	1,006,232	
2506. Tenant allowances payable	(2,511,963)	
2597. Summary of remaining write-ins for Line 25	(1,496,666)	0

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	7,394,518	7,534,635
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	26,241	9,750
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	37,807	149,867
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	7,382,952	7,394,518
10. Deduct total nonadmitted amounts	1,057,952	1,070,006
11. Statement value at end of current period (Line 9 minus Line 10)	6,324,999	6,324,512

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

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	27,540,629	27,088,575
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	283,697	861,840
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	1,567,924	1,633,166
6. Total gain (loss) on disposals	(30,504)	(126,778)
7. Deduct amounts received on disposals	12,639,768	1,925,417
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value	3,382	9,244
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)	16,725,361	27,540,629
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	16,725,361	27,540,629

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	355,571,682	346,645,497
2. Cost of bonds and stocks acquired	47,307,344	50,528,376
3. Accrual of discount	26,038	230,249
4. Unrealized valuation increase (decrease)	(143,140)	11,253,691
5. Total gain (loss) on disposals	4,134,241	942,193
6. Deduct consideration for bonds and stocks disposed of	27,377,269	47,966,235
7. Deduct amortization of premium	258,868	1,344,743
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		4,732,124
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		14,779
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	379,260,028	355,571,682
12. Deduct total nonadmitted amounts	377,615	377,615
13. Statement value at end of current period (Line 11 minus Line 12)	378,882,413	355,194,067

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)	248,848,945	45,784,792	11,720,264	(1,003,499)	281,909,974			248,848,945
2. NAIC 2 (a)	15,091,366	1,247,538	399,950	749,854	16,688,808			15,091,366
3. NAIC 3 (a)	1,191,293			28,083	1,219,375			1,191,293
4. NAIC 4 (a)					0			
5. NAIC 5 (a)					0			
6. NAIC 6 (a)					0			
7. Total Bonds	265,131,604	47,032,329	12,120,214	(225,562)	299,818,157	0	0	265,131,604
PREFERRED STOCK								
8. NAIC 1					0			
9. NAIC 2					0			
10. NAIC 3					0			
11. NAIC 4					0			
12. NAIC 5					0			
13. NAIC 6					0			
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	265,131,604	47,032,329	12,120,214	(225,562)	299,818,157	0	0	265,131,604

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999		X			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	34,000
2. Cost of short-term investments acquired		
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		34,000
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)	0	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	20,840,258	11,136,262
2. Cost of cash equivalents acquired	64,822,602	126,560,520
3. Accrual of discount		485
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		(0)
6. Deduct consideration received on disposals	73,673,425	116,857,009
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)	11,989,435	20,840,258
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	11,989,435	20,840,258

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
TN Lighting Repairs	Murfresboro	TN	03/31/2021	Team Electrical Contract				26,241
0199999. Totals					0	0	0	26,241
0399999. Totals					0	0	0	26,241

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

NONE

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	PA	Aberdeen Asset Management Inc.		08/24/2017			203,724			
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP		05/01/2007			79,973			5.500
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	283,697	0	0	XXX
4899999. Subtotal - Unaffiliated								0	283,697	0	0	XXX
5099999. Totals								0	283,697	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	PA	Aberdeen Asset Management Inc.	08/24/2017	02/06/2021	8,879,880	(28,892)				(28,892)			9,054,712			0	203,724
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	02/09/2021	3,810,720	909,244				909,244		4,587,396	132,568			0	90,137
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007	03/01/2021	8,831,263	179,498				179,498		6,139,488	2,951,246			0	79,973
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	05/31/2007	02/11/2021	17,679					0	845	10,715	6,464	(1,345)		(1,345)	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	02/03/2021	213,695					0		196,905	16,790			0	
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	01/29/2021	46,740					0	2,537	25,489	20,027	(3,761)		(3,761)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	03/24/2021	2,259,551					0		2,107,691	151,860			0	
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	03/24/2021	284,300					0		259,704	24,596			0	
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	03/24/2021	2,131,673					0		1,883,418	248,255			0	
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	03/19/2021	354,900					0		321,650	33,250			0	
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							26,830,400	1,059,850	0	0	0	1,059,850	3,382	15,532,456	12,639,768	(5,106)	0	(5,106)	373,834
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	California	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	03/31/2021	243,899					0					(25,398)	(25,398)	
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated							243,899	0	0	0	0	0	0	0	0	0	(25,398)	(25,398)	0
4899999. Subtotal - Unaffiliated							27,074,299	1,059,850	0	0	0	1,059,850	3,382	15,532,456	12,639,768	(5,106)	(25,398)	(30,504)	373,834
5099999. Totals							27,074,299	1,059,850	0	0	0	1,059,850	3,382	15,532,456	12,639,768	(5,106)	(25,398)	(30,504)	373,834

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
Bonds - U.S. Political Subdivisions of States									
54438C YQ 9	LOS ANGELES CALIF CMNTY COLLEGE DIST		01/07/2021	RBC CAPITAL MARKETS		261,578	250,000	990	1.B FE
59163P KT 9	METRO ORE		03/03/2021	Various		1,104,685	1,000,000	7,310	1.A FE
592112 UB 0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		01/27/2021	UBS FINANCIAL SERVICES INC		750,000	750,000		1.C FE
798186 Q2 1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA		01/08/2021	STIFEL NICOLAUS & COMPANY		750,000	750,000		1.B FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						2,866,263	2,750,000	8,300	XXX
Bonds - U.S. Special Revenue and Special Assessment									
083389 EN 2	BENTON WASH REGL PUB WTR AUTH ARK WTR RE		01/21/2021	NATL FINANCIAL SERVICES CORP (NFS)		802,658	750,000	6,531	1.C FE
13032U XU 7	CALIFORNIA HEALTH FACS FING AUTH REV		01/05/2021	CITIGROUP GLOBAL MARKETS INC		257,795	250,000	557	1.D FE
3132D5 6Z 0	FH SB8088 - RMBS		01/21/2021	SUNTRUST CAPITAL MARKETS, INC		3,304,893	3,225,515	2,016	1.A
3133GB GD 0	FH QN4696 - RMBS		01/21/2021	Citigroup (SSB)		2,821,860	2,702,365	2,252	1.A
3133KY U6 4	FH RB5105 - RMBS		02/18/2021	SUNTRUST CAPITAL MARKETS, INC		4,373,961	4,233,719	2,352	1.A
3140QF 5N 5	FN CA8052 - RMBS		01/07/2021	BK OF NYC/CRSMBS		3,110,724	2,971,438	2,971	1.A
3140X9 V5 1	FN FM6035 - RMBS		02/19/2021	BMO CAPITAL MARKETS		774,935	745,802	622	1.A
485429 Z6 4	KANSAS ST DEV FIN AUTH REV		03/03/2021	CITIGROUP GLOBAL MARKETS INC		923,858	750,000	13,787	1.E FE
631663 RG 8	NASSAU CNTY N Y INTERIM FIN AUTH		02/05/2021	GOLDMAN		750,000	750,000		1.A FE
646140 DU 4	NEW JERSEY ST TPK AUTH TPK REV		01/22/2021	CITIGROUP GLOBAL MARKETS INC		750,000	750,000		1.F FE
882669 CY 8	TEXAS PUBLIC FINANCE AUTHORITY		03/04/2021	BARCLAYS CAPITAL INC		750,000	750,000		1.B FE
91412H GF 4	UNIVERSITY CALIF REVS		02/03/2021	Jefferies		756,878	750,000	2,193	1.C FE
91412H LF 8	UNIVERSITY CALIF REVS		02/26/2021	Jefferies		750,000	750,000		1.D FE
98851W AJ 2	YUMA ARIZ PLEDGED REV		01/13/2021	STIFEL NICOLAUS & COMPANY		750,000	750,000		1.D FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						20,877,561	20,128,839	33,282	XXX
Bonds - Industrial and Miscellaneous									
037833 EB 2	APPLE INC		02/01/2021	GOLDMAN		3,741,563	3,750,000		1.B FE
04016N AM 5	ARES XLIV CLO LTD. - CDO		03/31/2021	GOLDMAN		2,250,000	2,250,000		1. Z
17327C AM 5	CITIGROUP INC		01/21/2021	Citigroup (SSB)		1,000,000	1,000,000		1.G FE
191216 DK 3	COCA-COLA CO		03/01/2021	GOLDMAN		996,130	1,000,000		1.E FE
25243Y BD 0	DIAGEO CAPITAL PLC	C	02/17/2021	PERSHING DIV OF DLJ SEC LNDING		3,559,045	3,500,000	21,389	1.G FE
29736R AR 1	ESTEE LAUDER COMPANIES INC		03/01/2021	GOLDMAN		745,050	750,000		1.E FE
36319T AN 6	GALXY 23R AR - CDO	C	02/25/2021	MORGAN STANLEY & COMPANY		3,000,000	3,000,000		1. Z
74982W AA 4	RACE POINT IX CLO LTD - CDO		03/15/2021	J P MORGAN SECURITIES		2,500,000	2,500,000		1. Z
82652Q AA 9	SRFC 211 A - RMBS		03/08/2021	DEUTSCHE BANK SECURITIES, INC		2,249,368	2,250,000		1.A FE
92343V GG 3	VERIZON COMMUNICATIONS INC		03/11/2021	Citigroup (SSB)		1,247,538	1,250,000		2.A FE
98164E AD 7	WOART 2021-A A4 - ABS		02/03/2021	MIZUHO SECURITIES USA/FIXED INCOME		1,999,813	2,000,000		1.A FE
3899999. Total - Bonds - Industrial and Miscellaneous						23,288,506	23,250,000	21,389	XXX
8399997. Total - Bonds - Part 3						47,032,329	46,128,839	62,971	XXX
8399999. Total - Bonds						47,032,329	46,128,839	62,971	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Publicly Traded									
MM0034 8R R	BM TECHNOLOGIES INC		03/01/2021	Not Available	6.000	6	XXX		XXX
00165C 10 4	AMC ENTERTAINMENT HOLDINGS CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	270.000	2,723	XXX		XXX
00206R 10 2	AT&T ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	735.000	22,153	XXX		XXX
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	115.000	2,402	XXX		XXX
018581 10 8	ALLIANCE DATA SYSTEMS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	45.000	4,923	XXX		XXX
02376R 10 2	AMERICAN AIRLINES GROUP ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	185.000	4,199	XXX		XXX

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03236M 20 0	AMYRIS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	100.000	1,993	XXX		XXX
03674X 10 6	ANTERO RESOURCES ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	220.000	2,099	XXX		XXX
04271T 10 0	ARRAY TECHNOLOGIES ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	115.000	3,258	XXX		XXX
090043 10 0	BILL COM HOLDINGS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	30.000	4,449	XXX		XXX
09609G 10 0	BLUEBIRD BIO ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	60.000	1,733	XXX		XXX
10806X 10 2	BRIDGEBIO PHARMA ORD		01/26/2021	ITG INC	27.750	750	XXX		XXX
12008R 10 7	BUILDERS FIRSTSOURCE ORD		01/01/2021	ITG INC	118.125	1,780	XXX		XXX
12541W 20 9	CH ROBINSON WORLDWIDE ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	70.000	6,694	XXX		XXX
133131 10 2	CAMDEN PROPERTY REIT ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	75.000	8,251	XXX		XXX
143658 30 0	CARNIVAL ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	215.000	5,743	XXX		XXX
14817C 10 7	CASSAVA SCIENCES ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	25.000	1,266	XXX		XXX
171798 10 1	CIMAREX ENERGY ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	70.000	4,161	XXX		XXX
20337X 10 9	COMMSCOPE HOLDING ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	175.000	2,630	XXX		XXX
20825C 10 4	CONOCOPHILLIPS ORD		01/15/2021	ITG INC	124.100	7,547	XXX		XXX
25179M 10 3	DEVON ENERGY ORD		01/07/2021	ITG INC	253.085	9,310	XXX		XXX
25278X 10 9	DIAMONDBACK ENERGY ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	80.000	6,111	XXX		XXX
25432X 10 2	DIME COMMUNITY BANCSHARES, INC		02/01/2021	RBC CAPITAL MARKETS	25.920	804	XXX		XXX
25960P 10 9	DOUGLAS EMMETT REIT ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	145.000	4,726	XXX		XXX
26884U 10 9	EPR PROPERTIES REIT ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	65.000	2,979	XXX		XXX
285512 10 9	ELECTRONIC ARTS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	80.000	10,439	XXX		XXX
29272W 10 9	ENERGIZER HOLDINGS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	60.000	2,804	XXX		XXX
30231G 10 2	EXXON MOBIL ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	150.000	8,535	XXX		XXX
343412 10 2	FLUOR ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	125.000	2,563	XXX		XXX
369550 10 8	GENERAL DYNAMICS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	30.000	5,343	XXX		XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	205.000	3,389	XXX		XXX
400110 10 2	GRUBHUB ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	65.000	3,891	XXX		XXX
406216 10 1	HALLIBURTON ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	290.000	6,276	XXX		XXX
436106 10 8	HOLLYFRONTIER ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	130.000	4,748	XXX		XXX
44930G 10 7	ICU MEDICAL ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	3,136	XXX		XXX
457187 10 2	INGREDION ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	60.000	5,409	XXX		XXX
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD		03/24/2021	Various	113.184	12,578	XXX		XXX
49271V 10 0	KEURIG DR PEPPER ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	310.000	10,698	XXX		XXX
500688 10 6	KOSMOS ENERGY ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	355.000	1,065	XXX		XXX
52567D 10 7	LEMONADE ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	25.000	2,285	XXX		XXX
53220K 50 4	LIGAND PHARMACEUTICALS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	1,467	XXX		XXX
550241 10 3	LUMEN TECHNOLOGIES ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	485.000	6,557	XXX		XXX
565849 10 6	MARATHON OIL ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	235.000	2,527	XXX		XXX
56600D 10 7	MARAVAI LIFESCIENCES CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	60.000	2,116	XXX		XXX
576485 20 5	MATADOR RESOURCES ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	95.000	2,273	XXX		XXX
58518F 10 9	BM TECHNOLOGIES CL A ORD		01/04/2021	CORPORATE ACTION	6.000	78	XXX		XXX
617446 44 8	MORGAN STANLEY ORD		03/12/2021	ITG INC	85.000	4,093	XXX		XXX
62955J 10 3	NOV ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	240.000	3,336	XXX		XXX
636180 10 1	NATL FUEL GAS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	75.000	3,676	XXX		XXX

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
640268 10 8	NEKTAR THERAPEUTICS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	155.000	3,119	XXX		XXX
646025 10 6	NJ RESOURCES ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	85.000	3,430	XXX		XXX
64829B 10 0	NEW RELIC ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	50.000	2,914	XXX		XXX
665859 10 4	NORTHERN TRUST ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	1,001	XXX		XXX
67181A 10 7	OAK STREET HEALTH ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	65.000	3,728	XXX		XXX
69327R 10 1	PDC ENERGY ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	85.000	2,873	XXX		XXX
69355F 10 2	PPD ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	140.000	5,165	XXX		XXX
70614W 10 0	PELOTON INTERACTIVE ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	40.000	4,118	XXX		XXX
723787 10 7	PIONEER NATURAL RESOURCE ORD		03/24/2021	Various	81.268	14,040	XXX		XXX
75281A 10 9	RANGE RESOURCES ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	190.000	1,870	XXX		XXX
76155X 10 0	REVOLUTION MEDICINES ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	35.000	1,642	XXX		XXX
78440X 10 1	SL GREEN RLTY REIT ORD		01/01/2021	Not Available	2.000	116	XXX		XXX
78440X 80 4	SL GREEN RLTY REIT ORD		03/30/2021	Various	61.242	5,777	XXX		XXX
78454L 10 0	SM ENERGY ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	100.000	1,683	XXX		XXX
78573M 10 4	SABRE ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	205.000	3,036	XXX		XXX
82489W 10 7	SHOALS TECHNOLOGIES GROUP CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	75.000	2,360	XXX		XXX
83088V 10 2	SLACK TECHNOLOGIES CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	90.000	3,659	XXX		XXX
845467 10 9	SOUTHWSTN ENER ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	575.000	2,546	XXX		XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	65.000	3,042	XXX		XXX
88025U 10 9	10X GENOMICS CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	25.000	4,269	XXX		XXX
88076W 10 3	TERADATA ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	95.000	3,712	XXX		XXX
88160R 10 1	TESLA ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	10.000	6,482	XXX		XXX
88579Y 10 1	3M ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	105.000	20,140	XXX		XXX
90184D 10 0	TWIST BIOSCIENCE ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	30.000	3,647	XXX		XXX
90214J 10 1	2U ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	60.000	2,311	XXX		XXX
902681 10 5	UGI ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	185.000	7,639	XXX		XXX
909218 12 5	UNIT CORPORATION WTS		01/08/2021	CORPORATE ACTION	1.000	1	XXX		XXX
92343X 10 0	VERINT SYSTEMS ORD		02/02/2021	ITG INC	70.000	1,605	XXX		XXX
92552V 10 0	VIASAT ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	55.000	2,704	XXX		XXX
92556H 20 6	VIACOMCBS CL B ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	90.000	6,663	XXX		XXX
92764N 10 2	VIR BIOTECHNOLOGY ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	50.000	2,533	XXX		XXX
92918V 10 9	VROOM ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	95.000	3,463	XXX		XXX
93964W 40 5	WASHINGTON PRIME GROUP ORD		01/01/2021	ITG INC	(25.000)	(143,220)	XXX		XXX
949746 10 1	WELLS FARGO ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	850.000	32,781	XXX		XXX
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	15.000	4,783	XXX		XXX
G01767 10 5	ALKERMES ORD	C	03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	145.000	2,771	XXX		XXX
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	140.000	3,870	XXX		XXX
G7709Q 10 4	ROYALTY PHARMA CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	245.000	10,729	XXX		XXX
G81276 10 0	SIGNET JEWELERS ORD	C	03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	50.000	2,759	XXX		XXX
G97822 10 3	PERRIGO ORD	C	03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	100.000	4,289	XXX		XXX
H8817H 10 0	TRANSOCEAN ORD	C	03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC	425.000	1,461	XXX		XXX
M25133 10 5	COGNYTE SOFTWARE ORD	C	02/02/2021	ITG INC	70.000	1,538	XXX		XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						275,015	XXX	0	XXX

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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
9799997. Total - Common Stocks - Part 3						275,015	XXX	0	XXX
9799999. Total - Common Stocks						275,015	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						275,015	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						47,307,344	XXX	62,971	XXX

Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - U.S. Government																					
36179T 4P 7	G2 MA5330 - RMBS		03/01/2021.	Paydown		87,122	87,122	89,313	88,912		(1,791)		(1,791)		87,122		0	0	564	07/20/2048.	1.A
36179T 7L 3	G2 MA5399 - RMBS		03/01/2021.	Paydown		218,219	218,219	226,676	226,319		(8,100)		(8,100)		218,219		(0)	(0)	1,582	08/20/2048.	1.A
36179T Z5 7	G2 MA5264 - RMBS		03/01/2021.	Paydown		312,496	312,496	320,601	319,096		(6,600)		(6,600)		312,496			0	2,045	06/20/2048.	1.A
36290S RR 4	GN 616196 - RMBS		03/01/2021.	Paydown		4,720	4,720	4,921	4,787		(66)		(66)		4,720			0	45	01/15/2024.	1.A
36296S E3 5	GN 699554 - RMBS		03/01/2021.	Paydown		237	237	234	234		2		2		237			0	2	11/15/2038.	1.A
36297A AT 0	GN 705718 - RMBS		03/01/2021.	Paydown		250	250	259	260		(10)		(10)		250			0	2	01/15/2039.	1.A
38373A D9 4	GNR 2009-069 PV - CMO/RMBS		03/01/2021.	Paydown		1,275	1,275	1,290	1,286		(11)		(11)		1,275		0	0	8	08/20/2039.	1.A
38376G M8 0	GNR 2011-058 C - CMBS		03/01/2021.	Paydown		63,724	63,724	60,961	61,274		2,450		2,450		63,724			0	239	08/16/2051.	1.A
38377L AQ 1	GNR 2010-116 HB - CMO/RMBS		03/01/2021.	Paydown		7,705	7,705	8,183	8,008		(303)		(303)		7,705			0	50	09/20/2040.	1.A
912828 PP 9	UNITED STATES TREASURY		01/15/2021.	Maturity @ 100.00		416,500	416,500	410,590	423,889	(43,772)	(157)		(43,929)		379,961		36,540	36,540	2,343	01/15/2021.	1.A
0599999. Total - Bonds - U.S. Government						1,112,248	1,112,248	1,123,029	1,134,065	(43,772)	(14,585)	0	(58,357)	0	1,075,708	0	36,540	36,540	6,879	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
592112 PN 0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		02/19/2021.	Call @ 100.00		560,000	560,000	645,949	560,000				0		560,000			0	17,733	07/01/2022.	1.C FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						560,000	560,000	645,949	560,000	0	0	0	0	0	560,000	0	0	0	17,733	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
312988 KQ 0	FH B70303 - RMBS		03/01/2021.	Paydown		3,142	3,142	3,165	3,150		(9)		(9)		3,142			0	30	02/01/2034.	1.A
3131WQ 5C 7	FH ZJ0843 - RMBS		03/01/2021.	Paydown		35,648	35,648	35,092	35,040		608		608		35,648		0	0	209	12/01/2040.	1.A
3131X4 LP 8	FH ZK1234 - RMBS		03/01/2021.	Paydown		1,661	1,661	1,593	1,636		25		25		1,661			0	12	06/01/2023.	1.A
3131X4 X9 1	FH ZK1604 - RMBS		03/01/2021.	Paydown		5,028	5,028	5,152	5,069		(40)		(40)		5,028		0	0	39	06/01/2024.	1.A
3131X5 D5 8	FH ZK1924 - RMBS		03/01/2021.	Paydown		4,306	4,306	4,470	4,357		(51)		(51)		4,306		0	0	32	10/01/2024.	1.A
3131XJ 5G 3	FH ZL3547 - RMBS		03/01/2021.	Paydown		32,675	32,675	34,559	34,457		(1,782)		(1,782)		32,675		(0)	(0)	194	08/01/2042.	1.A
3131XJ RS 3	FH ZL3197 - RMBS		03/01/2021.	Paydown		14,200	14,200	14,746	14,721		(521)		(521)		14,200		0	0	64	06/01/2042.	1.A
3131XJ S5 2	FH ZL3240 - RMBS		03/01/2021.	Paydown		80,528	80,528	81,012	80,985		(457)		(457)		80,528			0	466	06/01/2042.	1.A
3131XK 3C 1	FH ZL4395 - RMBS		03/01/2021.	Paydown		115,643	115,643	113,458	113,419		2,224		2,224		115,643		0	0	562	11/01/2042.	1.A
3131XM FM 2	FH ZL5572 - RMBS		03/01/2021.	Paydown		27,064	27,064	28,205	27,954		(891)		(891)		27,064			0	186	04/01/2043.	1.A
3131XN 6S 7	FH ZL7181 - RMBS		03/01/2021.	Paydown		4,742	4,742	4,962	4,898		(157)		(157)		4,742			0	32	10/01/2043.	1.A
3131XQ 5B 8	FH ZL8942 - RMBS		03/01/2021.	Paydown		23,212	23,212	24,848	24,715		(1,503)		(1,503)		23,212			0	143	01/01/2045.	1.A
3131XQ 5Z 5	FH ZL8964 - RMBS		03/01/2021.	Paydown		59,190	59,190	59,413	59,331		(141)		(141)		59,190		0	0	316	01/01/2045.	1.A
3131XQ KC 9	FH ZL8391 - RMBS		03/01/2021.	Paydown		33,397	33,397	35,286	34,813		(1,416)		(1,416)		33,397		0	0	143	08/01/2044.	1.A
3131XR BB 9	FH ZL9034 - RMBS		03/01/2021.	Paydown		20,845	20,845	21,868	21,683		(838)		(838)		20,845		0	0	125	02/01/2045.	1.A
3131XT PV 6	FH ZM0436 - RMBS		03/01/2021.	Paydown		22,741	22,741	23,601	23,421		(679)		(679)		22,741			0	131	11/01/2045.	1.A
3131XT VP 2	FH ZM0622 - RMBS		03/01/2021.	Paydown		32,940	32,940	35,086	35,028		(2,089)		(2,089)		32,940			0	175	12/01/2045.	1.A
31329J P2 7	FH ZA1341 - RMBS		03/01/2021.	Paydown		47,052	47,052	47,883	47,749		(696)		(696)		47,052			0	218	09/01/2042.	1.A
31329J PX 9	FH ZA1338 - RMBS		03/01/2021.	Paydown		53,727	53,727	52,712	52,665		1,062		1,062		53,727		0	0	263	08/01/2042.	1.A
31329K XW 9	FH ZA2493 - RMBS		03/01/2021.	Paydown		281,601	281,601	277,773	277,658		3,944		3,944		281,601			0	1,364	02/01/2038.	1.A
3132A4 6H 6	FH ZS4472 - RMBS		03/01/2021.	Paydown		6,777	6,777	7,028	7,022		(245)		(245)		6,777			0	40	02/01/2042.	1.A
3132A4 6V 5	FH ZS4484 - RMBS		03/01/2021.	Paydown		14,495	14,495	15,052	15,028		(533)		(533)		14,495			0	82	05/01/2042.	1.A
3132A4 7B 8	FH ZS4490 - RMBS		03/01/2021.	Paydown		58,003	58,003	56,907	56,793		1,210		1,210		58,003		0	0	281	07/01/2042.	1.A
3132A4 PW 2	FH ZS4037 - RMBS		03/01/2021.	Paydown		81,076	81,076	81,563	81,448		(373)		(373)		81,076			0	461	05/01/2044.	1.A

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
3132A5 AY 1	FH ZS4523 - RMBS		03/01/2021.	Paydown		8,743	8,743	8,788	8,773		(30)		(30)		8,743			0	50	07/01/2043.	1.A
3132A5 FS 9	FH ZS4677 - RMBS		03/01/2021.	Paydown		173,624	173,624	169,240	169,087		4,537		4,537		173,624		0	0	846	09/01/2046.	1.A
3132A6 HK 2	FH ZS5634 - RMBS		03/01/2021.	Paydown		3,292	3,292	3,157	3,237		54		54		3,292		0	0	24	06/01/2023.	1.A
3132A6 HV 8	FH ZS5644 - RMBS		03/01/2021.	Paydown		2,940	2,940	2,809	2,891		50		50		2,940			0	22	07/01/2023.	1.A
3132A6 R4 7	FH ZS5907 - RMBS		03/01/2021.	Paydown		2,760	2,760	2,813	2,772		(12)		(12)		2,760			0	21	07/01/2024.	1.A
3132A7 UG 4	FH ZS6883 - RMBS		03/01/2021.	Paydown		7,836	7,836	8,249	8,085		(248)		(248)		7,836		0	0	43	12/01/2028.	1.A
3132A9 MH 7	FH ZS8460 - RMBS		03/01/2021.	Paydown		37,349	37,349	37,535	37,452		(103)		(103)		37,349		(0)	(0)	185	04/01/2027.	1.A
3132D5 6Z 0	FH SB8088 - RMBS		03/01/2021.	Paydown		30,282	30,282	31,027			(745)		(745)		30,282		0	0	38	02/01/2036.	1.A
3132DV 7B 5	FH SD8090 - RMBS		03/01/2021.	Paydown		138,161	138,161	142,363	142,218		(4,058)		(4,058)		138,161			0	514	09/01/2050.	1.A
3133A8 MR 5	FH QB2168 - RMBS		03/01/2021.	Paydown		126,784	126,784	131,182	131,012		(4,229)		(4,229)		126,784			0	520	08/01/2050.	1.A
3133GB GD 0	FH QN4696 - RMBS		03/01/2021.	Paydown		16,856	16,856	17,602			(745)		(745)		16,856			0	28	12/01/2035.	1.A
3136AC U5 8	FNR 2013-15 EP - CMO/RMBS		03/01/2021.	Paydown		8,191	8,191	8,514	8,407		(216)		(216)		8,191		0	0	48	08/25/2042.	1.A
3137AM NN 3	FHR 4012 JK - CMO/RMBS		03/01/2021.	Paydown		24,418	24,418	24,871	24,686		(268)		(268)		24,418			0	142	12/15/2040.	1.A
3137BC R6 7	FHR 4374 CE - CMO/RMBS		03/01/2021.	Paydown		58,055	58,055	59,076	58,859		(804)		(804)		58,055			0	310	12/15/2043.	1.A
3138AS 4B 5	FN AJ1717 - RMBS		03/01/2021.	Paydown		18,771	18,771	19,389	19,251		(480)		(480)		18,771		0	0	143	09/01/2041.	1.A
3138AX Z9 5	FN AJ6167 - RMBS		03/01/2021.	Paydown		43,940	43,940	45,385	45,108		(1,168)		(1,168)		43,940			0	283	12/01/2041.	1.A
3138EN HJ 1	FN AL5632 - RMBS		03/01/2021.	Paydown		17,044	17,044	18,133	17,760		(716)		(716)		17,044		0	0	113	08/01/2044.	1.A
3138WG EZ 3	FN AS6451 - RMBS		03/01/2021.	Paydown		60,207	60,207	62,940	61,795		(1,589)		(1,589)		60,207		0	0	358	01/01/2046.	1.A
3138WH L3 4	FN AS7545 - RMBS		03/01/2021.	Paydown		171,570	171,570	171,910	171,843		(273)		(273)		171,570			0	1,033	07/01/2046.	1.A
3138WH LR 1	FN AS7535 - RMBS		03/01/2021.	Paydown		166,798	166,798	163,888	164,273		2,525		2,525		166,798		0	0	754	07/01/2041.	1.A
3138WH RL 8	FN AS7690 - RMBS		03/01/2021.	Paydown		274,741	274,741	276,029	275,729		(988)		(988)		274,741		0	0	1,657	08/01/2046.	1.A
3138WJ YB 8	FN AS8805 - RMBS		03/01/2021.	Paydown		103,912	103,912	107,906	106,492		(2,580)		(2,580)		103,912		(0)	(0)	558	02/01/2042.	1.A
3138WK 3E 3	FN AS9796 - RMBS		03/01/2021.	Paydown		152,857	152,857	153,143	153,058		(202)		(202)		152,857		0	0	1,007	06/01/2047.	1.A
3138X3 AY 8	FN AU3622 - RMBS		03/01/2021.	Paydown		5,617	5,617	5,911	5,785		(167)		(167)		5,617		0	0	40	07/01/2043.	1.A
3138X3 BX 9	FN AU3653 - RMBS		03/01/2021.	Paydown		6,889	6,889	7,243	7,125		(236)		(236)		6,889		(0)	(0)	45	09/01/2043.	1.A
3138Y6 MY 7	FN AX4874 - RMBS		03/01/2021.	Paydown		63,645	63,645	67,464	65,594		(1,948)		(1,948)		63,645			0	319	12/01/2044.	1.A
3138Y9 S8 2	FN AX7742 - RMBS		03/01/2021.	Paydown		1,380	1,380	1,444	1,425		(46)		(46)		1,380		0	0	8	01/01/2045.	1.A
3140EC S9 1	FN BA7743 - RMBS		03/01/2021.	Paydown		13,140	13,140	12,807	12,907		232		232		13,140		0	0	66	07/01/2046.	1.A
3140EV 4E 4	FN BC1720 - RMBS		03/01/2021.	Paydown		26,764	26,764	28,115	27,617		(852)		(852)		26,764			0	90	01/01/2046.	1.A
3140GY GZ 6	FN BH9215 - RMBS		03/01/2021.	Paydown		227,911	227,911	233,930	234,007		(6,096)		(6,096)		227,911		0	0	1,288	01/01/2048.	1.A
3140H1 V2 3	FN BJ0632 - RMBS		03/01/2021.	Paydown		52,716	52,716	54,058	53,722		(1,006)		(1,006)		52,716			0	325	03/01/2048.	1.A
3140JQ TE 3	FN BN7748 - RMBS		03/01/2021.	Paydown		48,359	48,359	50,244	50,079		(1,721)		(1,721)		48,359			0	274	09/01/2049.	1.A
3140K3 J2 9	FN BO7480 - RMBS		03/01/2021.	Paydown		256,163	256,163	264,088	263,344		(7,182)		(7,182)		256,163			0	1,281	12/01/2049.	1.A
3140Q7 L4 7	FN CA0346 - RMBS		03/01/2021.	Paydown		31,859	31,859	33,427	33,801		(1,942)		(1,942)		31,859		0	0	211	09/01/2047.	1.A
3140QA NN 6	FN CA3096 - RMBS		03/01/2021.	Paydown		123,820	123,820	129,808	131,454		(7,634)		(7,634)		123,820			0	905	02/01/2049.	1.A
3140QE S6 0	FN CA6840 - RMBS		03/01/2021.	Paydown		16,373	16,373	17,163	17,161		(789)		(789)		16,373		(0)	(0)	59	09/01/2035.	1.A
3140QF 5N 5	FN CA8052 - RMBS		03/01/2021.	Paydown		41,628	41,628	43,579			(1,951)		(1,951)		41,628			0	111	12/01/2035.	1.A
3140X4 ZN 9	FN FM1648 - RMBS		03/01/2021.	Paydown		54,831	54,831	55,585	55,503		(672)		(672)		54,831		0	0	225	01/01/2033.	1.A
3140X7 4F 3	FN FM4421 - RMBS		03/01/2021.	Paydown		174,475	174,475	182,435	182,418		(7,943)		(7,943)		174,475			0	635	10/01/2035.	1.A

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31410L UV 2	FN 890796 - RMBS		03/01/2021.	Paydown		21,743	21,743	22,239	22,131		(388)		(388)		21,743		0	0	118	12/01/2045.	1.A
31412U L7 3	FN 935150 - RMBS		03/01/2021.	Paydown		2,396	2,396	2,493	2,428		(32)		(32)		2,396			0	18	04/01/2024.	1.A
31414P M2 2	FN 972077 - RMBS		03/01/2021.	Paydown		7,241	7,241	7,445	7,269		(28)		(28)		7,241		0	0	50	02/01/2023.	1.A
31415M 4F 9	FN 984722 - RMBS		03/01/2021.	Paydown		4,099	4,099	3,964	4,048		51		51		4,099			0	21	06/01/2023.	1.A
31416T JN 0	FN AA9268 - RMBS		03/01/2021.	Paydown		1,142	1,142	1,132	1,136		6		6		1,142			0	9	07/01/2024.	1.A
31418A FC 7	FN MA1062 - RMBS		03/01/2021.	Paydown		28,088	28,088	28,195	28,148		(60)		(60)		28,088			0	153	05/01/2027.	1.A
31418B 6J 0	FN MA2672 - RMBS		03/01/2021.	Paydown		136,845	136,845	135,756	135,867		979		979		136,845		0	0	683	07/01/2036.	1.A
31418C AF 1	FN MA2705 - RMBS		03/01/2021.	Paydown		174,149	174,149	169,689	170,444		3,705		3,705		174,149		0	0	846	08/01/2046.	1.A
45203H AL 6	ILLINOIS FIN AUTH REV		02/15/2021.	Call @ 100.00		225,000	225,000	248,650	225,381		(381)		(381)		225,000			0	6,188	08/15/2041.	1.D FE
60416S 5E 6	MINNESOTA ST HSG FIN AGY		03/03/2021.	Call @ 100.00		10,000	10,000	10,000	10,000				0		10,000			0	171	01/01/2044.	1.B FE
63968A SB 2	NEBRASKA PUB PWR DIST REV		01/04/2021.	Call @ 100.00		750,000	750,000	750,938	750,000				0		750,000			0	18,750	01/01/2031.	1.E FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					5,215,096	5,215,096	5,299,186	5,174,621	0	(51,733)	0	(51,733)	0	5,215,096	0	0	0	47,149	XXX	XXX
Bonds - Industrial and Miscellaneous																					
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/01/2021.	Call @ 100.00									0					0	(2)	07/15/2022.	2.A FE
17328P AQ 6	CMLTI 20EXP2 A3 - CMO/RMBS		03/25/2021.	Paydown		141,863	141,863	145,454	145,441		(3,577)		(3,577)		141,863		(0)	(0)	563	08/25/2050.	1.A FE
17328P AX 1	CMLTI 20EXP2 A4 - CMO/RMBS		03/25/2021.	Paydown		70,932	70,932	72,284	72,279		(1,347)		(1,347)		70,932		0	0	282	08/25/2050.	1.A FE
21688A AF 9	COOPERATIEVE RABOBANK UA (NEW YORK BRANC		01/19/2021.	Maturity @ 100.00		700,000	700,000	706,132	700,099		(99)		(99)		700,000			0	8,750	01/19/2021.	1.E FE
28415P AA 2	EHGVT 2016-A A - RMBS		03/25/2021.	Paydown		15,665	15,665	15,665	15,665		0		0		15,665			0	70	04/25/2028.	1.F FE
28416T AA 3	EHGVT 2019-A A - RMBS		03/25/2021.	Paydown		34,864	34,864	34,854	34,855		9		9		34,864		(0)	(0)	145	01/25/2034.	1.A FE
34532F AD 4	FORDL 2019-A A3 - ABS		03/15/2021.	Paydown		611,250	611,250	611,202	611,244		6		6		611,250		(0)	(0)	2,973	05/15/2022.	1.A FE
43284B AA 0	HGVT 18A A - RMBS		03/25/2021.	Paydown		23,447	23,447	23,446	23,446		0		0		23,447			0	136	02/25/2032.	1.A FE
43285H AA 6	HGVT 2020-A A - RMBS		03/25/2021.	Paydown		19,372	19,372	19,371	19,371		1		1		19,372		0	0	84	02/25/2039.	1.A FE
494550 BT 2	KINDER MORGAN ENERGY PARTNERS LP		01/04/2021.	Call @ 100.00		400,000	400,000	397,976	399,947		3		3		399,950		50	50	4,783	03/01/2021.	2.B FE
55400E AA 7	MVWOT 201 A - RMBS		03/20/2021.	Paydown		16,908	16,908	16,906	16,906		2		2		16,908		(0)	(0)	47	10/20/2037.	1.A FE
82652K AA 2	SRFC 171 A - RMBS		03/20/2021.	Paydown		3,788	3,788	3,787	3,787		0		0		3,788			0	19	03/20/2034.	1.F FE
82652M AA 8	SRFC 2019-2 A - RMBS		03/20/2021.	Paydown		13,461	13,461	13,457	13,458		3		3		13,461			0	56	05/20/2036.	1.A FE
82653E AB 3	SRFC 2019-1 B - RMBS		03/20/2021.	Paydown		41,969	41,969	41,960	44,463		(2,494)		(2,494)		41,969			0	231	01/22/2036.	1.F FE
89175V AA 1	TPMT 182 A1 - RMBS		03/01/2021.	Paydown		10,894	10,894	11,156	11,139		(246)		(246)		10,894			0	59	03/25/2058.	1.A FE
89176E AA 8	TPMT 2018-1 A1 - RMBS		03/01/2021.	Paydown		23,857	23,857	24,390	24,355		(498)		(498)		23,857			0	118	01/25/2058.	1.A FE
89178B AA 2	TPMT 2019-4 A1 - CMO/RMBS		03/01/2021.	Paydown		151,686	151,686	153,157	152,987		(1,300)		(1,300)		151,686		0	0	736	10/27/2059.	1.A FE
89231P AD 0	TAOT 2018-D A3 - ABS		03/15/2021.	Paydown		140,785	140,785	140,754	140,777		7		7		140,785			0	724	03/15/2023.	1.A FE
92914X AL 3	VOYA 2015-2 AR - CDO	C	01/25/2021.	Paydown		73,594	73,594	73,594	73,594				0		73,594		0	0	227	07/23/2027.	1.A FE
92936C AJ 8	WFRBS 2011-C4 A4 - CMBS		03/01/2021.	Paydown		2,736,832	2,736,832	2,764,124	2,731,318		5,514		5,514		2,736,832			0	25,620	06/17/2044.	1.A FE
95002T AA 2	WFMBS 2020-3 A1 - CMO/RMBS		03/01/2021.	Paydown		38,294	38,294	39,551	39,645		(1,350)		(1,350)		38,294			0	201	06/27/2050.	1.A FE
3899999.	Total - Bonds - Industrial and Miscellaneous					5,269,459	5,269,459	5,309,220	5,274,775	0	(5,366)	0	(5,366)	0	5,269,409	0	50	50	45,822	XXX	XXX
8399997.	Total - Bonds - Part 4					12,156,803	12,156,803	12,377,383	12,143,461	(43,772)	(71,684)	0	(115,455)	0	12,120,214	0	36,590	36,590	117,584	XXX	XXX
8399999.	Total - Bonds					12,156,803	12,156,803	12,377,383	12,143,461	(43,772)	(71,684)	0	(115,455)	0	12,120,214	0	36,590	36,590	117,584	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
00081T 10 8	ACCO BRANDS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	43	XXX	39	42	(3)			(3)		39		4	4		XXX	XXX
001055 10 2	AFLAC ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	15,569	XXX	16,219	15,565	655			655		16,219		(650)	(650)		XXX	XXX
001084 10 2	AGCO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	5,044	XXX	2,561	4,639	(2,078)			(2,078)		2,561		2,483	2,483		XXX	XXX
00123Q 10 4	AGNC INVESTMENT REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	505.000	7,844	XXX	9,125	7,878	1,247			1,247		9,125		(1,282)	(1,282)	61	XXX	XXX
00130H 10 5	THE AES CORPORATION		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	165.000	4,193	XXX	2,440	3,878	(1,437)			(1,437)		2,440		1,753	1,753		XXX	XXX
00164V 10 3	AMC NETWORKS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,350	XXX	3,460	2,146	1,313			1,313		3,460		(1,109)	(1,109)		XXX	XXX
00206R 10 2	AT&T ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,425.000	128,377	XXX	143,691	127,263	16,428			16,428		143,691		(15,313)	(15,313)	2,301	XXX	XXX
002474 10 4	AZZ ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,976	XXX	1,840	1,898	(57)			(57)		1,840		135	135		XXX	XXX
002824 10 0	ABBOTT LABORATORIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	625.000	69,750	XXX	15,200	68,431	(53,231)			(53,231)		15,200		54,550	54,550		XXX	XXX
00287Y 10 9	ABBVIE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	855.000	91,707	XXX	79,592	91,613	(12,021)			(12,021)		79,592		12,115	12,115		XXX	XXX
003654 10 0	ABIOMED ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	11,342	XXX	13,407	11,347	2,060			2,060		13,407		(2,066)	(2,066)		XXX	XXX
00401C 10 8	ACACIA COMMUNICATIONS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,980	XXX	2,357	3,648	(1,291)			(1,291)		2,357		1,622	1,622		XXX	XXX
004239 10 9	ACADIA REALTY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	1,463	XXX	2,767	1,419	1,348			1,348		2,767		(1,304)	(1,304)		XXX	XXX
00507V 10 9	ACTIVISION BLIZZARD ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	255.000	23,279	XXX	17,642	23,677	(6,034)			(6,034)		17,642		5,637	5,637		XXX	XXX
00508Y 10 2	ACUITY BRANDS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,320	XXX	2,425	2,422	4			4		2,425		(106)	(106)		XXX	XXX
005098 10 8	ACUSHNET HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,098	XXX	1,786	2,027	(241)			(241)		1,786		313	313		XXX	XXX
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,411	XXX	1,748	2,365	(617)			(617)		1,748		662	662		XXX	XXX
00653Q 10 2	ADAPTHEALTH CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	1,335	XXX	987	1,315	(328)			(328)		987		348	348		XXX	XXX
00724F 10 1	ADOBE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	92,166	XXX	45,205	95,023	(49,818)			(49,818)		45,205		46,961	46,961		XXX	XXX
00737L 10 3	ADTALEM GLOBAL EDUCATION ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	2,738	XXX	3,790	2,716	1,074			1,074		3,790		(1,053)	(1,053)		XXX	XXX
00738A 10 6	ADTRAN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	1,101	XXX	1,222	1,034	188			188		1,222		(122)	(122)		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
00751Y 10 6	ADVANCE AUTO PARTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	6,802	XXX	6,527	6,300	227			227		6,527		275	275	10	XXX	XXX
00766T 10 0	AECOM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	4,343	XXX	2,555	3,982	(1,427)			(1,427)		2,555		1,788	1,788		XXX	XXX
00770F 10 4	AEGIO CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,023	XXX	920	950	(30)			(30)		920		103	103		XXX	XXX
00771V 10 8	AERIE PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	698	XXX	2,580	676	1,905			1,905		2,580		(1,882)	(1,882)		XXX	XXX
007903 10 7	ADVANCED MICRO DEVICES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400.000	37,828	XXX	21,460	36,684	(15,224)			(15,224)		21,460		16,368	16,368		XXX	XXX
008073 10 8	AEROVIRONMENT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,780	XXX	2,833	2,607	226			226		2,833		(52)	(52)		XXX	XXX
008252 10 8	AFFILIATED MANAGERS GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	7,968	XXX	9,675	7,628	2,048			2,048		9,675		(1,707)	(1,707)		XXX	XXX
00846U 10 1	AGILENT TECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	165.000	20,963	XXX	11,002	19,551	(8,549)			(8,549)		11,002		9,961	9,961	32	XXX	XXX
00847J 10 5	AGILYSYS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,180	XXX	787	1,151	(364)			(364)		787		393	393		XXX	XXX
008492 10 0	AGREE REALTY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	4,547	XXX	4,045	4,661	(616)			(616)		4,045		502	502	43	XXX	XXX
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD.		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	21,429	XXX	12,046	20,492	(8,446)			(8,446)		12,046		9,384	9,384	101	XXX	XXX
00971T 10 1	AKAMAI TECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	8,276	XXX	5,001	8,399	(3,398)			(3,398)		5,001		3,275	3,275		XXX	XXX
00972D 10 5	AKEBIA THERAPEUTICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	177.000	547	XXX	1,710	496	1,215			1,215		1,710		(1,163)	(1,163)		XXX	XXX
011311 10 7	ALAMO GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	2,168	XXX	1,499	2,069	(571)			(571)		1,499		670	670		XXX	XXX
011642 10 5	ALARMCOM HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,627	XXX	1,740	2,586	(846)			(846)		1,740		887	887		XXX	XXX
012653 10 1	ALBEMARLE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	10,125	XXX	5,262	8,114	(2,851)			(2,851)		5,262		4,862	4,862	21	XXX	XXX
013872 10 6	ALCOA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	4,247	XXX	6,132	3,919	2,213			2,213		6,132		(1,885)	(1,885)		XXX	XXX
014752 10 9	ALEXANDERS REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	1,352	XXX	1,260	1,387	(127)			(127)		1,260		92	92		XXX	XXX
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	4,147	XXX	3,118	4,456	(1,338)			(1,338)		3,118		1,029	1,029	27	XXX	XXX
016255 10 1	ALIGN TECHNOLOGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	14,263	XXX	7,901	13,360	(5,459)			(5,459)		7,901		6,362	6,362		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
017175 10 0	ALLEGHANY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	6,313	XXX	6,224	6,037	187			187		6,224		89	89		XXX	XXX
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	2,992	XXX	4,424	2,683	1,741			1,741		4,424		(1,432)	(1,432)		XXX	XXX
01748H 10 7	ALLEGIANCE BANCSHARES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,090	XXX	1,000	1,024	(24)			(24)		1,000		90	90		XXX	XXX
01748X 10 2	ALLEGIANT TRAVEL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	935	XXX	573	946	(373)			(373)		573		361	361		XXX	XXX
018522 30 0	ALLETE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	4,508	XXX	5,419	4,336	1,083			1,083		5,419		(911)	(911)		XXX	XXX
018581 10 8	ALLIANCE DATA SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	4,469	XXX	12,910	4,446	8,464			8,464		12,910		(8,440)	(8,440)		XXX	XXX
018802 10 8	ALLIANT ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	4,934	XXX	4,392	5,148	(756)			(756)		4,392		542	542		XXX	XXX
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	6,381	XXX	7,467	6,470	998			998		7,467		(1,086)	(1,086)		XXX	XXX
019770 10 6	ALLOGENE THERAPEUTICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	1,811	XXX	2,699	1,641	1,058			1,058		2,699		(888)	(888)		XXX	XXX
020002 10 1	ALLSTATE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	7,146	XXX	6,908	7,145	(237)			(237)		6,908		238	238		XXX	XXX
02005N 10 0	ALLY FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	245.000	9,154	XXX	6,441	8,737	(2,296)			(2,296)		6,441		2,713	2,713		XXX	XXX
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,399	XXX	2,430	3,899	(1,469)			(1,469)		2,430		1,969	1,969		XXX	XXX
02079K 10 7	ALPHABET CL C ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	216,860	XXX	143,392	210,226	(66,833)			(66,833)		143,392		73,467	73,467		XXX	XXX
02079K 30 5	ALPHABET CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	206,745	XXX	87,711	201,554	(113,843)			(113,843)		87,711		119,034	119,034		XXX	XXX
021347 10 9	ALTABANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	725	XXX	762	698	64			64		762		(37)	(37)		XXX	XXX
02156B 10 3	ALTERYX CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	4,077	XXX	4,950	4,263	687			687		4,950		(873)	(873)		XXX	XXX
02156K 10 3	ALTICE USA CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	6,795	XXX	4,961	7,195	(2,234)			(2,234)		4,961		1,833	1,833		XXX	XXX
02209S 10 3	ALTRIA GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	975.000	40,542	XXX	61,347	39,975	21,372			21,372		61,347		(20,805)	(20,805)	839	XXX	XXX
023135 10 6	AMAZON COM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	541,046	XXX	301,570	553,678	(252,108)			(252,108)		301,570		239,476	239,476		XXX	XXX
023436 10 8	AMEDISYS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	4,606	XXX	1,760	4,400	(2,640)			(2,640)		1,760		2,846	2,846		XXX	XXX
023608 10 2	AMEREN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	8,999	XXX	7,914	9,367	(1,453)			(1,453)		7,914		1,085	1,085		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
02361E 10 8	AMERESCO CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	2,144	XXX	1,008	1,828	(820)			(820)		1,008		1,136	1,136		XXX	XXX
02376R 10 2	AMERICAN AIRLINES GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	3,478	XXX	7,973	3,627	4,346			4,346		7,973		(4,495)	(4,495)		XXX	XXX
025537 10 1	AMERICAN ELECTRIC POWER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	12,667	XXX	11,634	13,326	(1,693)			(1,693)		11,634		1,034	1,034		XXX	XXX
02553E 10 6	AMERICAN EAGLE OUTFITTERS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	1,891	XXX	1,805	1,706	99			99		1,805		86	86		XXX	XXX
025816 10 9	AMERICAN EXPRESS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	23,136	XXX	19,680	22,973	(3,293)			(3,293)		19,680		3,456	3,456	82	XXX	XXX
025932 10 4	AMERICAN FINANCIAL GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	6,829	XXX	8,186	6,572	1,614			1,614		8,186		(1,357)	(1,357)		XXX	XXX
02913V 10 3	AMERICAN PUBLIC EDUCATION ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	797	XXX	672	762	(91)			(91)		672		125	125		XXX	XXX
03027X 10 0	AMERICAN TOWER REIT		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	38,883	XXX	30,053	39,281	(9,228)			(9,228)		30,053		8,830	8,830	212	XXX	XXX
030420 10 3	AMERICAN WATER WORKS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	7,848	XXX	4,525	7,674	(3,149)			(3,149)		4,525		3,323	3,323		XXX	XXX
03062T 10 5	AMERICA'S CAR-MART ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,195	XXX	890	1,098	(209)			(209)		890		305	305		XXX	XXX
03064D 10 8	AMERICOLD REALTY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	5,634	XXX	5,776	5,973	(197)			(197)		5,776		(142)	(142)	34	XXX	XXX
03073E 10 5	AMERISOURCEBERGEN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	12,102	XXX	9,994	10,754	(760)			(760)		9,994		2,109	2,109		XXX	XXX
031100 10 0	AMETEK ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	13,588	XXX	8,161	13,303	(5,143)			(5,143)		8,161		5,427	5,427		XXX	XXX
031162 10 0	AMGEN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	69,158	XXX	58,351	66,677	(8,326)			(8,326)		58,351		10,807	10,807		XXX	XXX
03152W 10 9	AMICUS THERAPEUTICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	3,471	XXX	2,189	3,464	(1,275)			(1,275)		2,189		1,283	1,283		XXX	XXX
03168L 10 5	AMNEAL PHARMACEUTICALS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	525	XXX	2,100	503	1,597			1,597		2,100		(1,575)	(1,575)		XXX	XXX
032095 10 1	AMPHENOL CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	12,858	XXX	8,209	12,423	(4,214)			(4,214)		8,209		4,649	4,649	28	XXX	XXX
032654 10 5	ANALOG DEVICES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	27,428	XXX	14,684	25,853	(11,169)			(11,169)		14,684		12,743	12,743		XXX	XXX
032724 10 6	ANAPTYSBIO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	760	XXX	2,490	645	1,845			1,845		2,490		(1,730)	(1,730)		XXX	XXX
03272L 10 8	ANAPLAN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	5,359	XXX	3,785	5,389	(1,604)			(1,604)		3,785		1,574	1,574		XXX	XXX
034164 10 3	ANDERSONS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,259	XXX	1,362	1,226	136			136		1,362		(103)	(103)	9	XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	865.000	7,164	XXX	8,754	7,309	1,445			1,445		8,754		(1,590)	(1,590)	190	XXX	XXX
03662Q 10 5	ANSYS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	11,239	XXX	4,837	10,914	(6,077)			(6,077)		4,837		6,403	6,403		XXX	XXX
03674X 10 6	ANTERO RESOURCES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	1,792	XXX	5,754	1,635	4,119			4,119		5,754		(3,962)	(3,962)		XXX	XXX
036752 10 3	ANTHEM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	25,280	XXX	20,450	24,082	(3,632)			(3,632)		20,450		4,830	4,830		XXX	XXX
03676C 10 0	ANTERIX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	701	XXX	866	752	114			114		866		(165)	(165)		XXX	XXX
037411 10 5	APACHE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	4,474	XXX	12,531	3,829	8,702			8,702		12,531		(8,056)	(8,056)		XXX	XXX
03743Q 10 8	APACHE ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	3,341	XXX	7,469	2,482	4,988			4,988		7,469		(4,128)	(4,128)	4	XXX	XXX
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	202.000	1,159	XXX	10,174	1,065	9,109			9,109		10,174		(9,014)	(9,014)		XXX	XXX
03753U 10 6	APELLIS PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	2,008	XXX	1,181	2,002	(821)			(821)		1,181		827	827		XXX	XXX
037598 10 9	APOGEE ENTERPRISES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,389	XXX	1,564	1,267	297			297		1,564		(176)	(176)		XXX	XXX
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	7,982	XXX	8,805	8,327	479			479		8,805		(823)	(823)		XXX	XXX
03782L 10 1	APPIAN CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,040	XXX	721	3,242	(2,521)			(2,521)		721		2,319	2,319		XXX	XXX
037833 10 0	APPLE ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6,435.000	849,195	XXX	299,631	853,860	(554,229)			(554,229)		299,631		549,563	549,563	9	XXX	XXX
03784Y 20 0	APPLE HOSPITALITY REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	3,443	XXX	4,560	3,486	1,075			1,075		4,560		(1,117)	(1,117)		XXX	XXX
03820C 10 5	APPLIED INDUSTRIAL TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,121	XXX	3,664	3,900	(236)			(236)		3,664		457	457		XXX	XXX
038222 10 5	APPLIED MATERIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	33,443	XXX	12,054	30,205	(18,151)			(18,151)		12,054		21,389	21,389		XXX	XXX
038336 10 3	APTARGROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	9,734	XXX	7,170	9,582	(2,412)			(2,412)		7,170		2,564	2,564		XXX	XXX
03852U 10 6	ARAMARK ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	5,129	XXX	5,446	5,195	251			251		5,446		(317)	(317)		XXX	XXX
03937C 10 5	ARCBEST ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	956	XXX	562	853	(291)			(291)		562		394	394		XXX	XXX
03940R 10 7	ARCH RESOURCES CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,424	XXX	2,704	1,313	1,391			1,391		2,704		(1,280)	(1,280)		XXX	XXX
039483 10 2	ARCHER DANIELS MIDLAND ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	275.000	14,454	XXX	13,791	13,863	(72)			(72)		13,791		663	663		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
040413 10 6	ARISTA NETWORKS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	3,061	XXX	2,258	2,906	(648)			(648)		2,258		803	803		XXX	XXX
042735 10 0	ARROW ELECTRONICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	5,217	XXX	3,428	4,865	(1,438)			(1,438)		3,428		1,790	1,790		XXX	XXX
042744 10 2	ARROW FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	619	XXX	628	598	29			29		628		(9)	(9)		XXX	XXX
04280A 10 0	ARROWHEAD PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	799	XXX	136	767	(632)			(632)		136		663	663		XXX	XXX
043436 10 4	ASBURY AUTOMOTIVE GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,618	XXX	618	1,457	(839)			(839)		618		1,000	1,000		XXX	XXX
045327 10 3	ASPEN TECHNOLOGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	4,990	XXX	3,540	4,559	(1,019)			(1,019)		3,540		1,450	1,450		XXX	XXX
045487 10 5	ASSOCIATED BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	4,024	XXX	5,521	3,581	1,940			1,940		5,521		(1,497)	(1,497)		XXX	XXX
046433 10 8	ASTRONICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	525	XXX	1,608	529	1,079			1,079		1,608		(1,083)	(1,083)		XXX	XXX
046513 10 7	ATARA BIOTHERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,224	XXX	2,132	1,178	955			955		2,132		(908)	(908)		XXX	XXX
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,523	XXX	1,612	1,636	(24)			(24)		1,612		(89)	(89)		XXX	XXX
049560 10 5	ATMOS ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	5,801	XXX	6,242	6,203	39			39		6,242		(441)	(441)		XXX	XXX
049904 10 5	ATRION ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	3,333	XXX	3,620	3,211	409			409		3,620		(287)	(287)		XXX	XXX
052769 10 6	AUTODESK ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	35,182	XXX	14,686	33,587	(18,901)			(18,901)		14,686		20,496	20,496		XXX	XXX
053015 10 3	AUTOMATIC DATA PROCESSING ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	37,629	XXX	31,194	38,764	(7,570)			(7,570)		31,194		6,435	6,435	205	XXX	XXX
05338G 10 6	AVALARA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	8,191	XXX	7,814	8,245	(431)			(431)		7,814		377	377		XXX	XXX
053484 10 1	AVALONBAY COMMUNITIES REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	15,843	XXX	17,837	16,043	1,794			1,794		17,837		(1,994)	(1,994)	159	XXX	XXX
05350V 10 6	AVANOS MEDICAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,882	XXX	3,689	2,753	937			937		3,689		(807)	(807)		XXX	XXX
05351X 10 1	AVAYA HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	2,867	XXX	2,543	2,490	53			53		2,543		324	324		XXX	XXX
053611 10 9	AVERY DENNISON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	7,053	XXX	4,522	6,980	(2,458)			(2,458)		4,522		2,531	2,531		XXX	XXX
053774 10 5	AVIS BUDGET GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,867	XXX	1,529	1,865	(337)			(337)		1,529		339	339		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
05379B 10 7	AVISTA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	3,610	XXX	4,596	3,613	984			984		4,596		(986)	(986)		XXX	XXX
053807 10 3	AVNET ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	2,846	XXX	2,993	2,634	359			359		2,993		(147)	(147)		XXX	XXX
05464C 10 1	AXON ENTERPRISE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,760	XXX	1,730	3,676	(1,946)			(1,946)		1,730		2,030	2,030		XXX	XXX
05464T 10 4	AXSOME THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	777	XXX	805	815	(10)			(10)		805		(28)	(28)		XXX	XXX
05465C 10 0	AXOS FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	3,283	XXX	2,179	3,002	(823)			(823)		2,179		1,104	1,104		XXX	XXX
05465P 10 1	AXONICS MODULATION TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	2,332	XXX	1,786	2,246	(460)			(460)		1,786		546	546		XXX	XXX
05541T 10 1	BGC PARTNERS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	340.000	1,347	XXX	2,416	1,360	1,056			1,056		2,416		(1,069)	(1,069)		XXX	XXX
05550J 10 1	BJS WHOLESALE CLUB HOLD ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	3,630	XXX	3,734	3,542	193			193		3,734		(104)	(104)		XXX	XXX
05561Q 20 1	BOK FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,793	XXX	4,762	3,424	1,338			1,338		4,762		(969)	(969)		XXX	XXX
05580M 10 8	B RILEY FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	457	XXX	226	442	(217)			(217)		226		232	232		XXX	XXX
05589G 10 2	BRP GROUP CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,510	XXX	1,343	1,499	(155)			(155)		1,343		167	167		XXX	XXX
05591B 10 9	BMC HOLDINGS ORD		01/01/2021.	various	90.000	1,780	XXX	1,780	4,831	(3,051)			(3,051)		1,780			0		XXX	XXX
05605H 10 0	BWX TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	6,514	XXX	6,400	6,631	(231)			(231)		6,400		115	115		XXX	XXX
05722G 10 0	BAKER HUGHES CL A ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	585.000	13,063	XXX	18,051	12,197	5,854			5,854		18,051		(4,989)	(4,989)	40	XXX	XXX
057665 20 0	BALCHEM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,192	XXX	4,018	4,609	(590)			(590)		4,018		1,174	1,174	23	XXX	XXX
058498 10 6	BALL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	16,301	XXX	7,897	16,772	(8,876)			(8,876)		7,897		8,404	8,404		XXX	XXX
05945F 10 3	BANCFIRST ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	719	XXX	391	587	(196)			(196)		391		328	328	3	XXX	XXX
05988J 10 3	BANDWIDTH CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	2,341	XXX	1,125	2,305	(1,180)			(1,180)		1,125		1,216	1,216		XXX	XXX
060505 10 4	BANK OF AMERICA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,565.000	115,940	XXX	103,390	108,055	(4,665)			(4,665)		103,390		12,550	12,550		XXX	XXX
06211J 10 0	BANK FIRST ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	687	XXX	641	648	(7)			(7)		641		46	46	2	XXX	XXX
062540 10 9	BANK OF HAWAII ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,456	XXX	2,426	2,299	128			128		2,426		30	30		XXX	XXX
063425 10 2	BANK OF MARIN BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	742	XXX	820	687	134			134		820		(78)	(78)		XXX	XXX

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
066849 10 0	BAR HARBOR BANKSHARES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	593	XXX	644	565	79			79		644		(51)	(51)		XXX	XXX
067806 10 9	BARNES GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,186	XXX	3,820	3,041	779			779		3,820		(634)	(634)		XXX	XXX
071813 10 9	BAXTER INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	16,338	XXX	14,240	16,048	(1,808)			(1,808)		14,240		2,098	2,098	49	XXX	XXX
073685 10 9	BEACON ROOFING SUPPLY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	1,899	XXX	1,498	1,809	(311)			(311)		1,498		401	401		XXX	XXX
075887 10 9	BECTON DICKINSON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	24,229	XXX	23,064	23,771	(707)			(707)		23,064		1,165	1,165		XXX	XXX
077454 10 6	BELDEN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,187	XXX	3,180	2,095	1,085			1,085		3,180		(993)	(993)	3	XXX	XXX
08160H 10 1	BENCHMARK ELECTRONICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	869	XXX	754	810	(57)			(57)		754		116	116	5	XXX	XXX
084423 10 2	WR BERKLEY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	4,645	XXX	3,596	4,649	(1,053)			(1,053)		3,596		1,048	1,048		XXX	XXX
084670 70 2	BERKSHIRE HATHAWAY CL B ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	795.000	186,044	XXX	146,851	184,337	(37,485)			(37,485)		146,851		39,192	39,192		XXX	XXX
08579W 10 3	BERRY GLOBAL GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	3,491	XXX	2,853	3,652	(800)			(800)		2,853		638	638		XXX	XXX
08862E 10 9	BEYOND MEAT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,952	XXX	1,892	3,125	(1,233)			(1,233)		1,892		1,060	1,060		XXX	XXX
090043 10 0	BILL COM HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,943	XXX	5,737	6,825	(1,088)			(1,088)		5,737		1,207	1,207		XXX	XXX
090572 20 7	BIO RAD LABORATORIES CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	6,213	XXX	2,818	5,829	(3,011)			(3,011)		2,818		3,395	3,395		XXX	XXX
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	9,884	XXX	10,830	9,646	1,184			1,184		10,830		(946)	(946)		XXX	XXX
09062X 10 3	BIOGEN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	21,465	XXX	25,592	20,813	4,779			4,779		25,592		(4,127)	(4,127)		XXX	XXX
090672 10 6	BIOTELEMETRY ORD		02/03/2021.	Not Available	40.000	2,880	XXX	2,097	2,883	(786)			(786)		2,097		783	783		XXX	XXX
09073M 10 4	BIO TECHNE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	6,590	XXX	3,648	6,351	(2,703)			(2,703)		3,648		2,942	2,942		XXX	XXX
09075P 10 5	BIOXCEL THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	789	XXX	764	693	71			71		764		26	26		XXX	XXX
09180C 10 6	BJS RESTAURANTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,333	XXX	1,977	1,155	822			822		1,977		(644)	(644)		XXX	XXX
09215C 10 5	BLACK KNIGHT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	5,714	XXX	3,124	5,743	(2,619)			(2,619)		3,124		2,590	2,590		XXX	XXX
09227Q 10 0	BLACKBAUD ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,734	XXX	4,387	3,454	933			933		4,387		(653)	(653)		XXX	XXX

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09247X 10 1	BLACKROCK ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	18,911	XXX	10,669	18,039	(7,369)			(7,369)		10,669		8,241	8,241		XXX	XXX
093671 10 5	H&R BLOCK ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	2,226	XXX	3,727	2,220	1,506			1,506		3,727		(1,501)	(1,501)	36	XXX	XXX
095229 10 0	BLUCORA ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	963	XXX	2,063	955	1,109			1,109		2,063		(1,101)	(1,101)		XXX	XXX
09609G 10 0	BLUEBIRD BIO ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	3,397	XXX	8,942	3,029	5,913			5,913		8,942		(5,545)	(5,545)		XXX	XXX
097023 10 5	BOEING ORD	..	03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	245.000	51,768	XXX	90,033	52,445	37,588			37,588		90,033		(38,265)	(38,265)		XXX	XXX
09739C 10 2	BOINGO WIRELESS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	770	XXX	1,877	763	1,114			1,114		1,877		(1,107)	(1,107)		XXX	XXX
09857L 10 8	BOOKING HOLDINGS ORD	..	03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	34,030	XXX	26,831	33,409	(6,578)			(6,578)		26,831		7,199	7,199		XXX	XXX
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	6,869	XXX	3,607	6,539	(2,932)			(2,932)		3,607		3,263	3,263		XXX	XXX
099724 10 6	BORGWARNER ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	215.000	8,661	XXX	6,531	8,308	(1,777)			(1,777)		6,531		2,130	2,130		XXX	XXX
100557 10 7	BOSTON BEER CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	10,005	XXX	2,708	9,943	(7,235)			(7,235)		2,708		7,297	7,297		XXX	XXX
101121 10 1	BOSTON PROPERTIES REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	10,804	XXX	14,288	11,344	2,945			2,945		14,288		(3,485)	(3,485)	118	XXX	XXX
101137 10 7	BOSTON SCIENTIFIC ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	625.000	22,964	XXX	22,575	22,469	106			106		22,575		389	389		XXX	XXX
101388 10 6	BOTTOMLINE TECHNOLOGIES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,693	XXX	3,200	2,637	563			563		3,200		(507)	(507)		XXX	XXX
10806X 10 2	BRIDGEBIO PHARMA ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,275	XXX	1,341	3,556	(2,215)			(2,215)		1,341		1,934	1,934		XXX	XXX
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,853	XXX	3,371	5,190	(1,819)			(1,819)		3,371		1,482	1,482		XXX	XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	5,017	XXX	5,785	4,707	1,078			1,078		5,785		(768)	(768)		XXX	XXX
10948W 10 3	BRIGHTSPHERE INVESTMENT GROUP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	897	XXX	453	868	(414)			(414)		453		444	444		XXX	XXX
109696 10 4	BRINK'S ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,129	XXX	1,946	2,160	(214)			(214)		1,946		183	183		XXX	XXX
110122 10 8	BRISTOL MYERS SQUIBB ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	875.000	54,671	XXX	53,183	54,276	(1,094)			(1,094)		53,183		1,488	1,488	429	XXX	XXX
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	9,372	XXX	7,352	9,192	(1,840)			(1,840)		7,352		2,020	2,020	35	XXX	XXX

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11135F 10 1	BROADCOM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	77,984	XXX	40,572	76,624	(36,052)			(36,052)		40,572		37,412	37,412		XXX	XXX
11373M 10 7	BROOKLINE BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	1,289	XXX	1,675	1,204	471			471		1,675		(386)	(386)		XXX	XXX
114340 10 2	BROOKS AUTOMATION ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	2,388	XXX	1,065	2,375	(1,310)			(1,310)		1,065		1,323	1,323		XXX	XXX
115236 10 1	BROWN & BROWN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	5,281	XXX	3,153	5,215	(2,063)			(2,063)		3,153		2,129	2,129		XXX	XXX
115637 10 0	BROWN FORMAN CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	5,151	XXX	3,312	5,143	(1,831)			(1,831)		3,312		1,838	1,838	13	XXX	XXX
115637 20 9	BROWN FORMAN CL B ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	7,842	XXX	4,727	7,943	(3,216)			(3,216)		4,727		3,115	3,115	18	XXX	XXX
117043 10 9	BRUNSWICK ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,073	XXX	2,986	3,812	(826)			(826)		2,986		1,087	1,087		XXX	XXX
117665 10 9	BRYN MAWR BANK ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	975	XXX	1,119	918	201			201		1,119		(144)	(144)		XXX	XXX
12008R 10 7	BUILDERS FIRSTSOURCE ORD		01/04/2021.	CORPORATE ACTION	0.125	5	XXX	2					0		2		3	3		XXX	XXX
122017 10 6	BURLINGTON STORES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	10,598	XXX	5,971	10,462	(4,491)			(4,491)		5,971		4,627	4,627		XXX	XXX
12326C 10 5	BUSINESS FIRST BANCSHARES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	640	XXX	639	611	28			28		639		1	1		XXX	XXX
12503M 10 8	CBOE GLOBAL MARKETS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	8,892	XXX	9,177	8,379	798			798		9,177		(285)	(285)		XXX	XXX
12504L 10 9	CBRE GROUP CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	9,082	XXX	5,803	9,094	(3,292)			(3,292)		5,803		3,279	3,279		XXX	XXX
12508E 10 1	CDK GLOBAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	3,432	XXX	3,715	3,369	346			346		3,715		(283)	(283)		XXX	XXX
12514G 10 8	CDW ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	10,766	XXX	6,509	10,543	(4,034)			(4,034)		6,509		4,258	4,258		XXX	XXX
125269 10 0	CF INDUSTRIES HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	5,610	XXX	6,546	5,032	1,513			1,513		6,546		(936)	(936)		XXX	XXX
12541W 20 9	CH ROBINSON WORLDWIDE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	12,656	XXX	12,033	12,203	(170)			(170)		12,033		623	623	66	XXX	XXX
125523 10 0	CIGNA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	16,559	XXX	14,994	15,614	(620)			(620)		14,994		1,565	1,565		XXX	XXX
12572Q 10 5	CME GROUP CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	185.000	36,939	XXX	33,348	33,679	(331)			(331)		33,348		3,590	3,590	463	XXX	XXX
125896 10 0	CMS ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	6,344	XXX	5,532	6,711	(1,179)			(1,179)		5,532		812	812		XXX	XXX
12618T 10 5	CRA INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	823	XXX	816	764	52			52		816		7	7		XXX	XXX
12621E 10 3	CNO FINANCIAL GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	2,383	XXX	2,226	2,334	(108)			(108)		2,226		157	157		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
126349 10 9	CSG SYSTEMS INTERNATIONAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	455	XXX	374	451	(77)			(77)		374		82	82		XXX	XXX
126408 10 3	CSX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	22,999	XXX	21,684	21,780	(96)			(96)		21,684		1,316	1,316		XXX	XXX
126501 10 5	CTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,834	XXX	1,548	1,717	(169)			(169)		1,548		286	286	2	XXX	XXX
126600 10 5	CVB FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	2,975	XXX	3,107	2,730	377			377		3,107		(131)	(131)	25	XXX	XXX
126650 10 0	CVS HEALTH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	345.000	25,824	XXX	26,406	23,564	2,842			2,842		26,406		(582)	(582)		XXX	XXX
127055 10 1	CABOT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	3,851	XXX	4,559	3,590	969			969		4,559		(709)	(709)		XXX	XXX
127097 10 3	CABOT OIL & GAS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	5,006	XXX	6,963	4,721	2,242			2,242		6,963		(1,957)	(1,957)		XXX	XXX
127190 30 4	CACI INTERNATIONAL CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	4,769	XXX	3,598	4,987	(1,388)			(1,388)		3,598		1,171	1,171		XXX	XXX
12769G 10 0	CAESARS ENTERTAINMENT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	6,303	XXX	4,402	5,942	(1,540)			(1,540)		4,402		1,902	1,902		XXX	XXX
128030 20 2	CAL MAINE FOODS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,520	XXX	1,803	1,502	301			301		1,803		(282)	(282)		XXX	XXX
128246 10 5	CALAVO GROWERS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,402	XXX	1,919	1,389	530			530		1,919		(517)	(517)		XXX	XXX
129500 10 4	CALERES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	932	XXX	2,018	939	1,079			1,079		2,018		(1,086)	(1,086)	4	XXX	XXX
13100M 50 9	CALIX NETWORKS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	2,069	XXX	973	1,934	(961)			(961)		973		1,096	1,096		XXX	XXX
13123X 50 8	CALLON PETROLEUM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	48.200	710	XXX	6,101	633	5,469			5,469		6,101		(5,391)	(5,391)		XXX	XXX
132152 10 9	CAMBRIDGE BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	742	XXX	639	698	(59)			(59)		639		104	104		XXX	XXX
133131 10 2	CAMDEN PROPERTY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	9,678	XXX	9,277	9,992	(715)			(715)		9,277		401	401	83	XXX	XXX
134429 10 9	CAMPBELL SOUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	4,451	XXX	4,002	4,593	(591)			(591)		4,002		449	449	35	XXX	XXX
138098 10 8	CANTEL MEDICAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,649	XXX	1,731	1,577	153			153		1,731		(81)	(81)		XXX	XXX
14040H 10 5	CAPITAL ONE FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	165.000	18,241	XXX	15,441	16,310	(870)			(870)		15,441		2,800	2,800		XXX	XXX
14057J 10 1	CAPITOL FEDERAL FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	2,127	XXX	2,072	2,000	72			72		2,072		55	55		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
14149Y 10 8	CARDINAL HEALTH ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	6,149	XXX	5,965	5,892	74			74		5,965		184	184	53	XXX	XXX
14161W 10 5	CARDLYTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	2,208	XXX	1,155	2,142	(986)			(986)		1,155		1,053	1,053		XXX	XXX
14167L 10 3	CAREDX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,038	XXX	2,134	3,623	(1,489)			(1,489)		2,134		1,904	1,904		XXX	XXX
141788 10 9	CARGURUS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	2,262	XXX	3,011	2,221	790			790		3,011		(749)	(749)		XXX	XXX
142339 10 0	CARLISLE COMPANIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	6,200	XXX	4,340	6,247	(1,907)			(1,907)		4,340		1,860	1,860		XXX	XXX
143130 10 2	CARMAX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	6,125	XXX	4,117	5,668	(1,550)			(1,550)		4,117		2,008	2,008		XXX	XXX
143905 10 7	CARRIAGE SERVICES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	841	XXX	691	783	(93)			(93)		691		150	150		XXX	XXX
144285 10 3	CARPENTER TECHNOLOGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,995	XXX	3,335	1,747	1,588			1,588		3,335		(1,340)	(1,340)		XXX	XXX
14448C 10 4	CARRIER GLOBAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	2,237	XXX	1,051	2,074	(1,024)			(1,024)		1,051		1,187	1,187	7	XXX	XXX
14575E 10 5	CARS.COM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	1,076	XXX	2,272	1,017	1,255			1,255		2,272		(1,196)	(1,196)		XXX	XXX
146103 10 6	CARTER BANKSHARES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	407	XXX	798	375	422			422		798		(390)	(390)		XXX	XXX
146229 10 9	CARTERS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,553	XXX	2,381	2,352	30			30		2,381		172	172		XXX	XXX
147448 10 4	CASELLA WASTE CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,538	XXX	2,377	3,717	(1,340)			(1,340)		2,377		1,161	1,161		XXX	XXX
147528 10 3	CASEYS GENERAL STORES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,699	XXX	2,455	3,572	(1,118)			(1,118)		2,455		1,244	1,244		XXX	XXX
14843C 10 5	CASTLE BIOSCIENCES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,194	XXX	680	1,007	(327)			(327)		680		514	514		XXX	XXX
148806 10 2	CATALENT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	5,062	XXX	1,928	4,683	(2,755)			(2,755)		1,928		3,134	3,134		XXX	XXX
149123 10 1	CATERPILLAR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	33,022	XXX	24,434	30,943	(6,509)			(6,509)		24,434		8,588	8,588		XXX	XXX
149150 10 4	CATHAY GENERAL BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	3,491	XXX	4,185	3,219	966			966		4,185		(694)	(694)		XXX	XXX
149568 10 7	CAVCO INDUSTRIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,801	XXX	2,154	1,755	400			400		2,154		(353)	(353)		XXX	XXX
150870 10 3	CELANESE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	10,945	XXX	8,040	10,395	(2,355)			(2,355)		8,040		2,905	2,905		XXX	XXX
15118V 20 7	CELSIUS HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,927	XXX	698	2,516	(1,818)			(1,818)		698		2,229	2,229		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
15135B 10 1	CENTENE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	14,322	XXX	14,906	12,606	2,300			2,300		14,906		(584)	(584)		XXX	XXX
15136A 10 2	CENTENNIAL RESOURCE DEVLP CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	456	XXX	4,892	345	4,547			4,547		4,892		(4,436)	(4,436)		XXX	XXX
15189T 10 7	CENTERPOINT ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	360.000	7,453	XXX	10,040	7,790	2,250			2,250		10,040		(2,588)	(2,588)		XXX	XXX
153527 10 6	CENTRAL GARDEN AND PET ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	614	XXX	623	579	44			44		623		(9)	(9)		XXX	XXX
153527 20 5	CENTRAL GARDEN AND PET CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,899	XXX	1,571	1,817	(246)			(246)		1,571		329	329		XXX	XXX
156700 10 6	LUMEN TECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	530.000	5,577	XXX	11,093	5,168	5,925			5,925		11,093		(5,516)	(5,516)		XXX	XXX
156727 10 9	CERENCE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,541	XXX	275	1,507	(1,232)			(1,232)		275		1,266	1,266		XXX	XXX
15677J 10 8	CERIDIAN HCM HOLDING ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	10,042	XXX	8,519	10,123	(1,605)			(1,605)		8,519		1,524	1,524		XXX	XXX
15872M 10 4	CHAMPIONX ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	2,160	XXX	4,374	1,530	2,844			2,844		4,374		(2,214)	(2,214)		XXX	XXX
159864 10 7	CHRLS RIVER LABS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	5,420	XXX	2,461	4,997	(2,536)			(2,536)		2,461		2,959	2,959		XXX	XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	44,405	XXX	12,972	46,309	(33,337)			(33,337)		12,972		31,433	31,433		XXX	XXX
163072 10 1	CHEESECAKE FACTORY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,287	XXX	3,094	2,224	870			870		3,094		(806)	(806)		XXX	XXX
163092 10 9	CHEGG ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	4,348	XXX	1,169	4,065	(2,896)			(2,896)		1,169		3,179	3,179		XXX	XXX
16359R 10 3	CHEMED ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	2,738	XXX	1,552	2,663	(1,111)			(1,111)		1,552		1,186	1,186		XXX	XXX
16383L 10 6	CHEMOCENTRYX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	2,825	XXX	2,166	2,786	(620)			(620)		2,166		658	658		XXX	XXX
163851 10 8	CHEMOURS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	4,816	XXX	6,246	4,338	1,908			1,908		6,246		(1,429)	(1,429)		XXX	XXX
16411R 20 8	CHENIERE ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	7,060	XXX	7,025	6,603	421			421		7,025		35	35		XXX	XXX
165167 74 3	CHESAPEAKE ENERGY ORD		01/08/2021	ITG INC.	5.000	21	XXX	4,620	8	4,612			4,612		4,620		(4,599)	(4,599)		XXX	XXX
166764 10 0	CHEVRON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	665.000	60,562	XXX	81,536	56,159	25,376			25,376		81,536		(20,974)	(20,974)		XXX	XXX
168905 10 7	CHILDREN S PLACE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,070	XXX	2,549	1,002	1,547			1,547		2,549		(1,479)	(1,479)		XXX	XXX
169656 10 5	CHIPOTLE MEXICAN GRILL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	14,024	XXX	4,342	13,867	(9,525)			(9,525)		4,342		9,682	9,682		XXX	XXX

SCHEDULE D - PART 4

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										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
171340 10 2	CHURCH AND DWIGHT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	10,247	XXX	6,716	10,468	(3,751)			(3,751)		6,716		3,530	3,530		XXX	XXX
171484 10 8	CHURCHILL DOWNS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	6,356	XXX	2,779	5,844	(3,064)			(3,064)		2,779		3,577	3,577	19	XXX	XXX
171779 30 9	CIENA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,175	XXX	1,715	3,171	(1,456)			(1,456)		1,715		1,460	1,460		XXX	XXX
171798 10 1	CIMAREX ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	165.000	7,237	XXX	12,304	6,189	6,114			6,114		12,304		(5,066)	(5,066)		XXX	XXX
172062 10 1	CINCINNATI FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	7,022	XXX	6,107	6,990	(882)			(882)		6,107		914	914	48	XXX	XXX
17243V 10 2	CINEMARK HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	2,445	XXX	5,526	2,437	3,088			3,088		5,526		(3,081)	(3,081)		XXX	XXX
17275R 10 2	CISCO SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,870.000	84,246	XXX	85,347	83,683	1,664			1,664		85,347		(1,101)	(1,101)	673	XXX	XXX
172908 10 5	CINTAS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	10,504	XXX	5,614	10,604	(4,990)			(4,990)		5,614		4,890	4,890		XXX	XXX
172967 42 4	CITIGROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	645.000	42,158	XXX	24,639	39,771	(15,131)			(15,131)		24,639		17,519	17,519		XXX	XXX
17306X 10 2	CITI TRENDS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	808	XXX	653	745	(93)			(93)		653		155	155		XXX	XXX
174610 10 5	CITIZENS FINANCIAL GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	5,933	XXX	5,726	5,364	362			362		5,726		207	207		XXX	XXX
177376 10 0	CITRIX SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	10,467	XXX	8,345	10,408	(2,063)			(2,063)		8,345		2,122	2,122		XXX	XXX
18538R 10 3	CLEARWATER PAPER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	986	XXX	965	944	21			21		965		21	21		XXX	XXX
185899 10 1	CLEVELAND CLIFFS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	225.000	4,057	XXX	2,612	3,276	(664)			(664)		2,612		1,445	1,445		XXX	XXX
189054 10 9	CLOROX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	7,913	XXX	5,902	8,077	(2,174)			(2,174)		5,902		2,011	2,011		XXX	XXX
18915M 10 7	CLOUDFLARE CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	7,123	XXX	3,265	6,827	(3,561)			(3,561)		3,265		3,857	3,857		XXX	XXX
189464 10 0	CLOVIS ONCOLOGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	303	XXX	1,704	288	1,416			1,416		1,704		(1,401)	(1,401)		XXX	XXX
189763 10 5	CO DIAGNOSTICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	385	XXX	633	326	308			308		633		(248)	(248)		XXX	XXX
191098 10 2	COCA COLA CONSOLIDATED ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,724	XXX	3,494	2,663	831			831		3,494		(770)	(770)		XXX	XXX
191216 10 0	COCA-COLA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,710.000	87,332	XXX	78,130	93,776	(15,647)			(15,647)		78,130		9,202	9,202		XXX	XXX
192422 10 3	COGNEX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	6,862	XXX	3,650	6,423	(2,773)			(2,773)		3,650		3,213	3,213		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
192479 10 3	COHERENT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,738	XXX	1,358	1,500	(142)			(142)		1,358		380	380		XXX	XXX
194162 10 3	COLGATE PALMOLIVE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	285.000	23,467	XXX	18,194	24,370	(6,176)			(6,176)		18,194		5,273	5,273		XXX	XXX
19421R 20 0	COLLECTORS UNIVERSE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,143	XXX	967	1,131	(164)			(164)		967		176	176		XXX	XXX
19625T 10 1	COLONY CREDIT REAL ESTATE CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	952	XXX	2,289	825	1,464			1,464		2,289		(1,337)	(1,337)		XXX	XXX
198287 20 3	COLUMBIA PROPERTY REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	2,043	XXX	3,333	2,151	1,182			1,182		3,333		(1,290)	(1,290)	32	XXX	XXX
198516 10 6	COLUMBIA SPORTSWEAR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,549	XXX	3,434	3,495	(61)			(61)		3,434		115	115		XXX	XXX
199908 10 4	COMFORT SYSTEMS USA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,850	XXX	2,659	2,633	26			26		2,659		191	191		XXX	XXX
20030N 10 1	COMCAST CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,370.000	70,598	XXX	28,386	71,788	(43,402)			(43,402)		28,386		42,212	42,212	294	XXX	XXX
200340 10 7	COMERICA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,227	XXX	1,784	1,117	666			666		1,784		(556)	(556)	14	XXX	XXX
200525 10 3	COMMERCE BANCSHARES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	9,105	XXX	7,311	8,541	(1,230)			(1,230)		7,311		1,795	1,795		XXX	XXX
20337X 10 9	COMMSCOPE HOLDING ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	3,346	XXX	6,209	3,216	2,993			2,993		6,209		(2,863)	(2,863)		XXX	XXX
204149 10 8	COMMUNITY TRUST BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,176	XXX	1,268	1,112	157			157		1,268		(92)	(92)	12	XXX	XXX
204166 10 2	COMMVAULT SYSTEMS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,865	XXX	2,991	2,769	222			222		2,991		(126)	(126)		XXX	XXX
205826 20 9	COMTECH TELECOMMUNICATIONS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	876	XXX	1,124	828	297			297		1,124		(248)	(248)		XXX	XXX
205887 10 2	CONAGRA BRANDS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	5,961	XXX	6,185	6,346	(161)			(161)		6,185		(224)	(224)		XXX	XXX
20605P 10 1	CONCHO RESOURCES ORD		01/15/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	14,714	XXX	24,396	11,378	13,018			13,018		24,396		(9,682)	(9,682)		XXX	XXX
206787 10 3	CONDUENT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	1,186	XXX	4,810	1,152	3,658			3,658		4,810		(3,623)	(3,623)		XXX	XXX
20825C 10 4	CONOCOPHILLIPS ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	235.100	12,631	XXX	16,012	4,799	4,213			4,213		16,012		(3,381)	(3,381)	101	XXX	XXX
209115 10 4	CONSOLIDATED EDISON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	11,887	XXX	13,223	12,286	937			937		13,223		(1,336)	(1,336)		XXX	XXX
21044C 10 7	CONSTRUCTION PARTNERS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,343	XXX	840	1,164	(324)			(324)		840		502	502		XXX	XXX
212015 10 1	CONTINENTAL RESOURCES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	2,092	XXX	6,755	1,793	4,962			4,962		6,755		(4,663)	(4,663)		XXX	XXX

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
21241B 10 0	CONTURA ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	366	XXX	1,557	341	1,216			1,216		1,557		(1,190)	(1,190)		XXX	XXX
216648 40 2	COOPER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	7,264	XXX	5,052	7,266	(2,215)			(2,215)		5,052		2,213	2,213		XXX	XXX
21676P 10 3	COOPER STANDARD HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,124	XXX	2,915	1,040	1,875			1,875		2,915		(1,792)	(1,792)		XXX	XXX
217204 10 6	COPART ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	12,828	XXX	6,257	13,361	(7,104)			(7,104)		6,257		6,571	6,571		XXX	XXX
21870Q 10 5	CORESITE REALTY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	6,498	XXX	5,983	6,890	(908)			(908)		5,983		515	515	68	XXX	XXX
21871D 10 3	CORELOGIC ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,766	XXX	2,258	3,866	(1,608)			(1,608)		2,258		1,508	1,508		XXX	XXX
21871N 10 1	CORECIVIC REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	1,002	XXX	3,573	983	2,591			2,591		3,573		(2,571)	(2,571)		XXX	XXX
219350 10 5	CORNING ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	520.000	19,210	XXX	16,812	18,720	(1,908)			(1,908)		16,812		2,398	2,398		XXX	XXX
22002T 10 8	CORPORATE OFFICE PROP REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	3,237	XXX	3,712	3,390	321			321		3,712		(474)	(474)	36	XXX	XXX
22053A 10 7	CORTEXYME ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	761	XXX	1,144	695	450			450		1,144		(383)	(383)		XXX	XXX
221006 10 9	CORVEL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,615	XXX	1,185	1,590	(405)			(405)		1,185		430	430		XXX	XXX
22160K 10 5	COSTCO WHOLESALE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	66,586	XXX	39,791	67,820	(28,030)			(28,030)		39,791		26,796	26,796		XXX	XXX
22160N 10 9	COSTAR GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	18,390	XXX	7,465	18,486	(11,021)			(11,021)		7,465		10,925	10,925		XXX	XXX
222070 20 3	COTY CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	235.000	1,599	XXX	2,699	1,650	1,050			1,050		2,699		(1,101)	(1,101)		XXX	XXX
22266L 10 6	COUPA SOFTWARE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	5,175	XXX	933	5,084	(4,151)			(4,151)		933		4,242	4,242		XXX	XXX
222795 50 2	COUSINS PROPERTIES REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	181.000	5,734	XXX	6,224	6,064	160			160		6,224		(489)	(489)	54	XXX	XXX
22304C 10 0	COVETRUS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	2,278	XXX	3,056	2,012	1,044			1,044		3,056		(778)	(778)		XXX	XXX
223622 60 6	COWEN CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,102	XXX	687	1,040	(352)			(352)		687		414	414		XXX	XXX
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,096	XXX	4,525	3,958	568			568		4,525		(429)	(429)		XXX	XXX
224399 10 5	CRANE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	5,676	XXX	6,418	5,436	981			981		6,418		(742)	(742)		XXX	XXX

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
225310 10 1	CREDIT ACCEPTANCE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	6,800	XXX	8,239	6,923	1,316			1,316		8,239		(1,439)	(1,439)		XXX	XXX
225447 10 1	CREE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	5,120	XXX	1,559	4,766	(3,206)			(3,206)		1,559		3,561	3,561		XXX	XXX
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	5,593	XXX	2,578	5,296	(2,718)			(2,718)		2,578		3,015	3,015		XXX	XXX
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	24,648	XXX	17,593	25,470	(7,877)			(7,877)		17,593		7,055	7,055		XXX	XXX
228368 10 6	CROWN HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	5,978	XXX	2,839	6,012	(3,173)			(3,173)		2,839		3,140	3,140		XXX	XXX
229899 10 9	CULLEN FROST BANKERS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	7,545	XXX	8,355	6,978	1,377			1,377		8,355		(810)	(810)		XXX	XXX
231561 10 1	CURTISS WRIGHT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,924	XXX	3,055	2,909	146			146		3,055		(131)	(131)		XXX	XXX
23257D 10 3	CYMABAY THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	78.000	499	XXX	1,038	448	590			590		1,038		(539)	(539)		XXX	XXX
23283R 10 0	CYRUSONE REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	6,243	XXX	5,504	6,584	(1,080)			(1,080)		5,504		740	740	46	XXX	XXX
23291C 10 3	DMC GLOBAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	999	XXX	1,355	865	490			490		1,355		(356)	(356)		XXX	XXX
233331 10 7	DTE ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	10,636	XXX	10,148	10,927	(779)			(779)		10,148		489	489	98	XXX	XXX
233377 40 7	DXP ENTERPRISES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	767	XXX	1,136	667	470			470		1,136		(369)	(369)		XXX	XXX
235851 10 2	DANAHER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	42,608	XXX	18,174	38,875	(20,701)			(20,701)		18,174		24,435	24,435	32	XXX	XXX
237194 10 5	DARDEN RESTAURANTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	9,947	XXX	7,996	9,530	(1,534)			(1,534)		7,996		1,951	1,951	30	XXX	XXX
237266 10 1	DARLING INGREDIENTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	5,527	XXX	1,600	4,903	(3,303)			(3,303)		1,600		3,927	3,927		XXX	XXX
23804L 10 3	DATADOG CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	8,494	XXX	7,486	8,367	(881)			(881)		7,486		1,008	1,008		XXX	XXX
238337 10 9	DAVE BUSTERS ENTERTAINMENT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,571	XXX	3,056	1,501	1,555			1,555		3,056		(1,485)	(1,485)		XXX	XXX
23918K 10 8	DAVITA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	12,388	XXX	7,302	11,740	(4,438)			(4,438)		7,302		5,086	5,086		XXX	XXX
24344T 10 1	DECIPHERA PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,406	XXX	1,336	1,427	(90)			(90)		1,336		69	69		XXX	XXX
243537 10 7	DECKERS OUTDOOR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	4,716	XXX	1,538	4,302	(2,764)			(2,764)		1,538		3,179	3,179		XXX	XXX
244199 10 5	DEERE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	23,512	XXX	11,798	21,524	(9,726)			(9,726)		11,798		11,714	11,714	61	XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
24665A 10 3	DELEK US HOLDINGS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	1,842	XXX	4,362	1,768	2,594			2,594		4,362		(2,520)	(2,520)		XXX	XXX
247361 70 2	DELTA AIR LINES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	6,402	XXX	4,585	6,434	(1,848)			(1,848)		4,585		1,816	1,816		XXX	XXX
248019 10 1	DELUXE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,874	XXX	3,232	1,752	1,480			1,480		3,232		(1,358)	(1,358)		XXX	XXX
24906P 10 9	DENTSPLY SIRONA ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	3,199	XXX	1,975	2,880	(905)			(905)		1,975		1,224	1,224	6	XXX	XXX
250565 10 8	DESIGNER BRANDS CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	742	XXX	2,567	689	1,878			1,878		2,567		(1,825)	(1,825)		XXX	XXX
25179M 10 3	DEVON ENERGY ORD	..	03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	635.085	14,613	XXX	22,432	6,039	7,082			7,082		22,432		(7,819)	(7,819)	140	XXX	XXX
252131 10 7	DEXCOM ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	15,523	XXX	4,724	14,789	(10,065)			(10,065)		4,724		10,799	10,799		XXX	XXX
25264R 20 7	DIAMOND HILL INVESTMENT GRP CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	783	XXX	682	746	(64)			(64)		682		101	101		XXX	XXX
25271C 10 2	DIAMOND OFFSHORE DRILLING ORD	..	01/08/2021.	ITG INC.	80.000	14	XXX	1,542	14	1,529			1,529		1,542		(1,529)	(1,529)		XXX	XXX
25278X 10 9	DIAMONDBACK ENERGY ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	7,094	XXX	16,161	6,050	10,111			10,111		16,161		(9,067)	(9,067)		XXX	XXX
25381B 10 1	DIGIMARC ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	950	XXX	1,010	945	65			65		1,010		(59)	(59)		XXX	XXX
253868 10 3	DIGITAL REALTY REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	10,687	XXX	8,963	11,161	(2,197)			(2,197)		8,963		1,724	1,724	90	XXX	XXX
253922 10 8	DIME COMMUNITY BANCSHARES ORD.	..	02/01/2021.	various	40.000	804	XXX	804	631	174			174		804			0		XXX	XXX
25400W 10 2	DIGITAL TURBINE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,084	XXX	254	2,262	(2,008)			(2,008)		254		1,830	1,830		XXX	XXX
254687 10 6	WALT DISNEY ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	655.000	117,034	XXX	66,744	118,673	(51,929)			(51,929)		66,744		50,291	50,291		XXX	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,428	XXX	1,442	2,263	(821)			(821)		1,442		985	985		XXX	XXX
25470F 30 2	DISCOVERY SRS C ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	7,236	XXX	7,044	6,286	758			758		7,044		192	192		XXX	XXX
25470M 10 9	DISH NETWORK CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	3,812	XXX	3,841	3,719	122			122		3,841		(29)	(29)		XXX	XXX
25525P 10 7	DIVERSIFIED HEALTHCARE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	1,230	XXX	4,764	1,195	3,569			3,569		4,764		(3,534)	(3,534)		XXX	XXX
256163 10 6	DOCUSIGN ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	18,340	XXX	7,616	16,673	(9,056)			(9,056)		7,616		10,723	10,723		XXX	XXX
25659T 10 7	DOLBY LABORATORIES CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,882	XXX	2,012	2,914	(902)			(902)		2,012		870	870		XXX	XXX
256677 10 5	DOLLAR GENERAL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,158	XXX	1,056	2,103	(1,047)			(1,047)		1,056		1,102	1,102	4	XXX	XXX

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256746 10 8	DOLLAR TREE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	12,426	XXX	9,266	11,884	(2,618)			(2,618)		9,266		3,159	3,159		XXX	XXX
25746U 10 9	DOMINION ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	20,493	XXX	20,502	21,056	(554)			(554)		20,502		(8)	(8)		XXX	XXX
257559 20 3	DOMTAR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	2,626	XXX	3,675	2,532	1,143			1,143		3,675		(1,049)	(1,049)		XXX	XXX
257651 10 9	DONALDSON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	9,192	XXX	8,393	8,661	(268)			(268)		8,393		798	798		XXX	XXX
25787G 10 0	DONNELLEY FINANCIAL SOLTN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	445	XXX	334	424	(91)			(91)		334		112	112		XXX	XXX
258278 10 0	DORMAN PRODUCTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,818	XXX	2,726	3,473	(747)			(747)		2,726		1,092	1,092		XXX	XXX
25960P 10 9	DOUGLAS EMMETT REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	5,185	XXX	7,055	5,544	1,511			1,511		7,055		(1,869)	(1,869)	53	XXX	XXX
260003 10 8	DOVER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	14,238	XXX	11,193	13,888	(2,694)			(2,694)		11,193		3,045	3,045		XXX	XXX
260557 10 3	DOW ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	4,947	XXX	4,957	4,718	240			240		4,957		(10)	(10)		XXX	XXX
26210C 10 4	DROPBOX CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	4,386	XXX	4,885	4,327	557			557		4,885		(499)	(499)		XXX	XXX
264411 50 5	DUKE REALTY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	6,586	XXX	4,957	6,795	(1,838)			(1,838)		4,957		1,629	1,629		XXX	XXX
26441C 20 4	DUKE ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	285.000	25,662	XXX	25,349	26,095	(746)			(746)		25,349		313	313		XXX	XXX
26614N 10 2	DUPONT DE NEMOURS ORD		02/04/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	178.000	13,073	XXX	11,568	12,658	(1,089)			(1,089)		11,568		1,504	1,504		XXX	XXX
267475 10 1	DYCOM INDUSTRIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,402	XXX	3,031	3,021	10			10		3,031		371	371		XXX	XXX
268150 10 9	DYNATRACE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	7,184	XXX	7,396	7,356	40			40		7,396		(211)	(211)		XXX	XXX
26875P 10 1	EOG RESOURCES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	9,418	XXX	6,517	7,979	(1,462)			(1,462)		6,517		2,901	2,901		XXX	XXX
26884L 10 9	EQT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	2,902	XXX	4,971	2,542	2,429			2,429		4,971		(2,068)	(2,068)		XXX	XXX
26884U 10 9	EPR PROPERTIES REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	3,357	XXX	6,816	3,250	3,566			3,566		6,816		(3,459)	(3,459)		XXX	XXX
26969P 10 8	EAGLE MATERIALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,825	XXX	2,019	2,534	(515)			(515)		2,019		805	805		XXX	XXX
27579R 10 4	EAST WEST BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	8,972	XXX	9,281	7,860	1,421			1,421		9,281		(310)	(310)		XXX	XXX
277432 10 0	EASTMAN CHEMICAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	16,387	XXX	9,811	15,543	(5,733)			(5,733)		9,811		6,576	6,576	107	XXX	XXX

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278265 10 3	EATON VANCE COM NON VTG ORD	..	03/12/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	8,762	XXX	7,223	10,190	(2,967)			(2,967)		7,223		1,540	1,540	2,433	XXX	XXX
278642 10 3	EBAY ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	215.000	11,711	XXX	6,811	10,804	(3,993)			(3,993)		6,811		4,900	4,900		XXX	XXX
278715 20 6	EBIX ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,170	XXX	1,904	1,139	765			765		1,904		(733)	(733)		XXX	XXX
27875T 10 1	ECHO GLOBAL LOGISTICS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,118	XXX	835	1,073	(238)			(238)		835		283	283		XXX	XXX
278865 10 0	ECOLAB ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	19,956	XXX	13,574	19,472	(5,899)			(5,899)		13,574		6,383	6,383	43	XXX	XXX
28035Q 10 2	EDGEWELL PERSONAL CARE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	2,426	XXX	3,221	2,421	800			800		3,221		(794)	(794)	11	XXX	XXX
281020 10 7	EDISON INTERNATIONAL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	7,786	XXX	8,761	7,853	909			909		8,761		(975)	(975)	83	XXX	XXX
28106W 10 3	EDITAS MEDICINE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,264	XXX	838	1,753	(915)			(915)		838		1,426	1,426		XXX	XXX
28176E 10 8	EDWARDS LIFESCIENCES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	28,105	XXX	14,494	28,281	(13,788)			(13,788)		14,494		13,611	13,611		XXX	XXX
28249H 10 4	EIDOS THERAPEUTICS ORD	..	01/26/2021.	various	15.000	750	XXX	750	1,974	(1,224)			(1,224)		750			0		XXX	XXX
28414H 10 3	ELANCO ANIMAL HEALTH ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	2,980	XXX	2,934	2,914	20			20		2,934		47	47		XXX	XXX
29084Q 10 0	EMCOR GROUP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,952	XXX	3,566	4,573	(1,007)			(1,007)		3,566		1,386	1,386		XXX	XXX
29089Q 10 5	EMERGENT BIOSOLUTIONS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,431	XXX	1,544	2,240	(697)			(697)		1,544		887	887		XXX	XXX
291011 10 4	EMERSON ELECTRIC ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	275.000	22,498	XXX	20,174	22,102	(1,928)			(1,928)		20,174		2,324	2,324		XXX	XXX
292104 10 6	EMPIRE STATE REALTY CL A REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	1,561	XXX	2,735	1,584	1,151			1,151		2,735		(1,174)	(1,174)		XXX	XXX
29251M 10 6	ENANTA PHARMACEUTICALS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,368	XXX	2,294	1,263	1,031			1,031		2,294		(926)	(926)		XXX	XXX
292554 10 2	ENCORE CAPITAL GROUP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,681	XXX	1,693	1,948	(254)			(254)		1,693		(12)	(12)		XXX	XXX
292562 10 5	ENCORE WIRE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,838	XXX	1,757	1,817	(60)			(60)		1,757		81	81	1	XXX	XXX
29261A 10 0	ENCOMPASS HEALTH ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	7,666	XXX	6,795	7,442	(647)			(647)		6,795		871	871	25	XXX	XXX
29272B 10 5	ENDURANCE INTERNATNL GRP HLDNGS ORD	..	02/10/2021.	Not Available	90.000	855	XXX	527	851	(324)			(324)		527		328	328		XXX	XXX
29272W 10 9	ENERGIZER HOLDINGS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	3,673	XXX	4,706	3,374	1,332			1,332		4,706		(1,033)	(1,033)		XXX	XXX

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29275Y 10 2	ENERSYS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	5,353	XXX	4,972	4,984	(11)			(11)		4,972		380	380		XXX	XXX
29355A 10 7	ENPHASE ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	9,333	XXX	820	7,896	(7,076)			(7,076)		820		8,513	8,513		XXX	XXX
29362U 10 4	ENTEGRIS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	7,464	XXX	1,994	7,208	(5,213)			(5,213)		1,994		5,470	5,470		XXX	XXX
29364G 10 3	ENTERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	6,684	XXX	5,807	6,989	(1,182)			(1,182)		5,807		876	876		XXX	XXX
29414B 10 4	EPAM SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	8,559	XXX	3,053	8,959	(5,906)			(5,906)		3,053		5,506	5,506		XXX	XXX
294429 10 5	EQUIFAX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	5,581	XXX	3,669	5,785	(2,116)			(2,116)		3,669		1,912	1,912		XXX	XXX
29444U 70 0	EQUINIX REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	20,773	XXX	12,303	21,425	(9,123)			(9,123)		12,303		8,470	8,470		XXX	XXX
29452E 10 1	EQUITABLE HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	4,808	XXX	3,850	4,608	(758)			(758)		3,850		958	958		XXX	XXX
294600 10 1	EQUITRANS MIDSTREAM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	1,966	XXX	6,737	2,090	4,646			4,646		6,737		(4,771)	(4,771)		XXX	XXX
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	5,189	XXX	3,963	5,386	(1,423)			(1,423)		3,963		1,227	1,227	29	XXX	XXX
29476L 10 7	EQUITY RESIDENTIAL REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	9,903	XXX	10,999	10,078	921			921		10,999		(1,096)	(1,096)	102	XXX	XXX
29530P 10 2	ERIE INDEMNITY CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	5,186	XXX	2,489	4,912	(2,423)			(2,423)		2,489		2,697	2,697	21	XXX	XXX
296315 10 4	ESCO TECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,200	XXX	1,252	2,064	(812)			(812)		1,252		948	948	2	XXX	XXX
297178 10 5	ESSEX PROPERTY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	9,355	XXX	9,876	9,497	379			379		9,876		(521)	(521)	83	XXX	XXX
297602 10 4	ETHAN ALLEN ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	957	XXX	590	707	(118)			(118)		590		367	367	9	XXX	XXX
29786A 10 6	ETSY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	10,538	XXX	2,399	10,675	(8,275)			(8,275)		2,399		8,139	8,139		XXX	XXX
298736 10 9	EURONET WORLDWIDE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,426	XXX	3,324	4,348	(1,024)			(1,024)		3,324		1,102	1,102		XXX	XXX
30034W 10 6	EVERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	11,128	XXX	11,785	11,657	128			128		11,785		(657)	(657)		XXX	XXX
30040W 10 8	EVERSOURCE ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	5,871	XXX	4,098	5,623	(1,525)			(1,525)		4,098		1,773	1,773		XXX	XXX
30041R 10 8	EVERQUOTE CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	760	XXX	1,153	747	406			406		1,153		(393)	(393)		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
30050B 10 1	EVOLENT HEALTH CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	1,528	XXX	2,290	1,443	847			847		2,290		(761)	(761)		XXX	XXX
30063P 10 5	EXACT SCIENCES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,554	XXX	3,580	6,625	(3,045)			(3,045)		3,580		2,975	2,975		XXX	XXX
30161N 10 1	EXELON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	405.000	17,092	XXX	17,646	17,119	527			527		17,646		(554)	(554)		XXX	XXX
30161Q 10 4	EXELIXIS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	3,080	XXX	2,191	2,709	(518)			(518)		2,191		889	889		XXX	XXX
302081 10 4	EXLSERVICE HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,185	XXX	1,564	2,128	(564)			(564)		1,564		620	620		XXX	XXX
30212P 30 3	EXPEDIA GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	9,361	XXX	7,739	8,606	(867)			(867)		7,739		1,622	1,622		XXX	XXX
30212W 10 0	EXP WORLD HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	2,602	XXX	574	2,209	(1,635)			(1,635)		574		2,028	2,028		XXX	XXX
30224P 20 0	EXTENDED STAY AMERICA UNT		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	3,387	XXX	4,486	3,554	931			931		4,486		(1,099)	(1,099)	84	XXX	XXX
30225T 10 2	EXTRA SPACE STORAGE REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	10,084	XXX	7,770	10,427	(2,658)			(2,658)		7,770		2,314	2,314		XXX	XXX
30231G 10 2	EXXON MOBIL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,765.000	80,222	XXX	70,494	72,753	(2,259)			(2,259)		70,494		9,728	9,728		XXX	XXX
30239F 10 6	FBL FINANCIAL GROUP CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	268	XXX	247	263	(16)			(16)		247		21	21		XXX	XXX
302445 10 1	FLIR SYSTEMS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	6,578	XXX	7,038	5,479	1,559			1,559		7,038		(460)	(460)		XXX	XXX
302491 30 3	FMC ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	7,264	XXX	4,385	6,896	(2,511)			(2,511)		4,385		2,879	2,879	29	XXX	XXX
30303M 10 2	FACEBOOK CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	930.000	248,828	XXX	161,675	254,039	(92,364)			(92,364)		161,675		87,153	87,153		XXX	XXX
303075 10 5	FACTSET RESEARCH SYSTEMS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	6,689	XXX	4,312	6,650	(2,338)			(2,338)		4,312		2,377	2,377		XXX	XXX
303250 10 4	FAIR ISAAC ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	7,505	XXX	3,123	7,666	(4,542)			(4,542)		3,123		4,382	4,382		XXX	XXX
311642 10 2	FARO TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,310	XXX	1,677	2,119	(442)			(442)		1,677		633	633		XXX	XXX
31188V 10 0	FASTLY CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	5,734	XXX	5,424	5,679	(255)			(255)		5,424		309	309		XXX	XXX
31189P 10 2	FATE THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,907	XXX	445	2,273	(1,829)			(1,829)		445		2,463	2,463		XXX	XXX
311900 10 4	FASTENAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	295.000	14,969	XXX	7,623	14,405	(6,782)			(6,782)		7,623		7,346	7,346		XXX	XXX
313747 20 6	FEDERAL REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	5,071	XXX	7,314	5,107	2,207			2,207		7,314		(2,243)	(2,243)	64	XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31428X 10 6	FEDEX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	22,045	XXX	23,505	23,366	139			139		23,505		(1,459)	(1,459)		XXX	XXX
315405 10 0	FERRO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	1,727	XXX	2,262	1,609	652			652		2,262		(534)	(534)		XXX	XXX
315616 10 2	F5 NETWORKS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	9,561	XXX	8,460	8,797	(337)			(337)		8,460		1,101	1,101		XXX	XXX
31572Q 80 8	FIBROGEN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	1,344	XXX	1,742	1,298	443			443		1,742		(398)	(398)		XXX	XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	37,435	XXX	34,077	38,194	(4,117)			(4,117)		34,077		3,358	3,358		XXX	XXX
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	165.000	6,439	XXX	6,270	6,450	(180)			(180)		6,270		169	169		XXX	XXX
316773 10 0	FIFTH THIRD BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	445.000	13,871	XXX	12,436	12,269	167			167		12,436		1,436	1,436	120	XXX	XXX
317585 40 4	FINANCIAL INSTITUTIONS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	638	XXX	746	563	184			184		746		(108)	(108)	7	XXX	XXX
31847R 10 2	FIRST AMERICAN FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	2,927	XXX	2,811	2,840	(29)			(29)		2,811		116	116		XXX	XXX
319383 20 4	FIRST BUSEY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,380	XXX	1,843	1,293	550			550		1,843		(462)	(462)		XXX	XXX
31946M 10 3	FIRST CITIZENS BANCSHARES CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	3,099	XXX	2,317	2,871	(555)			(555)		2,317		783	783	2	XXX	XXX
319829 10 7	FIRST COMMONWEALTH FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	1,425	XXX	1,928	1,313	616			616		1,928		(504)	(504)		XXX	XXX
320209 10 9	FIRST FINANCIAL BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	2,368	XXX	3,506	2,104	1,403			1,403		3,506		(1,139)	(1,139)		XXX	XXX
320517 10 5	FIRST HORIZON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	320.000	4,737	XXX	5,633	4,083	1,550			1,550		5,633		(896)	(896)	48	XXX	XXX
320734 10 6	FIRST OF LONG ISLAND ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	637	XXX	741	625	116			116		741		(104)	(104)	7	XXX	XXX
320817 10 9	FIRST MERCHANTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	2,806	XXX	3,147	2,619	529			529		3,147		(341)	(341)		XXX	XXX
320867 10 4	FIRST MIDWEST BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	2,212	XXX	3,462	2,070	1,392			1,392		3,462		(1,250)	(1,250)	18	XXX	XXX
336433 10 7	FIRST SOLAR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,123	XXX	1,391	2,968	(1,577)			(1,577)		1,391		1,732	1,732		XXX	XXX
336901 10 3	1ST SOURCE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	423	XXX	350	403	(53)			(53)		350		73	73		XXX	XXX
33767D 10 5	FIRSTCASH ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,735	XXX	4,432	4,202	230			230		4,432		(697)	(697)		XXX	XXX
337738 10 8	FISERV ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	32,698	XXX	21,276	31,881	(10,605)			(10,605)		21,276		11,422	11,422		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
337932 10 7	FIRSTENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	5,681	XXX	7,231	5,816	1,416			1,416		7,231		(1,550)	(1,550)		XXX	XXX
33812L 10 2	FITBIT CL A ORD		01/14/2021.	CORPORATE ACTION	278.000	2,043	XXX	1,643	1,890	(247)			(247)		1,643		400	400		XXX	XXX
33829M 10 1	FIVE BELOW ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	4,570	XXX	2,876	4,375	(1,498)			(1,498)		2,876		1,693	1,693		XXX	XXX
338307 10 1	FIVE9 ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	5,220	XXX	1,124	5,232	(4,108)			(4,108)		1,124		4,095	4,095		XXX	XXX
339041 10 5	FLEETCOR TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	9,654	XXX	7,403	9,549	(2,146)			(2,146)		7,403		2,251	2,251		XXX	XXX
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	5,036	XXX	3,073	4,643	(1,570)			(1,570)		3,073		1,963	1,963		XXX	XXX
343412 10 2	FLUOR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	3,150	XXX	9,029	2,875	6,154			6,154		9,029		(5,878)	(5,878)		XXX	XXX
34354P 10 5	FLOWSERVE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,479	XXX	2,044	1,474	570			570		2,044		(565)	(565)	8	XXX	XXX
34385P 10 8	FLUIDIGM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	631	XXX	1,232	600	632			632		1,232		(600)	(600)		XXX	XXX
344849 10 4	FOOT LOCKER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	3,511	XXX	3,838	3,235	603			603		3,838		(328)	(328)		XXX	XXX
345370 86 0	FORD MOTOR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,230.000	11,061	XXX	10,861	10,812	49			49		10,861		200	200		XXX	XXX
34959E 10 9	FORTINET ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	11,110	XXX	5,969	11,140	(5,171)			(5,171)		5,969		5,141	5,141		XXX	XXX
34962K 10 0	FORTITUDE GOLD CORPORATION		01/01/2021.	Adjustment	0.285	1	XXX	0	0				0		0		0	0		XXX	XXX
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	6,500	XXX	3,686	6,429	(2,743)			(2,743)		3,686		2,814	2,814		XXX	XXX
35137L 10 5	FOX CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	265.000	7,972	XXX	10,690	7,717	2,973			2,973		10,690		(2,718)	(2,718)		XXX	XXX
35137L 20 4	FOX CORPORATION ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	5,626	XXX	7,515	5,487	2,027			2,027		7,515		(1,888)	(1,888)		XXX	XXX
354613 10 1	FRANKLIN RESOURCES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	4,549	XXX	5,328	4,498	830			830		5,328		(779)	(779)	50	XXX	XXX
35671D 85 7	FREEPORT MCMORAN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	690.000	21,488	XXX	8,818	17,954	(9,136)			(9,136)		8,818		12,670	12,670		XXX	XXX
358039 10 5	FRESHPET ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	3,696	XXX	2,013	3,550	(1,536)			(1,536)		2,013		1,682	1,682		XXX	XXX
35803L 10 8	FREQUENCY THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,442	XXX	913	1,410	(498)			(498)		913		529	529		XXX	XXX
35904G 10 7	FRONT YARD RESIDENTIAL ORD		01/12/2021.	CORPORATE ACTION	70.000	1,138	XXX	855	1,134	(279)			(279)		855		282	282		XXX	XXX
35905A 10 9	FRONTDOOR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	4,428	XXX	3,759	4,268	(509)			(509)		3,759		669	669		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
361448 10 3	GATX ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,374	XXX	4,215	4,159	56			56		4,215		159	159		XXX	XXX
36162J 10 6	GEO GROUP REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	1,301	XXX	3,660	1,329	2,331			2,331		3,660		(2,359)	(2,359)		XXX	XXX
36164Y 10 1	GCP APPLIED TECHNOLOGIES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	2,292	XXX	2,245	2,129	116			116		2,245		47	47		XXX	XXX
362393 10 0	GTT COMMUNICATIONS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	202	XXX	2,272	214	2,057			2,057		2,272		(2,069)	(2,069)		XXX	XXX
363576 10 9	ARTHUR J GALLAGHER ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	10,271	XXX	6,230	10,515	(4,286)			(4,286)		6,230		4,042	4,042		XXX	XXX
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	7,277	XXX	6,083	7,420	(1,337)			(1,337)		6,083		1,194	1,194		XXX	XXX
36467W 10 9	GAMESTOP CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	973	XXX	816	1,036	(220)			(220)		816		156	156		XXX	XXX
364760 10 8	GAP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	3,212	XXX	4,056	3,029	1,028			1,028		4,056		(844)	(844)		XXX	XXX
366651 10 7	GARTNER ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	6,764	XXX	5,867	6,408	(540)			(540)		5,867		896	896		XXX	XXX
368736 10 4	GENERAC HOLDINGS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	7,575	XXX	1,712	6,822	(5,111)			(5,111)		1,712		5,863	5,863		XXX	XXX
369550 10 8	GENERAL DYNAMICS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	16,584	XXX	17,266	16,370	896			896		17,266		(683)	(683)		XXX	XXX
369604 10 3	GENERAL ELECTRIC ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,935.000	33,260	XXX	37,777	31,698	6,079			6,079		37,777		(4,517)	(4,517)	29	XXX	XXX
370334 10 4	GENERAL MILLS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	275.000	15,508	XXX	12,086	16,170	(4,084)			(4,084)		12,086		3,421	3,421	140	XXX	XXX
37045V 10 0	GENERAL MOTORS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	405.000	17,436	XXX	16,921	16,864	57			57		16,921		515	515		XXX	XXX
371532 10 2	GENESCO ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	483	XXX	634	451	183			183		634		(151)	(151)		XXX	XXX
371901 10 9	GENTEX ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	5,064	XXX	2,736	4,750	(2,015)			(2,015)		2,736		2,328	2,328	17	XXX	XXX
372460 10 5	GENUINE PARTS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	4,133	XXX	3,866	4,017	(151)			(151)		3,866		267	267	32	XXX	XXX
37253A 10 3	GENTHERM ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,473	XXX	2,003	3,261	(1,259)			(1,259)		2,003		1,470	1,470		XXX	XXX
373865 10 4	GERMAN AMERICAN BANCORP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,384	XXX	1,205	1,324	(119)			(119)		1,205		180	180		XXX	XXX
375558 10 3	GILEAD SCIENCES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	595.000	37,504	XXX	43,864	34,665	9,199			9,199		43,864		(6,361)	(6,361)		XXX	XXX
37637Q 10 5	GLACIER BANCORP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	5,307	XXX	4,820	5,061	(241)			(241)		4,820		486	486	17	XXX	XXX

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										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
37940X 10 2	GLOBAL PAYMENTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	30,946	XXX	16,968	32,313	(15,345)			(15,345)		16,968		13,978	13,978		XXX	XXX
37959E 10 2	GLOBE LIFE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,822	XXX	4,369	4,748	(380)			(380)		4,369		453	453		XXX	XXX
379890 10 6	GLU MOBILE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	1,347	XXX	1,623	1,352	272			272		1,623		(276)	(276)		XXX	XXX
380237 10 7	GODADDY CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	8,204	XXX	7,080	8,295	(1,215)			(1,215)		7,080		1,124	1,124		XXX	XXX
38141G 10 4	GOLDMAN SACHS GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	34,808	XXX	25,788	31,645	(5,857)			(5,857)		25,788		9,020	9,020		XXX	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	430.000	4,924	XXX	8,457	4,691	3,766			3,766		8,457		(3,533)	(3,533)		XXX	XXX
38267D 10 9	GOOSEHEAD INSURANCE CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,589	XXX	1,659	2,495	(836)			(836)		1,659		930	930		XXX	XXX
38388F 10 8	WR GRACE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	5,036	XXX	6,143	4,934	1,209			1,209		6,143		(1,107)	(1,107)		XXX	XXX
384109 10 4	GRACO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	5,990	XXX	3,254	5,788	(2,534)			(2,534)		3,254		2,735	2,735		XXX	XXX
384637 10 4	GRAHAM HOLDINGS CL B ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	2,748	XXX	3,520	2,667	853			853		3,520		(772)	(772)		XXX	XXX
38526M 10 6	GRAND CANYON EDUCATION ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	5,478	XXX	6,916	5,587	1,330			1,330		6,916		(1,438)	(1,438)		XXX	XXX
387328 10 7	GRANITE CONSTRUCTION ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,028	XXX	2,625	1,603	1,022			1,022		2,625		(598)	(598)	8	XXX	XXX
391416 10 4	GREAT WESTERN BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	1,856	XXX	3,350	1,672	1,678			1,678		3,350		(1,494)	(1,494)		XXX	XXX
39304D 10 2	GREEN DOT CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,576	XXX	4,597	3,348	1,249			1,249		4,597		(1,021)	(1,021)		XXX	XXX
393657 10 1	GREENBRIER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,422	XXX	2,426	1,455	970			970		2,426		(1,004)	(1,004)		XXX	XXX
397624 10 7	GREIF CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,036	XXX	1,918	1,875	43			43		1,918		117	117	18	XXX	XXX
39874R 10 1	GROCERY OUTLET HOLDING ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	3,675	XXX	3,733	3,729	4			4		3,733		(58)	(58)		XXX	XXX
399473 20 6	GROUPON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	27.000	965	XXX	1,793	1,026	767			767		1,793		(828)	(828)		XXX	XXX
39986L 10 9	GROWGENERATION ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,266	XXX	905	1,966	(1,061)			(1,061)		905		1,361	1,361		XXX	XXX
400110 10 2	GRUBHUB ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	8,655	XXX	12,372	7,798	4,574			4,574		12,372		(3,717)	(3,717)		XXX	XXX

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										11	12	13	14	15							
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40131M 10 9	GUARDANT HEALTH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	7,143	XXX	4,184	6,444	(2,261)			(2,261)		4,184		2,959	2,959		XXX	XXX
401617 10 5	GUESS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	471	XXX	412	452	(40)			(40)		412		59	59	2	XXX	XXX
40171V 10 0	GUIDEWIRE SOFTWARE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	4,582	XXX	3,133	4,506	(1,373)			(1,373)		3,133		1,449	1,449		XXX	XXX
402635 30 4	GULFPORT ENERGY ORD		01/08/2021	ITG INC.	210.000	19	XXX	2,323	11	2,312			2,312		2,323		(2,304)	(2,304)		XXX	XXX
404030 10 8	H AND E EQUIPMENT SERVICES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	793	XXX	736	745	(9)			(9)		736		57	57		XXX	XXX
40412C 10 1	HCA HEALTHCARE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	13,781	XXX	9,620	13,157	(3,537)			(3,537)		9,620		4,162	4,162		XXX	XXX
404251 10 0	HNI ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,072	XXX	2,429	2,068	362			362		2,429		(358)	(358)		XXX	XXX
40425J 10 1	HMS HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	4,024	XXX	3,397	4,043	(646)			(646)		3,397		627	627		XXX	XXX
40434L 10 5	HP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	360.000	9,188	XXX	8,543	8,852	(310)			(310)		8,543		645	645		XXX	XXX
405024 10 0	HAEMONETICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,403	XXX	5,284	5,938	(654)			(654)		5,284		1,119	1,119		XXX	XXX
406216 10 1	HALLIBURTON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	545.000	10,961	XXX	22,154	10,301	11,854			11,854		22,154		(11,193)	(11,193)		XXX	XXX
40637H 10 9	HALOZYME THERAPEUTICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	2,396	XXX	941	2,349	(1,408)			(1,408)		941		1,455	1,455		XXX	XXX
407497 10 6	HAMILTON LANE CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	3,602	XXX	2,867	3,512	(646)			(646)		2,867		736	736	14	XXX	XXX
410345 10 2	HANESBRANDS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	570.000	8,751	XXX	10,593	8,311	2,283			2,283		10,593		(1,843)	(1,843)		XXX	XXX
410867 10 5	HANOVER INSURANCE GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	7,186	XXX	7,054	7,015	38			38		7,054		133	133		XXX	XXX
412822 10 8	HARLEY DAVIDSON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	3,480	XXX	3,705	3,303	402			402		3,705		(226)	(226)		XXX	XXX
415864 10 7	HARSCO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	1,892	XXX	2,543	1,798	745			745		2,543		(651)	(651)		XXX	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/15/2020	ITG INC.			XXX						0					0	33	XXX	XXX
418056 10 7	HASBRO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	7,294	XXX	7,379	7,016	363			363		7,379		(85)	(85)		XXX	XXX
419596 10 1	HAVERTY FURNITURE COMPANIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	770	XXX	600	692	(92)			(92)		600		170	170		XXX	XXX
419879 10 1	HAWAIIAN HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	1,374	XXX	2,383	1,239	1,144			1,144		2,383		(1,009)	(1,009)		XXX	XXX
420261 10 9	HAWKINS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	831	XXX	670	785	(114)			(114)		670		161	161		XXX	XXX

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										11	12	13	14	15							
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420877 20 1	HAYNES INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	495	XXX	698	477	221			221		698		(203)	(203)		XXX	XXX
421906 10 8	HEALTHCARE SERVICES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	3,130	XXX	4,101	2,810	1,291			1,291		4,101		(971)	(971)		XXX	XXX
42226A 10 7	HEALTHEQUITY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	4,892	XXX	5,510	4,531	979			979		5,510		(618)	(618)		XXX	XXX
42234Q 10 2	HEARTLAND FINANCIAL USA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,748	XXX	2,302	1,615	687			687		2,302		(554)	(554)		XXX	XXX
422806 20 8	HEICO CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	4,944	XXX	2,674	4,682	(2,008)			(2,008)		2,674		2,270	2,270	3	XXX	XXX
422819 10 2	HEIDRICK STRUGGLES INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	932	XXX	899	881	17			17		899		33	33		XXX	XXX
423452 10 1	HELMERICH AND PAYNE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,521	XXX	4,156	1,390	2,766			2,766		4,156		(2,634)	(2,634)		XXX	XXX
426281 10 1	JACK HENRY AND ASSOCIATES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	10,851	XXX	9,753	10,529	(776)			(776)		9,753		1,098	1,098		XXX	XXX
42722X 10 6	HERITAGE FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,237	XXX	1,735	1,170	566			566		1,735		(498)	(498)		XXX	XXX
427866 10 8	HERSHEY FOODS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	9,121	XXX	6,225	9,140	(2,915)			(2,915)		6,225		2,896	2,896		XXX	XXX
42806J 10 6	HERTZ GLOBAL HOLDINGS ORD		01/08/2021.	ITG INC.	130.000	180	XXX	2,074	197	1,877			1,877		2,074		(1,895)	(1,895)		XXX	XXX
42809H 10 7	HESS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	7,229	XXX	8,064	6,335	1,729			1,729		8,064		(835)	(835)		XXX	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	950.000	11,279	XXX	14,364	11,258	3,107			3,107		14,364		(3,085)	(3,085)	114	XXX	XXX
428291 10 8	HEXCEL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	2,188	XXX	2,812	2,182	630			630		2,812		(624)	(624)		XXX	XXX
428567 10 1	HIBBETT SPORTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	266	XXX	113	231	(118)			(118)		113		153	153		XXX	XXX
431284 10 8	HIGHWOODS PROPERTIES REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	4,910	XXX	6,019	5,152	867			867		6,019		(1,109)	(1,109)		XXX	XXX
431475 10 2	HILL ROM HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,482	XXX	2,173	2,449	(276)			(276)		2,173		309	309		XXX	XXX
431571 10 8	HILLENBRAND ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	3,195	XXX	3,842	2,985	857			857		3,842		(646)	(646)		XXX	XXX
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	10,844	XXX	7,066	10,570	(3,504)			(3,504)		7,066		3,778	3,778		XXX	XXX
436106 10 8	HOLLYFRONTIER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	5,203	XXX	13,575	5,299	8,275			8,275		13,575		(8,371)	(8,371)		XXX	XXX
436440 10 1	HOLOGIC ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	11,670	XXX	5,937	10,560	(4,623)			(4,623)		5,937		5,732	5,732		XXX	XXX

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
436893 20 0	HOME BANCSHARES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	4,132	XXX	4,346	3,896	450			450		4,346		(214)	(214)		XXX	XXX
437076 10 2	HOME DEPOT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	480.000	129,157	XXX	102,354	127,498	(25,144)			(25,144)		102,354		26,803	26,803		XXX	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	48,304	XXX	25,497	48,921	(23,424)			(23,424)		25,497		22,808	22,808		XXX	XXX
44107P 10 4	HOST HOTELS & RESORTS REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	450.000	6,620	XXX	8,910	6,584	2,327			2,327		8,910		(2,290)	(2,290)		XXX	XXX
44267D 10 7	HOWARD HUGHES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,043	XXX	5,771	3,947	1,825			1,825		5,771		(1,728)	(1,728)		XXX	XXX
443201 10 8	HOWMET AEROSPACE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	3,906	XXX	2,335	3,979	(1,644)			(1,644)		2,335		1,571	1,571		XXX	XXX
443320 10 6	HUB GROUP CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,926	XXX	2,173	2,850	(677)			(677)		2,173		753	753		XXX	XXX
443510 60 7	HUBBELL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	4,186	XXX	3,085	3,920	(835)			(835)		3,085		1,101	1,101		XXX	XXX
443573 10 0	HUBSPOT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	6,042	XXX	1,899	5,947	(4,047)			(4,047)		1,899		4,143	4,143		XXX	XXX
444859 10 2	HUMANA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	21,838	XXX	16,441	20,514	(4,073)			(4,073)		16,441		5,397	5,397	31	XXX	XXX
445658 10 7	JB HUNT TRANSPORT SERVICES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	8,960	XXX	6,836	8,199	(1,363)			(1,363)		6,836		2,124	2,124		XXX	XXX
446150 10 4	HUNTINGTON BANCSHARES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	590.000	8,509	XXX	8,944	7,452	1,493			1,493		8,944		(435)	(435)	89	XXX	XXX
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	7,609	XXX	11,156	7,672	3,485			3,485		11,156		(3,548)	(3,548)		XXX	XXX
447011 10 7	HUNTSMAN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	3,265	XXX	2,732	2,891	(159)			(159)		2,732		533	533		XXX	XXX
448579 10 2	HYATT HOTELS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,230	XXX	2,124	2,228	(104)			(104)		2,124		106	106		XXX	XXX
44891N 10 9	IAC INTERACTIVE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	7,659	XXX	2,444	7,574	(5,130)			(5,130)		2,444		5,215	5,215		XXX	XXX
449253 10 3	IAA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	3,619	XXX	1,921	3,574	(1,653)			(1,653)		1,921		1,697	1,697		XXX	XXX
44925C 10 3	ICF INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,390	XXX	2,199	2,230	(31)			(31)		2,199		191	191	4	XXX	XXX
44930G 10 7	ICU MEDICAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	4,429	XXX	5,204	4,290	914			914		5,204		(775)	(775)		XXX	XXX
44980X 10 9	IPG PHOTONICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	4,830	XXX	3,340	4,476	(1,136)			(1,136)		3,340		1,491	1,491		XXX	XXX
450056 10 6	IRHYTHM TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	1,074	XXX	406	1,186	(780)			(780)		406		668	668		XXX	XXX

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
451107 10 6	IDACORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	6,244	XXX	6,954	6,722	232			232		6,954		(710)	(710)		XXX	XXX
45167R 10 4	IDEX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	8,276	XXX	5,605	7,968	(2,363)			(2,363)		5,605		2,671	2,671		XXX	XXX
45168D 10 4	IDEXX LABORATORIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	23,093	XXX	10,192	22,494	(12,302)			(12,302)		10,192		12,901	12,901		XXX	XXX
452308 10 9	ILLINOIS TOOL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	27,163	XXX	17,291	26,504	(9,213)			(9,213)		17,291		9,872	9,872	148	XXX	XXX
452327 10 9	ILLUMINA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	22,776	XXX	18,286	22,200	(3,914)			(3,914)		18,286		4,489	4,489		XXX	XXX
45337C 10 2	INCYTE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	7,975	XXX	5,664	7,393	(1,730)			(1,730)		5,664		2,311	2,311		XXX	XXX
453836 10 8	INDEPENDENT BANK ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,082	XXX	3,325	2,922	404			404		3,325		(243)	(243)	18	XXX	XXX
45688C 10 7	INGEVITY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	4,521	XXX	5,194	4,544	650			650		5,194		(673)	(673)		XXX	XXX
457187 10 2	INGREDION ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	7,237	XXX	9,112	7,080	2,031			2,031		9,112		(1,875)	(1,875)	58	XXX	XXX
457669 30 7	INSMED ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,345	XXX	1,103	1,332	(228)			(228)		1,103		242	242		XXX	XXX
45772F 10 7	INPHI ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	4,204	XXX	798	4,012	(3,214)			(3,214)		798		3,406	3,406		XXX	XXX
457730 10 9	INSPIRE MEDICAL SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	4,852	XXX	2,382	4,702	(2,321)			(2,321)		2,382		2,471	2,471		XXX	XXX
45773H 20 1	INOVIO PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	921	XXX	1,054	885	169			169		1,054		(133)	(133)		XXX	XXX
45778Q 10 7	INSPERITY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,243	XXX	5,403	4,071	1,332			1,332		5,403		(1,160)	(1,160)		XXX	XXX
45780L 10 4	INOGEN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,384	XXX	5,883	1,340	4,543			4,543		5,883		(4,499)	(4,499)		XXX	XXX
45780R 10 1	INSTALLED BUILDING PRODUCTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,132	XXX	1,430	2,039	(608)			(608)		1,430		701	701		XXX	XXX
45784P 10 1	INSULET ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	9,301	XXX	3,069	8,947	(5,878)			(5,878)		3,069		6,232	6,232		XXX	XXX
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,638	XXX	2,406	2,597	(191)			(191)		2,406		232	232		XXX	XXX
458140 10 0	INTEL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,670.000	86,241	XXX	74,833	83,199	(8,367)			(8,367)		74,833		11,408	11,408		XXX	XXX
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	3,144	XXX	2,415	2,743	(328)			(328)		2,415		729	729		XXX	XXX

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										11	12	13	14	15							
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45845P 10 8	INTERCEPT PHARMACEUTICALS ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	932	XXX	3,063	741	2,322			2,322		3,063		(2,130)	(2,130)		XXX	XXX
458665 30 4	INTERFACE ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	847	XXX	1,683	840	843			843		1,683		(836)	(836)		XXX	XXX
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	22,936	XXX	14,457	22,482	(8,024)			(8,024)		14,457		8,479	8,479		XXX	XXX
45867G 10 1	INTERDIGITAL ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,339	XXX	3,646	3,034	612			612		3,646		(306)	(306)		XXX	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	275.000	35,343	XXX	39,245	34,617	4,628			4,628		39,245		(3,902)	(3,902)		XXX	XXX
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	5,949	XXX	6,615	5,442	1,173			1,173		6,615		(665)	(665)	39	XXX	XXX
460146 10 3	INTERNATIONAL PAPER ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	11,324	XXX	9,579	10,938	(1,360)			(1,360)		9,579		1,745	1,745		XXX	XXX
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	2,677	XXX	2,415	2,587	(173)			(173)		2,415		262	262		XXX	XXX
461202 10 3	INTUIT ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	44,933	XXX	24,534	45,582	(21,048)			(21,048)		24,534		20,399	20,399	71	XXX	XXX
46120E 60 2	INTUITIVE SURGICAL ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	40,936	XXX	25,611	40,905	(15,294)			(15,294)		25,611		15,325	15,325		XXX	XXX
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	449	XXX	1,951	439	1,512			1,512		1,951		(1,502)	(1,502)		XXX	XXX
46185L 10 3	INVITAE ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	3,323	XXX	2,242	2,718	(476)			(476)		2,242		1,081	1,081		XXX	XXX
462222 10 0	IONIS PHARMACEUTICALS ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	3,357	XXX	2,424	3,110	(686)			(686)		2,424		933	933		XXX	XXX
46266C 10 5	IQVIA HOLDINGS ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	11,464	XXX	7,369	10,750	(3,381)			(3,381)		7,369		4,095	4,095		XXX	XXX
462726 10 0	IROBOT ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,517	XXX	2,665	2,409	256			256		2,665		(147)	(147)		XXX	XXX
46284V 10 1	IRON MOUNTAIN ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	5,708	XXX	6,492	5,896	596			596		6,492		(784)	(784)	124	XXX	XXX
466032 10 9	J AND J SNACK FOODS ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	2,316	XXX	2,114	2,331	(216)			(216)		2,114		202	202	9	XXX	XXX
46625H 10 0	JPMORGAN CHASE ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,000.000	136,009	XXX	43,733	127,070	(83,337)			(83,337)		43,733		92,277	92,277	680	XXX	XXX
469814 10 7	JACOBS ENGINEERING GROUP ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	9,081	XXX	5,942	8,717	(2,774)			(2,774)		5,942		3,138	3,138		XXX	XXX
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	4,485	XXX	3,781	4,182	(401)			(401)		3,781		704	704		XXX	XXX
477839 10 4	JOHN BEAN TECHNOLOGIES ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,739	XXX	3,260	3,416	(156)			(156)		3,260		479	479		XXX	XXX

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										11	12	13	14	15							
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478160 10 4	JOHNSON & JOHNSON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,150.000	184,033	XXX	161,161	180,987	(19,826)			(19,826)		161,161		22,872	22,872		XXX	XXX
479167 10 8	JOHNSON OUTDOORS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,173	XXX	917	1,126	(209)			(209)		917		256	256		XXX	XXX
48203R 10 4	JUNIPER NETWORKS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	4,045	XXX	4,695	3,827	869			869		4,695		(651)	(651)		XXX	XXX
482480 10 0	KLA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	11,327	XXX	10,438	10,356	82			82		10,438		888	888		XXX	XXX
48282T 10 4	KADANT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,964	XXX	1,921	2,820	(899)			(899)		1,921		1,043	1,043	5	XXX	XXX
485170 30 2	KANSAS CITY SOUTHERN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	12,999	XXX	7,021	12,248	(5,227)			(5,227)		7,021		5,979	5,979	26	XXX	XXX
48576A 10 0	KARUNA THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,678	XXX	2,432	2,540	(108)			(108)		2,432		246	246		XXX	XXX
487836 10 8	KELLOGG ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	10,834	XXX	12,440	11,201	1,238			1,238		12,440		(1,605)	(1,605)		XXX	XXX
488401 10 0	KEMPER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	6,762	XXX	6,687	6,531	156			156		6,687		75	75		XXX	XXX
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	13,211	XXX	5,526	11,888	(6,362)			(6,362)		5,526		7,685	7,685		XXX	XXX
493732 10 1	KFORCE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,324	XXX	1,088	1,263	(175)			(175)		1,088		236	236		XXX	XXX
49427F 10 8	KILROY REALTY REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	6,092	XXX	7,797	6,314	1,483			1,483		7,797		(1,705)	(1,705)	55	XXX	XXX
494368 10 3	KIMBERLY CLARK ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	19,762	XXX	9,879	20,225	(10,346)			(10,346)		9,879		9,883	9,883	161	XXX	XXX
49456B 10 1	KINDER MORGAN CL P ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	625.000	9,051	XXX	8,988	8,544	444			444		8,988		64	64		XXX	XXX
500255 10 4	KOHL'S ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	4,992	XXX	8,609	4,883	3,726			3,726		8,609		(3,617)	(3,617)		XXX	XXX
500688 10 6	KOSMOS ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	813	XXX	2,477	682	1,795			1,795		2,477		(1,664)	(1,664)		XXX	XXX
50077B 20 7	KRATOS DEFENSE AND SECURITY SOLS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	1,461	XXX	1,140	1,509	(369)			(369)		1,140		321	321		XXX	XXX
501044 10 1	KROGER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	6,008	XXX	5,271	6,034	(764)			(764)		5,271		738	738		XXX	XXX
501797 10 4	L BRANDS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	5,142	XXX	3,138	4,091	(953)			(953)		3,138		2,003	2,003		XXX	XXX
50187T 10 6	LGI HOMES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,920	XXX	2,041	3,176	(1,135)			(1,135)		2,041		879	879		XXX	XXX
501889 20 8	LKQ ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	165.000	6,333	XXX	5,256	5,815	(559)			(559)		5,256		1,077	1,077		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
502431 10 9	L3HARRIS TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	12,648	XXX	11,246	13,231	(1,985)			(1,985)		11,246		1,402	1,402		XXX	XXX
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	12,812	XXX	8,205	12,213	(4,008)			(4,008)		8,205		4,607	4,607		XXX	XXX
512807 10 8	LAM RESEARCH ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	27,589	XXX	7,688	25,975	(18,286)			(18,286)		7,688		19,900	19,900	72	XXX	XXX
513272 10 4	LAMB WESTON HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	5,377	XXX	5,126	5,512	(386)			(386)		5,126		251	251		XXX	XXX
515098 10 1	LANDSTAR SYSTEM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	7,220	XXX	5,445	6,733	(1,289)			(1,289)		5,445		1,775	1,775	100	XXX	XXX
516544 10 3	LANTHEUS HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	74.000	1,096	XXX	1,631	998	633			633		1,631		(535)	(535)		XXX	XXX
517834 10 7	LAS VEGAS SANDS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	11,293	XXX	10,986	11,622	(636)			(636)		10,986		306	306		XXX	XXX
518415 10 4	LATTICE SEMICONDUCTOR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	2,449	XXX	706	2,520	(1,814)			(1,814)		706		1,743	1,743		XXX	XXX
521865 20 4	LEAR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	7,465	XXX	6,078	7,156	(1,078)			(1,078)		6,078		1,386	1,386		XXX	XXX
524660 10 7	LEGGETT & PLATT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	2,427	XXX	2,059	2,437	(378)			(378)		2,059		368	368	22	XXX	XXX
525327 10 2	LEIDOS HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	7,326	XXX	4,623	7,358	(2,736)			(2,736)		4,623		2,703	2,703		XXX	XXX
526057 30 2	LENNAR CL B ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,479	XXX	1,271	1,530	(260)			(260)		1,271		208	208		XXX	XXX
526107 10 7	LENNOX INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	4,109	XXX	3,072	4,110	(1,037)			(1,037)		3,072		1,036	1,036	12	XXX	XXX
530307 30 5	LIBERTY BROADBAND SRS C ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	11,508	XXX	6,180	11,878	(5,698)			(5,698)		6,180		5,328	5,328		XXX	XXX
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	4,192	XXX	4,086	4,351	(265)			(265)		4,086		106	106		XXX	XXX
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	3,733	XXX	3,005	3,834	(829)			(829)		3,005		728	728		XXX	XXX
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,505	XXX	1,434	1,520	(85)			(85)		1,434		70	70		XXX	XXX
531465 10 2	LIBERTY TRIPADVISOR HOLDIG SRS A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	567	XXX	1,726	434	1,292			1,292		1,726		(1,159)	(1,159)		XXX	XXX
53220K 50 4	LIGAND PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,126	XXX	4,280	1,989	2,291			2,291		4,280		(2,154)	(2,154)		XXX	XXX
532457 10 8	ELI LILLY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	315.000	52,416	XXX	35,705	53,185	(17,479)			(17,479)		35,705		16,710	16,710		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,645	XXX	2,577	3,488	(911)			(911)		2,577		1,068	1,068	15	XXX	XXX
534187 10 9	LINCOLN NATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	6,682	XXX	8,845	6,540	2,305			2,305		8,845		(2,163)	(2,163)	55	XXX	XXX
535919 50 0	LIONS GATE ENTERTAINMENT CL B ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	1,282	XXX	2,603	1,246	1,357			1,357		2,603		(1,321)	(1,321)		XXX	XXX
536797 10 3	LITHIA MOTORS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	3,178	XXX	1,750	2,927	(1,177)			(1,177)		1,750		1,428	1,428		XXX	XXX
537008 10 4	LITTELFUSE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	6,740	XXX	4,340	6,367	(2,027)			(2,027)		4,340		2,400	2,400		XXX	XXX
53815P 10 8	LIVERAMP HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	3,694	XXX	2,016	3,294	(1,278)			(1,278)		2,016		1,678	1,678		XXX	XXX
539830 10 9	LOCKHEED MARTIN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	28,567	XXX	31,252	30,173	1,079			1,079		31,252		(2,685)	(2,685)		XXX	XXX
540424 10 8	LOEWS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	13,040	XXX	10,473	12,606	(2,132)			(2,132)		10,473		2,567	2,567		XXX	XXX
546347 10 5	LOUISIANA PACIFIC ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	3,458	XXX	2,133	3,345	(1,212)			(1,212)		2,133		1,325	1,325		XXX	XXX
548661 10 7	LOWE'S COMPANIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	42,910	XXX	27,638	41,733	(14,095)			(14,095)		27,638		15,272	15,272		XXX	XXX
550021 10 9	LULULEMON ATHLETICA ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	12,791	XXX	4,924	12,181	(7,257)			(7,257)		4,924		7,866	7,866		XXX	XXX
55024U 10 9	LUMENTUM HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,196	XXX	1,668	2,844	(1,176)			(1,176)		1,668		1,528	1,528		XXX	XXX
55087P 10 4	LYFT CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	2,137	XXX	1,290	2,211	(921)			(921)		1,290		847	847		XXX	XXX
55261F 10 4	M&T BANK ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	16,137	XXX	18,241	14,003	4,238			4,238		18,241		(2,104)	(2,104)	55	XXX	XXX
55262C 10 0	MBIA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	294	XXX	376	263	113			113		376		(82)	(82)		XXX	XXX
55272X 10 2	MFA FINANCIAL REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	550.000	2,086	XXX	3,955	2,140	1,815			1,815		3,955		(1,869)	(1,869)	41	XXX	XXX
552953 10 1	MGM RESORTS INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	8,151	XXX	7,696	8,193	(496)			(496)		7,696		455	455		XXX	XXX
55306N 10 4	MKS INSTRUMENTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,299	XXX	1,467	3,009	(1,542)			(1,542)		1,467		1,832	1,832		XXX	XXX
55345K 10 3	MRC GLOBAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	802	XXX	1,966	729	1,236			1,236		1,966		(1,164)	(1,164)		XXX	XXX
553530 10 6	MSC INDUSTRIAL CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,203	XXX	3,987	4,220	(233)			(233)		3,987		216	216		XXX	XXX
55354G 10 0	MSCI ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	18,106	XXX	6,274	17,861	(11,587)			(11,587)		6,274		11,832	11,832		XXX	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
553573 10 6	MSG NETWORKS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	956	XXX	1,791	1,032	759			759		1,791		(835)	(835)		XXX	XXX
554382 10 1	MACERICH REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	165.000	1,923	XXX	8,860	1,761	7,100			7,100		8,860		(6,938)	(6,938)		XXX	XXX
55616P 10 4	MACYS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	2,577	XXX	6,882	2,363	4,519			4,519		6,882		(4,305)	(4,305)		XXX	XXX
558868 10 5	MADRIGAL PHARMACEUTI ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,734	XXX	1,566	1,668	(102)			(102)		1,566		168	168		XXX	XXX
55955D 10 0	MAGNITE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,504	XXX	572	1,843	(1,271)			(1,271)		572		933	933		XXX	XXX
565849 10 6	MARATHON OIL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	570.000	4,299	XXX	12,067	3,802	8,265			8,265		12,067		(7,768)	(7,768)		XXX	XXX
56585A 10 2	MARATHON PETROLEUM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	6,044	XXX	8,261	5,790	2,471			2,471		8,261		(2,217)	(2,217)		XXX	XXX
570535 10 4	MARKEL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	10,515	XXX	11,591	10,333	1,258			1,258		11,591		(1,076)	(1,076)		XXX	XXX
57060D 10 8	MARKETAXESS HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	8,281	XXX	2,802	8,558	(5,756)			(5,756)		2,802		5,479	5,479		XXX	XXX
571748 10 2	MARSH & MCLENNAN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	22,127	XXX	8,982	22,815	(13,833)			(13,833)		8,982		13,145	13,145		XXX	XXX
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	3,242	XXX	2,912	3,298	(386)			(386)		2,912		330	330		XXX	XXX
573284 10 6	MARTIN MARIETTA MATERIALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	6,208	XXX	3,520	5,679	(2,159)			(2,159)		3,520		2,688	2,688		XXX	XXX
574599 10 6	MASCO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	7,581	XXX	4,675	7,690	(3,016)			(3,016)		4,675		2,907	2,907	20	XXX	XXX
574795 10 0	MASIMO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	4,256	XXX	1,731	4,026	(2,294)			(2,294)		1,731		2,525	2,525		XXX	XXX
57636Q 10 4	MASTERCARD CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	320.000	113,227	XXX	62,944	114,221	(51,277)			(51,277)		62,944		50,283	50,283	141	XXX	XXX
576485 20 5	MATADOR RESOURCES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	1,861	XXX	3,860	1,447	2,413			2,413		3,860		(1,999)	(1,999)		XXX	XXX
57667L 10 7	MATCH GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	16,696	XXX	6,654	16,631	(9,977)			(9,977)		6,654		10,042	10,042		XXX	XXX
577081 10 2	MATTEL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	165.000	3,017	XXX	2,485	2,879	(395)			(395)		2,485		532	532		XXX	XXX
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	13,216	XXX	7,111	12,411	(5,300)			(5,300)		7,111		6,105	6,105		XXX	XXX
579780 20 6	MCCORMICK ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	5,712	XXX	4,029	5,736	(1,707)			(1,707)		4,029		1,683	1,683	20	XXX	XXX
580135 10 1	MCDONALD'S ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	44,251	XXX	42,011	43,989	(1,978)			(1,978)		42,011		2,240	2,240		XXX	XXX

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										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
58155Q 10 3	MCKESSON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	18,354	XXX	13,551	17,392	(3,841)			(3,841)		13,551		4,803	4,803	42	XXX	XXX
58470H 10 1	MEDIFAST ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	3,124	XXX	2,772	2,945	(173)			(173)		2,772		352	352	17	XXX	XXX
58502B 10 6	MEDNAX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	2,559	XXX	5,023	2,699	2,323			2,323		5,023		(2,464)	(2,464)		XXX	XXX
58506Q 10 9	MEDPACE HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,835	XXX	2,112	2,784	(672)			(672)		2,112		723	723		XXX	XXX
58933Y 10 5	MERCK & CO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,130.000	93,813	XXX	82,503	92,434	(9,931)			(9,931)		82,503		11,311	11,311	553	XXX	XXX
589433 10 1	MEREDITH ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	793	XXX	2,071	768	1,303			1,303		2,071		(1,278)	(1,278)		XXX	XXX
589889 10 4	MERIT MEDICAL SYSTEMS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,427	XXX	3,676	3,331	345			345		3,676		(249)	(249)		XXX	XXX
59100U 10 8	META FINANCIAL GROUP ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,141	XXX	701	914	(213)			(213)		701		440	440	1	XXX	XXX
59156R 10 8	METLIFE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	7,163	XXX	5,006	6,808	(1,802)			(1,802)		5,006		2,157	2,157		XXX	XXX
592688 10 5	METTLER TOLEDO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	18,554	XXX	8,511	17,095	(8,584)			(8,584)		8,511		10,043	10,043		XXX	XXX
59408Q 10 6	MICHAELS COMPANIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	1,801	XXX	2,023	1,691	332			332		2,023		(222)	(222)		XXX	XXX
594918 10 4	MICROSOFT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,000.000	658,823	XXX	294,434	667,260	(372,826)			(372,826)		294,434		364,389	364,389		XXX	XXX
595017 10 4	MICROCHIP TECHNOLOGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	13,265	XXX	5,981	12,430	(6,449)			(6,449)		5,981		7,285	7,285		XXX	XXX
595112 10 3	MICRON TECHNOLOGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	17,030	XXX	9,156	16,540	(7,383)			(7,383)		9,156		7,874	7,874		XXX	XXX
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,263	XXX	4,924	6,335	(1,411)			(1,411)		4,924		1,339	1,339		XXX	XXX
596278 10 1	MIDDLEBY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,743	XXX	2,352	2,578	(226)			(226)		2,352		391	391		XXX	XXX
60468T 10 5	MIRATI THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	3,262	XXX	1,861	3,295	(1,433)			(1,433)		1,861		1,401	1,401		XXX	XXX
60770K 10 7	MODERNA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	10,710	XXX	6,572	9,925	(3,353)			(3,353)		6,572		4,139	4,139		XXX	XXX
60786M 10 5	MOELIS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,565	XXX	2,596	2,338	258			258		2,596		(30)	(30)		XXX	XXX
608190 10 4	MOHAWK INDUSTRIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,747	XXX	7,119	5,638	1,481			1,481		7,119		(1,372)	(1,372)		XXX	XXX
60855R 10 0	MOLINA HEALTHCARE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	7,293	XXX	4,159	6,380	(2,222)			(2,222)		4,159		3,134	3,134		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
60871R 20 9	MOLSON COORS BEVERAGE COMPA CL B ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	4,454	XXX	6,178	4,067	2,111			2,111		6,178		(1,723)	(1,723)		XXX	XXX
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	715.000	41,600	XXX	30,230	41,806	(11,576)			(11,576)		30,230		11,369	11,369	225	XXX	XXX
60937P 10 6	MONGODB CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	7,197	XXX	2,701	7,181	(4,480)			(4,480)		2,701		4,496	4,496		XXX	XXX
609839 10 5	MONOLITHIC POWER SYSTEMS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	7,748	XXX	2,208	7,325	(5,116)			(5,116)		2,208		5,540	5,540	10	XXX	XXX
61174X 10 9	MONSTER BEVERAGE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	19,471	XXX	11,367	18,958	(7,591)			(7,591)		11,367		8,104	8,104		XXX	XXX
615369 10 5	MOODYS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	23,817	XXX	13,264	24,670	(11,406)			(11,406)		13,264		10,552	10,552		XXX	XXX
617446 44 8	MORGAN STANLEY ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	555.000	41,759	XXX	13,414	38,034	(24,620)			(24,620)		13,414		28,344	28,344		XXX	XXX
61945C 10 3	MOSAIC ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	6,164	XXX	7,434	5,292	2,141			2,141		7,434		(1,269)	(1,269)		XXX	XXX
620076 30 7	MOTOROLA SOLUTIONS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	12,218	XXX	8,448	11,904	(3,456)			(3,456)		8,448		3,769	3,769	50	XXX	XXX
626717 10 2	MURPHY OIL ORD	..	03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	3,448	XXX	6,356	2,420	3,936			3,936		6,356		(2,908)	(2,908)	25	XXX	XXX
62855J 10 4	MYRIAD GENETICS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	1,934	XXX	3,590	1,582	2,008			2,008		3,590		(1,656)	(1,656)		XXX	XXX
629377 50 8	NRG ENERGY ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	7,800	XXX	7,290	7,510	(220)			(220)		7,290		510	510		XXX	XXX
62944T 10 5	NVR ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	19,650	XXX	17,474	20,399	(2,925)			(2,925)		17,474		2,175	2,175		XXX	XXX
62955J 10 3	NOV ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	360.000	5,401	XXX	14,813	4,943	9,870			9,870		14,813		(9,412)	(9,412)		XXX	XXX
631103 10 8	NASDAQ ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,164	XXX	2,459	3,982	(1,523)			(1,523)		2,459		1,705	1,705		XXX	XXX
636180 10 1	NATL FUEL GAS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	4,344	XXX	5,834	4,113	1,721			1,721		5,834		(1,490)	(1,490)	45	XXX	XXX
636220 30 3	NATIONAL GENERAL HOLDINGS ORD	..	01/04/2021.	CORPORATE ACTION	70.000	2,240	XXX	1,746	2,393	(647)			(647)		1,746		494	494	179	XXX	XXX
637215 10 4	NATIONAL PRESTO INDUSTRIES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	911	XXX	872	884	(12)			(12)		872		39	39		XXX	XXX
63845R 10 7	NATIONAL VISION HOLDINGS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,509	XXX	2,009	2,265	(256)			(256)		2,009		501	501		XXX	XXX
638517 10 2	NATIONAL WESTERN LIFE GROUP CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	1,062	XXX	950	1,032	(82)			(82)		950		112	112		XXX	XXX
63910B 10 2	NAUTILUS GROUP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	787	XXX	1,085	726	359			359		1,085		(298)	(298)		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
63934E 10 8	NAVISTAR INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,638	XXX	2,154	2,638	(484)			(484)		2,154		484	484		XXX	XXX
63938C 10 8	NAVIENT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	185.000	2,019	XXX	2,388	1,817	572			572		2,388		(370)	(370)		XXX	XXX
640268 10 8	NEKTAR THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	185.000	3,552	XXX	9,527	3,145	6,382			6,382		9,527		(5,975)	(5,975)		XXX	XXX
640491 10 6	NEOGEN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	5,869	XXX	4,536	5,551	(1,015)			(1,015)		4,536		1,333	1,333		XXX	XXX
64110D 10 4	NETAPP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	12,992	XXX	15,130	13,248	1,882			1,882		15,130		(2,138)	(2,138)	96	XXX	XXX
64110L 10 6	NETFLIX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	89,317	XXX	57,033	94,628	(37,595)			(37,595)		57,033		32,284	32,284		XXX	XXX
64125C 10 9	NEUROCRINE BIOSCIENCES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	5,043	XXX	4,784	4,313	471			471		4,784		259	259		XXX	XXX
64157F 10 3	NEVRO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,710	XXX	1,282	1,731	(449)			(449)		1,282		428	428		XXX	XXX
646025 10 6	NJ RESOURCES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	3,543	XXX	4,704	3,555	1,149			1,149		4,704		(1,161)	(1,161)	33	XXX	XXX
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	410.000	3,953	XXX	7,220	4,075	3,145			3,145		7,220		(3,267)	(3,267)	82	XXX	XXX
64829B 10 0	NEW RELIC ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,759	XXX	4,064	3,270	794			794		4,064		(305)	(305)		XXX	XXX
651229 10 6	NEWELL BRANDS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	5,765	XXX	4,520	5,308	(788)			(788)		4,520		1,245	1,245		XXX	XXX
651587 10 7	NEWMARKET ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	4,262	XXX	3,886	3,983	(97)			(97)		3,886		377	377	19	XXX	XXX
651639 10 6	NEWMONT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	20,718	XXX	18,120	19,764	(1,644)			(1,644)		18,120		2,598	2,598		XXX	XXX
65290C 10 5	NEXTIER OILFIELD SOLUTIONS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	128.000	500	XXX	1,621	440	1,181			1,181		1,621		(1,121)	(1,121)		XXX	XXX
65339F 10 1	NEXTERA ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,000.000	81,121	XXX	56,302	77,150	(20,848)			(20,848)		56,302		24,818	24,818		XXX	XXX
654106 10 3	NIKE CL B ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	440.000	64,389	XXX	32,978	62,247	(29,269)			(29,269)		32,978		31,411	31,411		XXX	XXX
65473P 10 5	NISOURCE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	4,142	XXX	4,767	4,359	409			409		4,767		(625)	(625)		XXX	XXX
65487U 10 8	NKARTA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	549	XXX	298	615	(317)			(317)		298		251	251		XXX	XXX
655663 10 2	NORDSON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	6,098	XXX	3,844	6,029	(2,184)			(2,184)		3,844		2,254	2,254	12	XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
655664 10 0	NORDSTROM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	3,765	XXX	6,709	3,433	3,276			3,276		6,709		(2,943)	(2,943)		XXX	XXX
655844 10 8	NORFOLK SOUTHERN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	26,673	XXX	18,019	24,949	(6,930)			(6,930)		18,019		8,654	8,654		XXX	XXX
665859 10 4	NORTHERN TRUST ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	13,079	XXX	13,783	12,574	1,209			1,209		13,783		(704)	(704)	95	XXX	XXX
666807 10 2	NORTHROP GRUMMAN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	15,857	XXX	15,662	16,760	(1,098)			(1,098)		15,662		196	196		XXX	XXX
667340 10 3	NORTHWEST BANCSHARES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	1,524	XXX	1,894	1,401	493			493		1,894		(370)	(370)		XXX	XXX
668771 10 8	NORTONLIFELOCK ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	460.000	9,675	XXX	9,159	9,559	(400)			(400)		9,159		516	516		XXX	XXX
670002 40 1	NOVAVAX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	4,265	XXX	3,939	3,903	36			36		3,939		326	326		XXX	XXX
67000B 10 4	NOVANTA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,538	XXX	3,133	5,911	(2,778)			(2,778)		3,133		3,405	3,405		XXX	XXX
67011P 10 0	NOW ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	1,055	XXX	2,101	933	1,167			1,167		2,101		(1,046)	(1,046)		XXX	XXX
67018T 10 5	NU SKIN ENTERPRISES CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,371	XXX	4,132	3,278	854			854		4,132		(761)	(761)		XXX	XXX
67020Y 10 0	NUANCE COMMUNICATIONS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	6,636	XXX	2,060	6,173	(4,112)			(4,112)		2,060		4,576	4,576		XXX	XXX
670346 10 5	NUCOR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	10,642	XXX	11,600	10,106	1,493			1,493		11,600		(957)	(957)	77	XXX	XXX
67059N 10 8	NUTANIX CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	2,794	XXX	3,505	2,868	636			636		3,505		(711)	(711)		XXX	XXX
67066G 10 4	NVIDIA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	122,142	XXX	58,230	120,106	(61,877)			(61,877)		58,230		63,912	63,912		XXX	XXX
67098H 10 4	O I GLASS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	2,396	XXX	3,426	2,261	1,165			1,165		3,426		(1,029)	(1,029)		XXX	XXX
67103H 10 7	O'REILLY AUTOMOTIVE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	19,116	XXX	13,458	18,103	(4,644)			(4,644)		13,458		5,658	5,658		XXX	XXX
671044 10 5	OSI SYSTEMS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,393	XXX	1,814	2,331	(517)			(517)		1,814		579	579		XXX	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD		01/08/2021.	Various	155.000	3,111	XXX	5,933	2,683	3,250			3,250		5,933		(2,822)	(2,822)	5	XXX	XXX
675232 10 2	OCEANEERING INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	1,249	XXX	3,048	954	2,094			2,094		3,048		(1,799)	(1,799)		XXX	XXX
67623C 10 9	OFFICE PROPERTIES INCOME TRUST C ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	712	XXX	2,147	682	1,466			1,466		2,147		(1,436)	(1,436)		XXX	XXX
678026 10 5	OIL STATES INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	440	XXX	2,190	351	1,839			1,839		2,190		(1,750)	(1,750)		XXX	XXX
679295 10 5	OKTA CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	6,328	XXX	1,386	6,357	(4,971)			(4,971)		1,386		4,942	4,942		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
679580 10 0	OLD DOMINION FREIGHT LINE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	10,277	XXX	4,634	9,759	(5,125)			(5,125)		4,634		5,644	5,644		XXX	XXX
680033 10 7	OLD NATIONAL BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	3,167	XXX	3,586	2,981	605			605		3,586		(418)	(418)		XXX	XXX
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	340.000	6,478	XXX	7,228	6,701	527			527		7,228		(751)	(751)	340	XXX	XXX
680665 20 5	OLIN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	2,512	XXX	2,225	2,333	(108)			(108)		2,225		287	287		XXX	XXX
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	4,109	XXX	3,932	3,680	252			252		3,932		178	178		XXX	XXX
681919 10 6	OMNICOM GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	7,312	XXX	7,998	7,173	826			826		7,998		(686)	(686)	75	XXX	XXX
68213N 10 9	OMNICELL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	3,026	XXX	1,640	3,001	(1,361)			(1,361)		1,640		1,387	1,387		XXX	XXX
682189 10 5	ON SEMICONDUCTOR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	215.000	7,635	XXX	3,468	7,037	(3,569)			(3,569)		3,468		4,167	4,167		XXX	XXX
682680 10 3	ONEOK ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	12,988	XXX	7,969	11,130	(3,161)			(3,161)		7,969		5,019	5,019	140	XXX	XXX
68269G 10 7	1LIFE HEALTHCARE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	2,350	XXX	1,715	2,401	(686)			(686)		1,715		635	635		XXX	XXX
683373 10 4	ONTRAK ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	934	XXX	902	927	(25)			(25)		902		32	32		XXX	XXX
68389X 10 5	ORACLE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	840.000	53,232	XXX	39,824	54,340	(14,515)			(14,515)		39,824		13,407	13,407	202	XXX	XXX
68902V 10 7	OTIS WORLDWIDE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,341	XXX	2,359	3,382	(1,023)			(1,023)		2,359		982	982		XXX	XXX
690370 10 1	OVERSTOCK COM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,145	XXX	1,854	1,919	(65)			(65)		1,854		291	291		XXX	XXX
69318G 10 6	PBF ENERGY CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	920	XXX	7,118	994	6,124			6,124		7,118		(6,197)	(6,197)		XXX	XXX
69327R 10 1	PDC ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	2,985	XXX	6,483	2,566	3,917			3,917		6,483		(3,498)	(3,498)		XXX	XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	18,191	XXX	5,611	17,135	(11,524)			(11,524)		5,611		12,580	12,580		XXX	XXX
693506 10 7	PPG INDUSTRIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	14,829	XXX	9,961	14,422	(4,461)			(4,461)		9,961		4,868	4,868		XXX	XXX
69351T 10 6	PPL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	7,785	XXX	8,529	7,896	633			633		8,529		(744)	(744)	116	XXX	XXX
69354M 10 8	PRA HEALTH SCIENCES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	3,247	XXX	2,480	3,136	(657)			(657)		2,480		767	767		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
693656 10 0	PVH ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,040	XXX	1,248	939	309			309		1,248		(208)	(208)		XXX	XXX
69366J 20 0	PTC THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,027	XXX	1,687	1,831	(144)			(144)		1,687		340	340		XXX	XXX
69370C 10 0	PTC ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	8,315	XXX	5,932	7,775	(1,843)			(1,843)		5,932		2,384	2,384		XXX	XXX
693718 10 8	PACCAR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	14,046	XXX	10,280	13,805	(3,525)			(3,525)		10,280		3,766	3,766	112	XXX	XXX
69404D 10 8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,835	XXX	368	1,297	(929)			(929)		368		1,466	1,466		XXX	XXX
695156 10 9	PACKAGING CORP OF AMERICA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	6,515	XXX	5,012	6,206	(1,194)			(1,194)		5,012		1,503	1,503	45	XXX	XXX
695263 10 3	PACW PACWEST BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	4,535	XXX	7,112	3,810	3,302			3,302		7,112		(2,577)	(2,577)		XXX	XXX
697435 10 5	PALO ALTO NETWORKS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	18,327	XXX	10,120	17,770	(7,650)			(7,650)		10,120		8,207	8,207		XXX	XXX
69753M 10 5	PALOMAR HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,979	XXX	1,137	1,777	(640)			(640)		1,137		843	843		XXX	XXX
698813 10 2	PAPA JOHNS INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,402	XXX	1,394	1,273	122			122		1,394		7	7		XXX	XXX
700517 10 5	PARK HOTELS RESORTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	4,174	XXX	7,312	4,116	3,196			3,196		7,312		(3,138)	(3,138)		XXX	XXX
701877 10 2	PARSLEY ENERGY CL A ORD		01/12/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	320.000	6,442	XXX	9,485	4,544	4,941			4,941		9,485		(3,042)	(3,042)		XXX	XXX
703481 10 1	PATTERSON UTI ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	1,672	XXX	4,525	1,420	3,105			3,105		4,525		(2,853)	(2,853)		XXX	XXX
70432V 10 2	PAYCOM SOFTWARE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	11,028	XXX	3,214	11,306	(8,092)			(8,092)		3,214		7,814	7,814		XXX	XXX
70450Y 10 3	PAYPAL HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	520.000	126,073	XXX	40,503	121,784	(81,281)			(81,281)		40,503		85,569	85,569		XXX	XXX
704551 10 0	PEABODY ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	288	XXX	3,077	217	2,860			2,860		3,077		(2,789)	(2,789)		XXX	XXX
704699 10 7	PEAPACK GLADSTONE FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	759	XXX	843	683	161			161		843		(85)	(85)		XXX	XXX
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	153.117	2,926	XXX	5,270	2,879	2,391			2,391		5,270		(2,344)	(2,344)	2	XXX	XXX
707569 10 9	PENN NATIONAL GAMING ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	5,624	XXX	2,006	5,182	(3,176)			(3,176)		2,006		3,619	3,619		XXX	XXX
708160 10 6	JC PENNEY ORD		01/08/2021.	Adjustment	410.000	410	XXX	467	70	397			397		467		(57)	(57)		XXX	XXX
70932M 10 7	PENNYMAC FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,439	XXX	2,533	3,940	(1,407)			(1,407)		2,533		907	907		XXX	XXX
713448 10 8	PEPSICO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	465.000	67,039	XXX	46,647	68,960	(22,313)			(22,313)		46,647		20,392	20,392	475	XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
71363P 10 6	PERDOCEO EDUCATION ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	89.000	1,116	XXX	1,472	1,125	348			348		1,472		(356)	(356)		XXX	XXX
714046 10 9	PERKINELMER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	7,987	XXX	4,308	7,175	(2,867)			(2,867)		4,308		3,679	3,679		XXX	XXX
71535D 10 6	PERSONALIS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	1,259	XXX	949	1,281	(332)			(332)		949		310	310		XXX	XXX
717081 10 3	PFIZER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,865.000	69,232	XXX	26,278	68,651	(42,372)			(42,372)		26,278		42,954	42,954		XXX	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	490.000	40,710	XXX	45,179	40,567	4,612			4,612		45,179		(4,470)	(4,470)	530	XXX	XXX
718546 10 4	PHILLIPS 66 ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	4,242	XXX	4,093	4,196	(104)			(104)		4,093		149	149		XXX	XXX
723484 10 1	PINNACLE WEST ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,110	XXX	3,308	3,198	110			110		3,308		(198)	(198)		XXX	XXX
72352L 10 6	PINTEREST CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	8,983	XXX	3,091	8,238	(5,147)			(5,147)		3,091		5,892	5,892		XXX	XXX
723787 10 7	PIONEER NATURAL RESOURCE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	9,842	XXX	13,448	8,542	4,907			4,907		13,448		(3,606)	(3,606)	41	XXX	XXX
727493 10 8	PLANTRONICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,556	XXX	2,625	1,352	1,273			1,273		2,625		(1,069)	(1,069)		XXX	XXX
72919P 20 2	PLUG POWER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	8,065	XXX	1,181	5,087	(3,906)			(3,906)		1,181		6,884	6,884		XXX	XXX
731068 10 2	POLARIS INDUSTRIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,146	XXX	2,800	2,858	(59)			(59)		2,800		346	346		XXX	XXX
73278L 10 5	POOL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	5,865	XXX	2,231	5,588	(3,357)			(3,357)		2,231		3,634	3,634		XXX	XXX
737446 10 4	POST HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	3,523	XXX	3,249	3,535	(286)			(286)		3,249		274	274		XXX	XXX
74144T 10 8	T ROWE PRICE GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	18,541	XXX	12,187	18,167	(5,980)			(5,980)		12,187		6,354	6,354		XXX	XXX
74164M 10 8	PRIMERICA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	3,407	XXX	2,903	3,348	(445)			(445)		2,903		504	504		XXX	XXX
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	8,296	XXX	9,387	7,938	1,450			1,450		9,387		(1,091)	(1,091)		XXX	XXX
74267C 10 6	PROASSURANCE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,179	XXX	2,737	1,067	1,669			1,669		2,737		(1,558)	(1,558)	3	XXX	XXX
742718 10 9	PROCTER & GAMBLE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	900.000	124,901	XXX	88,439	125,226	(36,787)			(36,787)		88,439		36,462	36,462		XXX	XXX
743315 10 3	PROGRESSIVE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	325.000	30,709	XXX	22,272	32,136	(9,864)			(9,864)		22,272		8,437	8,437	1,495	XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
74340W 10 3	PROLOGIS REIT		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	345.000	33,324	XXX	22,622	34,383	(11,761)			(11,761)		22,622		10,702	10,702		XXX	XXX
743606 10 5	PROSPERITY BANCSHARES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	106.000	7,513	XXX	7,523	7,352	171			171		7,523		(10)	(10)	52	XXX	XXX
744320 10 2	PRUDENTIAL FINANCIAL ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	12,960	XXX	15,420	11,711	3,710			3,710		15,420		(2,460)	(2,460)	109	XXX	XXX
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	20,055	XXX	19,089	20,405	(1,316)			(1,316)		19,089		966	966		XXX	XXX
745867 10 1	PULTEGROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	4,775	XXX	2,712	4,959	(2,247)			(2,247)		2,712		2,063	2,063	16	XXX	XXX
74587V 10 7	PUMA BIOTECHNOLOGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	341	XXX	1,242	308	934			934		1,242		(901)	(901)		XXX	XXX
74624M 10 2	PURE STORAGE CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	3,440	XXX	3,194	3,278	(84)			(84)		3,194		245	245		XXX	XXX
74640Y 10 6	PURPLE INNOVATION ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	858	XXX	816	824	(8)			(8)		816		42	42		XXX	XXX
747316 10 7	QUAKER CHEMICAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	4,070	XXX	2,928	3,801	(872)			(872)		2,928		1,142	1,142		XXX	XXX
74733V 10 0	QEP RESOURCES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	810	XXX	3,277	693	2,584			2,584		3,277		(2,467)	(2,467)		XXX	XXX
74736K 10 1	QORVO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	11,660	XXX	4,570	10,808	(6,238)			(6,238)		4,570		7,091	7,091		XXX	XXX
74736L 10 9	Q2 HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	3,156	XXX	2,226	3,163	(937)			(937)		2,226		930	930		XXX	XXX
747525 10 3	QUALCOMM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	460.000	72,049	XXX	30,700	70,076	(39,376)			(39,376)		30,700		41,349	41,349		XXX	XXX
74762E 10 2	QUANTA SERVICES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	6,837	XXX	2,853	6,482	(3,629)			(3,629)		2,853		3,984	3,984	5	XXX	XXX
74834L 10 0	QUEST DIAGNOSTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,148	XXX	5,170	5,959	(789)			(789)		5,170		978	978		XXX	XXX
74838J 10 1	QUIDEL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	2,978	XXX	951	2,695	(1,743)			(1,743)		951		2,027	2,027		XXX	XXX
74915M 10 0	QURATE RETAIL SRS A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	455.000	5,038	XXX	6,736	4,991	1,744			1,744		6,736		(1,698)	(1,698)		XXX	XXX
74967X 10 3	RH ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	4,844	XXX	1,078	4,475	(3,398)			(3,398)		1,078		3,767	3,767		XXX	XXX
749685 10 3	RPM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	5,720	XXX	3,890	5,901	(2,010)			(2,010)		3,890		1,830	1,830		XXX	XXX
751212 10 1	RALPH LAUREN CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	4,379	XXX	4,679	4,150	529			529		4,679		(300)	(300)		XXX	XXX
75281A 10 9	RANGE RESOURCES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	1,953	XXX	4,503	1,742	2,761			2,761		4,503		(2,550)	(2,550)		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
753422 10 4	RAPID7 ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,178	XXX	1,412	2,254	(843)			(843)		1,412		767	767		XXX	XXX
754212 10 8	RAVEN INDUSTRIES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,449	XXX	1,780	1,324	456			456		1,780		(331)	(331)		XXX	XXX
754730 10 9	RAYMOND JAMES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	7,139	XXX	6,303	6,697	(394)			(394)		6,303		837	837	27	XXX	XXX
75513E 10 1	RAYTHEON TECHNOLOGIES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	515.000	35,973	XXX	41,531	36,828	4,704			4,704		41,531		(5,558)	(5,558)		XXX	XXX
75524B 10 4	RBC BEARINGS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,720	XXX	2,944	3,581	(636)			(636)		2,944		775	775		XXX	XXX
75524W 10 8	RE MAX HOLDINGS CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	382	XXX	308	363	(56)			(56)		308		74	74		XXX	XXX
756109 10 4	REALTY INCOME REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	5,077	XXX	4,872	5,284	(412)			(412)		4,872		205	205	20	XXX	XXX
75615P 10 3	REATA PHARMACEUTICALS CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,205	XXX	1,156	1,236	(80)			(80)		1,156		49	49		XXX	XXX
758849 10 3	REGENCY CENTERS REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	5,458	XXX	7,585	5,476	2,110			2,110		7,585		(2,127)	(2,127)	71	XXX	XXX
75886F 10 7	REGENERON PHARMACEUTICALS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	12,468	XXX	9,549	12,078	(2,529)			(2,529)		9,549		2,919	2,919		XXX	XXX
75901B 10 7	REGENXBIO ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,409	XXX	1,808	1,361	447			447		1,808		(400)	(400)		XXX	XXX
759351 60 4	REINSURANCE GROUP OF AMER ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,313	XXX	2,834	2,318	516			516		2,834		(521)	(521)		XXX	XXX
759916 10 9	REPLIGEN ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	6,250	XXX	3,913	5,749	(1,836)			(1,836)		3,913		2,338	2,338		XXX	XXX
76029L 10 0	REPAY HOLDINGS CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	2,019	XXX	1,845	2,046	(201)			(201)		1,845		174	174		XXX	XXX
761152 10 7	RESMED ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	13,136	XXX	6,273	12,754	(6,481)			(6,481)		6,273		6,863	6,863		XXX	XXX
76155X 10 0	REVOLUTION MEDICINES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,016	XXX	2,143	1,980	163			163		2,143		(127)	(127)		XXX	XXX
76169C 10 0	REXFORD INDUSTRIAL REALTY REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	3,045	XXX	2,503	3,192	(689)			(689)		2,503		542	542	14	XXX	XXX
76680R 20 6	RINGCENTRAL CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	9,698	XXX	1,912	9,474	(7,562)			(7,562)		1,912		7,786	7,786		XXX	XXX
770323 10 3	ROBERT HALF ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,862	XXX	3,956	3,749	208			208		3,956		(95)	(95)		XXX	XXX
77543R 10 2	ROKU CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	9,978	XXX	3,248	8,301	(5,053)			(5,053)		3,248		6,730	6,730		XXX	XXX
775711 10 4	ROLLINS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	165.000	6,731	XXX	4,154	6,447	(2,293)			(2,293)		4,154		2,577	2,577		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
776696 10 6	ROPER TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	6,466	XXX	3,116	6,466	(3,351)			(3,351)		3,116		3,351	3,351	8	XXX	XXX
780287 10 8	ROYAL GOLD ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	4,752	XXX	3,362	4,786	(1,424)			(1,424)		3,362		1,390	1,390	14	XXX	XXX
78409V 10 4	S&P GLOBAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	39,220	XXX	21,862	39,448	(17,586)			(17,586)		21,862		17,359	17,359		XXX	XXX
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	16,068	XXX	9,181	16,928	(7,747)			(7,747)		9,181		6,888	6,888		XXX	XXX
784117 10 3	SEI INVESTMENTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	4,635	XXX	4,205	4,310	(106)			(106)		4,205		431	431	28	XXX	XXX
78440X 10 1	SL GREEN RLTY REIT ORD		01/21/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	97.000	7,812	XXX	8,990	5,660	3,214			3,214		8,990		(1,178)	(1,178)	190	XXX	XXX
78440X 80 4	SL GREEN RLTY REIT ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	4,364	XXX	5,690					0		5,690		(1,325)	(1,325)	36	XXX	XXX
78442P 10 6	SLM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	3,256	XXX	2,665	3,098	(433)			(433)		2,665		591	591		XXX	XXX
78454L 10 0	SM ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	1,094	XXX	3,914	796	3,119			3,119		3,914		(2,821)	(2,821)		XXX	XXX
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	5,747	XXX	4,105	5,820	(1,715)			(1,715)		4,105		1,642	1,642		XXX	XXX
78573M 10 4	SABRE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	2,889	XXX	5,306	2,765	2,542			2,542		5,306		(2,417)	(2,417)		XXX	XXX
78645L 10 0	SAFEHOLD ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,485	XXX	1,071	1,450	(379)			(379)		1,071		415	415	3	XXX	XXX
78667J 10 8	SAGE THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,272	XXX	3,478	2,163	1,315			1,315		3,478		(1,206)	(1,206)		XXX	XXX
78709Y 10 5	SAIA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	4,828	XXX	1,627	4,520	(2,893)			(2,893)		1,627		3,201	3,201		XXX	XXX
78781P 10 5	SAILPOINT TECHNOLOGIES HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	3,166	XXX	1,629	2,928	(1,300)			(1,300)		1,629		1,538	1,538		XXX	XXX
79466L 30 2	SALESFORCE.COM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	365.000	81,040	XXX	64,187	81,223	(17,036)			(17,036)		64,187		16,853	16,853		XXX	XXX
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	1,896	XXX	1,738	1,982	(244)			(244)		1,738		158	158		XXX	XXX
803607 10 0	SAREPTA THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,234	XXX	1,835	2,557	(723)			(723)		1,835		(600)	(600)		XXX	XXX
806407 10 2	HENRY SCHEIN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	7,209	XXX	6,771	6,686	85			85		6,771		438	438		XXX	XXX
806857 10 8	SCHLUMBERGER ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	580.000	16,095	XXX	29,336	12,661	16,675			16,675		29,336		(13,241)	(13,241)	73	XXX	XXX
80706P 10 3	SCHOLAR ROCK HOLDING ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,379	XXX	1,360	1,456	(96)			(96)		1,360		19	19		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
808513 10 5	CHARLES SCHWAB ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	805.000	47,472	XXX	39,928	42,697	(2,769)			(2,769)		39,928		7,544	7,544		XXX	XXX
808625 10 7	SCIENCE APPLICATIONS INTERNATIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	3,332	XXX	2,569	3,312	(744)			(744)		2,569		764	764		XXX	XXX
816850 10 1	SEMTECH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	5,200	XXX	3,459	5,046	(1,587)			(1,587)		3,459		1,740	1,740		XXX	XXX
81725T 10 0	SENSIENT TECH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,866	XXX	3,772	3,689	84			84		3,772		94	94		XXX	XXX
81750R 10 2	SERES THERAPEUTICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	1,931	XXX	2,242	1,715	527			527		2,242		(311)	(311)		XXX	XXX
81752R 10 0	SERITAGE GROWTH PROPERTIES CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	582	XXX	1,800	587	1,213			1,213		1,800		(1,218)	(1,218)		XXX	XXX
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	8,130	XXX	7,008	7,856	(848)			(848)		7,008		1,122	1,122		XXX	XXX
81761L 10 2	SERVICE PROPERTIES TRUST ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	2,415	XXX	5,762	2,413	3,350			3,350		5,762		(3,347)	(3,347)		XXX	XXX
81762P 10 2	SERVICENOW ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	18,537	XXX	6,025	19,265	(13,240)			(13,240)		6,025		12,511	12,511		XXX	XXX
824348 10 6	SHERWIN WILLIAMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	7,287	XXX	4,148	7,349	(3,201)			(3,201)		4,148		3,139	3,139		XXX	XXX
82710M 10 0	SILK ROAD MEDICAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,420	XXX	1,868	2,519	(652)			(652)		1,868		553	553		XXX	XXX
82837P 40 8	SILVERGATE CAPITAL CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,482	XXX	908	1,486	(578)			(578)		908		575	575		XXX	XXX
828806 10 9	SIMON PROP GRP REIT ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	16,849	XXX	31,073	15,350	15,723			15,723		31,073		(14,224)	(14,224)	234	XXX	XXX
829214 10 5	SIMULATIONS PLUS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,235	XXX	946	1,079	(133)			(133)		946		289	289		XXX	XXX
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	487	XXX	424	478	(53)			(53)		424		63	63		XXX	XXX
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	4,230	XXX	2,408	3,966	(1,558)			(1,558)		2,408		1,822	1,822		XXX	XXX
82982T 10 6	SITIME ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,206	XXX	919	1,119	(200)			(200)		919		287	287		XXX	XXX
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	2,845	XXX	5,281	2,728	2,553			2,553		5,281		(2,436)	(2,436)		XXX	XXX
830830 10 5	SKYLINE CHAMPION ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	2,200	XXX	1,916	2,166	(250)			(250)		1,916		283	283		XXX	XXX
83088M 10 2	SKYWORKS SOLUTIONS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	14,712	XXX	7,633	13,759	(6,126)			(6,126)		7,633		7,079	7,079		XXX	XXX

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
83088V 10 2	SLACK TECHNOLOGIES CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	215.000	9,103	XXX	6,880	9,227	(2,347)			(2,347)		6,880		2,224	2,224		XXX	XXX
831865 20 9	A O SMITH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	8,423	XXX	7,275	8,223	(948)			(948)		7,275		1,148	1,148		XXX	XXX
83200N 10 3	SMARTSHEET CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,043	XXX	1,452	2,079	(627)			(627)		1,452		591	591		XXX	XXX
832696 40 5	JM SMUCKER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	9,869	XXX	8,850	9,826	(976)			(976)		8,850		1,019	1,019		XXX	XXX
833034 10 1	SNAP ON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	8,644	XXX	8,523	8,557	(35)			(35)		8,523		121	121		XXX	XXX
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	12,463	XXX	6,010	11,169	(5,160)			(5,160)		6,010		6,454	6,454		XXX	XXX
838518 10 8	S JERSEY INDS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	2,160	XXX	3,605	2,155	1,450			1,450		3,605		(1,445)	(1,445)		XXX	XXX
840441 10 9	SOUTH STATE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,156	XXX	3,608	2,892	716			716		3,608		(451)	(451)		XXX	XXX
842587 10 7	SOUTHERN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	485.000	29,857	XXX	24,642	29,794	(5,152)			(5,152)		24,642		5,216	5,216		XXX	XXX
84265V 10 5	SOUTHERN COPPER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,857	XXX	1,654	2,605	(950)			(950)		1,654		1,203	1,203		XXX	XXX
844741 10 8	SOUTHWEST AIRLINES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	6,576	XXX	8,028	6,525	1,502			1,502		8,028		(1,452)	(1,452)		XXX	XXX
844895 10 2	SOUTHWEST GAS HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,510	XXX	4,886	3,645	1,241			1,241		4,886		(1,376)	(1,376)		XXX	XXX
845467 10 9	SOUTHWSTN ENER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	720.000	2,270	XXX	3,967	2,146	1,822			1,822		3,967		(1,697)	(1,697)		XXX	XXX
84763A 10 8	SPECTRUM PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	447	XXX	1,766	409	1,357			1,357		1,766		(1,319)	(1,319)		XXX	XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	4,199	XXX	8,904	4,104	4,800			4,800		8,904		(4,705)	(4,705)	1	XXX	XXX
848577 10 2	SPIRIT AIRLINES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	1,955	XXX	3,594	1,956	1,638			1,638		3,594		(1,638)	(1,638)		XXX	XXX
848637 10 4	SPLUNK ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	8,269	XXX	4,923	8,495	(3,572)			(3,572)		4,923		3,346	3,346		XXX	XXX
85208M 10 2	SPROUTS FARMERS MARKET ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	3,106	XXX	4,338	3,216	1,122			1,122		4,338		(1,232)	(1,232)		XXX	XXX
85209W 10 9	SPROUT SOCIAL CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	1,789	XXX	1,709	1,589	120			120		1,709		80	80		XXX	XXX
852234 10 3	SQUARE CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	31,387	XXX	18,501	28,293	(9,792)			(9,792)		18,501		12,886	12,886		XXX	XXX
852312 30 5	STAAR SURGICAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,687	XXX	800	1,584	(784)			(784)		800		887	887		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
85254J 10 2	STAG INDUSTRIAL REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	2,733	XXX	2,695	2,819	(124)			(124)		2,695		38	38	11	XXX	XXX
852857 20 0	STAMPS.COM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	4,212	XXX	4,055	3,924	131			131		4,055		158	158		XXX	XXX
855244 10 9	STARBUCKS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	495.000	52,302	XXX	27,730	52,955	(25,225)			(25,225)		27,730		24,572	24,572		XXX	XXX
858119 10 0	STEEL DYNAMICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	8,291	XXX	9,108	7,743	1,365			1,365		9,108		(817)	(817)	53	XXX	XXX
860630 10 2	STIFEL FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	4,187	XXX	2,643	4,037	(1,394)			(1,394)		2,643		1,545	1,545		XXX	XXX
860897 10 7	STITCH FIX CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,667	XXX	959	1,762	(802)			(802)		959		707	707		XXX	XXX
861896 10 8	STONEX GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	924	XXX	629	869	(239)			(239)		629		295	295		XXX	XXX
86272C 10 3	STRATEGIC EDUCATION ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,269	XXX	3,364	2,383	981			981		3,364		(1,095)	(1,095)		XXX	XXX
863667 10 1	STRYKER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	24,365	XXX	17,116	24,504	(7,388)			(7,388)		17,116		7,249	7,249	63	XXX	XXX
86771W 10 5	SUNRUN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	7,719	XXX	2,412	5,550	(3,138)			(3,138)		2,412		5,307	5,307		XXX	XXX
867892 10 1	SUNSTONE HOTEL INVESTORS REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	3,139	XXX	4,295	3,172	1,123			1,123		4,295		(1,156)	(1,156)		XXX	XXX
868157 30 6	SUPERI ENER SVCS ORD		02/02/2021.	Adjustment	18.000	18	XXX	1,762	1	1,761			1,761		1,762		(1,744)	(1,744)		XXX	XXX
868459 10 8	SUPERNUS PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,635	XXX	2,791	1,510	1,281			1,281		2,791		(1,155)	(1,155)		XXX	XXX
871607 10 7	SYNOPSYS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	18,395	XXX	6,077	18,147	(12,069)			(12,069)		6,077		12,318	12,318		XXX	XXX
87161C 50 1	SYNOVUS FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	5,061	XXX	6,319	4,532	1,788			1,788		6,319		(1,258)	(1,258)	46	XXX	XXX
87162W 10 0	SYNNEX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,345	XXX	1,790	4,072	(2,282)			(2,282)		1,790		2,555	2,555		XXX	XXX
871829 10 7	SYSCO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	11,243	XXX	10,211	10,768	(557)			(557)		10,211		1,033	1,033	65	XXX	XXX
872307 10 3	TCF FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	3,858	XXX	4,729	3,330	1,399			1,399		4,729		(870)	(870)		XXX	XXX
872540 10 9	TJX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	585.000	41,073	XXX	12,305	39,950	(27,644)			(27,644)		12,305		28,768	28,768		XXX	XXX
872590 10 4	T MOBILE US ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	18,232	XXX	17,297	18,205	(908)			(908)		17,297		935	935		XXX	XXX
873379 10 1	TABULA RASA HEALTHCA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	913	XXX	1,516	857	659			659		1,516		(603)	(603)		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	9,469	XXX	5,586	9,351	(3,765)			(3,765)		5,586		3,883	3,883		XXX	XXX
875465 10 6	TANGER FACTORY REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	1,386	XXX	2,609	1,195	1,414			1,414		2,609		(1,223)	(1,223)		XXX	XXX
876030 10 7	TAPESTRY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	215.000	7,358	XXX	9,413	6,682	2,731			2,731		9,413		(2,055)	(2,055)		XXX	XXX
87612E 10 6	TARGET ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	39,686	XXX	17,468	36,189	(18,721)			(18,721)		17,468		22,218	22,218		XXX	XXX
87612G 10 1	TARGA RESOURCES ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	8,146	XXX	4,593	7,123	(2,530)			(2,530)		4,593		3,553	3,553	11	XXX	XXX
87724P 10 6	TAYLOR MORRISON HOME ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	1,919	XXX	1,537	2,052	(515)			(515)		1,537		382	382		XXX	XXX
87901J 10 5	TEGNA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	3,552	XXX	3,276	3,209	67			67		3,276		276	276	16	XXX	XXX
87918A 10 5	TELADOC HEALTH ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	9,111	XXX	2,545	7,998	(5,453)			(5,453)		2,545		6,565	6,565		XXX	XXX
879369 10 6	TELEFLEX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	6,200	XXX	3,720	6,174	(2,453)			(2,453)		3,720		2,480	2,480		XXX	XXX
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	2,609	XXX	3,850	2,228	1,621			1,621		3,850		(1,241)	(1,241)	21	XXX	XXX
88025U 10 9	10X GENOMICS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	7,171	XXX	4,109	6,372	(2,263)			(2,263)		4,109		3,063	3,063		XXX	XXX
880349 10 5	TENNECO CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	702	XXX	2,287	636	1,651			1,651		2,287		(1,584)	(1,584)		XXX	XXX
88076W 10 3	TERADATA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	3,338	XXX	4,831	3,146	1,686			1,686		4,831		(1,494)	(1,494)		XXX	XXX
880770 10 2	TERADYNE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	15,196	XXX	3,733	13,789	(10,056)			(10,056)		3,733		11,463	11,463		XXX	XXX
880779 10 3	TEREX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	3,028	XXX	2,998	2,791	207			207		2,998		30	30		XXX	XXX
88087E 10 0	TERMINIX GLOBAL HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	6,145	XXX	5,067	5,867	(800)			(800)		5,067		1,078	1,078		XXX	XXX
88160R 10 1	TESLA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	275.000	241,998	XXX	28,792	194,059	(165,267)			(165,267)		28,792		213,206	213,206		XXX	XXX
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,873	XXX	4,888	3,570	1,318			1,318		4,888		(1,015)	(1,015)		XXX	XXX
882508 10 4	TEXAS INSTRUMENTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	59,902	XXX	35,459	57,446	(21,986)			(21,986)		35,459		24,443	24,443		XXX	XXX
882681 10 9	TEXAS ROADHOUSE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	6,018	XXX	4,966	5,862	(896)			(896)		4,966		1,052	1,052		XXX	XXX
883203 10 1	TEXTRON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	225.000	10,893	XXX	15,163	10,874	4,289			4,289		15,163		(4,270)	(4,270)	5	XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
88322Q 10 8	TG THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,239	XXX	1,441	3,121	(1,680)			(1,680)		1,441		1,798	1,798		XXX	XXX
88338N 10 7	THERAPEUTICSMD ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	239.000	316	XXX	1,338	288	1,050			1,050		1,338		(1,022)	(1,022)		XXX	XXX
88339J 10 5	TRADE DESK CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	7,958	XXX	9,316	8,010	1,306			1,306		9,316		(1,358)	(1,358)		XXX	XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	61,474	XXX	15,681	55,894	(40,213)			(40,213)		15,681		45,793	45,793	16	XXX	XXX
88579Y 10 1	3M ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	360.000	59,979	XXX	69,748	62,924	6,824			6,824		69,748		(9,769)	(9,769)		XXX	XXX
886547 10 8	TIFFANY ORD		01/07/2021.	CORPORATE ACTION	90.000	11,835	XXX	2,829	11,831	(9,002)			(9,002)		2,829		9,006	9,006		XXX	XXX
889478 10 3	TOLL BROTHERS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	3,652	XXX	2,672	3,695	(1,023)			(1,023)		2,672		980	980	9	XXX	XXX
891092 10 8	TORO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,998	XXX	2,213	3,794	(1,581)			(1,581)		2,213		1,785	1,785	11	XXX	XXX
89214P 10 9	TOWNE BANK ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	2,009	XXX	2,442	1,878	563			563		2,442		(433)	(433)	14	XXX	XXX
892356 10 6	TRACTOR SUPPLY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	8,958	XXX	5,090	8,435	(3,345)			(3,345)		5,090		3,868	3,868		XXX	XXX
892672 10 6	TRADEWEB MARKETS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	4,247	XXX	3,522	4,059	(538)			(538)		3,522		725	725		XXX	XXX
893641 10 0	TRANSDIGM GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	9,199	XXX	5,101	9,283	(4,182)			(4,182)		5,101		4,098	4,098		XXX	XXX
89400J 10 7	TRANSUNION ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	7,564	XXX	5,467	7,938	(2,470)			(2,470)		5,467		2,097	2,097		XXX	XXX
89417E 10 9	TRAVELERS COMPANIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	13,964	XXX	12,818	14,037	(1,219)			(1,219)		12,818		1,146	1,146		XXX	XXX
89531P 10 5	TREX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	4,893	XXX	1,866	4,605	(2,739)			(2,739)		1,866		3,027	3,027		XXX	XXX
896239 10 0	TRIMBLE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	8,316	XXX	4,491	7,679	(3,188)			(3,188)		4,491		3,825	3,825		XXX	XXX
896522 10 9	TRINITY INDUSTRIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	2,951	XXX	2,831	2,771	60			60		2,831		120	120		XXX	XXX
896945 20 1	TRIPADVISOR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	2,851	XXX	3,537	2,302	1,234			1,234		3,537		(685)	(685)		XXX	XXX
89785L 10 7	TRUECAR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	522	XXX	1,384	462	922			922		1,384		(862)	(862)		XXX	XXX
89832Q 10 9	TRUIST FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	325.000	16,458	XXX	15,841	15,577	263			263		15,841		618	618		XXX	XXX
899896 10 4	TUPPERWARE BRANDS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	932	XXX	759	810	(51)			(51)		759		174	174		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
90138F 10 2	TWILIO CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	16,211	XXX	15,563	15,233	330			330		15,563		649	649		XXX	XXX
90184D 10 0	TWIST BIOSCIENCE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	4,162	XXX	782	3,532	(2,751)			(2,751)		782		3,381	3,381		XXX	XXX
90184L 10 2	TWITTER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	275.000	14,155	XXX	7,816	14,891	(7,076)			(7,076)		7,816		6,339	6,339		XXX	XXX
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	1,933	XXX	4,356	1,911	2,445			2,445		4,356		(2,423)	(2,423)	51	XXX	XXX
902104 10 8	II VI ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,059	XXX	929	1,899	(970)			(970)		929		1,130	1,130		XXX	XXX
90214J 10 1	2U ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	3,083	XXX	4,662	2,801	1,861			1,861		4,662		(1,579)	(1,579)		XXX	XXX
902252 10 5	TYLER TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	4,364	XXX	2,128	4,365	(2,237)			(2,237)		2,128		2,236	2,236		XXX	XXX
902494 10 3	TYSON FOODS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	6,082	XXX	5,822	6,122	(300)			(300)		5,822		260	260		XXX	XXX
902653 10 4	UDR REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	3,737	XXX	3,973	3,843	130			130		3,973		(236)	(236)	36	XXX	XXX
902681 10 5	UGI ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	7,401	XXX	11,605	7,342	4,263			4,263		11,605		(4,204)	(4,204)	69	XXX	XXX
902788 10 8	UMB FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,704	XXX	3,547	3,450	98			98		3,547		157	157	16	XXX	XXX
902973 30 4	US BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	365.000	17,999	XXX	16,487	17,005	(519)			(519)		16,487		1,512	1,512	153	XXX	XXX
90346E 10 3	US SILICA HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	725	XXX	1,707	632	1,076			1,076		1,707		(983)	(983)		XXX	XXX
90353T 10 0	UBER TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	470.000	25,038	XXX	14,433	23,970	(9,537)			(9,537)		14,433		10,605	10,605		XXX	XXX
90353W 10 3	UBIQUITI ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,570	XXX	831	2,785	(1,955)			(1,955)		831		1,739	1,739		XXX	XXX
90384S 30 3	ULTA BEAUTY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	5,885	XXX	5,363	5,743	(380)			(380)		5,363		522	522		XXX	XXX
90400D 10 8	ULTRAGENYX PHARMACEUTICAL ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,517	XXX	2,494	4,153	(1,659)			(1,659)		2,494		2,023	2,023		XXX	XXX
907818 10 8	UNION PACIFIC ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	305.000	66,736	XXX	48,307	63,507	(15,200)			(15,200)		48,307		18,429	18,429		XXX	XXX
909218 10 9	UNIT ORD		12/31/2020.	various			XXX						0					0	1	XXX	XXX
910047 10 9	UNITED AIRLINES HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	4,977	XXX	6,738	4,974	1,765			1,765		6,738		(1,761)	(1,761)		XXX	XXX
911163 10 3	UNITED NATURAL FOODS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	995	XXX	1,707	958	749			749		1,707		(712)	(712)		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
911312 10 6	UNITED PARCEL SERVICE CL B ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	31,676	XXX	23,332	33,680	(10,348)			(10,348)		23,332		8,344	8,344		XXX	XXX
912909 10 8	US STEEL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	2,785	XXX	3,510	2,096	1,414			1,414		3,510		(725)	(725)		XXX	XXX
91307C 10 2	UNITED THERAPEUTICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,301	XXX	2,479	3,036	(556)			(556)		2,479		822	822		XXX	XXX
91324P 10 2	UNITEDHEALTH GRP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	395.000	143,533	XXX	110,300	138,519	(28,219)			(28,219)		110,300		33,233	33,233		XXX	XXX
91325V 10 8	UNITI GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	2,364	XXX	3,828	2,346	1,482			1,482		3,828		(1,464)	(1,464)	30	XXX	XXX
91336L 10 7	UNIVAR SOLUTIONS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	2,844	XXX	3,938	2,661	1,277			1,277		3,938		(1,095)	(1,095)		XXX	XXX
91347P 10 5	UNIVERSAL DISPLAY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	4,943	XXX	2,157	4,596	(2,439)			(2,439)		2,157		2,786	2,786		XXX	XXX
91359V 10 7	UNIVERSAL INSURANCE HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	466	XXX	1,395	453	942			942		1,395		(929)	(929)		XXX	XXX
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,645	XXX	5,035	5,500	(465)			(465)		5,035		610	610		XXX	XXX
91529Y 10 6	UNUM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	933	XXX	1,560	918	643			643		1,560		(627)	(627)		XXX	XXX
91688F 10 4	UPWORK ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	2,090	XXX	772	1,899	(1,127)			(1,127)		772		1,318	1,318		XXX	XXX
917047 10 2	URBAN OUTFITTERS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	2,402	XXX	3,506	2,304	1,202			1,202		3,506		(1,105)	(1,105)		XXX	XXX
918204 10 8	VF ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	14,933	XXX	5,923	14,520	(8,597)			(8,597)		5,923		9,010	9,010		XXX	XXX
91879Q 10 9	VAIL RESORTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,791	XXX	2,389	2,790	(401)			(401)		2,389		402	402		XXX	XXX
91913Y 10 0	VALERO ENERGY ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	15,974	XXX	28,821	14,708	14,113			14,113		28,821		(12,847)	(12,847)	64	XXX	XXX
921659 10 8	VANDA PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	965	XXX	1,751	920	832			832		1,751		(786)	(786)		XXX	XXX
922107 10 7	VAPOTHERM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	756	XXX	1,245	672	573			573		1,245		(488)	(488)		XXX	XXX
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,514	XXX	2,093	3,500	(1,407)			(1,407)		2,093		1,421	1,421		XXX	XXX
922280 10 2	VARONIS SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,468	XXX	1,659	3,272	(1,613)			(1,613)		1,659		1,809	1,809		XXX	XXX
92243A 20 0	VAXART ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	360	XXX	835	314	521			521		835		(475)	(475)		XXX	XXX
922475 10 8	VEEVA SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	11,541	XXX	3,576	10,890	(7,314)			(7,314)		3,576		7,965	7,965		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
92276F 10 0	VENTAS REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	7,305	XXX	8,511	7,601	910			910		8,511		(1,206)	(1,206)	70	XXX	XXX
92343V 10 4	VERIZON COMMUNICATIONS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,710.000	98,823	XXX	96,815	100,463	(3,648)			(3,648)		96,815		2,008	2,008	1,073	XXX	XXX
92343X 10 0	VERINT SYSTEMS ORD		02/02/2021.	various	70.000	3,143	XXX	3,143	4,703	(1,560)			(1,560)		3,143			0		XXX	XXX
92345Y 10 6	VERISK ANALYTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	15,067	XXX	6,279	15,569	(9,290)			(9,290)		6,279		8,787	8,787		XXX	XXX
92347M 10 0	VERITONE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,153	XXX	799	854	(55)			(55)		799		355	355		XXX	XXX
92532F 10 0	VERTEX PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	27,254	XXX	20,291	27,179	(6,889)			(6,889)		20,291		6,963	6,963		XXX	XXX
92537N 10 8	VERTIV HOLDINGS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	235.000	4,245	XXX	3,289	4,387	(1,099)			(1,099)		3,289		956	956		XXX	XXX
92552V 10 0	VIASAT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,053	XXX	3,713	1,959	1,754			1,754		3,713		(1,660)	(1,660)		XXX	XXX
92556H 20 6	VIACOMCBS CL B ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	5,607	XXX	7,504	5,216	2,288			2,288		7,504		(1,897)	(1,897)	34	XXX	XXX
925815 10 2	VICOR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,990	XXX	1,503	1,844	(342)			(342)		1,503		487	487		XXX	XXX
926613 10 0	VIELA BIO ORD		03/15/2021.	Not Available	25.000	1,325	XXX	1,034	899	135			135		1,034		291	291		XXX	XXX
92764N 10 2	VIR BIOTECHNOLOGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,669	XXX	3,101	1,607	1,495			1,495		3,101		(1,433)	(1,433)		XXX	XXX
92766K 10 6	VIRGIN GALACTIC HOLDINGS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	1,387	XXX	1,025	1,304	(278)			(278)		1,025		361	361		XXX	XXX
928254 10 1	VIRTU FINANCIAL CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	2,051	XXX	2,078	2,014	65			65		2,078		(28)	(28)		XXX	XXX
92826C 83 9	VISA CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	650.000	140,035	XXX	97,867	142,175	(44,307)			(44,307)		97,867		42,167	42,167		XXX	XXX
92827P 10 2	VIRTUSA ORD		02/12/2021.	Not Available	30.000	1,541	XXX	1,526	1,534	(8)			(8)		1,526		15	15		XXX	XXX
92840M 10 2	VISTRA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	295.000	6,190	XXX	7,348	5,800	1,549			1,549		7,348		(1,159)	(1,159)		XXX	XXX
928563 40 2	VMWARE CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	3,571	XXX	3,364	3,507	(143)			(143)		3,364		208	208		XXX	XXX
92857F 10 7	VOCERA COMMUNICATIONS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,167	XXX	1,596	2,077	(481)			(481)		1,596		571	571		XXX	XXX
92886T 20 1	VONAGE HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	3,559	XXX	3,515	3,479	36			36		3,515		44	44		XXX	XXX
928881 10 1	VONTIER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	2,611	XXX	2,150	2,507	(356)			(356)		2,150		461	461		XXX	XXX
929042 10 9	VORNADO REALTY REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	4,689	XXX	9,162	4,854	4,308			4,308		9,162		(4,473)	(4,473)		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

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										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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
929089 10 0	VOYA FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	5,698	XXX	4,699	5,587	(888)			(888)		4,699		1,000	1,000		XXX	XXX
92915B 10 6	VOYAGER THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	333	XXX	1,089	286	803			803		1,089		(756)	(756)		XXX	XXX
929160 10 9	VULCAN MATERIALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	5,699	XXX	3,684	5,191	(1,507)			(1,507)		3,684		2,015	2,015		XXX	XXX
929236 10 7	WD-40 ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	4,517	XXX	2,522	3,985	(1,464)			(1,464)		2,522		1,995	1,995		XXX	XXX
929328 10 2	WSFS FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,388	XXX	1,440	1,346	94			94		1,440		(52)	(52)		XXX	XXX
92939U 10 6	WEC ENERGY GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	13,191	XXX	10,334	13,805	(3,471)			(3,471)		10,334		2,858	2,858		XXX	XXX
929740 10 8	WABTEC ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	5,279	XXX	6,508	4,758	1,750			1,750		6,508		(1,228)	(1,228)		XXX	XXX
931142 10 3	WALMART ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	545.000	79,907	XXX	60,296	78,562	(18,266)			(18,266)		60,296		19,612	19,612	213	XXX	XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	320.000	14,464	XXX	14,848	12,762	2,086			2,086		14,848		(383)	(383)		XXX	XXX
93627C 10 1	WARRIOR MET COAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	1,600	XXX	1,828	1,492	336			336		1,828		(228)	(228)		XXX	XXX
93964W 10 8	WASHINGTON PRIME GROUP ORD		01/01/2021.	Adjustment	(220.000)	(1,432)	XXX	(1,432)	(1,432)				0		(1,432)			0		XXX	XXX
93964W 40 5	WASHINGTON PRIME GROUP ORD		03/24/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	54	XXX	1,432	1,432	143,059			143,059		1,432		(1,378)	(1,378)		XXX	XXX
94106L 10 9	WASTE MANAGEMENT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	23,718	XXX	19,963	23,586	(3,623)			(3,623)		19,963		3,755	3,755		XXX	XXX
941848 10 3	WATERS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	10,472	XXX	7,100	9,897	(2,797)			(2,797)		7,100		3,373	3,373		XXX	XXX
942622 20 0	WATSCO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	4,858	XXX	3,593	4,531	(938)			(938)		3,593		1,265	1,265		XXX	XXX
94419L 10 1	WAYFAIR CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	5,167	XXX	2,392	4,516	(2,124)			(2,124)		2,392		2,775	2,775		XXX	XXX
947890 10 9	WEBSTER FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	5,249	XXX	6,783	4,637	2,146			2,146		6,783		(1,533)	(1,533)		XXX	XXX
949746 10 1	WELLS FARGO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,685.000	89,093	XXX	99,224	81,033	18,191			18,191		99,224		(10,131)	(10,131)		XXX	XXX
95040Q 10 4	WELLTOWER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	9,401	XXX	9,596	9,693	(98)			(98)		9,596		(195)	(195)		XXX	XXX
950755 10 8	WERNER ENTERPRISES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	3,379	XXX	2,961	3,138	(177)			(177)		2,961		418	418	7	XXX	XXX
950810 10 1	WESBANCO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,903	XXX	2,582	1,798	785			785		2,582		(680)	(680)	19	XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
955306 10 5	WEST PHARM SVC ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	10,763	XXX	4,030	9,916	(5,886)			(5,886)		4,030		6,733	6,733		XXX	XXX
958102 10 5	WESTERN DIGITAL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	6,995	XXX	7,312	7,478	(166)			(166)		7,312		(317)	(317)		XXX	XXX
959802 10 9	WESTERN UNION ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	5,583	XXX	4,265	5,266	(1,001)			(1,001)		4,265		1,318	1,318		XXX	XXX
96145D 10 5	WESTROCK ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	5,427	XXX	5,237	5,224	13			13		5,237		190	190		XXX	XXX
96208T 10 4	WEX ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	4,240	XXX	3,558	4,071	(513)			(513)		3,558		682	682		XXX	XXX
962166 10 4	WEYERHAEUSER REIT	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	365.000	12,181	XXX	10,625	12,238	(1,613)			(1,613)		10,625		1,556	1,556		XXX	XXX
966387 50 8	WHITING PETROLEUM ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	26	XXX	3,080	25	3,055			3,055		3,080		(3,054)	(3,054)		XXX	XXX
968223 20 6	JOHN WILEY SONS CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,399	XXX	2,786	2,283	503			503		2,786		(387)	(387)	17	XXX	XXX
969457 10 0	WILLIAMS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	610.000	12,988	XXX	12,664	12,231	433			433		12,664		325	325		XXX	XXX
969904 10 1	WILLIAMS SONOMA ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	4,855	XXX	2,726	4,583	(1,857)			(1,857)		2,726		2,129	2,129		XXX	XXX
971378 10 4	WILLSCOT MOBILE MINI HOLDIN CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	2,194	XXX	1,464	1,969	(506)			(506)		1,464		730	730		XXX	XXX
97650W 10 8	WINTRUST FINANCIAL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,887	XXX	5,191	3,665	1,525			1,525		5,191		(1,303)	(1,303)		XXX	XXX
978097 10 3	WOLVERINE WORLD WIDE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	3,533	XXX	3,777	3,438	340			340		3,777		(244)	(244)	11	XXX	XXX
98138H 10 1	WORKDAY CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	9,105	XXX	4,972	9,584	(4,612)			(4,612)		4,972		4,133	4,133		XXX	XXX
98138J 20 6	WORKHORSE GROUP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,533	XXX	991	1,187	(196)			(196)		991		542	542		XXX	XXX
981419 10 4	WORLD ACCEPTANCE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,239	XXX	1,290	1,022	267			267		1,290		(51)	(51)		XXX	XXX
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,412	XXX	4,135	2,403	1,732			1,732		4,135		(1,723)	(1,723)		XXX	XXX
98212B 10 3	WPX ENERGY ORD	..	01/07/2021.	various	490.000	9,310	XXX	9,310	3,994	5,317			5,317		9,310			0		XXX	XXX
98262P 10 1	WW INTERNATIONAL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	961	XXX	2,521	976	1,545			1,545		2,521		(1,560)	(1,560)		XXX	XXX
983134 10 7	WYNN RESORTS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	5,996	XXX	6,332	6,206	126			126		6,332		(336)	(336)		XXX	XXX
983793 10 0	XPO LOGISTICS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	10,701	XXX	8,691	10,132	(1,441)			(1,441)		8,691		2,009	2,009		XXX	XXX
98379L 10 0	XPEL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,373	XXX	675	1,289	(614)			(614)		675		698	698		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
98389B 10 0	XCEL ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	13,808	XXX	10,259	14,001	(3,742)			(3,742)		10,259		3,549	3,549	90	XXX	XXX
98390M 10 3	XPERI HOLDING ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	2,694	XXX	3,071	2,613	458			458		3,071		(377)	(377)		XXX	XXX
983919 10 1	XILINX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	17,758	XXX	8,939	17,012	(8,074)			(8,074)		8,939		8,819	8,819		XXX	XXX
98419M 10 0	XYLEM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	10,737	XXX	7,215	10,179	(2,964)			(2,964)		7,215		3,522	3,522		XXX	XXX
98421M 10 6	XEROX HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	3,531	XXX	3,870	3,479	392			392		3,870		(339)	(339)	4	XXX	XXX
985817 10 5	YELP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	2,927	XXX	3,754	2,940	814			814		3,754		(827)	(827)		XXX	XXX
988498 10 1	YUM BRANDS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	12,857	XXX	10,705	13,027	(2,322)			(2,322)		10,705		2,152	2,152		XXX	XXX
98850P 10 9	YUM CHINA ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	8,979	XXX	4,829	8,564	(3,735)			(3,735)		4,829		4,151	4,151		XXX	XXX
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	10,136	XXX	3,740	9,608	(5,869)			(5,869)		3,740		6,397	6,397		XXX	XXX
98936J 10 1	ZENDESK ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	5,228	XXX	2,103	5,009	(2,906)			(2,906)		2,103		3,125	3,125		XXX	XXX
98954M 10 1	ZILLOW GROUP CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,000	XXX	766	2,719	(1,953)			(1,953)		766		2,234	2,234		XXX	XXX
98954M 20 0	ZILLOW GROUP CL C ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	6,507	XXX	1,726	5,841	(4,115)			(4,115)		1,726		4,781	4,781		XXX	XXX
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	14,305	XXX	11,125	13,868	(2,743)			(2,743)		11,125		3,180	3,180	22	XXX	XXX
989701 10 7	ZIONS BANCORPORATION ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	6,332	XXX	6,608	5,647	961			961		6,608		(275)	(275)		XXX	XXX
98978L 20 4	ZOGENIX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,091	XXX	1,948	1,000	948			948		1,948		(857)	(857)		XXX	XXX
98978V 10 3	ZOETIS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	26,896	XXX	14,342	26,480	(12,138)			(12,138)		14,342		12,553	12,553		XXX	XXX
98980G 10 2	ZSCALER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	7,894	XXX	2,707	7,988	(5,281)			(5,281)		2,707		5,187	5,187		XXX	XXX
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	26,220	XXX	19,151	25,299	(6,148)			(6,148)		19,151		7,068	7,068		XXX	XXX
G01767 10 5	ALKERMES ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	3,871	XXX	8,083	3,791	4,292			4,292		8,083		(4,212)	(4,212)		XXX	XXX
G0250X 10 7	AMCOR ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	965.000	11,090	XXX	10,361	11,358	(998)			(998)		10,361		729	729		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
G02602 10 3	AMDOCS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	5,282	XXX	4,716	5,320	(604)			(604)		4,716		566	566	25	XXX	XXX
G0403H 10 8	AON CL A ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	18,469	XXX	13,604	19,014	(5,411)			(5,411)		13,604		4,865	4,865		XXX	XXX
G0450A 10 5	ARCH CAPITAL GROUP ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	6,376	XXX	4,918	6,312	(1,395)			(1,395)		4,918		1,458	1,458		XXX	XXX
G0585R 10 6	ASSURED GUARANTY ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	2,737	XXX	3,119	2,362	758			758		3,119		(382)	(382)		XXX	XXX
G06242 10 4	ATLASSIAN CL A ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	16,483	XXX	9,535	16,371	(6,836)			(6,836)		9,535		6,948	6,948		XXX	XXX
G0684D 10 7	ATHENE HOLDING CL A ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	4,741	XXX	5,303	4,530	773			773		5,303		(562)	(562)		XXX	XXX
G0750C 10 8	AXALTA COATING SYSTEMS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	235.000	6,914	XXX	6,639	6,709	(71)			(71)		6,639		275	275		XXX	XXX
G0772R 20 8	BANK NT BUTTERFIELD AND SON ORD.	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,046	XXX	3,133	1,870	1,263			1,263		3,133		(1,087)	(1,087)		XXX	XXX
G11196 10 5	BIOHAVEN PHARMACEUTICAL HOLDING ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,714	XXX	1,538	1,714	(177)			(177)		1,538		177	177		XXX	XXX
G1151C 10 1	ACCENTURE CL A ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	245.000	64,716	XXX	46,010	63,996	(17,987)			(17,987)		46,010		18,706	18,706		XXX	XXX
G14838 10 9	MIMECAST ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	3,927	XXX	3,109	4,263	(1,154)			(1,154)		3,109		818	818		XXX	XXX
G16962 10 5	BUNGE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	4,913	XXX	4,722	4,591	132			132		4,722		191	191		XXX	XXX
G1890L 10 7	CAPRI HOLDINGS LTD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	3,832	XXX	5,294	3,570	1,724			1,724		5,294		(1,462)	(1,462)		XXX	XXX
G30401 10 6	ENDO INTERNATIONAL ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	1,904	XXX	4,747	1,939	2,808			2,808		4,747		(2,842)	(2,842)		XXX	XXX
G4412G 10 1	HERBALIFE NUTRITION ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	3,335	XXX	3,315	3,123	192			192		3,315		20	20		XXX	XXX
G4474Y 21 4	JANUS HENDERSON GROUP ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	3,730	XXX	2,354	3,576	(1,222)			(1,222)		2,354		1,376	1,376		XXX	XXX
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	4,374	XXX	998	4,023	(3,025)			(3,025)		998		3,376	3,376		XXX	XXX
G47567 10 5	IHS MARKIT ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	165.000	14,857	XXX	8,440	14,822	(6,382)			(6,382)		8,440		6,417	6,417		XXX	XXX
G491BT 10 8	INVESCO ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	5,779	XXX	7,290	5,403	1,887			1,887		7,290		(1,511)	(1,511)		XXX	XXX
G50871 10 5	JAZZ PHARMACEUTICALS ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	8,069	XXX	8,101	8,253	(152)			(152)		8,101		(31)	(31)		XXX	XXX
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	185.000	9,489	XXX	6,331	8,619	(2,288)			(2,288)		6,331		3,158	3,158	48	XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
G5494J 10 3	LINDE ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	235.000	63,541	XXX	44,925	61,925	(17,000)			(17,000)		44,925		18,616	18,616		XXX	XXX
G5509L 10 1	LIVANOVA ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,292	XXX	5,712	3,311	2,401			2,401		5,712		(2,420)	(2,420)		XXX	XXX
G5785G 10 7	MALLINCKRODT ORD	C	01/08/2021.	ITG INC.	100.000	23	XXX	2,654	39	2,615			2,615		2,654		(2,631)	(2,631)		XXX	XXX
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	165.000	8,097	XXX	2,869	7,844	(4,975)			(4,975)		2,869		5,227	5,227	10	XXX	XXX
G5960L 10 3	MEDTRONIC ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	430.000	51,471	XXX	18,933	50,370	(31,438)			(31,438)		18,933		32,538	32,538		XXX	XXX
G6095L 10 9	APTIV ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	10,916	XXX	5,673	9,772	(4,099)			(4,099)		5,673		5,243	5,243		XXX	XXX
G6359F 13 7	NABORS INDUSTRIES ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	546	XXX	2,587	466	2,121			2,121		2,587		(2,041)	(2,041)		XXX	XXX
G6518L 10 8	NIELSEN HOLDINGS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	5,442	XXX	6,843	5,426	1,417			1,417		6,843		(1,401)	(1,401)		XXX	XXX
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	3,663	XXX	7,818	3,815	4,004			4,004		7,818		(4,155)	(4,155)		XXX	XXX
G6674U 10 8	NOVOCURE ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	9,370	XXX	3,218	9,517	(6,299)			(6,299)		3,218		6,152	6,152		XXX	XXX
G6700G 10 7	NVENT ELECTRIC ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	4,625	XXX	4,900	4,425	475			475		4,900		(275)	(275)		XXX	XXX
G72800 10 8	PROTHENA ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	64	XXX	65	60	5			5		65		(1)	(1)		XXX	XXX
G7496G 10 3	RENAISSANCERE ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,986	XXX	5,008	4,975	33			33		5,008		(22)	(22)		XXX	XXX
G7S00T 10 4	PENTAIR ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	5,609	XXX	4,049	5,309	(1,260)			(1,260)		4,049		1,560	1,560		XXX	XXX
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	4,792	XXX	3,849	4,483	(634)			(634)		3,849		943	943		XXX	XXX
G81276 10 0	SIGNET JEWELERS ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	2,610	XXX	4,194	1,909	2,285			2,285		4,194		(1,583)	(1,583)		XXX	XXX
G8473T 10 0	STERIS ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	8,112	XXX	4,199	7,582	(3,382)			(3,382)		4,199		3,913	3,913		XXX	XXX
G85158 10 6	STONECO CL A ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	4,404	XXX	2,239	4,616	(2,377)			(2,377)		2,239		2,166	2,166		XXX	XXX
G9001E 12 8	LIBERTY LATIN AMERICA CL C ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	1,494	XXX	2,600	1,442	1,158			1,158		2,600		(1,106)	(1,106)		XXX	XXX
G9456A 10 0	GOLAR LNG ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	1,229	XXX	2,833	1,060	1,772			1,772		2,833		(1,604)	(1,604)		XXX	XXX
G94787 10 1	WATFORD HOLDINGS ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,044	XXX	822	1,038	(216)			(216)		822		221	221		XXX	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
G96629 10 3	WILLIS TOWERS WATSON ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	12,218	XXX	8,459	12,641	(4,182)			(4,182)		8,459		3,759	3,759	43	XXX	XXX
G97822 10 3	PERRIGO ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	5,802	XXX	9,476	5,814	3,662			3,662		9,476		(3,674)	(3,674)		XXX	XXX
H1467J 10 4	CHUBB ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	24,085	XXX	20,530	23,858	(3,328)			(3,328)		20,530		3,556	3,556	121	XXX	XXX
H8817H 10 0	TRANSOCEAN ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	520.000	1,442	XXX	6,829	1,201	5,628			5,628		6,829		(5,388)	(5,388)		XXX	XXX
L44385 10 9	GLOBANT ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	6,900	XXX	4,794	6,528	(1,735)			(1,735)		4,794		2,106	2,106		XXX	XXX
L5140P 10 1	INTELSAT ORD	C	01/08/2021.	ITG INC.	50.000	26	XXX	1,475	25	1,450			1,450		1,475		(1,448)	(1,448)		XXX	XXX
L8681T 10 2	SPOTIFY TECHNOLOGY ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	22,951	XXX	9,504	20,453	(10,949)			(10,949)		9,504		13,447	13,447		XXX	XXX
L9340P 10 1	TRINSEO ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,731	XXX	3,018	2,561	458			458		3,018		(287)	(287)	3	XXX	XXX
M96088 10 5	UROGEN PHARMA ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	630	XXX	1,078	541	537			537		1,078		(448)	(448)		XXX	XXX
N14506 10 4	ELASTIC ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,043	XXX	1,208	2,923	(1,714)			(1,714)		1,208		1,835	1,835		XXX	XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	14,511	XXX	15,296	13,749	1,547			1,547		15,296		(784)	(784)		XXX	XXX
N72482 12 3	QIAGEN ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	8,879	XXX	5,874	8,985	(3,111)			(3,111)		5,874		3,006	3,006		XXX	XXX
V7780T 10 3	ROYAL CARIBBEAN GROUP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	6,931	XXX	11,019	7,096	3,924			3,924		11,019		(4,088)	(4,088)		XXX	XXX
Y95308 10 5	WAVE LIFE SCIENCES ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	27.000	279	XXX	1,239	212	1,027			1,027		1,239		(960)	(960)		XXX	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					15,220,466	XXX	11,122,814	14,857,099	(3,613,343)	0	0	(3,613,343)	0	11,122,814	0	4,097,651	4,097,651	22,274	XXX	XXX
9799997.	Total - Common Stocks - Part 4					15,220,466	XXX	11,122,814	14,857,099	(3,613,343)	0	0	(3,613,343)	0	11,122,814	0	4,097,651	4,097,651	22,274	XXX	XXX
9799999.	Total - Common Stocks					15,220,466	XXX	11,122,814	14,857,099	(3,613,343)	0	0	(3,613,343)	0	11,122,814	0	4,097,651	4,097,651	22,274	XXX	XXX
9899999.	Total - Preferred and Common Stocks					15,220,466	XXX	11,122,814	14,857,099	(3,613,343)	0	0	(3,613,343)	0	11,122,814	0	4,097,651	4,097,651	22,274	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					27,377,269	XXX	23,500,197	27,000,559	(3,657,115)	(71,684)	0	(3,728,798)	0	23,243,028	0	4,134,241	4,134,241	139,858	XXX	XXX

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash (Schedule E Part 1 Type)						
000000 00 0	CASH			3,023,354	3,023,282	XXX
9099999. Total - Cash (Schedule E Part 1 Type)				3,023,354	3,023,282	XXX
9999999. Totals				3,023,354	3,023,282	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....3,119,568 Book/Adjusted Carrying Value $.....3,119,568
2. Average balance for the year: Fair Value $.....1,675,270 Book/Adjusted Carrying Value $.....1,675,270
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned as of Current Quarter

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
The Bank of NY Mellon.................................... Pittsburgh, PA..	....	....	....	....	2,119,163	1,986,363	2,059,248	XXX
0199999. Total Open Depositories...	XXX	XXX	0	0	2,119,163	1,986,363	2,059,248	XXX
0399999. Total Cash on Deposit..	XXX	XXX	0	0	2,119,163	1,986,363	2,059,248	XXX
0499999. Cash in Company's Office...	XXX	XXX	XXX	XXX	500	500	500	XXX
0599999. Total Cash..	XXX	XXX	0	0	2,119,663	1,986,863	2,059,748	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
316175 10 8	FIDELITY IMM:GOVT I		03/31/2021	0.010		11,515,799	199	9
60934N 20 3	FEDERATED HRMS I PO IS		02/01/2020	0.050		272,115	845	
711991 00 0	TD BANK DEPOSIT SWEEP		03/01/2021			201,521	5	13
8699999. Total - All Other Money Market Mutual Funds						11,989,435	1,049	22
9999999. Total - Cash Equivalents						11,989,435	1,049	22

* 1 3 3 3 1 2 0 2 1 5 0 5 0 0 1 0 1 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2021

NAIC Group Code.....291 NAIC Company Code.....13331

Company Name: MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
....	....	....

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

2.31 Amount quantified: .... $......................10,091

2.32 Amount estimated using reasonable assumptions: ....

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