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QUARTERLY STATEMENT

As of March 31, 2021

of the Condition and Affairs of the

MOTORISTS MUTUAL INSURANCE COMPANY

NAIC Group Code.....291, 291 (Current Period) (Prior Period) NAIC Company Code..... 14621 Employer's ID Number..... 31-4259550

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

Incorporated/Organized..... November 8, 1928 Commenced Business..... November 27, 1928

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	JOHN CHRISTOPHER KESSLER	CHIEF STRATEGY OFFICER
TERESA MARIE KING	CHIEF CLAIMS OFFICER	ANTHONY LASKA	CHIEF INFORMATION OFFICER
WILLIAM JOSEPH MCGEE JR.	CHIEF RISK OFFICER	MARCHELLE ELAINE MOORE	CHIEF LEGAL OFFICER
MARK LAURENCE PEACOCK	CHIEF HUMAN RESOURCES OFFICER		

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	731,669,870		731,669,870	716,561,867
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	311,038,282		311,038,282	256,877,746
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)	34,118,977		34,118,977	33,627,832
4.2 Properties held for the production of income (less $.........0 encumbrances)	1,749,382		1,749,382	1,753,961
4.3 Properties held for sale (less $.........0 encumbrances)			0	
5. Cash ($.....42,906,716), cash equivalents ($.....35,127,886) and short-term investments ($.........0)	78,034,602		78,034,602	58,486,753
6. Contract loans (including $.........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	105,319,998	26,788,799	78,531,199	115,690,525
9. Receivables for securities	24,000		24,000	18,029
10. Securities lending reinvested collateral assets	5,286,551		5,286,551	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,267,241,662	26,788,799	1,240,452,863	1,183,016,712
13. Title plants less $.........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	4,811,997		4,811,997	4,906,142
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	19,605,542	9,214	19,596,328	21,167,045
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....3,674,753 earned but unbilled premiums)	24,243,937	2,378,615	21,865,322	23,931,350
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	8,652,262		8,652,262	24,324,400
16.2 Funds held by or deposited with reinsured companies	368,346,309		368,346,309	372,694,841
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	5,690,275		5,690,275	5,893,189
18.2 Net deferred tax asset	43,602,889	2,420,456	41,182,433	40,810,215
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	62,815,193	52,345,611	10,469,582	2,283,158
21. Furniture and equipment, including health care delivery assets ($.........0)	4,399,422	4,399,422	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	93,578,252		93,578,252	124,698,423
24. Health care ($.........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	62,833,527	12,611,150	50,222,377	50,526,919
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	1,965,821,267	100,953,267	1,864,868,001	1,854,252,395
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	1,965,821,267	100,953,267	1,864,868,001	1,854,252,395

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. ICOLI cash surrender value	48,305,207		48,305,207	49,028,226
2502. Equities and deposits in pools and associations	641,113		641,113	709,678
2503. State tax credits	1,667,200		1,667,200	568,038
2598. Summary of remaining write-ins for Line 25 from overflow page	12,220,007	12,611,150	(391,143)	220,978
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	62,833,527	12,611,150	50,222,377	50,526,919

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....122,250,544)	535,864,164	531,167,441
2.	Reinsurance payable on paid losses and loss adjustment expenses	13,646,181	12,108,445
3.	Loss adjustment expenses	90,715,245	90,745,645
4.	Commissions payable, contingent commissions and other similar charges	11,808,237	13,832,850
5.	Other expenses (excluding taxes, licenses and fees)	28,786,176	33,778,380
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	2,009,645	3,674,379
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	1,596,000	
7.2	Net deferred tax liability		
8.	Borrowed money $.....30,371,000 and interest thereon $..........0	30,371,000	30,371,000
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....3,674,753 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)	166,116,514	161,430,579
10.	Advance premium	2,603,377	895,236
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	(4,760)	(4,760)
12.	Ceded reinsurance premiums payable (net of ceding commissions)	(3,745,077)	5,987,909
13.	Funds held by company under reinsurance treaties	282,858,893	292,725,987
14.	Amounts withheld or retained by company for account of others	3,632,302	3,779,405
15.	Remittances and items not allocated	(5,809,252)	316,983
16.	Provision for reinsurance (including $..........0 certified)	55,540	55,540
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	76,795,530	81,707,017
20.	Derivatives		
21.	Payable for securities	8,500,010	1,196,062
22.	Payable for securities lending	5,286,551	
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	41,217,604	48,056,505
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,292,303,880	1,311,824,605
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	1,292,303,880	1,311,824,605
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)	567,564,122	542,427,791
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)	572,564,122	542,427,791
38.	Totals (Page 2, Line 28, Col. 3)	1,864,868,002	1,854,252,395

DETAILS OF WRITE-INS

2501.	Retiree benefit obligations	41,504,262	47,768,940
2502.	Miscellaneous liabilities	(2,108,406)	
2503.	Reinsurance assumed overhead payable	604,062	486,446
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,217,686	(198,880)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	41,217,604	48,056,505
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 $.....27,577,013)	32,241,130	76,234,731	213,211,368
1.2 Assumed (written $.....247,726,028)	228,604,365	194,614,771	867,294,316
1.3 Ceded (written $.....186,293,906)	176,522,294	183,918,928	732,739,693
1.4 Net (written $.....89,009,136)	84,323,201	86,930,574	347,765,991
DEDUCTIONS:			
2. Losses incurred (current accident year $.....51,875,243):			
2.1 Direct	16,862,688	50,234,834	105,529,670
2.2 Assumed	126,396,378	98,520,620	464,618,513
2.3 Ceded	97,604,082	102,306,723	387,299,944
2.4 Net	45,654,984	46,448,731	182,848,239
3. Loss adjustment expenses incurred	12,239,876	14,534,635	52,248,499
4. Other underwriting expenses incurred	26,162,921	28,512,054	111,406,077
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	84,057,781	89,495,420	346,502,815
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	265,421	(2,564,846)	1,263,176
INVESTMENT INCOME			
9. Net investment income earned	5,106,920	6,304,728	28,828,391
10. Net realized capital gains (losses) less capital gains tax of $.....1,040,027	3,680,034	1,233,129	(2,989,629)
11. Net investment gain (loss) (Lines 9 + 10)	8,786,954	7,537,857	25,838,762
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....19,577)	(19,577)	(316,651)	(1,213,048)
13. Finance and service charges not included in premiums	219,207	347,941	1,165,913
14. Aggregate write-ins for miscellaneous income	(527,350)	(11,447,629)	813,299
15. Total other income (Lines 12 through 14)	(327,720)	(11,416,339)	766,164
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	8,724,654	(6,443,328)	27,868,102
17. Dividends to policyholders	271,635	63,741	397,932
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)	8,453,020	(6,507,069)	27,470,170
19. Federal and foreign income taxes incurred	758,887	(329,797)	(1,410,279)
20. Net income (Line 18 minus Line 19) (to Line 22)	7,694,133	(6,177,272)	28,880,449
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	542,427,791	524,467,504	524,467,503
22. Net income (from Line 20)	7,694,133	(6,177,272)	28,880,449
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....4,228,334	13,720,051	(43,875,331)	36,002,102
25. Change in net unrealized foreign exchange capital gain (loss)	18,693	(10,273)	55,743
26. Change in net deferred income tax	(1,212,937)	(1,025,032)	(14,266,855)
27. Change in nonadmitted assets	9,868,781	(17,650,463)	(11,819,060)
28. Change in provision for reinsurance	0	42,160	(13,380)
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	(4,952,389)	0	(20,878,711)
38. Change in surplus as regards policyholders (Lines 22 through 37)	30,136,332	(68,696,211)	17,960,288
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	572,564,122	455,771,293	542,427,791

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. Change in ICOLI cash surrender value	(723,019)	(10,726,141)	5,667,569
1402. Miscellaneous income or expense	195,669	(709,293)	(4,854,270)
1403. Interest on assets other than securities		3,277	
1498. Summary of remaining write-ins for Line 14 from overflow page	0	(15,472)	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(527,350)	(11,447,629)	813,299
3701. Miscellaneous gains / losses	47,611		(20,878,711)
3702. Reclass for organizational 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)	(4,952,389)	0	(20,878,711)

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	74,670,238	65,522,275	369,931,943
2.	Net investment income	6,123,040	8,104,014	33,129,724
3.	Miscellaneous income	(327,720)	(11,416,339)	1,244,912
4.	Total (Lines 1 through 3)	80,465,558	62,209,950	404,306,578
5.	Benefit and loss related payments	29,399,855	33,964,678	236,421,919
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	47,114,748	45,537,379	153,954,043
8.	Dividends paid to policyholders	271,634	292,831	969,838
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)			(444,682)
10.	Total (Lines 5 through 9)	76,786,237	79,794,888	390,901,118
11.	Net cash from operations (Line 4 minus Line 10)	3,679,320	(17,584,938)	13,405,460
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	29,162,451	54,109,030	148,408,807
	12.2 Stocks	14,691,355	9,733,534	68,292,820
	12.3 Mortgage loans			
	12.4 Real estate		737,003	1,527,767
	12.5 Other invested assets	44,785,242	2,069,485	12,202,538
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		21	21
	12.7 Miscellaneous proceeds	7,303,948	153,610	364,443
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	95,942,996	66,802,682	230,796,396
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	44,658,132	43,784,461	183,103,426
	13.2 Stocks	59,841,038	151,720	7,724,589
	13.3 Mortgage loans			
	13.4 Real estate	847,997	1,368,290	3,986,754
	13.5 Other invested assets	1,220,238	1,479,359	8,027,392
	13.6 Miscellaneous applications	5,292,522	1,003,590	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	111,859,926	47,787,421	202,842,161
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)	(15,916,930)	19,015,261	27,954,236
	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		21,558,000	20,873,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	31,785,460	(21,662,166)	(16,316,345)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	31,785,460	(104,166)	4,556,655
	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)	19,547,849	1,326,158	45,916,351
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	58,486,753	12,570,402	12,570,402
	19.2 End of period (Line 18 plus Line 19.1)	78,034,602	13,896,560	58,486,753

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	$ 7,694,133	$ 28,880,450
(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	$ 7,694,133	$ 28,880,450
SURPLUS					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 572,564,122	$ 542,427,791
(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	$ 572,564,122	$ 542,427,791

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

C.

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

(2) Securities with Recognized Other-Than-Temporary Impairment
The Company did not hold any loan-baked securities with other-than-temporary impairments.

(3) Recognized OTTI securities
The Company did not hold any current year other-than-temporary recognized losses.

(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	$	2,372,134
	2. 12 Months or Longer	$	7,872
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	87,670,637
	2. 12 Months or Longer	$	686,583

(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.

NOTES TO FINANCIAL STATEMENTS

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 $ 11,575,821

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

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock – Class A	$	$	$
(b) Membership Stock – Class B	2,805,218	2,805,218	
(c) Activity Stock	1,366,695	1,366,695	
(d) Excess Stock	87	87	
(e) Aggregate Total (a+b+c+d)	$ 4,172,000	$ 4,172,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 50,000,000	XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock – Class A	$	$	$
(b) Membership Stock – Class B	2,805,218	2,805,218	
(c) Activity Stock	1,061,182	1,061,182	
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	$ 3,866,400	$ 3,866,400	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 50,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year to Date Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$	$	$	$	$	$
2. Class B	$ 2,805,218	$ 2,805,218	$	$	$	$

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Protected Cell Total Collateral Pledged (Lines 2+3)	$ 42,301,113	$ 38,181,286	$ 30,371,000
2. Current Year to Date General Account Total Collateral Pledged	42,301,113	38,181,286	30,371,000
3. Current Year to Date Protected Cell Total Collateral Pledged			
4. Prior Year Total General and Protected Cell Total Collateral Pledged	$ 49,062,388	$ 44,119,803	$ 30,371,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Protected Cell Total Collateral Pledged (Lines 2+3)	$ 49,047,081	$ 44,150,580	$ 30,371,000
2. Current Year to Date General Account Total Collateral Pledged	49,047,081	44,150,580	30,371,000
3. Current Year to Date Protected Cell Total Collateral Pledged			
4. Prior Year Total General and Protected Cell Total Collateral Pledged	$ 50,762,479	$ 51,323,627	$ 9,498,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	30,371,000	30,371,000		XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)	30,371,000	30,371,000		

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	30,371,000	30,371,000		XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)	30,371,000	30,371,000		

b. Maximum Amount During Reporting Period (Current Year to Date)

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
1. Debt	$ 30,371,000	$ 30,371,000	$
2. Funding Agreements			
3. Other			
4. Aggregate Total (Lines 1+2+3)	$ 30,371,000	$ 30,371,000	$

c. FHLB – Prepayment Obligations

	Does the Company have Prepayment Obligations under the Following Arrangements (YES/NO)
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

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

A. Defined Benefit Plan

(1) Change in Benefit Obligation

No significant changes

(2) Change in Plan Assets

No significant changes

(3) Funded Status

No significant changes

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2020	Current Year to Date	2020	Current Year to Date	2020
a. Service cost	$	$	$	$ 124,084	$	$
b. Interest cost		2,005,014		503,136		
c. Expected return on plan assets		(2,819,555)		(853,136)		
d. Transition asset or obligation						
e. Gains and losses		3,166,810		(2,003,537)		
f. Prior service cost or credit				(291,887)		
g. Gain or loss recognized due to a settlement curtailment						
h. Total net periodic benefit cost	$	$ 2,352,269	$	$ (2,521,340)	$	$

(5) Amounts in Unassigned Funds (Surplus) Recognized as Components of Net Period Benefit Cost

No significant changes

(6) Amounts in Unassigned Funds (Surplus) That Have Not Yet Been Recognized as Components of Net Period Benefit Cost

No significant changes

(7) Weighted Average Assumptions Used to Determine Net Periodic Benefit Cost as of Current Period

No significant changes

(8) Accumulated Benefit Obligation for Defined Benefit Pension Plans

No significant changes

(9) For Postretirement Benefits Other Than Pensions, the Assumed Health Care Cost Trend Rate(s)

No significant changes

(10) Estimated Future Payments, Which Reflect Unexpected Future Service

No significant changes

(11) Estimate of Contributions Expected to be Paid to the Plan

No significant changes

(12) Amounts and Types of Securities Included in Plan Assets

No significant changes

(13) Alternative Method Used to Amortize Prior Service Amounts or Net Gains and Losses

No significant changes

(14) Substantive Comment Used to Account for Benefit Obligations

No significant changes

(15) Cost of Providing Special or Contractual Termination Benefits Recognized

No significant changes

(16) Reasons for Significant Gains/Losses Related to Changes in Defined Benefit Obligation and any Other Significant Change in the Benefit Obligations Assets Not Otherwise Apparent

No significant changes

(17) Accumulated Postretirement and Pension Benefit Obligation and Fair Value of Plan Assets for Defined Postretirement and Pension Benefit Plans

No significant changes

(18) Full Transition Surplus Impact of SSAP 102

No significant changes

B. Investment Policies and Strategies

No significant changes

C. Fair Value of Plan Assets

No significant changes

D. Basis Used to Determine Expected Long-Term Rate-of-Return

No significant changes

E. Defined Contribution Plans

No significant changes

F. Multiemployer Plans

No significant changes

G. Consolidated/Holding Company Plans

No significant changes

H. Postemployment Benefits and Compensated Absences

No significant changes

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

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

A. Transfers of Receivables Reported as Sales

No significant changes

B. Transfer and Servicing of Financial Assets

(1) Description of any Loaned Securities

No significant changes

(2) Servicing Assets and Servicing Liabilities

The Company did not have any servicing assets or servicing liabilities to disclose for the periods reported.

(3) When Servicing Assets and Liabilities are Measured at Fair Value

No significant changes

(4) Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales
(a)
The Company did not have any Securitizations, Asset-Based Financing Arrangements or Similar Transfers for the periods reported.

(5) Disclosure Requirements for Transfers of Assets Accounted for as Secured Borrowing

No significant changes

(6) Transfer of Receivables with Recourse

No significant changes

(7) Securities Underlying Repurchase and Reverse Repurchase Agreements, Dollar Repurchase and Dollar Reverse Repurchase Agreements

No significant changes

C. Wash Sales

Not applicatble

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

NOTES TO FINANCIAL STATEMENTS

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					
Common Stocks, unaffiliated	$ 200,587,990	$	$ 5,626,006	$	$ 206,213,996
Total	$ 200,587,990	$	$ 5,626,006	$	$ 206,213,996
Liabilities at Fair Value					
	$	$	$	$	$
Total	$	$	$	$	$

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance as of Current Period
a. Assets										
Common Stocks, unaffiliated	$ 4,966,710	$	$	$ (156)	$ 154	$ 659,300	$	$ (1)	$	$ 5,626,006
Total	$ 4,966,710	$	$	$ (156)	$ 154	$ 659,300	$	$ (1)	$	$ 5,626,006
b. Liabilities										
	$	$	$	$	$	$	$	$	$	$
Total	$	$	$	$	$	$	$	$	$	$

(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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 764,103,877	$ 731,669,870	$	$ 764,103,877	$	$	$
Common Stocks, unaffiliated	$ 206,213,996	$ 206,213,996	$ 200,587,990	$	$ 5,626,006	$	$

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

A. Method Used by the Reporting Entity to Estimate Accrued Retrospective Premium Adjustments
Not applicable

B. Disclose Whether Accrued Retrospective Premiums are Recorded Through Written Premium or as an Adjustment to Earned Premium
Not applicable

C. Disclose the Amount of Net Premiums Written Subject to Retrospective Rating Features
Not applicable

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act
Not applicable

E. Nonadmitted Retrospective Premium
Not applicable

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]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year: to date

Not applicatble

(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 applicatble

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

Not applicatble

(5) ACA Risk Corridors Receivable as of Reporting Date

Not applicatble

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 $44,907,341. The development can be attributed primarily to the re-estimation of unpaid losses and loss adjustment expenses in the workers' compensation, homeowners and farmowners, commercial auto liability, private passenger auto liability, commercial multi perils, auto physical damage, and products liability lines of buisness. The favorable development in these lines was slightly offset by losses in the 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

NOTES TO FINANCIAL STATEMENTS

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

Note 35 – Multiple Peril Crop Insurance

No significant changes

Note 36 – Financial Guaranty Insurance

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

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

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 [X] No [ ] N/A [ ]

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated 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	104,695,050	164,031,571
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	16,000,000	16,000,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 120,695,050	$ 180,031,571
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: $ 5,286,602

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 5,286,551

16.3 Total payable for securities lending reported on the liability page: $ 5,286,551

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 [ ] No [X]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
127398	Chickasaw Capital Management, LLC	254900X6FRILTWA2B610	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

	States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1.	Alabama AL	Q						
2.	Alaska AK	N						
3.	Arizona AZ	N						
4.	Arkansas AR	N						
5.	California CA	Q						
6.	Colorado CO	N						
7.	Connecticut CT	Q						
8.	Delaware DE	Q						
9.	District of Columbia DC	N						
10.	Florida FL	N						
11.	Georgia GA	Q						
12.	Hawaii HI	N						
13.	Idaho ID	N						
14.	Illinois IL	Q						
15.	Indiana IN	L	1,491,212	1,803,057	1,798,931	3,366,331	18,932,288	26,332,261
16.	Iowa IA	Q						
17.	Kansas KS	N						
18.	Kentucky KY	L	2,668,039	3,280,543	2,978,290	5,577,874	31,388,510	38,508,576
19.	Louisiana LA	N						
20.	Maine ME	Q						
21.	Maryland MD	Q						
22.	Massachusetts MA	Q						
23.	Michigan MI	L	1,870	13,011	1,560,413	1,261,855	11,645,820	15,715,027
24.	Minnesota MN	N						
25.	Mississippi MS	N						
26.	Missouri MO	Q						
27.	Montana MT	Q						
28.	Nebraska NE	Q						
29.	Nevada NV	N						
30.	New Hampshire NH	Q						
31.	New Jersey NJ	Q						
32.	New Mexico NM	N						
33.	New York NY	Q						
34.	North Carolina NC	Q						
35.	North Dakota ND	Q						
36.	Ohio OH	L	20,181,710	22,483,829	16,024,527	23,993,473	78,056,646	108,047,716
37.	Oklahoma OK	Q						
38.	Oregon OR	Q						
39.	Pennsylvania PA	L	2,384,821	3,341,465	3,376,457	5,550,882	45,492,146	61,667,364
40.	Rhode Island RI	Q						
41.	South Carolina SC	Q						
42.	South Dakota SD	Q						
43.	Tennessee TN	Q						
44.	Texas TX	Q						
45.	Utah UT	Q						
46.	Vermont VT	Q						
47.	Virginia VA	Q						
48.	Washington WA	N						
49.	West Virginia WV	L	849,362	830,296	2,737,439	5,944,835	8,729,635	15,186,168
50.	Wisconsin WI	Q						
51.	Wyoming WY	N						
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	27,577,013	31,752,201	28,476,058	45,695,251	194,245,046	265,457,112

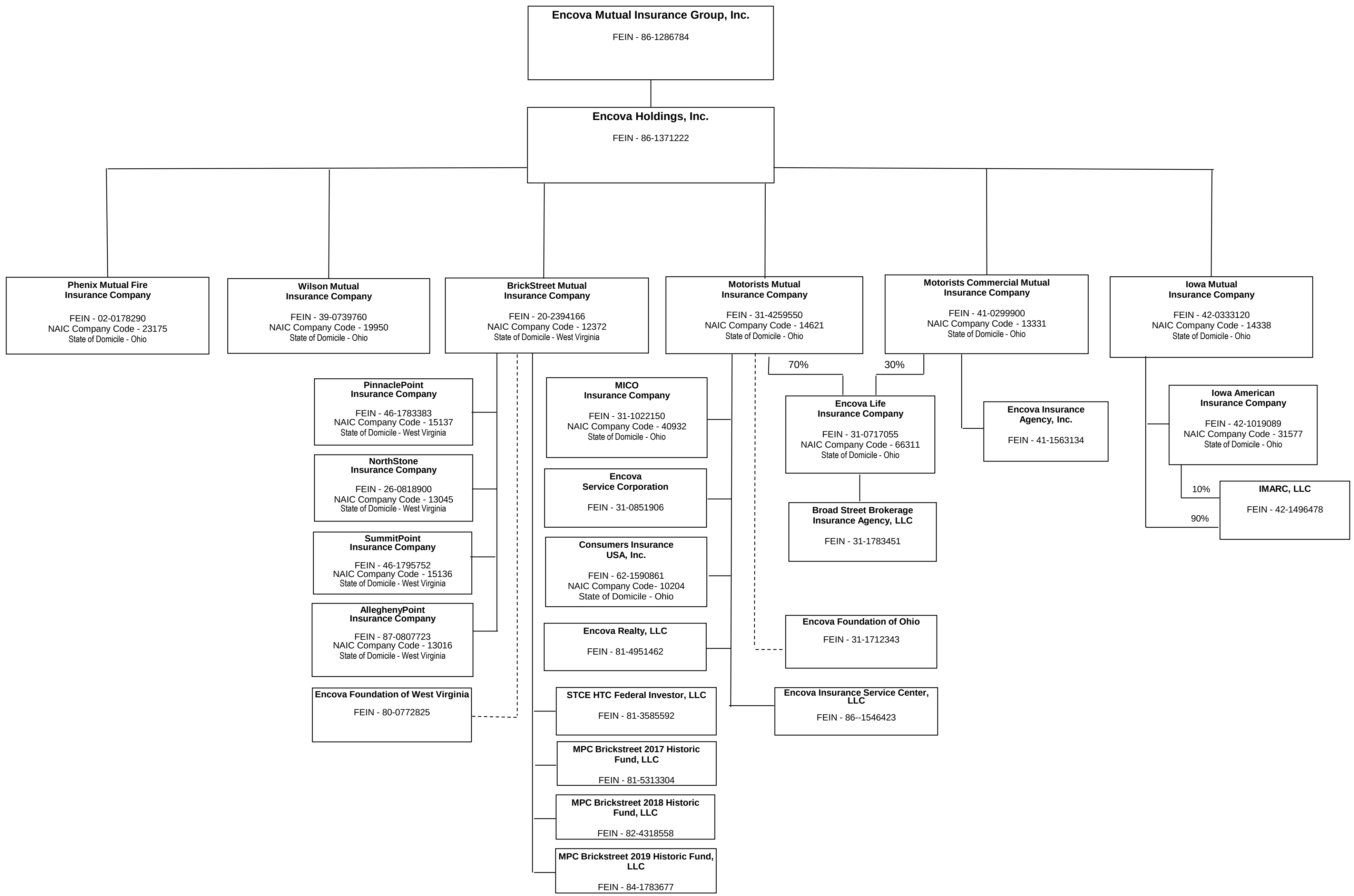
DETAILS OF WRITE-INS

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	6	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	29
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	22

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
			31-1783451				Broad Street Brokerage Insurance Agency, LLC	OH	DS	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	DS	Motorists Mutual Insurance Company	Ownership	100.000	Encova Mutual Insurance Group, Inc.	N	
			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	NIA	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	DS	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	IA				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	RE				Encova Mutual Insurance Group, Inc.	N	1
			31-0851906				Encova Service Corporation	OH	DS	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	DS	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

	Current Year to Date			4
Lines of Business	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1. Fire	309,914	642,225	207.227	29.021
2. Allied lines	384,648	182,854	47.538	31.231
3. Farmowners multiple peril			0.000	
4. Homeowners multiple peril	12,338,472	6,773,885	54.901	29.999
5. Commercial multiple peril	17,525	(1,157,576)	(6,605.284)	45.602
6. Mortgage guaranty			0.000	
8. Ocean marine	46,079	13,059	28.340	4.539
9. Inland marine	347,386	(7,542)	(2.171)	16.586
10. Financial guaranty			0.000	
11.1. Medical professional liability - occurrence			0.000	
11.2. Medical professional liability - claims-made			0.000	
12. Earthquake	144,127		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	47,234	1,431,630	3,030.931	46.345
17.1 Other liability-occurrence	380,435	(2,851,163)	(749.448)	134.233
17.2 Other liability-claims made			0.000	
17.3 Excess workers' compensation			0.000	
18.1 Products liability-occurrence	374	(294,658)	(78,785.561)	39.708
18.2 Products liability-claims made			0.000	
19.1, 19.2 Private passenger auto liability	9,614,186	8,578,121	89.224	73.620
19.3, 19.4 Commercial auto liability	29,775	189,760	637.313	118.022
21. Auto physical damage	8,579,825	3,364,551	39.215	35.137
22. Aircraft (all perils)			0.000	
23. Fidelity	87	(1,857)	(2,134.483)	35.922
24. Surety			0.000	
26. Burglary and theft	57	(600)	(1,052.632)	(0.055)
27. Boiler and machinery	1,005		0.000	(14.368)
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	32,241,129	16,862,689	52.302	65.895

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	265,210	265,210	312,622
2. Allied lines	334,443	334,443	399,667
3. Farmowners multiple peril	-	-	
4. Homeowners multiple peril	9,372,319	9,372,319	10,358,010
5. Commercial multiple peril	(356)	(356)	(160,900)
6. Mortgage guaranty			
8. Ocean marine	28,925	28,925	36,726
9. Inland marine	241,656	241,656	231,320
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made			
12. Earthquake	106,594	106,594	115,266
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	47,037	47,037	520,577
17.1 Other liability-occurrence	301,129	301,129	463,338
17.2 Other liability-claims made			
17.3 Excess workers' compensation			
18.1 Products liability-occurrence	-	-	(33,235)
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability	8,926,310	8,926,310	10,678,811
19.3 19.4 Commercial auto liability	(5,042)	(5,042)	(236,073)
21. Auto physical damage	7,958,887	7,958,887	9,079,004
22. Aircraft (all perils)			
23. Fidelity	(7)	(7)	(4,470)
24. Surety			
26. Burglary and theft	-	-	(2,454)
27. Boiler and machinery	(92)	(92)	(6,009)
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	27,577,013	27,577,013	31,752,201

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	173,774	174,306	348,081	13,195	(1,537)	11,658	157,674	8,680	160,830	327,184	(2,905)	(6,333)	(9,238)
2. 2019	40,499	68,668	109,167	6,652	22	6,674	29,531	7,225	63,610	100,366	(4,316)	2,189	(2,127)
3. Subtotals 2019 + Prior	214,273	242,974	457,248	19,847	(1,515)	18,332	187,205	15,905	224,440	427,550	(7,221)	(4,144)	(11,365)
4. 2020	68,501	96,164	164,666	17,137	1,400	18,536	48,777	14,559	84,459	147,795	(2,588)	4,253	1,665
5. Subtotals 2020 + Prior	282,775	339,139	621,913	36,984	(116)	36,868	235,981	30,464	308,899	575,345	(9,809)	109	(9,700)
6. 2021	XXX	XXX	XXX	XXX	16,361	16,361	XXX	19,460	31,774	51,234	XXX	XXX	XXX
7. Totals	282,775	339,139	621,913	36,984	16,245	53,229	235,981	49,924	340,674	626,579	(9,809)	109	(9,700)
8. Prior Year-End's Surplus As Regards Policyholders	542,428												

	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. (3.5)%	2. 0.0 %	3. (1.6)%

Col. 13, Line 7 Line 8
4. (1.8)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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:

14621202149000001

14621202145500001

14621202136500001

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	433,025	824,238	(391,213)	220,978
2505. Prepaid expenses	9,577,785	9,577,785	0	
2506. Pooled general expenses receivable	70		70	
2507. Agency Loans	2,209,127	2,209,127	0	
2597. Summary of remaining write-ins for Line 25	12,220,007	12,611,150	(391,143)	220,978

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Escheatable funds	1,342,222	
2505. Tenant allowances payable	120,496	
2506. State surcharges payable	(92,945)	(46,793)
2507. Equities & Deposits Into Pools	(152,087)	(152,087)
2597. Summary of remaining write-ins for Line 25	1,217,686	(198,880)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Miscellaneous service fees		3,554	
1405. Gain / (loss) on equipment disposals		(19,026)	
1497. Summary of remaining write-ins for Line 14	0	(15,472)	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	35,381,793	34,243,465
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		436,833
2.2 Additional investment made after acquisition	847,997	3,549,921
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	(5,606)	(26,991)
5. Deduct amounts received on disposals		1,527,767
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	355,825	1,293,668
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	35,868,358	35,381,793
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	35,868,358	35,381,793

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	143,520,372	143,714,864
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	1,220,238	8,027,392
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	5,451,034	4,322,866
6. Total gain (loss) on disposals	(105,098)	(397,955)
7. Deduct amounts received on disposals	44,785,242	12,202,538
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value	18,693	55,743
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)	105,319,998	143,520,372
12. Deduct total nonadmitted amounts	26,788,799	27,829,847
13. Statement value at end of current period (Line 11 minus Line 12)	78,531,199	115,690,525

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	973,439,612	983,567,501
2. Cost of bonds and stocks acquired	104,575,417	193,212,999
3. Accrual of discount	138,011	907,100
4. Unrealized valuation increase (decrease)	4,401,229	22,096,547
5. Total gain (loss) on disposals	4,788,097	12,701,152
6. Deduct consideration for bonds and stocks disposed of	43,962,551	219,371,367
7. Deduct amortization of premium	704,161	3,606,526
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		16,175,281
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	32,498	107,487
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,042,708,152	973,439,612
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	1,042,708,152	973,439,612

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)	648,797,523	44,658,132	23,184,255	(1,887,362)	668,384,038			648,797,523
2. NAIC 2 (a)	65,886,674		3,576,817	975,977	63,285,833			65,886,674
3. NAIC 3 (a)	1,877,670		1,994,808	117,138	0			1,877,670
4. NAIC 4 (a)					0			
5. NAIC 5 (a)					0			
6. NAIC 6 (a)					0			
7. Total Bonds	716,561,867	44,658,132	28,755,881	(794,247)	731,669,870	0	0	716,561,867
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	716,561,867	44,658,132	28,755,881	(794,247)	731,669,870	0	0	716,561,867

(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.

Sch. DA - Pt. 1
NONE

Sch. DA - Verification
NONE

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	33,457,553	35,948,535
2. Cost of cash equivalents acquired	147,198,319	493,656,995
3. Accrual of discount		4,891
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		21
6. Deduct consideration received on disposals	145,527,987	496,152,888
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)	35,127,886	33,457,553
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	35,127,886	33,457,553

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								
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/31/2020					16,010
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/31/2020					56,323
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/31/2020					15,454
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/30/2020					12,284
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/31/2020					29,925
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/30/2020					4,723
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/31/2021					7,013
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/31/2021					7,207
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/08/2021					326,147
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/28/2021					12,991
WIP Assets	Columbus	OH	03/31/2021					124,526
0199999. Totals					0	0	0	612,603
Acquired by Internal Transfer								
Reclassification of L/H to Building Improvements	Columbus	OH	03/31/2021					235,394
0299999. Totals					0	0	0	235,394
0399999. Totals					0	0	0	847,997

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
Property Disposed																			
Garage Schematic	Columbus	OH.	03/01/2021		5,750		5,630	24			(24)		5,606			(5,606)	(5,606)		
0199999. Totals					5,750	0	5,630	24	0	0	(24)	0	5,606	0	0	(5,606)	(5,606)	0	0
0399999. Totals					5,750	0	5,630	24	0	0	(24)	0	5,606	0	0	(5,606)	(5,606)	0	0

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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated												
	Intercompany Long-Term Loan	Columbus	OH	Private Placement		10/20/2015			89,116			100.000
1499999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated								0	89,116	0	0	XXX
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			713,035			
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership	Grand Duchy	LUX	Direct Lending Fund III General Partner		01/25/2019			154,590			5.130
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP		05/01/2007			263,497			18.010
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	1,131,121	0	0	XXX
4899999. Subtotal - Unaffiliated								0	1,131,121	0	0	XXX
4999999. Subtotal - Affiliated								0	89,116	0	0	XXX
5099999. Totals								0	1,220,238	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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
	Intercompany Long-Term Loan	Columbus	OH.	Private Placement	10/20/2015	03/31/2021	26,940,697					0		25,888,837	1,140,976			0	
1499999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated							26,940,697	0	0	0	0	0	0	25,888,837	1,140,976	0	0	0	0
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	31,079,580	(101,122)				(101,122)			31,691,493			0	713,035
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	02/09/2021	15,242,880	3,636,977				3,636,977		18,349,586	530,271			0	360,548
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership	Grand Duchy	LUX	Arcmont Asset Management	01/25/2019	01/26/2021	8,298,821	104,942				104,942		8,139,416	418,936			0	
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007	03/01/2021	29,097,489	591,416				591,416		20,228,556	9,723,847			0	263,497
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	05/31/2007	02/11/2021	48,621					0	2,324	29,471	17,776		(3,699)	(3,699)	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	02/03/2021	1,495,878					0		1,378,352	117,526			0	
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	01/29/2021	300,466					0	16,369	163,852	128,744		(24,239)	(24,239)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	03/24/2021	4,519,099					0		4,215,381	303,718			0	
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	03/24/2021	568,614					0		519,421	49,193			0	
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	03/24/2021	4,263,348					0		3,766,836	496,512			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in 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
	Park Street Capital Private Equity Fund VIII	Boston	MA.	Park Street Capital	05/04/2007	03/19/2021	1,774,491					0		1,608,241	166,250			0	
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							96,689,287	4,232,213	0	0	0	4,232,213	18,693	58,399,112	43,644,266	0	(27,938)	(27,938)	1,337,080
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA..	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	03/31/2021	740,973					0		663,814			(77,160)	(77,160)	
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated							740,973	0	0	0	0	0	0	663,814	0	0	(77,160)	(77,160)	0
4899999. Subtotal - Unaffiliated							97,430,260	4,232,213	0	0	0	4,232,213	18,693	59,062,925	43,644,266	0	(105,098)	(105,098)	1,337,080
4999999. Subtotal - Affiliated							26,940,697	0	0	0	0	0	0	25,888,837	1,140,976	0	0	0	0
5099999. Totals							124,370,957	4,232,213	0	0	0	4,232,213	18,693	84,951,762	44,785,242	0	(105,098)	(105,098)	1,337,080

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
Bonds - U.S. Political Subdivisions of States									
54438C YQ 9	LOS ANGELES CALIF CMNTY COLLEGE DIST		01/07/2021	RBC CAPITAL MARKETS		1,307,888	1,250,000	4,948	1.B FE
819190 WU 9	SHAKOPEE MINN INDPT SCH DIST NO 720		01/27/2021	WELLS FARGO BANK, N.A./SIG		1,000,000	1,000,000		1.C FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						2,307,888	2,250,000	4,948	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3132D5 6Z 0	FH SB8088 - RMBS		01/21/2021	SUNTRUST CAPITAL MARKETS, INC		4,067,561	3,969,865	2,481	1.A
3133GB GD 0	FH QN4696 - RMBS		01/21/2021	Citigroup (SSB)		3,078,393	2,948,035	2,457	1.A
3133KY U6 4	FH RB5105 - RMBS		02/18/2021	SUNTRUST CAPITAL MARKETS, INC		4,631,253	4,482,761	2,490	1.A
631060 CW 8	NARRAGANSETT R I BAY COMMN WASTEWATER SY		02/18/2021	RAYMOND JAMES & ASSOCIATES		1,035,650	1,000,000	11,704	1.D FE
631663 RG 8	NASSAU CNTY N Y INTERIM FIN AUTH		02/05/2021	GOLDMAN		1,000,000	1,000,000		1.A FE
91412H JU 8	UNIVERSITY CALIF REVS		02/24/2021	Jefferies		1,000,000	1,000,000		1.C FE
91412H LD 3	UNIVERSITY CALIF REVS		02/26/2021	Jefferies		1,000,000	1,000,000		1.D FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						15,812,856	15,400,661	19,132	XXX
Bonds - Industrial and Miscellaneous									
037833 EB 2	APPLE INC		02/01/2021	GOLDMAN		1,995,500	2,000,000		1.B FE
04016N AM 5	ARES XLIV CLO LTD. - CDO		03/31/2021	GOLDMAN		5,750,000	5,750,000		1. Z
17327C AM 5	CITIGROUP INC		01/21/2021	Citigroup (SSB)		3,000,000	3,000,000		1.G FE
25243Y BD 0	DIAGEO CAPITAL PLC	C	02/17/2021	PERSHING DIV OF DLJ SEC LNDING		3,050,610	3,000,000	18,333	1.G FE
29736R AR 1	ESTEE LAUDER COMPANIES INC		03/01/2021	GOLDMAN		993,400	1,000,000		1.E FE
36319T AN 6	GALXY 23R AR - CDO	C	02/25/2021	MORGAN STANLEY & COMPANY		4,000,000	4,000,000		1. Z
57636Q AS 3	MASTERCARD INC		03/02/2021	BANC OF AMERICA/FIXED INCOME		998,720	1,000,000		1.E FE
74982W AA 4	RACE POINT IX CLO LTD - CDO		03/15/2021	J P MORGAN SECURITIES		2,750,000	2,750,000		1. Z
82652Q AA 9	SRFC 211 A - RMBS		03/08/2021	DEUTSCHE BANK SECURITIES, INC		2,499,298	2,500,000		1.A FE
98164E AD 7	WOART 2021-A A4 - ABS		02/03/2021	MIZUHO SECURITIES USA/FIXED INCOME		1,499,860	1,500,000		1.A FE
3899999. Total - Bonds - Industrial and Miscellaneous						26,537,388	26,500,000	18,333	XXX
8399997. Total - Bonds - Part 3						44,658,132	44,150,661	42,413	XXX
8399999. Total - Bonds						44,658,132	44,150,661	42,413	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Publicly Traded									
MM0034 8R R	BM TECHNOLOGIES INC		03/01/2021	Not Available	10.000	10	XXX		XXX
00165C 10 4	AMC ENTERTAINMENT HOLDINGS CL A ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	880.000	8,745	XXX		XXX
008252 10 8	AFFILIATED MANAGERS GROUP ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	110.000	16,165	XXX		XXX
02376R 10 2	AMERICAN AIRLINES GROUP ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	1,440.000	32,483	XXX		XXX
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	550.000	25,073	XXX		XXX
031162 10 0	AMGEN ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	170.000	41,731	XXX		XXX
049560 10 5	ATMOS ENERGY ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	230.000	22,077	XXX		XXX
05605H 10 0	BWX TECHNOLOGIES ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	180.000	11,617	XXX		XXX
093671 10 5	H&R BLOCK ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	430.000	8,633	XXX		XXX
09609G 10 0	BLUEBIRD BIO ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	160.000	4,603	XXX		XXX
110122 10 8	BRISTOL MYERS SQUIBB ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	550.000	34,511	XXX		XXX
12008R 10 7	BUILDERS FIRSTSOURCE ORD		01/01/2021	ITG INC	203.438	2,758	XXX		XXX
14817C 10 7	CASSAVA SCIENCES ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	80.000	4,045	XXX		XXX
20337X 10 9	COMMSCOPE HOLDING ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	460.000	6,899	XXX		XXX
204166 10 2	COMMVAULT SYSTEMS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	100.000	6,369	XXX		XXX
20825C 10 4	CONOCOPHILLIPS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	1,784.300	83,003	XXX		XXX
209115 10 4	CONSOLIDATED EDISON ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC	580.000	42,652	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
25179M 10 3	DEVON ENERGY ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	1,170.000	26,860	XXX		XXX
25470F 30 2	DISCOVERY SRS C ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	350.000	19,666	XXX		XXX
26614N 10 2	DUPONT DE NEMOURS ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	550.000	42,552	XXX		XXX
294600 10 1	EQUITRANS MIDSTREAM ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	950.000	7,693	XXX		XXX
320867 10 4	FIRST MIDWEST BANCORP ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	270.000	5,907	XXX		XXX
33767D 10 5	FIRSTCASH ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	100.000	6,622	XXX		XXX
33830X 10 4	FIVE PRIME THERAPEUTICS ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	80.000	3,019	XXX		XXX
34354P 10 5	FLOWSERVE ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	280.000	10,847	XXX		XXX
39874R 10 1	GROCERY OUTLET HOLDING ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	170.000	6,130	XXX		XXX
400110 10 2	GRUBHUB ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	220.000	13,158	XXX		XXX
44930G 10 7	ICU MEDICAL ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	50.000	10,430	XXX		XXX
451107 10 6	IDACORP ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	120.000	11,863	XXX		XXX
457187 10 2	INGREDION ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	160.000	14,452	XXX		XXX
45773H 20 1	INOVIO PHARMACEUTICALS ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	430.000	3,916	XXX		XXX
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD.		03/24/2021	Various.	298.210	39,765	XXX		XXX
49271V 10 0	KEURIG DR PEPPER ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	910.000	31,393	XXX		XXX
53220K 50 4	LIGAND PHARMACEUTICALS ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	30.000	4,385	XXX		XXX
56600D 10 7	MARAVAI LIFESCIENCES CL A ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	150.000	5,293	XXX		XXX
58518F 10 9	BM TECHNOLOGIES CL A ORD.		01/04/2021	CORPORATE ACTION.	10.000	129	XXX		XXX
589433 10 1	MEREDITH ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	90.000	2,823	XXX		XXX
589889 10 4	MERIT MEDICAL SYSTEMS ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	120.000	6,665	XXX		XXX
617446 44 8	MORGAN STANLEY ORD.		03/02/2021	Various.	131.243	11,952	XXX		XXX
640268 10 8	NEKTAR THERAPEUTICS ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	400.000	8,019	XXX		XXX
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	960.000	10,548	XXX		XXX
64829B 10 0	NEW RELIC ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	110.000	6,392	XXX		XXX
69327R 10 1	PDC ENERGY ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	230.000	7,709	XXX		XXX
70614W 10 0	PELOTON INTERACTIVE ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	170.000	17,334	XXX		XXX
723787 10 7	PIONEER NATURAL RESOURCE ORD.		01/12/2021	ITG INC.	28.170	6,910	XXX		XXX
74366E 10 2	PROTAGONIST THERAPEUTICS ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	80.000	2,277	XXX		XXX
744320 10 2	PRUDENTIAL FINANCIAL ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	590.000	52,868	XXX		XXX
78440X 10 1	SL GREEN RLTY REIT ORD.		01/01/2021	Not Available.	4.000	233	XXX		XXX
78440X 80 4	SL GREEN RLTY REIT ORD.		01/21/2021	ITG INC.	173.925	16,817	XXX		XXX
78573M 10 4	SABRE ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	730.000	10,715	XXX		XXX
80706P 10 3	SCHOLAR ROCK HOLDING ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	50.000	2,648	XXX		XXX
82489W 10 7	SHOALS TECHNOLOGIES GROUP CL A ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	200.000	6,299	XXX		XXX
828806 10 9	SIMON PROP GRP REIT ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	280.000	31,371	XXX		XXX
83088V 10 2	SLACK TECHNOLOGIES CL A ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	340.000	13,813	XXX		XXX
85208M 10 2	SPROUTS FARMERS MARKET ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	270.000	6,890	XXX		XXX
857477 10 3	STATE STREET ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	690.000	55,688	XXX		XXX
87612G 10 1	TARGA RESOURCES ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	530.000	16,794	XXX		XXX
88076W 10 3	TERADATA ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	250.000	9,807	XXX		XXX
88160R 10 1	TESLA ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	30.000	19,361	XXX		XXX
89377M 10 9	TRANSMEDICS GROUP ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	50.000	2,211	XXX		XXX
896945 20 1	TRIPADVISOR ORD.		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	230.000	11,463	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
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	640.000	4,773	XXX		XXX
90214J 10 1	2U ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	150.000	5,736	XXX		XXX
909218 12 5	UNIT CORPORATION WTS		01/08/2021	CORPORATE ACTION	1.000	1	XXX		XXX
911163 10 3	UNITED NATURAL FOODS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	120.000	4,059	XXX		XXX
92343X 10 0	VERINT SYSTEMS ORD		02/02/2021	ITG INC.	145.000	3,467	XXX		XXX
92552V 10 0	VIASAT ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	130.000	6,378	XXX		XXX
92764N 10 2	VIR BIOTECHNOLOGY ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	120.000	6,062	XXX		XXX
929042 10 9	VORNADO REALTY REIT ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	400.000	18,563	XXX		XXX
92918V 10 9	VROOM ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	230.000	8,328	XXX		XXX
929740 10 8	WABTEC ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	420.000	32,125	XXX		XXX
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	100.000	5,734	XXX		XXX
G01767 10 5	ALKERMES ORD	C	03/24/2021	CITIGROUP GLOBAL MARKETS INC.	360.000	6,980	XXX		XXX
G30401 10 6	ENDO INTERNATIONAL ORD	C	03/24/2021	CITIGROUP GLOBAL MARKETS INC.	520.000	4,268	XXX		XXX
G5509L 10 1	LIVANOVA ORD	C	03/24/2021	CITIGROUP GLOBAL MARKETS INC.	110.000	8,188	XXX		XXX
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	840.000	22,443	XXX		XXX
G7709Q 10 4	ROYALTY PHARMA CL A ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	630.000	27,555	XXX		XXX
L44385 10 9	GLOBANT ORD	C	03/24/2021	CITIGROUP GLOBAL MARKETS INC.	50.000	10,605	XXX		XXX
M25133 10 5	COGNYTE SOFTWARE ORD	C	02/02/2021	ITG INC.	145.000	3,322	XXX		XXX
N01045 10 8	AFFIMED ORD	C	03/24/2021	CITIGROUP GLOBAL MARKETS INC.	270.000	2,173	XXX		XXX
V7780T 10 3	ROYAL CARIBBEAN GROUP ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	340.000	28,488	XXX		XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,162,306	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffliated) Other									
31338$ 12 3	FEDERAL HOME LOAN BANK		01/06/2021	VARIOUS	6,593.000	659,300	XXX		XXX
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						659,300	XXX	0	XXX
Common Stocks - Mutual Funds									
693391 88 0	PIMCO:DIV INCOME INST		03/02/2021	PIMCO Funds	5,138,255.319	58,095,679	XXX		
9499999. Total - Common Stocks - Mutual Funds						58,095,679	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						59,917,285	XXX	0	XXX
9799999. Total - Common Stocks						59,917,285	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						59,917,285	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						104,575,417	XXX	42,413	XXX

Statement for March 31, 2021 of the **MOTORISTS 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
Bonds - U.S. Government																					
36179T 7K 5	G2 MA5398 - RMBS	..	03/01/2021.	Paydown		141,430	141,430	144,667	144,393		(2,964)		(2,964)		141,430		0	0	448	08/20/2048.	1.A
3620AD NY 4	GN 726807 - RMBS	..	03/01/2021.	Paydown		388	388	398	398		(10)		(10)		388			0	3	09/15/2039.	1.A
3620C6 EG 6	GN 749935 - RMBS	..	03/01/2021.	Paydown		1,880	1,880	1,962	1,960		(80)		(80)		1,880		0	0	13	11/15/2040.	1.A
36291E H8 7	GN 625855 - RMBS	..	03/01/2021.	Paydown		2,895	2,895	3,170	2,996		(101)		(101)		2,895			0	28	06/15/2035.	1.A
36291H C9 3	GN 628396 - RMBS	..	03/01/2021.	Paydown		9,454	9,454	10,045	9,625		(171)		(171)		9,454		(0)	(0)	103	10/15/2028.	1.A
38376G DN 7	GNR 2010-018 C - CMBS	..	03/01/2021.	Paydown		5,815	5,815	6,103	5,952		(136)		(136)		5,815		0	0	42	03/16/2051.	1.A
38376G XT 2	GNR 2010-148 C - CMBS	..	01/19/2021.	Paydown		30,108	30,108	31,011	30,362		(254)		(254)		30,108		(0)	(0)	77	12/16/2050.	1.A
912828 PP 9	UNITED STATES TREASURY	..	01/15/2021.	Maturity @ 100.00		3,927,000	3,927,000	3,848,324	3,919,592	(450,027)	(2,183)		(452,210)		3,467,382		459,618	459,618	22,090	01/15/2021.	1.A
0599999. Total - Bonds - U.S. Government						4,118,971	4,118,971	4,045,679	4,115,279	(450,027)	(5,899)	0	(455,926)	0	3,659,353	0	459,618	459,618	22,804	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
248866 TV 7	DENTON TEX	..	01/20/2021.	Call @ 100.00		245,000	245,000	299,486	251,958		(763)		(763)		251,195		(6,195)	(6,195)		02/15/2022.	1.B FE
262633 EY 2	DU PAGE CNTY ILL	..	01/01/2021.	Maturity @ 100.00		210,000	210,000	231,397	210,000				0		210,000			0	5,880	01/01/2021.	1.B FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						455,000	455,000	530,882	461,958	0	(763)	0	(763)	0	461,195	0	(6,195)	(6,195)	5,880	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
222102 AA 3	COULEE MED FNDTN WASH REV	..	03/23/2021.	Call @ 100.00		21,971	21,971	21,971	21,971				0		21,971			0	411	04/20/2036.	1.B FE
3131WR K2 0	FH ZJ1213 - RMBS	..	03/01/2021.	Paydown		10,585	10,585	11,131	11,152		(567)		(567)		10,585			0	70	02/01/2041.	1.A
3131X4 2T 1	FH ZK1686 - RMBS	..	03/01/2021.	Paydown		2,233	2,233	2,212	2,214		20		20		2,233		(0)	(0)	14	07/01/2024.	1.A
3131X4 2U 8	FH ZK1687 - RMBS	..	03/01/2021.	Paydown		6,373	6,373	6,312	6,333		39		39		6,373			0	50	07/01/2024.	1.A
3131X5 AP 7	FH ZK1814 - RMBS	..	03/01/2021.	Paydown		11,926	11,926	12,265	11,994		(68)		(68)		11,926			0	89	10/01/2024.	1.A
3131X5 B4 3	FH ZK1859 - RMBS	..	03/01/2021.	Paydown		1,028	1,028	1,066	1,043		(15)		(15)		1,028			0	9	09/01/2024.	1.A
3131X5 D3 3	FH ZK1922 - RMBS	..	03/01/2021.	Paydown		2,737	2,737	2,838	2,771		(35)		(35)		2,737			0	21	10/01/2024.	1.A
3131XJ S5 2	FH ZL3240 - RMBS	..	03/01/2021.	Paydown		87,849	87,849	91,747	91,909		(4,060)		(4,060)		87,849			0	508	06/01/2042.	1.A
3131XM FM 2	FH ZL5572 - RMBS	..	03/01/2021.	Paydown		33,830	33,830	35,257	34,943		(1,114)		(1,114)		33,830		0	0	233	04/01/2043.	1.A
3131XN 6U 2	FH ZL7183 - RMBS	..	03/01/2021.	Paydown		12,060	12,060	12,680	12,656		(595)		(595)		12,060		0	0	100	10/01/2043.	1.A
3131XP DV 7	FH ZL7316 - RMBS	..	03/01/2021.	Paydown		20,620	20,620	21,825	21,948		(1,328)		(1,328)		20,620		0	0	91	11/01/2043.	1.A
3131XQ TK 2	FH ZL8654 - RMBS	..	03/01/2021.	Paydown		5,348	5,348	5,676	5,713		(365)		(365)		5,348		0	0	36	11/01/2044.	1.A
3131XR BB 9	FH ZL9034 - RMBS	..	03/01/2021.	Paydown		83,380	83,380	87,473	86,733		(3,353)		(3,353)		83,380			0	500	02/01/2045.	1.A
31329J PV 3	FH ZA1336 - RMBS	..	03/01/2021.	Paydown		117,842	117,842	122,390	122,062		(4,221)		(4,221)		117,842			0	567	07/01/2042.	1.A
31329J PX 9	FH ZA1338 - RMBS	..	03/01/2021.	Paydown		94,559	94,559	97,765	97,502		(2,943)		(2,943)		94,559		(0)	(0)	463	08/01/2042.	1.A
31329K XH 2	FH ZA2480 - RMBS	..	03/01/2021.	Paydown		1,160,764	1,160,764	1,121,951	1,118,504		42,260		42,260		1,160,764		(0)	(0)	5,612	11/01/2037.	1.A
31329K YU 2	FH ZA2523 - RMBS	..	03/01/2021.	Paydown		530,425	530,425	539,127	541,295		(10,870)		(10,870)		530,425			0	3,437	09/01/2038.	1.A
3132A4 6K 9	FH ZS4474 - RMBS	..	03/01/2021.	Paydown		64,888	64,888	67,038	66,928		(2,040)		(2,040)		64,888			0	362	03/01/2042.	1.A
3132A4 PW 2	FH ZS4037 - RMBS	..	03/01/2021.	Paydown		33,781	33,781	35,143	35,000		(1,218)		(1,218)		33,781			0	192	05/01/2044.	1.A
3132A5 A4 7	FH ZS4527 - RMBS	..	03/01/2021.	Paydown		69,856	69,856	71,930	72,464		(2,608)		(2,608)		69,856			0	458	08/01/2043.	1.A
3132A5 AY 1	FH ZS4523 - RMBS	..	03/01/2021.	Paydown		34,973	34,973	35,154	35,092		(119)		(119)		34,973			0	201	07/01/2043.	1.A
3132A5 XA 8	FH ZS5173 - RMBS	..	03/01/2021.	Paydown		265	265	254	263		2		2		265			0	2	09/01/2021.	1.A
3132A6 TF 0	FH ZS5950 - RMBS	..	03/01/2021.	Paydown		4,602	4,602	4,784	4,668		(66)		(66)		4,602			0	33	09/01/2024.	1.A
3132D5 6Z 0	FH SB8088 - RMBS	..	03/01/2021.	Paydown		37,270	37,270	38,187			(917)		(917)		37,270			0	47	02/01/2036.	1.A
3132DV 7B 5	FH SD8090 - RMBS	..	03/01/2021.	Paydown		186,639	186,639	192,310	192,115		(5,476)		(5,476)		186,639			0	695	09/01/2050.	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
3132HM ZZ 7	FH Q11660 - RMBS		03/01/2021.	Paydown		270,968	270,968	281,680	278,853		(7,885)		(7,885)		270,968			0	1,138	10/01/2042.	1.A
3132L5 SE 4	FH V80517 - RMBS		03/01/2021.	Paydown		137,461	137,461	145,344	145,527		(8,065)		(8,065)		137,461			0	776	10/01/2043.	1.A
3132M9 5A 8	FH Q29241 - RMBS		03/01/2021.	Paydown		148,660	148,660	158,950	158,153		(9,493)		(9,493)		148,660			0	532	10/01/2044.	1.A
3132QU 3B 7	FH Q37993 - RMBS		03/01/2021.	Paydown		82,349	82,349	87,714	88,020		(5,671)		(5,671)		82,349		0	0	432	12/01/2045.	1.A
3133A8 MR 5	FH QB2168 - RMBS		03/01/2021.	Paydown		235,456	235,456	243,623	243,309		(7,853)		(7,853)		235,456			0	966	08/01/2050.	1.A
3133GB GD 0	FH QN4696 - RMBS		03/01/2021.	Paydown		18,389	18,389	19,202			(813)		(813)		18,389			0	31	12/01/2035.	1.A
3136AC U5 8	FNR 2013-15 EP - CMO/RMBS		03/01/2021.	Paydown		40,956	40,956	42,568	42,034		(1,078)		(1,078)		40,956		0	0	238	08/25/2042.	1.A
3136AE ZQ 3	FNR 2013-56 P - CMO/RMBS		03/01/2021.	Paydown		138,848	138,848	137,242	137,535		1,312		1,312		138,848		0	0	575	06/25/2043.	1.A
3136AF Y8 1	FNR 2013-89 PA - CMO/RMBS		03/01/2021.	Paydown		29,839	29,839	30,930	30,293		(454)		(454)		29,839			0	176	02/25/2043.	1.A
3137AC P3 7	FHR 3879 NW - CMO/RMBS		03/01/2021.	Paydown		5,381	5,381	5,636	5,421		(41)		(41)		5,381			0	35	09/15/2040.	1.A
3137B4 Z5 8	FHR 4261 PA - CMO/RMBS		03/01/2021.	Paydown		51,634	51,634	52,958	52,410		(776)		(776)		51,634			0	246	07/15/2032.	1.A
3137B8 PP 6	FHR 4322 PA - CMO/RMBS		03/01/2021.	Paydown		28,217	28,217	29,787	29,457		(1,239)		(1,239)		28,217			0	176	03/15/2044.	1.A
31385X NF 0	FN 555790 - RMBS		03/01/2021.	Paydown		4,345	4,345	4,405	4,278		67		67		4,345			0	15	10/01/2033.	1.A
3138EN 7M 5	FN AL6299 - RMBS		03/01/2021.	Paydown		91,300	91,300	96,564	96,408		(5,108)		(5,108)		91,300			0	204	01/01/2045.	1.A
3138EN WV 7	FN AL6059 - RMBS		03/01/2021.	Paydown		171,289	171,289	176,977	176,767		(5,478)		(5,478)		171,289			0	366	11/01/2044.	1.A
3138EN WX 3	FN AL6061 - RMBS		03/01/2021.	Paydown		33,420	33,420	34,584	34,104		(685)		(685)		33,420			0	194	11/01/2044.	1.A
3138WG EZ 3	FN AS6451 - RMBS		03/01/2021.	Paydown		160,551	160,551	167,839	166,205		(5,653)		(5,653)		160,551			0	469	01/01/2046.	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
3138WH XR 8	FN AS7887 - RMBS		03/01/2021.	Paydown		183,053	183,053	179,885	179,985		3,068		3,068		183,053			0	375	09/01/2041.	1.A
3138WK 3E 3	FN AS9796 - RMBS		03/01/2021.	Paydown		1,379,106	1,379,106	1,381,692	1,380,925		(1,819)		(1,819)		1,379,106		0	0	9,082	06/01/2047.	1.A
3138WT UT 1	FN AT5993 - RMBS		03/01/2021.	Paydown		370,787	370,787	364,410	364,553		6,234		6,234		370,787			0	964	05/01/2043.	1.A
3138Y1 3L 7	FN AX0802 - RMBS		03/01/2021.	Paydown		4,156	4,156	4,377	4,317		(160)		(160)		4,156		(0)	(0)	24	10/01/2044.	1.A
3138Y6 MY 7	FN AX4874 - RMBS		03/01/2021.	Paydown		159,113	159,113	168,660	165,756		(6,643)		(6,643)		159,113			0	128	12/01/2044.	1.A
3138YE 5V 5	FN AY1759 - RMBS		03/01/2021.	Paydown		100,666	100,666	102,695	102,704		(2,038)		(2,038)		100,666		0	0	15	02/01/2045.	1.A
31390U MU 7	FN 656571 - RMBS		03/01/2021.	Paydown		8,362	8,362	8,383	8,285		77		77		8,362		0	0	21	05/01/2033.	1.A
31402H Z2 0	FN 729861 - RMBS		03/01/2021.	Paydown		1,402	1,402	1,446	1,391		10		10		1,402			0	5	11/01/2033.	1.A
31403D YB 9	FN 746006 - RMBS		03/01/2021.	Paydown		93,498	93,498	96,828	93,470		27		27		93,498			0	193	12/01/2033.	1.A
31405Q AX 6	FN 795722 - RMBS		03/01/2021.	Paydown		1,590	1,590	1,614	1,576		14		14		1,590			0	6	10/01/2034.	1.A
3140FP C9 8	FN BE3695 - RMBS		03/01/2021.	Paydown		173,555	173,555	177,297	177,815		(4,260)		(4,260)		173,555			0	964	06/01/2047.	1.A
3140GY GZ 6	FN BH9215 - RMBS		03/01/2021.	Paydown		136,747	136,747	140,358	140,404		(3,657)		(3,657)		136,747		0	0	773	01/01/2048.	1.A
3140H5 AW 1	FN BJ3620 - RMBS		03/01/2021.	Paydown		83,793	83,793	87,944	86,766		(2,973)		(2,973)		83,793			0	638	01/01/2048.	1.A
3140JQ TE 3	FN BN7748 - RMBS		03/01/2021.	Paydown		20,725	20,725	21,533	21,462		(737)		(737)		20,725			0	117	09/01/2049.	1.A
3140K3 J2 9	FN BO7480 - RMBS		03/01/2021.	Paydown		428,410	428,410	441,664	440,421		(12,011)		(12,011)		428,410		0	0	2,143	12/01/2049.	1.A
3140KP JP 9	FN BQ3869 - RMBS		03/01/2021.	Paydown		170,738	170,738	176,554	176,320		(5,582)		(5,582)		170,738			0	695	09/01/2050.	1.A
3140KT L7 8	FN BQ7549 - RMBS		03/01/2021.	Paydown		98,542	98,542	102,198	102,175		(3,633)		(3,633)		98,542		0	0	325	11/01/2050.	1.A
3140Q9 NW 9	FN CA2204 - RMBS		03/01/2021.	Paydown		476,633	476,633	496,071	502,621		(25,988)		(25,988)		476,633			0	3,320	08/01/2048.	1.A
3140QA NN 6	FN CA3096 - RMBS		03/01/2021.	Paydown		309,549	309,549	324,519	328,634		(19,085)		(19,085)		309,549			0	2,263	02/01/2049.	1.A
3140X4 M4 5	FN FM1278 - RMBS		03/01/2021.	Paydown		378,214	378,214	387,019	386,542		(8,328)		(8,328)		378,214			0	1,707	07/01/2034.	1.A
3140X7 2G 3	FN FM4374 - RMBS		03/01/2021.	Paydown		292,538	292,538	301,909	301,677		(9,139)		(9,139)		292,538			0	1,123	09/01/2050.	1.A
3140X7 4F 3	FN FM4421 - RMBS		03/01/2021.	Paydown		140,299	140,299	146,701	146,687		(6,387)		(6,387)		140,299			0	510	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 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
3140X7 XJ 3	FN FM4280 - RMBS	..	03/01/2021.	Paydown		38,643	38,643	40,026	39,994		(1,351)		(1,351)		38,643			0	127	09/01/2050.	1.A
3140X8 P4 3	FN FM4942 - RMBS	..	03/01/2021.	Paydown		99,704	99,704	103,801	103,775		(4,071)		(4,071)		99,704		0	0	259	11/01/2050.	1.A
31410L UV 2	FN 890796 - RMBS	..	03/01/2021.	Paydown		86,972	86,972	88,956	88,696		(1,724)		(1,724)		86,972			0	222	12/01/2045.	1.A
31412U AJ 9	FN 934809 - RMBS	..	03/01/2021.	Paydown		4,460	4,460	4,619	4,498		(37)		(37)		4,460		(0)	(0)	33	03/01/2024.	1.A
31414R PK 5	FN 973926 - RMBS	..	03/01/2021.	Paydown		12,066	12,066	12,247	12,199		(133)		(133)		12,066			0	41	05/01/2038.	1.A
31416X FA 3	FN AB1960 - RMBS	..	03/01/2021.	Paydown		49,650	49,650	53,156	52,024		(2,374)		(2,374)		49,650			0	349	12/01/2040.	1.A
31418V KJ 0	FN AD7496 - RMBS	..	03/01/2021.	Paydown		1,823	1,823	1,837	1,827		(3)		(3)		1,823			0	11	01/01/2026.	1.A
880461 SB 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR	..	01/21/2021.	Call @ 100.00		10,000	10,000	9,888	9,898		1		1		9,899		101	101	173	07/01/2040.	1.B FE
914302 AP 9	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE	..	02/15/2021.	Call @ 100.00		55,000	55,000	57,276	55,043		(43)		(43)		55,000			0	1,375	02/15/2030.	1. Z
914302 BL 7	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE	..	02/15/2021.	Call @ 100.00		945,000	945,000	984,114	945,736		(736)		(736)		945,000			0	23,625	02/15/2030.	1.C FE
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C	..	03/01/2021.	Paydown		29,430	29,430	29,430	29,430		(0)		(0)		29,430			0	121	04/25/2042.	1.A FE
968369 AA 6	WILKES CNTY GA HOSP AUTH REV	..	03/17/2021.	Call @ 100.00		55,000	55,000	55,000	55,000				0		55,000			0	738	02/20/2037.	1.B FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					10,958,832	10,958,832	11,184,621	11,074,382	0	(173,040)	0	(173,040)	0	10,958,731	0	101	101	74,889	XXX	XXX
Bonds - Industrial and Miscellaneous																					
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	..	03/01/2021.	Call @ 100.00									0					0	(7)	07/15/2022.	2.A FE
05567L T3 1	BNP PARIBAS SA	C	01/15/2021.	Maturity @ 100.00		1,000,000	1,000,000	1,007,190	1,000,037		(37)		(37)		1,000,000			0	25,000	01/15/2021.	1.E FE
05588U AA 0	HGVGI 19A A - RMBS	..	03/25/2021.	Paydown		91,456	91,456	91,433	91,436		21		21		91,456		(0)	(0)	477	09/26/2033.	1.F FE
075887 BA 6	BECTON DICKINSON AND CO	..	03/12/2021.	Call @ 100.00		1,782,498	1,750,000	1,732,430	1,747,904		492		492		1,748,396		1,604	1,604	51,487	11/08/2021.	2.C FE
126408 GV 9	CSX CORP	..	03/01/2021.	Call @ 100.00		500,000	500,000	497,495	499,874		49		49		499,923		77	77	5,313	06/01/2021.	2.A FE
126650 DC 1	CVS HEALTH CORP	..	03/09/2021.	Maturity @ 100.00		797,000	797,000	796,594	796,974		26		26		797,000			0	13,350	03/09/2021.	2.B FE
17328P AQ 6	CMLTI 20EXP2 A3 - CMO/RMBS	..	03/25/2021.	Paydown		248,261	248,261	254,545	254,521		(6,260)		(6,260)		248,261			0	986	08/25/2050.	1.A FE
17328P AX 1	CMLTI 20EXP2 A4 - CMO/RMBS	..	03/25/2021.	Paydown		180,876	180,876	184,324	184,310		(3,435)		(3,435)		180,876			0	718	08/25/2050.	1.A FE
28415P AA 2	EHGVT 2016-A A - RMBS	..	03/25/2021.	Paydown		20,887	20,887	20,886	20,887		0		0		20,887		(0)	(0)	93	04/25/2028.	1.F FE
34532F AD 4	FORDL 2019-A A3 - ABS	..	03/15/2021.	Paydown		785,892	785,892	785,831	785,885		7		7		785,892		(0)	(0)	3,822	05/15/2022.	1.A FE
36191Y BB 3	GSMS 2011-GC5 A4 - CMBS	..	03/01/2021.	Paydown		1,760,150	1,760,150	1,791,780	1,764,267		(4,117)		(4,117)		1,760,150			0	11,837	08/12/2044.	1.A FE
36249K AC 4	GSMS 2010-C1 A2 - CMBS	..	03/01/2021.	Paydown		3,241	3,241	3,339	3,241				0		3,241			0	25	08/10/2043.	1.A FE
36257F AD 2	GMCAR 2019-2 A3 - ABS	..	03/16/2021.	Paydown		717,352	717,352	717,293	717,333		19		19		717,352		(0)	(0)	3,072	02/16/2024.	1.A FE
452570 AE 4	IMSA 2007-2 2A - RMBS	..	03/25/2021.	Paydown		11,013	11,013	11,013	11,106		(93)		(93)		11,013			0	7	04/25/2037.	1. Z
55265K 2G 3	MASTR 2003-11 7A2 - CMO/RMBS	..	03/01/2021.	Paydown		31,503	31,503	30,371	31,011		492		492		31,503			0	370	12/25/2033.	2.C FE
61747W AF 6	MORGAN STANLEY	..	01/25/2021.	Maturity @ 100.00		500,000	500,000	443,325	499,455		545		545		500,000			0	14,375	01/25/2021.	1.F FE
674599 CS 2	OCCIDENTAL PETROLEUM CORP	..	02/24/2021.	RBC CAPITAL MARKETS		965,300	1,000,000	995,060	915,170	80,484	66		80,550		995,720		(30,420)	(30,420)	18,569	08/15/2029.	3.B FE
674599 CW 3	OCCIDENTAL PETROLEUM CORP	..	03/01/2021.	GOLDMAN		980,000	1,000,000	998,700	962,500	36,546	42		36,588		999,088		(19,088)	(19,088)	15,950	08/15/2024.	3.B FE
82652K AA 2	SRFC 171 A - RMBS	..	03/20/2021.	Paydown		15,151	15,151	15,150	15,150		1		1		15,151		0	0	74	03/20/2034.	1.F FE
82652M AA 8	SRFC 2019-2 A - RMBS	..	03/20/2021.	Paydown		53,844	53,844	53,830	53,831		14		14		53,844			0	224	05/20/2036.	1.A FE
82652N AA 6	SRFC 193 A - RMBS	..	03/20/2021.	Paydown		60,647	60,647	60,646	60,646		1		1		60,647		0	0	155	08/20/2036.	1.A FE
82653E AB 3	SRFC 2019-1 B - RMBS	..	03/20/2021.	Paydown		73,446	73,446	73,430	77,810		(4,365)		(4,365)		73,446		(0)	(0)	405	01/22/2036.	1.F FE

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
84756N AB 5	SPECTRA ENERGY PARTNERS LP	..	03/15/2021.	Call @ 100.00		500,000	500,000	499,835	499,991		4		4		499,995		5	5	5,750	06/15/2021.	2.A FE
89152U AF 9	TOTAL CAPITAL SA	C	01/28/2021.	Maturity @ 100.00		1,000,000	1,000,000	1,029,130	1,000,781		(781)		(781)		1,000,000			0	20,625	01/28/2021.	1.E FE
89175V AA 1	TPMT 182 A1 - RMBS	..	03/01/2021.	Paydown		43,575	43,575	44,623	44,557		(982)		(982)		43,575			0	236	03/25/2058.	1.A FE
89176E AA 8	TPMT 2018-1 A1 - RMBS	..	03/01/2021.	Paydown		47,713	47,713	48,780	48,710		(997)		(997)		47,713		(0)	(0)	236	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
92349F AB 9	VZOT 2018-1 A1B - RMBS	..	03/22/2021.	Paydown		504,621	504,621	504,621	504,621				0		504,621		0	0	325	09/20/2022.	1.A FE
94974B FC 9	WELLS FARGO & CO	..	02/08/2021.	Not Available		836,032	833,000	848,344	835,509		(345)		(345)		835,165		867	867	14,092	03/08/2022.	1.F FE
3899999.	Total - Bonds - Industrial and Miscellaneous					13,662,146	13,681,316	13,693,154	13,580,504	117,031	(20,933)	0	96,098	0	13,676,602	0	(46,955)	(46,955)	208,301	XXX	XXX
8399997.	Total - Bonds - Part 4					29,194,949	29,214,118	29,454,337	29,232,122	(332,996)	(200,634)	0	(533,630)	0	28,755,881	0	406,570	406,570	311,874	XXX	XXX
8399999.	Total - Bonds					29,194,949	29,214,118	29,454,337	29,232,122	(332,996)	(200,634)	0	(533,630)	0	28,755,881	0	406,570	406,570	311,874	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
000361 10 5	AAR ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	379	XXX	456	362	94			94		456		(77)	(77)		XXX	XXX
001055 10 2	AFLAC ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	10,676	XXX	9,245	10,673	(1,428)			(1,428)		9,245		1,431	1,431		XXX	XXX
001228 10 5	AG MORTGAGE INVEST TRUST REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	409	XXX	2,225	413	1,812			1,812		2,225		(1,816)	(1,816)	4	XXX	XXX
00123Q 10 4	AGNC INVESTMENT REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	520.000	8,077	XXX	9,495	8,112	1,383			1,383		9,495		(1,418)	(1,418)	62	XXX	XXX
00164V 10 3	AMC NETWORKS CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	6,267	XXX	9,595	5,723	3,872			3,872		9,595		(3,328)	(3,328)		XXX	XXX
00165C 10 4	AMC ENTERTAINMENT HOLDINGS CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	448	XXX	2,276	445	1,831			1,831		2,276		(1,829)	(1,829)		XXX	XXX
00206R 10 2	AT&T ORD	..	03/24/2021.	Various	4,190.000	123,459	XXX	140,407	120,504	19,903			19,903		140,407		(16,948)	(16,948)	2,179	XXX	XXX
002824 10 0	ABBOTT LABORATORIES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	450.000	50,220	XXX	10,873	49,271	(38,398)			(38,398)		10,873		39,347	39,347		XXX	XXX
00287Y 10 9	ABBVIE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	620.000	66,501	XXX	58,640	66,433	(7,793)			(7,793)		58,640		7,862	7,862		XXX	XXX
003654 10 0	ABIOMED ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	3,240	XXX	1,647	3,242	(1,595)			(1,595)		1,647		1,594	1,594		XXX	XXX
00401C 10 8	ACACIA COMMUNICATIONS ORD	..	03/01/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	12,384	XXX	6,692	8,755	(2,063)			(2,063)		6,692		5,691	5,691		XXX	XXX
00507V 10 9	ACTIVISION BLIZZARD ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	390.000	35,603	XXX	26,021	36,212	(10,191)			(10,191)		26,021		9,583	9,583		XXX	XXX
00508Y 10 2	ACUITY BRANDS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,320	XXX	2,521	2,422	99			99		2,521		(202)	(202)		XXX	XXX
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,014	XXX	2,445	2,957	(512)			(512)		2,445		569	569		XXX	XXX
00724F 10 1	ADOBE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	92,166	XXX	27,627	95,023	(67,396)			(67,396)		27,627		64,539	64,539		XXX	XXX
00737L 10 3	ADTALEM GLOBAL EDUCATION ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	4,107	XXX	5,651	4,074	1,577			1,577		5,651		(1,544)	(1,544)		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.	70.000	11,903	XXX	11,823	11,026	797			797		11,823		80	80	18	XXX	XXX
00771V 10 8	AERIE PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	2,093	XXX	7,983	2,027	5,957			5,957		7,983		(5,890)	(5,890)		XXX	XXX
007903 10 7	ADVANCED MICRO DEVICES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	33,100	XXX	9,538	32,099	(22,561)			(22,561)		9,538		23,562	23,562		XXX	XXX
00790R 10 4	ADVANCED DRAINAGE SYSTEMS ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,730	XXX	2,834	3,343	(510)			(510)		2,834		897	897		XXX	XXX
008073 10 8	AEROVIRONMENT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,634	XXX	4,920	4,345	575			575		4,920		(285)	(285)		XXX	XXX
008252 10 8	AFFILIATED MANAGERS GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	19,123	XXX	23,630	18,306	5,324			5,324		23,630		(4,507)	(4,507)		XXX	XXX
00847X 10 4	AGIOS PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	3,666	XXX	5,270	3,466	1,803			1,803		5,270		(1,604)	(1,604)		XXX	XXX
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	22,858	XXX	12,177	21,858	(9,681)			(9,681)		12,177		10,682	10,682	107	XXX	XXX
00971T 10 1	AKAMAI TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	6,207	XXX	3,896	6,299	(2,403)			(2,403)		3,896		2,311	2,311		XXX	XXX
012653 10 1	ALBEMARLE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	5,523	XXX	2,919	4,426	(1,507)			(1,507)		2,919		2,604	2,604	12	XXX	XXX
013872 10 6	ALCOA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	3,497	XXX	5,271	3,227	2,044			2,044		5,271		(1,774)	(1,774)		XXX	XXX
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	14,931	XXX	11,435	16,040	(4,604)			(4,604)		11,435		3,495	3,495	98	XXX	XXX
015351 10 9	ALEXION PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	11,014	XXX	9,141	10,937	(1,796)			(1,796)		9,141		1,872	1,872		XXX	XXX
016255 10 1	ALIGN TECHNOLOGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	17,115	XXX	8,708	16,031	(7,323)			(7,323)		8,708		8,407	8,407		XXX	XXX
017175 10 0	ALLEGHANY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	6,313	XXX	5,844	6,037	(193)			(193)		5,844		469	469		XXX	XXX
018522 30 0	ALLETE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	6,440	XXX	7,740	6,194	1,546			1,546		7,740		(1,300)	(1,300)		XXX	XXX
018802 10 8	ALLIANT ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	7,895	XXX	6,632	8,237	(1,605)			(1,605)		6,632		1,263	1,263		XXX	XXX
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	265.000	11,274	XXX	13,340	11,429	1,911			1,911		13,340		(2,067)	(2,067)		XXX	XXX
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	340.000	5,182	XXX	4,678	4,910	(231)			(231)		4,678		504	504		XXX	XXX
020002 10 1	ALLSTATE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	21,988	XXX	17,616	21,986	(4,370)			(4,370)		17,616		4,372	4,372	108	XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS 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
02079K 10 7	ALPHABET CL C ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	198,788	XXX	106,210	192,707	(86,497)			(86,497)		106,210		92,578	92,578		XXX	XXX
02079K 30 5	ALPHABET CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	179,778	XXX	54,956	175,264	(120,308)			(120,308)		54,956		124,822	124,822		XXX	XXX
021369 10 3	ALTAIR ENGINEERING CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	605	XXX	404	582	(178)			(178)		404		201	201		XXX	XXX
02156K 10 3	ALTICE USA CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	9,298	XXX	7,316	9,846	(2,530)			(2,530)		7,316		1,982	1,982		XXX	XXX
02209S 10 3	ALTRIA GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	690.000	28,691	XXX	28,240	28,290	(50)			(50)		28,240		451	451	593	XXX	XXX
023135 10 6	AMAZON COM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	541,046	XXX	343,572	553,678	(210,107)			(210,107)		343,572		197,474	197,474		XXX	XXX
023586 10 0	AMERCO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	4,728	XXX	3,461	4,540	(1,079)			(1,079)		3,461		1,268	1,268		XXX	XXX
023608 10 2	AMEREN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	6,749	XXX	5,259	7,025	(1,766)			(1,766)		5,259		1,490	1,490		XXX	XXX
024061 10 3	AMERICAN AXLE AND MANUFACTURING ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	2,128	XXX	3,940	1,918	2,022			2,022		3,940		(1,812)	(1,812)		XXX	XXX
025537 10 1	AMERICAN ELECTRIC POWER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	360.000	28,501	XXX	26,302	29,984	(3,683)			(3,683)		26,302		2,200	2,200		XXX	XXX
025816 10 9	AMERICAN EXPRESS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	28,007	XXX	22,363	27,809	(5,446)			(5,446)		22,363		5,644	5,644	99	XXX	XXX
025932 10 4	AMERICAN FINANCIAL GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	9,105	XXX	9,839	8,762	1,077			1,077		9,839		(734)	(734)		XXX	XXX
026874 15 6	AMERICAN INTERNATION GRP EQY WARRANT		01/13/2021	ITG INC.	26.000	1	XXX	158	3	155			155		158		(157)	(157)		XXX	XXX
03027X 10 0	AMERICAN TOWER REIT		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	35,550	XXX	22,851	35,914	(13,063)			(13,063)		22,851		12,699	12,699	194	XXX	XXX
03073E 10 5	AMERISOURCEBERGEN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	5,501	XXX	4,547	4,888	(342)			(342)		4,547		954	954		XXX	XXX
03076C 10 6	AMERIPRISE FINANCE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	10,077	XXX	7,452	9,717	(2,265)			(2,265)		7,452		2,625	2,625		XXX	XXX
031100 10 0	AMETEK ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	9,882	XXX	4,898	9,675	(4,778)			(4,778)		4,898		4,985	4,985		XXX	XXX
031162 10 0	AMGEN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	66,774	XXX	57,683	64,378	(6,695)			(6,695)		57,683		9,091	9,091		XXX	XXX
03152W 10 9	AMICUS THERAPEUTICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	6,017	XXX	3,341	6,003	(2,662)			(2,662)		3,341		2,676	2,676		XXX	XXX
03168L 10 5	AMNEAL PHARMACEUTICALS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	1,670	XXX	6,752	1,600	5,152			5,152		6,752		(5,081)	(5,081)		XXX	XXX
032095 10 1	AMPHENOL CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,414	XXX	3,003	5,231	(2,228)			(2,228)		3,003		2,411	2,411	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					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
032654 10 5	ANALOG DEVICES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	20,375	XXX	11,280	19,205	(7,925)			(7,925)		11,280		9,095	9,095		XXX	XXX
032724 10 6	ANAPTYSBIO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	2,027	XXX	6,969	1,720	5,249			5,249		6,969		(4,942)	(4,942)		XXX	XXX
03272L 10 8	ANAPLAN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,858	XXX	1,770	2,874	(1,104)			(1,104)		1,770		1,088	1,088		XXX	XXX
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD		03/24/2021.	CITIGROUP GLOBAL MARKETS INC.	3,000.000	26,557	XXX	30,600	25,350	5,250			5,250		30,600		(4,043)	(4,043)	660	XXX	XXX
03662Q 10 5	ANSYS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	3,746	XXX	1,225	3,638	(2,413)			(2,413)		1,225		2,521	2,521		XXX	XXX
036642 10 6	ANTARES PHARMA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	79	XXX	66	80	(14)			(14)		66		14	14		XXX	XXX
036752 10 3	ANTHEM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	33,707	XXX	27,919	32,109	(4,190)			(4,190)		27,919		5,788	5,788		XXX	XXX
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD		03/24/2021.	CITIGROUP GLOBAL MARKETS INC.	351.000	2,019	XXX	18,325	1,850	16,475			16,475		18,325		(16,306)	(16,306)		XXX	XXX
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,817	XXX	3,067	2,939	128			128		3,067		(250)	(250)		XXX	XXX
037833 10 0	APPLE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6,220.000	821,286	XXX	228,082	825,332	(597,250)			(597,250)		228,082		593,204	593,204		XXX	XXX
038222 10 5	APPLIED MATERIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	320.000	30,576	XXX	11,434	27,616	(16,182)			(16,182)		11,434		19,143	19,143		XXX	XXX
039483 10 2	ARCHER DANIELS MIDLAND ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	430.000	22,601	XXX	20,008	21,676	(1,669)			(1,669)		20,008		2,594	2,594		XXX	XXX
03957W 10 6	ARCHROCK ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	93	XXX	124	87	37			37		124		(30)	(30)		XXX	XXX
040413 10 6	ARISTA NETWORKS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	12,244	XXX	9,546	11,623	(2,076)			(2,076)		9,546		2,698	2,698		XXX	XXX
042735 10 0	ARROW ELECTRONICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,130	XXX	2,135	2,919	(784)			(784)		2,135		995	995		XXX	XXX
04335A 10 5	ARVINAS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	804	XXX	347	849	(503)			(503)		347		458	458		XXX	XXX
045327 10 3	ASPEN TECHNOLOGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,852	XXX	2,126	2,605	(479)			(479)		2,126		725	725		XXX	XXX
045487 10 5	ASSOCIATED BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	5,940	XXX	8,227	5,286	2,942			2,942		8,227		(2,287)	(2,287)		XXX	XXX
04621X 10 8	ASSURANT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,544	XXX	4,095	5,449	(1,354)			(1,354)		4,095		1,449	1,449		XXX	XXX
046433 10 8	ASTRONICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	1,248	XXX	3,820	1,257	2,563			2,563		3,820		(2,572)	(2,572)		XXX	XXX
046513 10 7	ATARA BIOTHERAPEUTICS ORD		03/24/2021.	CITIGROUP GLOBAL MARKETS INC.	170.000	2,491	XXX	6,278	3,337	2,941			2,941		6,278		(3,787)	(3,787)		XXX	XXX

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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
04685N 10 3	ATHENEX ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	260.000	1,126	XXX	5,147	2,876	2,271			2,271		5,147		(4,020)	(4,020)		XXX	XXX
047649 10 8	ATKORE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	458	XXX	259	411	(152)			(152)		259		200	200		XXX	XXX
049560 10 5	ATMOS ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	24,990	XXX	23,383	26,720	(3,338)			(3,338)		23,383		1,607	1,607		XXX	XXX
052769 10 6	AUTODESK ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	22,388	XXX	10,001	21,374	(11,373)			(11,373)		10,001		12,388	12,388		XXX	XXX
053015 10 3	AUTOMATIC DATA PROCESSING ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	23,945	XXX	14,197	24,668	(10,471)			(10,471)		14,197		9,748	9,748	130	XXX	XXX
053332 10 2	AUTOZONE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	12,529	XXX	2,916	11,854	(8,938)			(8,938)		2,916		9,613	9,613		XXX	XXX
05338G 10 6	AVALARA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	16,382	XXX	15,616	16,489	(873)			(873)		15,616		766	766		XXX	XXX
05351W 10 3	AVANGRID ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	7,514	XXX	7,640	7,272	368			368		7,640		(126)	(126)	70	XXX	XXX
05352A 10 0	AVANTOR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	470.000	13,631	XXX	11,875	13,231	(1,356)			(1,356)		11,875		1,756	1,756		XXX	XXX
053611 10 9	AVERY DENNISON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	14,107	XXX	7,924	13,960	(6,036)			(6,036)		7,924		6,182	6,182		XXX	XXX
05464C 10 1	AXON ENTERPRISE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,507	XXX	1,257	2,451	(1,194)			(1,194)		1,257		1,250	1,250		XXX	XXX
05465P 10 1	AXONICS MODULATION TECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,109	XXX	2,383	2,995	(612)			(612)		2,383		726	726		XXX	XXX
05561Q 20 1	BOK FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	9,862	XXX	12,535	8,902	3,633			3,633		12,535		(2,673)	(2,673)		XXX	XXX
05591B 10 9	BMC HOLDINGS ORD		01/01/2021	VARIOUS	155.000	2,758	XXX	2,758	8,320	(5,562)			(5,562)		2,758			0		XXX	XXX
05605H 10 0	BWX TECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	10,660	XXX	11,212	10,850	362			362		11,212		(552)	(552)		XXX	XXX
056525 10 8	BADGER METER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,048	XXX	510	941	(430)			(430)		510		538	538		XXX	XXX
05722G 10 0	BAKER HUGHES CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	380.000	8,536	XXX	10,568	7,923	2,645			2,645		10,568		(2,032)	(2,032)		XXX	XXX
058498 10 6	BALL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	9,962	XXX	5,030	10,250	(5,220)			(5,220)		5,030		4,931	4,931		XXX	XXX
060505 10 4	BANK OF AMERICA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,360.000	44,230	XXX	40,786	41,222	(435)			(435)		40,786		3,443	3,443		XXX	XXX
064058 10 0	BANK OF NEW YORK MELLON ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	510.000	23,359	XXX	23,924	21,644	2,280			2,280		23,924		(565)	(565)	158	XXX	XXX
06652K 10 3	BANKUNITED ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	388	XXX	350	348	2			2		350		38	38		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
067806 10 9	BARNES GROUP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	10,089	XXX	12,517	9,631	2,886			2,886		12,517		(2,428)	(2,428)		XXX	XXX
071813 10 9	BAXTER INTERNATIONAL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	24,507	XXX	19,776	24,072	(4,296)			(4,296)		19,776		4,731	4,731	74	XXX	XXX
073685 10 9	BEACON ROOFING SUPPLY ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	3,376	XXX	2,667	3,215	(548)			(548)		2,667		709	709		XXX	XXX
075887 10 9	BECTON DICKINSON ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	28,055	XXX	21,465	27,524	(6,059)			(6,059)		21,465		6,590	6,590		XXX	XXX
077454 10 6	BELDEN ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	4,592	XXX	6,854	4,400	2,455			2,455		6,854		(2,263)	(2,263)	5	XXX	XXX
08180D 10 6	BENEFITFOCUS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	1,729	XXX	5,664	1,738	3,926			3,926		5,664		(3,934)	(3,934)		XXX	XXX
084670 70 2	BERKSHIRE HATHAWAY CL B ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	820.000	191,894	XXX	137,120	190,133	(53,013)			(53,013)		137,120		54,774	54,774		XXX	XXX
08579W 10 3	BERRY GLOBAL GROUP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,148	XXX	1,802	2,248	(446)			(446)		1,802		347	347		XXX	XXX
090043 10 0	BILL COM HOLDINGS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,943	XXX	5,741	6,825	(1,084)			(1,084)		5,741		1,202	1,202		XXX	XXX
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD	..	03/24/2021.	Various	420.000	33,510	XXX	43,798	36,830	6,968			6,968		43,798		(10,288)	(10,288)		XXX	XXX
09062X 10 3	BIOGEN ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	17,677	XXX	15,834	17,140	(1,306)			(1,306)		15,834		1,842	1,842		XXX	XXX
090672 10 6	BIOTELEMETRY ORD	..	02/03/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	10,069	XXX	7,505	10,091	(2,586)			(2,586)		7,505		2,563	2,563		XXX	XXX
09215C 10 5	BLACK KNIGHT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,516	XXX	1,998	3,534	(1,536)			(1,536)		1,998		1,518	1,518		XXX	XXX
09239B 10 9	BLACKLINE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,484	XXX	2,307	6,669	(4,363)			(4,363)		2,307		4,177	4,177		XXX	XXX
09247X 10 1	BLACKROCK ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	22,693	XXX	12,090	21,646	(9,556)			(9,556)		12,090		10,602	10,602		XXX	XXX
093671 10 5	H&R BLOCK ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	450.000	7,156	XXX	12,047	7,137	4,910			4,910		12,047		(4,891)	(4,891)	117	XXX	XXX
095229 10 0	BLUCORA ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	3,128	XXX	7,028	3,102	3,925			3,925		7,028		(3,900)	(3,900)		XXX	XXX
097023 10 5	BOEING ORD	..	03/24/2021.	CITIGROUP GLOBAL MARKETS INC.	460.000	112,158	XXX	177,307	98,468	78,839			78,839		177,307		(65,149)	(65,149)		XXX	XXX
09739C 10 2	BOINGO WIRELESS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	1,347	XXX	3,414	1,336	2,078			2,078		3,414		(2,066)	(2,066)		XXX	XXX
09857L 10 8	BOOKING HOLDINGS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	22,815	XXX	18,705	22,273	(3,568)			(3,568)		18,705		4,110	4,110		XXX	XXX
100557 10 7	BOSTON BEER CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	10,005	XXX	2,806	9,943	(7,137)			(7,137)		2,806		7,199	7,199		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS 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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101119 10 5	BOSTON PRIVATE FINANCIAL HOLDING ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	121	XXX	114	85	29			29		114		7	7		XXX	XXX
101137 10 7	BOSTON SCIENTIFIC ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	640.000	23,515	XXX	23,949	23,008	941			941		23,949		(434)	(434)		XXX	XXX
103304 10 1	BOYD GAMING ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	1,440	XXX	967	1,288	(321)			(321)		967		474	474		XXX	XXX
105368 20 3	BRANDYWINE REALTY REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	114	XXX	152	119	33			33		152		(38)	(38)	2	XXX	XXX
10948W 10 3	BRIGHTSPHERE INVESTMENT GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	199	XXX	101	193	(92)			(92)		101		98	98		XXX	XXX
110122 10 8	BRISTOL MYERS SQUIBB ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	960.000	59,982	XXX	60,710	59,549	1,162			1,162		60,710		(729)	(729)	470	XXX	XXX
11135F 10 1	BROADCOM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	57,931	XXX	31,812	56,921	(25,108)			(25,108)		31,812		26,119	26,119		XXX	XXX
112463 10 4	BROOKDALE SENIOR LIVING ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	87	XXX	190	89	102			102		190		(103)	(103)		XXX	XXX
11284V 10 5	BROOKFIELD RENEWABLE CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	11,230	XXX	8,267	13,374	(5,107)			(5,107)		8,267		2,963	2,963		XXX	XXX
115637 10 0	BROWN FORMAN CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	9,566	XXX	6,455	9,551	(3,097)			(3,097)		6,455		3,111	3,111	23	XXX	XXX
115637 20 9	BROWN FORMAN CL B ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	15,684	XXX	8,088	15,886	(7,798)			(7,798)		8,088		7,596	7,596	36	XXX	XXX
12008R 10 7	BUILDERS FIRSTSOURCE ORD		01/04/2021.	CORPORATE ACTION	0.438	17	XXX	6					0		6		11	11		XXX	XXX
122017 10 6	BURLINGTON STORES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	5,299	XXX	3,056	5,231	(2,175)			(2,175)		3,056		2,243	2,243		XXX	XXX
124805 10 2	CBIZ ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	270	XXX	196	266	(70)			(70)		196		74	74		XXX	XXX
12503M 10 8	CBOE GLOBAL MARKETS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	12,844	XXX	12,097	12,103	(7)			(7)		12,097		748	748		XXX	XXX
12504L 10 9	CBRE GROUP CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	6,889	XXX	4,533	6,899	(2,366)			(2,366)		4,533		2,356	2,356		XXX	XXX
12508E 10 1	CDK GLOBAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	10,560	XXX	11,662	10,366	1,296			1,296		11,662		(1,102)	(1,102)		XXX	XXX
12514G 10 8	CDW ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,729	XXX	4,224	6,590	(2,366)			(2,366)		4,224		2,505	2,505		XXX	XXX
125269 10 0	CF INDUSTRIES HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	10,788	XXX	13,705	9,678	4,028			4,028		13,705		(2,917)	(2,917)		XXX	XXX
12541W 20 9	CH ROBINSON WORLDWIDE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,894	XXX	2,679	3,755	(1,075)			(1,075)		2,679		1,215	1,215	20	XXX	XXX
125523 10 0	CIGNA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	30,910	XXX	25,721	29,145	(3,425)			(3,425)		25,721		5,190	5,190		XXX	XXX

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12572Q 10 5	CME GROUP CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	23,960	XXX	14,894	21,846	(6,952)			(6,952)		14,894		9,066	9,066	300	XXX	XXX
125896 10 0	CMS ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	5,767	XXX	4,428	6,101	(1,673)			(1,673)		4,428		1,339	1,339		XXX	XXX
126117 10 0	CNA FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	3,773	XXX	4,419	3,701	717			717		4,419		(646)	(646)		XXX	XXX
12618T 10 5	CRA INTERNATIONAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	549	XXX	544	509	35			35		544		5	5		XXX	XXX
12621E 10 3	CNO FINANCIAL GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	681	XXX	650	667	(17)			(17)		650		31	31		XXX	XXX
126408 10 3	CSX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	410.000	39,290	XXX	30,594	37,208	(6,613)			(6,613)		30,594		8,696	8,696		XXX	XXX
126650 10 0	CVS HEALTH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	460.000	34,431	XXX	29,836	31,418	(1,582)			(1,582)		29,836		4,595	4,595		XXX	XXX
127055 10 1	CABOT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	5,776	XXX	7,368	5,386	1,982			1,982		7,368		(1,592)	(1,592)		XXX	XXX
127097 10 3	CABOT OIL & GAS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	580.000	10,012	XXX	14,164	9,442	4,721			4,721		14,164		(4,152)	(4,152)		XXX	XXX
127387 10 8	CADENCE DESIGN SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	14,980	XXX	4,055	15,007	(10,953)			(10,953)		4,055		10,925	10,925		XXX	XXX
12769G 10 0	CAESARS ENTERTAINMENT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	7,879	XXX	5,496	7,427	(1,931)			(1,931)		5,496		2,383	2,383		XXX	XXX
129500 10 4	CALERES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	155	XXX	344	157	187			187		344		(188)	(188)	1	XXX	XXX
131193 10 4	CALLAWAY GOLF ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	527	XXX	464	480	(16)			(16)		464		63	63		XXX	XXX
133131 10 2	CAMDEN PROPERTY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	15,485	XXX	14,750	15,987	(1,237)			(1,237)		14,750		734	734	133	XXX	XXX
14149Y 10 8	CARDINAL HEALTH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	5,590	XXX	5,439	5,356	83			83		5,439		151	151	49	XXX	XXX
14167L 10 3	CAREDX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,038	XXX	1,833	3,623	(1,789)			(1,789)		1,833		2,204	2,204		XXX	XXX
141788 10 9	CARGURUS CL A ORD		03/24/2021	Various	210.000	5,148	XXX	9,618	6,663	2,955			2,955		9,618		(4,470)	(4,470)		XXX	XXX
142339 10 0	CARLISLE COMPANIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,100	XXX	1,883	3,124	(1,240)			(1,240)		1,883		1,217	1,217		XXX	XXX
143130 10 2	CARMAX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	6,125	XXX	4,247	5,668	(1,420)			(1,420)		4,247		1,878	1,878		XXX	XXX
14575E 10 5	CARS.COM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	1,673	XXX	3,613	1,582	2,031			2,031		3,613		(1,940)	(1,940)		XXX	XXX
146869 10 2	CARVANA CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	5,569	XXX	1,025	4,791	(3,766)			(3,766)		1,025		4,544	4,544		XXX	XXX
14888U 10 1	CATALYST PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	35	XXX	54	33	20			20		54		(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
149123 10 1	CATERPILLAR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	50,505	XXX	38,862	47,325	(8,463)			(8,463)		38,862		11,642	11,642		XXX	XXX
149568 10 7	CAVCO INDUSTRIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	6,304	XXX	7,869	6,141	1,729			1,729		7,869		(1,565)	(1,565)		XXX	XXX
150870 10 3	CELANESE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,472	XXX	4,080	5,198	(1,117)			(1,117)		4,080		1,392	1,392		XXX	XXX
156782 10 4	CERNER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	8,784	XXX	6,392	8,633	(2,241)			(2,241)		6,392		2,391	2,391	24	XXX	XXX
15872M 10 4	CHAMPIONX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	3,379	XXX	8,632	2,907	5,725			5,725		8,632		(5,253)	(5,253)		XXX	XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	50,749	XXX	14,825	52,924	(38,099)			(38,099)		14,825		35,924	35,924		XXX	XXX
163072 10 1	CHEESECAKE FACTORY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	3,431	XXX	4,717	3,335	1,382			1,382		4,717		(1,286)	(1,286)		XXX	XXX
163092 10 9	CHEGG ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,865	XXX	1,098	3,613	(2,515)			(2,515)		1,098		2,766	2,766		XXX	XXX
16359R 10 3	CHEMED ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	5,477	XXX	3,164	5,326	(2,162)			(2,162)		3,164		2,313	2,313		XXX	XXX
163851 10 8	CHEMOURS ORD		03/24/2021	Various	380.000	9,741	XXX	13,501	9,420	4,081			4,081		13,501		(3,760)	(3,760)	83	XXX	XXX
16411R 20 8	CHENIERE ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	5,134	XXX	5,278	4,802	476			476		5,278		(144)	(144)		XXX	XXX
166764 10 0	CHEVRON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,340.000	122,034	XXX	140,700	113,163	27,537			27,537		140,700		(18,666)	(18,666)		XXX	XXX
168905 10 7	CHILDREN S PLACE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,211	XXX	7,786	3,006	4,780			4,780		7,786		(4,575)	(4,575)		XXX	XXX
169656 10 5	CHIPOTLE MEXICAN GRILL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	14,024	XXX	4,471	13,867	(9,396)			(9,396)		4,471		9,553	9,553		XXX	XXX
171340 10 2	CHURCH AND DWIGHT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	11,955	XXX	7,088	12,212	(5,124)			(5,124)		7,088		4,867	4,867		XXX	XXX
171798 10 1	CIMAREX ENERGY ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	233.000	13,803	XXX	17,374	8,740	8,634			8,634		17,374		(3,571)	(3,571)	51	XXX	XXX
17243V 10 2	CINEMARK HOLDINGS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	250.000	5,196	XXX	10,085	4,353	5,733			5,733		10,085		(4,889)	(4,889)		XXX	XXX
17275R 10 2	CISCO SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,760.000	79,291	XXX	56,478	78,760	(22,282)			(22,282)		56,478		22,812	22,812	634	XXX	XXX
172967 42 4	CITIGROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,370.000	89,545	XXX	57,102	84,474	(27,372)			(27,372)		57,102		32,443	32,443		XXX	XXX
174610 10 5	CITIZENS FINANCIAL GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	6,328	XXX	6,237	5,722	515			515		6,237		91	91		XXX	XXX
177376 10 0	CITRIX SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	15,701	XXX	12,776	15,612	(2,836)			(2,836)		12,776		2,924	2,924		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
185899 10 1	CLEVELAND CLIFFS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	2,524	XXX	1,718	2,038	(321)			(321)		1,718		807	807		XXX	XXX
18915M 10 7	CLOUDFLARE CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	11,080	XXX	8,054	10,619	(2,565)			(2,565)		8,054		3,026	3,026		XXX	XXX
189464 10 0	CLOVIS ONCOLOGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	1,008	XXX	5,818	960	4,858			4,858		5,818		(4,810)	(4,810)		XXX	XXX
191216 10 0	COCA-COLA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,940.000	150,150	XXX	144,368	161,230	(16,862)			(16,862)		144,368		5,782	5,782		XXX	XXX
192005 10 6	CODEXIS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	236	XXX	184	218	(34)			(34)		184		51	51		XXX	XXX
192422 10 3	COGNEX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,289	XXX	2,437	4,014	(1,578)			(1,578)		2,437		1,853	1,853		XXX	XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	16,388	XXX	10,636	16,390	(5,754)			(5,754)		10,636		5,752	5,752		XXX	XXX
194162 10 3	COLGATE PALMOLIVE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	450.000	37,053	XXX	29,084	38,480	(9,396)			(9,396)		29,084		7,970	7,970		XXX	XXX
19625T 10 1	COLONY CREDIT REAL ESTATE CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	340.000	2,942	XXX	7,194	2,550	4,644			4,644		7,194		(4,253)	(4,253)		XXX	XXX
198516 10 6	COLUMBIA SPORTSWEAR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	6,211	XXX	6,264	6,117	148			148		6,264		(53)	(53)		XXX	XXX
199908 10 4	COMFORT SYSTEMS USA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	3,989	XXX	3,798	3,686	111			111		3,798		192	192		XXX	XXX
20030N 10 1	COMCAST CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,530.000	78,843	XXX	32,005	80,172	(48,167)			(48,167)		32,005		46,838	46,838	338	XXX	XXX
200340 10 7	COMERICA ORD		12/15/2020	ITG INC.			XXX						0					0	116	XXX	XXX
20337X 10 9	COMMSCOPE HOLDING ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	450.000	6,274	XXX	12,236	6,030	6,206			6,206		12,236		(5,962)	(5,962)		XXX	XXX
204166 10 2	COMMVAULT SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	9,167	XXX	10,059	8,859	1,200			1,200		10,059		(893)	(893)		XXX	XXX
20605P 10 1	CONCHO RESOURCES ORD		01/15/2021	VARIOUS	455.000	22,795	XXX	22,795	26,549	(3,754)			(3,754)		22,795			0		XXX	XXX
20825C 10 4	CONOCOPHILLIPS ORD		01/15/2021	Not Available	0.300	13	XXX	24	12	12			12		24		(11)	(11)		XXX	XXX
216648 40 2	COOPER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	3,632	XXX	2,597	3,633	(1,036)			(1,036)		2,597		1,035	1,035		XXX	XXX
21676P 10 3	COOPER STANDARD HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,498	XXX	4,133	1,387	2,746			2,746		4,133		(2,635)	(2,635)		XXX	XXX
217204 10 6	COPART ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	8,552	XXX	2,208	8,908	(6,700)			(6,700)		2,208		6,344	6,344		XXX	XXX
21871N 10 1	CORECIVIC REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	275.000	1,838	XXX	6,644	1,801	4,843			4,843		6,644		(4,806)	(4,806)		XXX	XXX
219350 10 5	CORNING ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	360.000	13,299	XXX	12,334	12,960	(626)			(626)		12,334		965	965		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS 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
22052L 10 4	CORTEVA ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	510.000	22,053	XXX	18,438	19,747	(1,309)			(1,309)		18,438		3,615	3,615		XXX	XXX
22160K 10 5	COSTCO WHOLESALE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	66,586	XXX	28,282	67,820	(39,538)			(39,538)		28,282		38,304	38,304		XXX	XXX
22160N 10 9	COSTAR GROUP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	9,195	XXX	3,838	9,243	(5,405)			(5,405)		3,838		5,357	5,357		XXX	XXX
22266L 10 6	COUPA SOFTWARE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	3,450	XXX	666	3,389	(2,723)			(2,723)		666		2,784	2,784		XXX	XXX
222795 50 2	COUSINS PROPERTIES REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	5,386	XXX	5,998	5,695	303			303		5,998		(612)	(612)		XXX	XXX
22282E 10 2	COVANTA HOLDING ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	692	XXX	799	657	143			143		799		(107)	(107)	4	XXX	XXX
224399 10 5	CRANE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	8,108	XXX	9,548	7,766	1,782			1,782		9,548		(1,440)	(1,440)		XXX	XXX
225310 10 1	CREDIT ACCEPTANCE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	8,500	XXX	10,388	8,654	1,734			1,734		10,388		(1,888)	(1,888)		XXX	XXX
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	21,567	XXX	15,551	22,287	(6,735)			(6,735)		15,551		6,016	6,016		XXX	XXX
228368 10 6	CROWN HOLDINGS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,982	XXX	2,439	5,010	(2,572)			(2,572)		2,439		2,544	2,544		XXX	XXX
229669 10 6	CUBIC ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,550	XXX	2,798	2,482	316			316		2,798		(248)	(248)		XXX	XXX
229899 10 9	CULLEN FROST BANKERS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	12,260	XXX	13,814	11,340	2,474			2,474		13,814		(1,553)	(1,553)		XXX	XXX
231561 10 1	CURTISS WRIGHT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	11,698	XXX	12,753	11,635	1,118			1,118		12,753		(1,055)	(1,055)		XXX	XXX
23255M 10 5	CYCLERION THERAPEUTICS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	51.000	166	XXX	1,459	156	1,303			1,303		1,459		(1,293)	(1,293)		XXX	XXX
23331A 10 9	D R HORTON ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	8,034	XXX	4,728	8,270	(3,542)			(3,542)		4,728		3,306	3,306		XXX	XXX
233331 10 7	DTE ENERGY ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	5,909	XXX	5,023	6,071	(1,048)			(1,048)		5,023		886	886	54	XXX	XXX
23355L 10 6	DXC TECHNOLOGY ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	2,663	XXX	3,367	2,318	1,049			1,049		3,367		(704)	(704)		XXX	XXX
235851 10 2	DANAHER ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	53,565	XXX	18,337	48,871	(30,534)			(30,534)		18,337		35,228	35,228	40	XXX	XXX
237194 10 5	DARDEN RESTAURANTS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	16,164	XXX	14,125	15,486	(1,361)			(1,361)		14,125		2,040	2,040	48	XXX	XXX
23804L 10 3	DATADOG CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	9,993	XXX	8,501	9,844	(1,343)			(1,343)		8,501		1,492	1,492		XXX	XXX
238337 10 9	DAVE BUSTERS ENTERTAINMENT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	5,027	XXX	10,238	4,803	5,435			5,435		10,238		(5,211)	(5,211)		XXX	XXX

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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
23918K 10 8	DAVITA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	4,955	XXX	2,994	4,696	(1,702)			(1,702)		2,994		1,961	1,961		XXX	XXX
244199 10 5	DEERE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	29,390	XXX	15,046	26,905	(11,859)			(11,859)		15,046		14,344	14,344	76	XXX	XXX
24665A 10 3	DELEK US HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	2,428	XXX	5,904	2,330	3,574			3,574		5,904		(3,477)	(3,477)		XXX	XXX
24703L 20 2	DELL TECHNOLOGIES CL C ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	13,898	XXX	12,577	13,192	(616)			(616)		12,577		1,321	1,321		XXX	XXX
247361 70 2	DELTA AIR LINES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	8,803	XXX	11,191	8,846	2,345			2,345		11,191		(2,389)	(2,389)		XXX	XXX
248019 10 1	DELUXE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	2,499	XXX	4,367	2,336	2,031			2,031		4,367		(1,869)	(1,869)		XXX	XXX
250565 10 8	DESIGNER BRANDS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	2,061	XXX	8,173	1,913	6,260			6,260		8,173		(6,112)	(6,112)		XXX	XXX
252131 10 7	DEXCOM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	11,642	XXX	3,675	11,092	(7,416)			(7,416)		3,675		7,967	7,967		XXX	XXX
25264R 20 7	DIAMOND HILL INVESTMENT GRP CL A ORD		03/24/2021.	CITIGROUP GLOBAL MARKETS INC.	10.000	1,614	XXX	1,414	1,493	(79)			(79)		1,414		200	200	10	XXX	XXX
253651 10 3	DIEBOLD NIXDORF ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	112	XXX	129	107	22			22		129		(17)	(17)		XXX	XXX
253868 10 3	DIGITAL REALTY REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	21,374	XXX	17,875	22,322	(4,446)			(4,446)		17,875		3,499	3,499	179	XXX	XXX
254687 10 6	WALT DISNEY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	560.000	100,060	XXX	22,623	101,461	(78,838)			(78,838)		22,623		77,437	77,437		XXX	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	17,478	XXX	10,696	16,295	(5,599)			(5,599)		10,696		6,782	6,782		XXX	XXX
25470F 30 2	DISCOVERY SRS C ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	420.000	12,664	XXX	12,512	11,000	1,512			1,512		12,512		152	152		XXX	XXX
25470M 10 9	DISH NETWORK CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	2,984	XXX	3,076	2,911	166			166		3,076		(93)	(93)		XXX	XXX
25525P 10 7	DIVERSIFIED HEALTHCARE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	550.000	2,333	XXX	8,993	2,266	6,727			6,727		8,993		(6,660)	(6,660)		XXX	XXX
256163 10 6	DOCUSIGN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	19,562	XXX	15,297	17,784	(2,487)			(2,487)		15,297		4,265	4,265		XXX	XXX
256677 10 5	DOLLAR GENERAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	17,264	XXX	8,409	16,824	(8,415)			(8,415)		8,409		8,855	8,855	29	XXX	XXX
256746 10 8	DOLLAR TREE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	9,037	XXX	6,630	8,643	(2,014)			(2,014)		6,630		2,407	2,407		XXX	XXX
25746U 10 9	DOMINION ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	340.000	24,885	XXX	24,582	25,568	(986)			(986)		24,582		303	303		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS 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
25754A 20 1	DOMINOS PIZZA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	3,888	XXX	2,363	3,835	(1,472)			(1,472)		2,363		1,525	1,525		XXX	XXX
257651 10 9	DONALDSON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	10,081	XXX	7,745	9,500	(1,755)			(1,755)		7,745		2,336	2,336		XXX	XXX
258278 10 0	DORMAN PRODUCTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,773	XXX	3,598	4,341	(743)			(743)		3,598		1,175	1,175		XXX	XXX
25960P 10 9	DOUGLAS EMMETT REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	4,913	XXX	7,250	5,252	1,998			1,998		7,250		(2,338)	(2,338)	50	XXX	XXX
260003 10 8	DOVER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,472	XXX	3,647	6,313	(2,666)			(2,666)		3,647		2,825	2,825		XXX	XXX
260557 10 3	DOW ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	4,656	XXX	4,785	4,440	345			345		4,785		(129)	(129)		XXX	XXX
264411 50 5	DUKE REALTY REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	5,036	XXX	3,739	5,196	(1,457)			(1,457)		3,739		1,298	1,298		XXX	XXX
26441C 20 4	DUKE ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	23,411	XXX	20,903	23,806	(2,903)			(2,903)		20,903		2,508	2,508		XXX	XXX
26614N 10 2	DUPONT DE NEMOURS ORD		02/04/2021.	VARIOUS	95.000	8,225	XXX	8,225	6,755	1,470			1,470		8,225			0		XXX	XXX
268150 10 9	DYNATRACE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	12,678	XXX	13,056	12,981	75			75		13,056		(378)	(378)		XXX	XXX
26884U 10 9	EPR PROPERTIES REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,014	XXX	3,941	1,950	1,991			1,991		3,941		(1,926)	(1,926)		XXX	XXX
26969P 10 8	EAGLE MATERIALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	9,039	XXX	6,637	8,108	(1,471)			(1,471)		6,637		2,402	2,402		XXX	XXX
27579R 10 4	EAST WEST BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	15,628	XXX	16,408	13,692	2,716			2,716		16,408		(780)	(780)		XXX	XXX
278265 10 3	EATON VANCE COM NON VTG ORD		03/02/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	405.000	24,883	XXX	21,652	27,512	(5,859)			(5,859)		21,652		3,231	3,231	6,441	XXX	XXX
278642 10 3	EBAY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	13,618	XXX	9,311	12,563	(3,252)			(3,252)		9,311		4,307	4,307		XXX	XXX
278715 20 6	EBIX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,560	XXX	2,537	1,519	1,018			1,018		2,537		(976)	(976)		XXX	XXX
278865 10 0	ECOLAB ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	8,870	XXX	1,976	8,654	(6,679)			(6,679)		1,976		6,894	6,894	19	XXX	XXX
281020 10 7	EDISON INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	7,475	XXX	7,332	7,538	(206)			(206)		7,332		143	143	80	XXX	XXX
28106W 10 3	EDITAS MEDICINE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,811	XXX	555	1,402	(847)			(847)		555		1,256	1,256		XXX	XXX
28176E 10 8	EDWARDS LIFESCIENCES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	19,945	XXX	10,850	20,071	(9,221)			(9,221)		10,850		9,096	9,096		XXX	XXX
285512 10 9	ELECTRONIC ARTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	24,114	XXX	19,476	24,412	(4,936)			(4,936)		19,476		4,639	4,639		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
291011 10 4	EMERSON ELECTRIC ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	17,180	XXX	12,268	16,878	(4,610)			(4,610)		12,268		4,912	4,912		XXX	XXX
292104 10 6	EMPIRE STATE REALTY CL A REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	2,479	XXX	4,382	2,516	1,866			1,866		4,382		(1,903)	(1,903)		XXX	XXX
292562 10 5	ENCORE WIRE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	613	XXX	596	606	(10)			(10)		596		17	17	0	XXX	XXX
29261A 10 0	ENCOMPASS HEALTH ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	9,370	XXX	8,466	9,096	(630)			(630)		8,466		904	904	31	XXX	XXX
29355A 10 7	ENPHASE ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	6,222	XXX	547	5,264	(4,717)			(4,717)		547		5,675	5,675		XXX	XXX
29362U 10 4	ENTEGRIS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,976	XXX	1,358	4,805	(3,448)			(3,448)		1,358		3,619	3,619		XXX	XXX
293639 10 0	ENTERCOM COMMUNICATIONS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	28	XXX	33	25	9			9		33		(5)	(5)		XXX	XXX
29364G 10 3	ENTERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	6,684	XXX	5,841	6,989	(1,148)			(1,148)		5,841		843	843		XXX	XXX
29404K 10 6	ENVESTNET ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	5,993	XXX	4,179	5,760	(1,581)			(1,581)		4,179		1,814	1,814		XXX	XXX
29414B 10 4	EPAM SYSTEMS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	6,847	XXX	2,579	7,167	(4,588)			(4,588)		2,579		4,268	4,268		XXX	XXX
29444U 70 0	EQUINIX REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	41,546	XXX	40,850	42,851	(2,001)			(2,001)		40,850		696	696		XXX	XXX
29476L 10 7	EQUITY RESIDENTIAL REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	8,738	XXX	9,834	8,892	942			942		9,834		(1,096)	(1,096)	90	XXX	XXX
297178 10 5	ESSEX PROPERTY REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	11,694	XXX	11,769	11,871	(102)			(102)		11,769		(75)	(75)	104	XXX	XXX
29786A 10 6	ETSY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	7,026	XXX	1,690	7,116	(5,426)			(5,426)		1,690		5,335	5,335		XXX	XXX
29977A 10 5	EVERCORE CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	9,274	XXX	7,522	8,771	(1,249)			(1,249)		7,522		1,752	1,752		XXX	XXX
30034W 10 6	EVERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	16,427	XXX	16,876	17,208	(332)			(332)		16,876		(449)	(449)		XXX	XXX
30063P 10 5	EXACT SCIENCES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,554	XXX	3,503	6,625	(3,122)			(3,122)		3,503		3,052	3,052		XXX	XXX
30161N 10 1	EXELON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	720.000	30,385	XXX	31,702	30,434	1,267			1,267		31,702		(1,316)	(1,316)		XXX	XXX
302081 10 4	EXLSERVICE HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	6,117	XXX	4,529	5,959	(1,430)			(1,430)		4,529		1,588	1,588		XXX	XXX
30212P 30 3	EXPEDIA GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,760	XXX	4,855	5,296	(441)			(441)		4,855		906	906		XXX	XXX
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,721	XXX	2,768	4,756	(1,988)			(1,988)		2,768		1,953	1,953		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
30219E 10 3	EXPRESS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	268	XXX	1,313	237	1,076			1,076		1,313		(1,045)	(1,045)		XXX	XXX
30224P 20 0	EXTENDED STAY AMERICA UNT		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	720.000	10,161	XXX	13,702	10,663	3,038			3,038		13,702		(3,541)	(3,541)	252	XXX	XXX
30225T 10 2	EXTRA SPACE STORAGE REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	4,482	XXX	3,484	4,634	(1,150)			(1,150)		3,484		997	997		XXX	XXX
30231G 10 2	EXXON MOBIL ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	2,370.000	134,929	XXX	94,658	97,691	(3,034)			(3,034)		94,658		40,272	40,272	2,062	XXX	XXX
302491 30 3	FMC ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	4,843	XXX	3,016	4,597	(1,581)			(1,581)		3,016		1,827	1,827	19	XXX	XXX
30303M 10 2	FACEBOOK CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	850.000	227,423	XXX	141,400	232,186	(90,786)			(90,786)		141,400		86,023	86,023		XXX	XXX
31188V 10 0	FASTLY CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	5,293	XXX	4,692	5,242	(550)			(550)		4,692		601	601		XXX	XXX
311900 10 4	FASTENAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	370.000	18,774	XXX	8,086	18,067	(9,981)			(9,981)		8,086		10,688	10,688		XXX	XXX
313747 20 6	FEDERAL REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	12,678	XXX	18,758	12,768	5,990			5,990		18,758		(6,079)	(6,079)	159	XXX	XXX
314211 10 3	FEDERATED HERMES CL B ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	303	XXX	244	289	(45)			(45)		244		59	59		XXX	XXX
31428X 10 6	FEDEX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	29,394	XXX	27,571	31,154	(3,583)			(3,583)		27,571		1,822	1,822		XXX	XXX
315405 10 0	FERRO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	5,182	XXX	7,181	4,828	2,353			2,353		7,181		(1,999)	(1,999)		XXX	XXX
315616 10 2	F5 NETWORKS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	7,649	XXX	7,074	7,038	36			36		7,074		576	576		XXX	XXX
31572Q 80 8	FIBROGEN ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	195.000	6,297	XXX	10,290	7,233	3,058			3,058		10,290		(3,993)	(3,993)		XXX	XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	30,503	XXX	18,664	31,121	(12,457)			(12,457)		18,664		11,839	11,839		XXX	XXX
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	9,365	XXX	8,825	9,382	(557)			(557)		8,825		540	540		XXX	XXX
318672 70 6	FIRST BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	101	XXX	93	92	0			0		93		8	8		XXX	XXX
32006W 10 6	PREMIER FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	492	XXX	571	460	111			111		571		(79)	(79)		XXX	XXX
320209 10 9	FIRST FINANCIAL BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	3,946	XXX	5,910	3,506	2,404			2,404		5,910		(1,964)	(1,964)		XXX	XXX
320517 10 5	FIRST HORIZON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	3,553	XXX	4,124	3,062	1,061			1,061		4,124		(571)	(571)	36	XXX	XXX
320867 10 4	FIRST MIDWEST BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	420.000	7,145	XXX	11,344	6,686	4,658			4,658		11,344		(4,199)	(4,199)	59	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
33616C 10 0	FIRST REPUBLIC BANK ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	8,094	XXX	4,396	7,347	(2,951)			(2,951)		4,396		3,698	3,698		XXX	XXX
33767D 10 5	FIRSTCASH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	5,914	XXX	7,300	6,654	646			646		7,300		(1,386)	(1,386)		XXX	XXX
337738 10 8	FISERV ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	22,188	XXX	14,924	21,633	(6,709)			(6,709)		14,924		7,264	7,264		XXX	XXX
337932 10 7	FIRSTENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	420.000	12,559	XXX	15,863	12,856	3,006			3,006		15,863		(3,304)	(3,304)		XXX	XXX
33812L 10 2	FITBIT CL A ORD		01/14/2021	CORPORATE ACTION	880.000	6,468	XXX	5,210	5,984	(774)			(774)		5,210		1,258	1,258		XXX	XXX
33829M 10 1	FIVE BELOW ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,656	XXX	2,421	3,500	(1,078)			(1,078)		2,421		1,235	1,235		XXX	XXX
338307 10 1	FIVE9 ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,480	XXX	785	3,488	(2,703)			(2,703)		785		2,695	2,695		XXX	XXX
339041 10 5	FLEETCOR TECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	8,275	XXX	6,455	8,185	(1,730)			(1,730)		6,455		1,820	1,820		XXX	XXX
34354P 10 5	FLOWSERVE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	10,352	XXX	14,960	10,318	4,642			4,642		14,960		(4,608)	(4,608)	56	XXX	XXX
345370 86 0	FORD MOTOR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,370.000	12,319	XXX	12,275	12,042	233			233		12,275		44	44		XXX	XXX
34959E 10 9	FORTINET ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,925	XXX	3,303	5,941	(2,638)			(2,638)		3,303		2,622	2,622		XXX	XXX
34959J 10 8	FORTIVE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	7,983	XXX	7,160	7,790	(631)			(631)		7,160		823	823		XXX	XXX
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,467	XXX	1,999	3,429	(1,430)			(1,430)		1,999		1,468	1,468		XXX	XXX
35137L 10 5	FOX CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	8,122	XXX	7,066	7,862	(797)			(797)		7,066		1,056	1,056		XXX	XXX
354613 10 1	FRANKLIN RESOURCES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	470.000	11,878	XXX	15,463	11,745	3,718			3,718		15,463		(3,585)	(3,585)	132	XXX	XXX
35671D 85 7	FREEPORT MCMORAN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	510.000	15,882	XXX	6,727	13,270	(6,543)			(6,543)		6,727		9,155	9,155		XXX	XXX
35803L 10 8	FREQUENCY THERAPEUTICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	360	XXX	213	353	(139)			(139)		213		147	147		XXX	XXX
35904G 10 7	FRONT YARD RESIDENTIAL ORD		01/12/2021	CORPORATE ACTION	120.000	1,950	XXX	1,466	1,944	(478)			(478)		1,466		484	484		XXX	XXX
35905A 10 9	FRONTDOOR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	14,065	XXX	13,117	13,557	(440)			(440)		13,117		948	948		XXX	XXX
35952H 60 1	FUELCELL ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	1,531	XXX	305	1,117	(812)			(812)		305		1,226	1,226		XXX	XXX
360271 10 0	FULTON FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	691	XXX	861	636	225			225		861		(170)	(170)	7	XXX	XXX
36162J 10 6	GEO GROUP REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	275.000	2,385	XXX	6,793	2,437	4,356			4,356		6,793		(4,408)	(4,408)		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
36164Y 10 1	GCP APPLIED TECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	509	XXX	511	473	38			38		511		(2)	(2)		XXX	XXX
362393 10 0	GTT COMMUNICATIONS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	438	XXX	5,305	464	4,841			4,841		5,305		(4,867)	(4,867)		XXX	XXX
363576 10 9	ARTHUR J GALLAGHER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	7,250	XXX	3,402	7,423	(4,020)			(4,020)		3,402		3,848	3,848		XXX	XXX
36467W 10 9	GAMESTOP CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	177	XXX	148	188	(41)			(41)		148		29	29		XXX	XXX
364760 10 8	GAP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,285	XXX	1,652	1,211	441			441		1,652		(368)	(368)		XXX	XXX
366651 10 7	GARTNER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	21,982	XXX	20,453	20,825	(372)			(372)		20,453		1,529	1,529		XXX	XXX
368736 10 4	GENERAC HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	5,050	XXX	1,141	4,548	(3,407)			(3,407)		1,141		3,909	3,909		XXX	XXX
369604 10 3	GENERAL ELECTRIC ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5,390.000	61,081	XXX	70,256	58,212	12,044			12,044		70,256		(9,175)	(9,175)	54	XXX	XXX
370334 10 4	GENERAL MILLS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	15,226	XXX	11,691	15,876	(4,185)			(4,185)		11,691		3,535	3,535	138	XXX	XXX
37045V 10 0	GENERAL MOTORS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400.000	17,221	XXX	14,242	16,656	(2,414)			(2,414)		14,242		2,979	2,979		XXX	XXX
371901 10 9	GENTEX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	9,766	XXX	5,243	9,161	(3,918)			(3,918)		5,243		4,523	4,523	32	XXX	XXX
372460 10 5	GENUINE PARTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	9,300	XXX	8,167	9,039	(872)			(872)		8,167		1,133	1,133	71	XXX	XXX
375558 10 3	GILEAD SCIENCES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	600.000	37,819	XXX	44,479	34,956	9,523			9,523		44,479		(6,660)	(6,660)		XXX	XXX
37940X 10 2	GLOBAL PAYMENTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	20,631	XXX	11,764	21,542	(9,778)			(9,778)		11,764		8,867	8,867		XXX	XXX
380237 10 7	GODADDY CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	10,665	XXX	9,840	10,784	(944)			(944)		9,840		826	826		XXX	XXX
38141G 10 4	GOLDMAN SACHS GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	31,907	XXX	24,521	29,008	(4,487)			(4,487)		24,521		7,386	7,386		XXX	XXX
38268T 10 3	GOPRO CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	330	XXX	218	331	(113)			(113)		218		112	112		XXX	XXX
384109 10 4	GRACO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	17,969	XXX	11,218	17,364	(6,146)			(6,146)		11,218		6,751	6,751		XXX	XXX
38526M 10 6	GRAND CANYON EDUCATION ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	10,043	XXX	12,708	10,242	2,466			2,466		12,708		(2,665)	(2,665)		XXX	XXX
391416 10 4	GREAT WESTERN BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	2,552	XXX	4,649	2,299	2,350			2,350		4,649		(2,096)	(2,096)		XXX	XXX

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39304D 10 2	GREEN DOT CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	7,152	XXX	9,750	6,696	3,054			3,054		9,750		(2,598)	(2,598)		XXX	XXX
393657 10 1	GREENBRIER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	4,444	XXX	8,051	4,548	3,504			3,504		8,051		(3,607)	(3,607)		XXX	XXX
398905 10 9	GROUP 1 AUTOMOTIVE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,464	XXX	819	1,311	(493)			(493)		819		645	645		XXX	XXX
399473 20 6	GROUPON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,787	XXX	3,600	1,900	1,700			1,700		3,600		(1,813)	(1,813)		XXX	XXX
40131M 10 9	GUARDANT HEALTH ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,429	XXX	823	1,289	(466)			(466)		823		606	606		XXX	XXX
401617 10 5	GUESS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	471	XXX	450	452	(2)			(2)		450		21	21	2	XXX	XXX
40171V 10 0	GUIDEWIRE SOFTWARE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,927	XXX	2,822	3,862	(1,040)			(1,040)		2,822		1,105	1,105		XXX	XXX
40412C 10 1	HCA HEALTHCARE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	15,504	XXX	10,949	14,801	(3,853)			(3,853)		10,949		4,555	4,555		XXX	XXX
40434L 10 5	HP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	610.000	15,568	XXX	9,389	15,000	(5,610)			(5,610)		9,389		6,179	6,179	118	XXX	XXX
405024 10 0	HAEMONETICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,561	XXX	2,160	2,375	(215)			(215)		2,160		401	401		XXX	XXX
406216 10 1	HALLIBURTON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	680.000	13,676	XXX	13,698	12,852	846			846		13,698		(22)	(22)		XXX	XXX
410345 10 2	HANESBRANDS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	1,842	XXX	2,230	1,750	481			481		2,230		(388)	(388)		XXX	XXX
412822 10 8	HARLEY DAVIDSON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,320	XXX	2,550	2,202	348			348		2,550		(230)	(230)		XXX	XXX
415864 10 7	HARSCO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	3,028	XXX	4,256	2,877	1,379			1,379		4,256		(1,228)	(1,228)		XXX	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	5,986	XXX	4,895	5,878	(983)			(983)		4,895		1,091	1,091	39	XXX	XXX
421906 10 8	HEALTHCARE SERVICES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	5,478	XXX	7,193	4,918	2,275			2,275		7,193		(1,715)	(1,715)		XXX	XXX
42226A 10 7	HEALTHEQUITY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,505	XXX	1,774	1,394	380			380		1,774		(269)	(269)		XXX	XXX
42330P 10 7	HELIX ENERGY SOLUTIONS GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	765	XXX	1,726	672	1,054			1,054		1,726		(961)	(961)		XXX	XXX
426281 10 1	JACK HENRY AND ASSOCIATES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	5,008	XXX	3,168	4,860	(1,692)			(1,692)		3,168		1,840	1,840		XXX	XXX
427746 10 2	HERON THERAPEUTICS ORD		03/24/2021.	CITIGROUP GLOBAL MARKETS INC.	280.000	4,195	XXX	8,571	5,926	2,645			2,645		8,571		(4,376)	(4,376)		XXX	XXX
427866 10 8	HERSHEY FOODS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	7,601	XXX	4,633	7,617	(2,983)			(2,983)		4,633		2,968	2,968		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS 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
42806J 10 6	HERTZ GLOBAL HOLDINGS ORD		01/08/2021	ITG INC	355.000	491	XXX	5,664	537	5,127			5,127		5,664		(5,174)	(5,174)		XXX	XXX
42809H 10 7	HESS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	6,024	XXX	7,258	5,279	1,979			1,979		7,258		(1,234)	(1,234)		XXX	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD		12/15/2020	ITG INC			XXX						0					0	258	XXX	XXX
431475 10 2	HILL ROM HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,985	XXX	1,771	1,959	(189)			(189)		1,771		215	215		XXX	XXX
431571 10 8	HILLENBRAND ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	5,112	XXX	6,242	4,776	1,466			1,466		6,242		(1,130)	(1,130)		XXX	XXX
43283X 10 5	HILTON GRAND VACATIONS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	323	XXX	303	314	(10)			(10)		303		20	20		XXX	XXX
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	11,415	XXX	7,524	11,126	(3,602)			(3,602)		7,524		3,891	3,891		XXX	XXX
436440 10 1	HOLOGIC ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	7,243	XXX	3,722	6,555	(2,832)			(2,832)		3,722		3,521	3,521		XXX	XXX
436893 20 0	HOME BANCSHARES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	320.000	6,612	XXX	6,947	6,234	714			714		6,947		(335)	(335)		XXX	XXX
437076 10 2	HOME DEPOT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	370.000	99,558	XXX	55,985	98,279	(42,295)			(42,295)		55,985		43,574	43,574		XXX	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	52,504	XXX	27,666	53,175	(25,509)			(25,509)		27,666		24,839	24,839		XXX	XXX
43940T 10 9	HOPE BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	119	XXX	164	109	55			55		164		(44)	(44)		XXX	XXX
44107P 10 4	HOST HOTELS & RESORTS REIT ORD		03/24/2021	Various	1,615.000	26,061	XXX	33,485	23,627	9,857			9,857		33,485		(7,423)	(7,423)		XXX	XXX
44157R 10 9	HOUGHTON MIFFLIN HARCOURT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	36	XXX	73	33	39			39		73		(36)	(36)		XXX	XXX
44267D 10 7	HOWARD HUGHES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	7,681	XXX	11,308	7,498	3,810			3,810		11,308		(3,627)	(3,627)		XXX	XXX
443510 60 7	HUBBELL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,349	XXX	2,258	3,136	(878)			(878)		2,258		1,091	1,091		XXX	XXX
443573 10 0	HUBSPOT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	4,028	XXX	1,357	3,964	(2,607)			(2,607)		1,357		2,671	2,671		XXX	XXX
444859 10 2	HUMANA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	21,838	XXX	16,758	20,514	(3,756)			(3,756)		16,758		5,080	5,080	31	XXX	XXX
445658 10 7	JB HUNT TRANSPORT SERVICES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,480	XXX	2,603	4,100	(1,496)			(1,496)		2,603		1,877	1,877		XXX	XXX
446150 10 4	HUNTINGTON BANCSHARES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	490.000	7,067	XXX	7,571	6,189	1,382			1,382		7,571		(504)	(504)	74	XXX	XXX
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	10,145	XXX	11,821	10,229	1,592			1,592		11,821		(1,676)	(1,676)		XXX	XXX
448579 10 2	HYATT HOTELS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	743	XXX	786	743	44			44		786		(43)	(43)		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
44891N 10 9	IAC INTERACTIVE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	5,744	XXX	1,929	5,681	(3,752)			(3,752)		1,929		3,815	3,815		XXX	XXX
44930G 10 7	ICU MEDICAL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	11,073	XXX	13,408	10,725	2,684			2,684		13,408		(2,335)	(2,335)		XXX	XXX
44980X 10 9	IPG PHOTONICS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,415	XXX	1,348	2,238	(890)			(890)		1,348		1,067	1,067		XXX	XXX
451107 10 6	IDACORP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	10,704	XXX	12,085	11,524	562			562		12,085		(1,381)	(1,381)		XXX	XXX
452308 10 9	ILLINOIS TOOL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	37,611	XXX	24,638	36,698	(12,060)			(12,060)		24,638		12,972	12,972	205	XXX	XXX
452327 10 9	ILLUMINA ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	26,572	XXX	22,663	25,900	(3,238)			(3,238)		22,663		3,909	3,909		XXX	XXX
45337C 10 2	INCYTE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	5,629	XXX	3,931	5,219	(1,288)			(1,288)		3,931		1,699	1,699		XXX	XXX
45687V 10 6	INGERSOLL RAND ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	5,567	XXX	3,272	5,476	(2,203)			(2,203)		3,272		2,295	2,295		XXX	XXX
457187 10 2	INGREDION ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	12,866	XXX	16,422	12,587	3,835			3,835		16,422		(3,557)	(3,557)	102	XXX	XXX
45773H 20 1	INOVIO PHARMACEUTICALS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	335.000	3,086	XXX	8,152	2,965	5,187			5,187		8,152		(5,066)	(5,066)		XXX	XXX
45778Q 10 7	INSPERITY ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	6,788	XXX	9,099	6,514	2,586			2,586		9,099		(2,311)	(2,311)		XXX	XXX
45780R 10 1	INSTALLED BUILDING PRODUCTS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,066	XXX	561	1,019	(458)			(458)		561		505	505		XXX	XXX
45781V 10 1	INNOVATIVE INDUSTRIAL PPTY ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	5,353	XXX	5,240	5,494	(254)			(254)		5,240		113	113	37	XXX	XXX
45784P 10 1	INSULET ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	5,315	XXX	1,818	5,113	(3,295)			(3,295)		1,818		3,497	3,497		XXX	XXX
458140 10 0	INTEL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,760.000	90,889	XXX	60,174	87,683	(27,509)			(27,509)		60,174		30,714	30,714		XXX	XXX
45845P 10 8	INTERCEPT PHARMACEUTICALS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	2,797	XXX	9,626	2,223	7,403			7,403		9,626		(6,828)	(6,828)		XXX	XXX
458665 30 4	INTERFACE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	1,165	XXX	2,352	1,155	1,197			1,197		2,352		(1,187)	(1,187)		XXX	XXX
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	18,819	XXX	10,285	18,446	(8,162)			(8,162)		10,285		8,534	8,534		XXX	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	14,137	XXX	16,198	13,847	2,351			2,351		16,198		(2,060)	(2,060)		XXX	XXX
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,190	XXX	1,246	1,088	158			158		1,246		(56)	(56)	8	XXX	XXX
460146 10 3	INTERNATIONAL PAPER ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	7,206	XXX	6,251	6,961	(710)			(710)		6,251		955	955		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
46071F 10 3	INTERSECT ENT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	226	XXX	228	229	(1)			(1)		228		(2)	(2)		XXX	XXX
461202 10 3	INTUIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	14,978	XXX	3,668	15,194	(11,526)			(11,526)		3,668		11,309	11,309	24	XXX	XXX
46120E 60 2	INTUITIVE SURGICAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	32,749	XXX	12,653	32,724	(20,071)			(20,071)		12,653		20,096	20,096		XXX	XXX
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	460.000	1,588	XXX	6,978	1,555	5,423			5,423		6,978		(5,390)	(5,390)		XXX	XXX
46266C 10 5	IQVIA HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	13,375	XXX	8,917	12,542	(3,625)			(3,625)		8,917		4,457	4,457		XXX	XXX
462726 10 0	IROBOT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	5,035	XXX	5,700	4,817	883			883		5,700		(665)	(665)		XXX	XXX
465741 10 6	ITRON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	7,221	XXX	4,078	6,713	(2,635)			(2,635)		4,078		3,143	3,143		XXX	XXX
46625H 10 0	JPMORGAN CHASE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	970.000	131,929	XXX	35,043	123,258	(88,215)			(88,215)		35,043		96,886	96,886		XXX	XXX
469814 10 7	JACOBS ENGINEERING GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	18,162	XXX	12,267	17,434	(5,166)			(5,166)		12,267		5,894	5,894		XXX	XXX
47580P 10 3	JELD WEN HOLDING ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	792	XXX	688	761	(73)			(73)		688		104	104		XXX	XXX
478160 10 4	JOHNSON & JOHNSON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,030.000	164,830	XXX	135,429	162,101	(26,673)			(26,673)		135,429		29,401	29,401		XXX	XXX
48203R 10 4	JUNIPER NETWORKS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	490.000	11,658	XXX	14,097	11,030	3,067			3,067		14,097		(2,439)	(2,439)		XXX	XXX
482480 10 0	KLA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	14,158	XXX	4,958	12,946	(7,988)			(7,988)		4,958		9,200	9,200		XXX	XXX
48251W 10 4	KKR AND CO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	6,882	XXX	5,867	6,883	(1,017)			(1,017)		5,867		1,015	1,015		XXX	XXX
483548 10 3	KAMAN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	1,148	XXX	1,304	1,143	161			161		1,304		(156)	(156)	4	XXX	XXX
489398 10 7	KENNEDY WILSON HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	363	XXX	396	358	39			39		396		(33)	(33)	4	XXX	XXX
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	10,275	XXX	4,513	9,246	(4,733)			(4,733)		4,513		5,762	5,762		XXX	XXX
494274 10 3	KIMBALL INTERNATIONAL CL B ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	126	XXX	169	120	50			50		169		(43)	(43)	1	XXX	XXX
49427F 10 8	KILROY REALTY REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	9,969	XXX	13,491	10,332	3,159			3,159		13,491		(3,522)	(3,522)	90	XXX	XXX
494368 10 3	KIMBERLY CLARK ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	15,810	XXX	9,060	16,180	(7,120)			(7,120)		9,060		6,750	6,750	128	XXX	XXX
49456B 10 1	KINDER MORGAN CL P ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,540.000	22,303	XXX	22,145	21,052	1,093			1,093		22,145		157	157		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
498904 20 0	KNOLL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	152	XXX	230	147	83			83		230		(78)	(78)		XXX	XXX
49926D 10 9	KNOWLES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	190	XXX	145	184	(39)			(39)		145		44	44		XXX	XXX
500255 10 4	KOHL'S ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	5,824	XXX	5,404	5,697	(293)			(293)		5,404		420	420		XXX	XXX
500688 10 6	KOSMOS ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	960.000	2,690	XXX	8,880	2,256	6,624			6,624		8,880		(6,190)	(6,190)		XXX	XXX
500754 10 6	KRAFT HEINZ ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	9,075	XXX	7,788	9,358	(1,570)			(1,570)		7,788		1,287	1,287		XXX	XXX
501044 10 1	KROGER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	560.000	17,708	XXX	17,753	17,786	(32)			(32)		17,753		(45)	(45)		XXX	XXX
501797 10 4	L BRANDS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	3,739	XXX	2,307	2,975	(668)			(668)		2,307		1,432	1,432		XXX	XXX
50187T 10 6	LGI HOMES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,893	XXX	2,723	4,234	(1,511)			(1,511)		2,723		1,170	1,170		XXX	XXX
501889 20 8	LKQ ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	4,222	XXX	3,271	3,876	(605)			(605)		3,271		951	951		XXX	XXX
502431 10 9	L3HARRIS TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	16,262	XXX	4,687	17,012	(12,325)			(12,325)		4,687		11,575	11,575		XXX	XXX
505336 10 7	LA Z BOY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	433	XXX	290	398	(109)			(109)		290		143	143		XXX	XXX
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	6,406	XXX	2,162	6,107	(3,945)			(3,945)		2,162		4,245	4,245		XXX	XXX
512807 10 8	LAM RESEARCH ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	25,081	XXX	7,224	23,614	(16,390)			(16,390)		7,224		17,857	17,857	65	XXX	XXX
513272 10 4	LAMB WESTON HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	9,218	XXX	8,865	9,449	(584)			(584)		8,865		353	353		XXX	XXX
516544 10 3	LANTHEUS HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	2,370	XXX	3,805	2,158	1,646			1,646		3,805		(1,435)	(1,435)		XXX	XXX
517834 10 7	LAS VEGAS SANDS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	16,794	XXX	16,904	17,284	(380)			(380)		16,904		(110)	(110)		XXX	XXX
518439 10 4	ESTEE LAUDER CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	10,429	XXX	1,770	10,648	(8,878)			(8,878)		1,770		8,659	8,659		XXX	XXX
521865 20 4	LEAR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	13,270	XXX	11,253	12,722	(1,470)			(1,470)		11,253		2,018	2,018		XXX	XXX
525327 10 2	LEIDOS HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	5,233	XXX	3,361	5,256	(1,896)			(1,896)		3,361		1,872	1,872		XXX	XXX
525558 20 1	LEMAITRE VASCULAR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	428	XXX	357	405	(48)			(48)		357		72	72		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS 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
526057 10 4	LENNAR CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	7,338	XXX	4,432	7,623	(3,191)			(3,191)		4,432		2,906	2,906		XXX	XXX
526107 10 7	LENNOX INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	16,434	XXX	12,669	16,438	(3,769)			(3,769)		12,669		3,765	3,765	46	XXX	XXX
52634L 10 8	LENSAR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	70	XXX	27	73	(46)			(46)		27		43	43		XXX	XXX
530307 30 5	LIBERTY BROADBAND SRS C ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	15,344	XXX	8,555	15,837	(7,282)			(7,282)		8,555		6,789	6,789		XXX	XXX
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	7,593	XXX	7,571	7,774	(203)			(203)		7,571		22	22		XXX	XXX
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	12,996	XXX	12,986	13,488	(502)			(502)		12,986		10	10		XXX	XXX
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	376	XXX	366	380	(14)			(14)		366		11	11		XXX	XXX
531229 88 8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	260	XXX	280	249	31			31		280		(20)	(20)		XXX	XXX
531465 10 2	LIBERTY TRIPADVISOR HOLDIG SRS A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	1,645	XXX	4,974	1,259	3,715			3,715		4,974		(3,329)	(3,329)		XXX	XXX
53220K 50 4	LIGAND PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,189	XXX	7,056	2,984	4,072			4,072		7,056		(3,866)	(3,866)		XXX	XXX
53223X 10 7	LIFE STORAGE ORD		01/28/2021.	Not Available	0.500	41	XXX	31	40	(9)			(9)		31		10	10	0	XXX	XXX
532457 10 8	ELI LILLY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	39,936	XXX	20,133	40,522	(20,389)			(20,389)		20,133		19,803	19,803		XXX	XXX
53261M 10 4	LIMELIGHT NETWORKS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	43	XXX	64	40	24			24		64		(20)	(20)		XXX	XXX
535919 50 0	LIONS GATE ENTERTAINMENT CL B ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	390.000	4,166	XXX	8,654	4,048	4,606			4,606		8,654		(4,488)	(4,488)		XXX	XXX
539830 10 9	LOCKHEED MARTIN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	43,691	XXX	44,485	46,147	(1,663)			(1,663)		44,485		(794)	(794)		XXX	XXX
548661 10 7	LOWE'S COMPANIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	44,560	XXX	29,479	43,338	(13,859)			(13,859)		29,479		15,082	15,082		XXX	XXX
550021 10 9	LULULEMON ATHLETICA ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	14,618	XXX	6,010	13,921	(7,911)			(7,911)		6,010		8,607	8,607		XXX	XXX
55003T 10 7	LUMBER LIQUIDATORS HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	317	XXX	103	307	(205)			(205)		103		214	214		XXX	XXX
55024U 10 9	LUMENTUM HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,196	XXX	1,718	2,844	(1,126)			(1,126)		1,718		1,478	1,478		XXX	XXX
55027E 10 2	LUMINEX ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	258	XXX	206	231	(25)			(25)		206		51	51	1	XXX	XXX
55262C 10 0	MBIA ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	442	XXX	564	395	169			169		564		(122)	(122)		XXX	XXX
55272X 10 2	MFA FINANCIAL REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	670.000	2,541	XXX	4,961	2,606	2,355			2,355		4,961		(2,420)	(2,420)	50	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
552953 10 1	MGM RESORTS INTERNATIONAL ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	5,330	XXX	4,650	5,357	(707)			(707)		4,650		680	680		XXX	XXX
55305B 10 1	M I HOMES ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	443	XXX	285	443	(158)			(158)		285		158	158		XXX	XXX
55345K 10 3	MRC GLOBAL ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	315.000	2,297	XXX	5,799	2,088	3,711			3,711		5,799		(3,502)	(3,502)		XXX	XXX
553498 10 6	MSA SAFETY ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	9,338	XXX	6,053	8,963	(2,910)			(2,910)		6,053		3,284	3,284		XXX	XXX
553530 10 6	MSC INDUSTRIAL CL A ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	7,565	XXX	7,587	7,595	(8)			(8)		7,587		(22)	(22)		XXX	XXX
55354G 10 0	MSCI ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	18,106	XXX	6,679	17,861	(11,182)			(11,182)		6,679		11,428	11,428		XXX	XXX
553573 10 6	MSG NETWORKS CL A ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	683	XXX	1,306	737	569			569		1,306		(623)	(623)		XXX	XXX
556269 10 8	STEVEN MADDEN ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	6,198	XXX	5,527	6,004	(477)			(477)		5,527		671	671		XXX	XXX
558868 10 5	MADRIGAL PHARMACEUTI ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,312	XXX	3,897	2,223	1,674			1,674		3,897		(1,586)	(1,586)		XXX	XXX
559663 10 9	MAGNOLIA OIL GAS CL A ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	169	XXX	132	141	(9)			(9)		132		37	37		XXX	XXX
56585A 10 2	MARATHON PETROLEUM ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	620.000	26,766	XXX	36,476	25,643	10,833			10,833		36,476		(9,710)	(9,710)		XXX	XXX
566330 10 6	MARCUS ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	142	XXX	345	135	210			210		345		(203)	(203)		XXX	XXX
570535 10 4	MARKEL ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	10,515	XXX	9,534	10,333	(799)			(799)		9,534		981	981		XXX	XXX
57060D 10 8	MARKETAXESS HOLDINGS ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	33,124	XXX	33,154	34,234	(1,079)			(1,079)		33,154		(30)	(30)		XXX	XXX
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,823	XXX	2,004	2,744	(740)			(740)		2,004		819	819		XXX	XXX
571748 10 2	MARSH & MCLENNAN ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	20,425	XXX	8,291	21,060	(12,769)			(12,769)		8,291		12,134	12,134		XXX	XXX
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	22,046	XXX	20,363	22,426	(2,064)			(2,064)		20,363		1,683	1,683		XXX	XXX
573284 10 6	MARTIN MARIETTA MATERIALS ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	6,208	XXX	3,618	5,679	(2,061)			(2,061)		3,618		2,590	2,590		XXX	XXX
574599 10 6	MASCO ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	4,874	XXX	3,052	4,944	(1,892)			(1,892)		3,052		1,822	1,822	13	XXX	XXX
574795 10 0	MASIMO ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	5,675	XXX	2,385	5,368	(2,983)			(2,983)		2,385		3,290	3,290		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
57636Q 10 4	MASTERCARD CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	99,074	XXX	34,723	99,943	(65,220)			(65,220)		34,723		64,351	64,351	123	XXX	XXX
576485 20 5	MATADOR RESOURCES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	3,258	XXX	7,064	2,533	4,532			4,532		7,064		(3,807)	(3,807)		XXX	XXX
57667L 10 7	MATCH GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	10,625	XXX	4,456	10,583	(6,128)			(6,128)		4,456		6,169	6,169		XXX	XXX
577128 10 1	MATTHEWS INTERNATIONAL CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	307	XXX	459	294	165			165		459		(151)	(151)		XXX	XXX
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	19,824	XXX	11,103	18,617	(7,514)			(7,514)		11,103		8,721	8,721		XXX	XXX
57776J 10 0	MAXLINEAR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	4,841	XXX	3,310	4,965	(1,655)			(1,655)		3,310		1,532	1,532		XXX	XXX
57778K 10 5	MAXAR TECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	4,280	XXX	3,496	4,245	(749)			(749)		3,496		784	784		XXX	XXX
580135 10 1	MCDONALD'S ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	71,233	XXX	51,031	70,811	(19,780)			(19,780)		51,031		20,202	20,202		XXX	XXX
58155Q 10 3	MCKESSON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	18,354	XXX	13,685	17,392	(3,707)			(3,707)		13,685		4,669	4,669	42	XXX	XXX
58470H 10 1	MEDIFAST ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	4,166	XXX	4,133	3,927	207			207		4,133		33	33	23	XXX	XXX
58502B 10 6	MEDNAX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	7,676	XXX	15,325	8,098	7,227			7,227		15,325		(7,649)	(7,649)		XXX	XXX
58933Y 10 5	MERCK & CO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	890.000	73,888	XXX	54,708	72,802	(18,094)			(18,094)		54,708		19,180	19,180	579	XXX	XXX
589400 10 0	MERCURY GENERAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	523	XXX	504	522	(18)			(18)		504		19	19		XXX	XXX
589433 10 1	MEREDITH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	2,975	XXX	7,961	2,880	5,081			5,081		7,961		(4,986)	(4,986)		XXX	XXX
589584 10 1	MERIDIAN BIOSCIENCE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	217	XXX	119	187	(68)			(68)		119		98	98		XXX	XXX
589889 10 4	MERIT MEDICAL SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	6,853	XXX	7,524	6,661	863			863		7,524		(671)	(671)		XXX	XXX
591520 20 0	METHODE ELECTRONICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	412	XXX	261	383	(122)			(122)		261		151	151		XXX	XXX
592688 10 5	METTLER TOLEDO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	24,739	XXX	11,818	22,794	(10,975)			(10,975)		11,818		12,921	12,921		XXX	XXX
59408Q 10 6	MICHAELS COMPANIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	2,216	XXX	2,502	2,082	421			421		2,502		(286)	(286)		XXX	XXX
594918 10 4	MICROSOFT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,580.000	566,588	XXX	71,337	573,844	(502,507)			(502,507)		71,337		495,251	495,251		XXX	XXX
595017 10 4	MICROCHIP TECHNOLOGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	7,369	XXX	3,370	6,906	(3,536)			(3,536)		3,370		4,000	4,000		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
595112 10 3	MICRON TECHNOLOGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	390.000	30,190	XXX	16,489	29,320	(12,831)			(12,831)		16,489		13,701	13,701		XXX	XXX
596278 10 1	MIDDLEBY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,743	XXX	2,434	2,578	(144)			(144)		2,434		308	308		XXX	XXX
60770K 10 7	MODERNA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	24,803	XXX	23,995	22,983	1,012			1,012		23,995		808	808		XXX	XXX
607828 10 0	MODINE MANUFACTURING ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	135	XXX	160	126	34			34		160		(25)	(25)		XXX	XXX
608190 10 4	MOHAWK INDUSTRIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	10,057	XXX	11,248	9,867	1,381			1,381		11,248		(1,191)	(1,191)		XXX	XXX
60855R 10 0	MOLINA HEALTHCARE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	4,862	XXX	2,873	4,254	(1,380)			(1,380)		2,873		1,988	1,988		XXX	XXX
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	500.000	29,091	XXX	20,650	29,235	(8,585)			(8,585)		20,650		8,441	8,441	158	XXX	XXX
609839 10 5	MONOLITHIC POWER SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	7,748	XXX	2,334	7,325	(4,990)			(4,990)		2,334		5,413	5,413	10	XXX	XXX
61174X 10 9	MONSTER BEVERAGE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	12,347	XXX	7,310	12,022	(4,712)			(4,712)		7,310		5,037	5,037		XXX	XXX
615369 10 5	MOODYS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	22,416	XXX	12,933	23,219	(10,286)			(10,286)		12,933		9,483	9,483		XXX	XXX
617446 44 8	MORGAN STANLEY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400.000	30,096	XXX	20,387	27,412	(7,025)			(7,025)		20,387		9,709	9,709		XXX	XXX
61945C 10 3	MOSAIC ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	3,216	XXX	3,973	2,761	1,212			1,212		3,973		(757)	(757)		XXX	XXX
620071 10 0	MOTORCAR PARTS OF AMERICA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	209	XXX	223	196	26			26		223		(14)	(14)		XXX	XXX
624758 10 8	MUELLER WATER PRODUCTS SER A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	129	XXX	115	124	(9)			(9)		115		14	14		XXX	XXX
62482R 10 7	MR COOPER GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	885	XXX	273	931	(658)			(658)		273		612	612		XXX	XXX
626717 10 2	MURPHY OIL ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	340.000	5,839	XXX	11,529	4,114	7,415			7,415		11,529		(5,691)	(5,691)	43	XXX	XXX
62855J 10 4	MYRIAD GENETICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	3,142	XXX	5,616	2,571	3,045			3,045		5,616		(2,474)	(2,474)		XXX	XXX
629377 50 8	NRG ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	3,510	XXX	3,369	3,380	(11)			(11)		3,369		141	141		XXX	XXX
636220 30 3	NATIONAL GENERAL HOLDINGS ORD		01/04/2021	CORPORATE ACTION	240.000	7,680	XXX	6,262	8,203	(1,942)			(1,942)		6,262		1,418	1,418	612	XXX	XXX
636518 10 2	NATIONAL INSTRUMENTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	5,073	XXX	4,378	4,833	(456)			(456)		4,378		696	696		XXX	XXX
639050 10 3	NATUS MEDICAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	240	XXX	257	200	56			56		257		(17)	(17)		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
63934E 10 8	NAVISTAR INTERNATIONAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	4,397	XXX	3,744	4,396	(652)			(652)		3,744		653	653		XXX	XXX
64110D 10 4	NETAPP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	4,547	XXX	5,582	4,637	945			945		5,582		(1,035)	(1,035)	34	XXX	XXX
64110L 10 6	NETFLIX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	86,765	XXX	60,472	91,924	(31,452)			(31,452)		60,472		26,292	26,292		XXX	XXX
64115T 10 4	NETSCOUT SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	289	XXX	224	274	(50)			(50)		224		65	65		XXX	XXX
64125C 10 9	NEUROCRINE BIOSCIENCES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,362	XXX	3,274	2,876	398			398		3,274		88	88		XXX	XXX
646025 10 6	NJ RESOURCES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	12,401	XXX	16,468	12,443	4,025			4,025		16,468		(4,066)	(4,066)	116	XXX	XXX
64829B 10 0	NEW RELIC ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	12,027	XXX	13,642	10,464	3,178			3,178		13,642		(1,614)	(1,614)		XXX	XXX
648691 10 3	NEW SENIOR INVESTMENT GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	109	XXX	134	104	31			31		134		(26)	(26)		XXX	XXX
651587 10 7	NEWMARKET ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	6,394	XXX	5,993	5,974	19			19		5,993		401	401	29	XXX	XXX
651639 10 6	NEWMONT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	410.000	25,740	XXX	12,349	24,555	(12,206)			(12,206)		12,349		13,391	13,391		XXX	XXX
651718 50 4	NEWPARK RSC ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	25	XXX	74	19	55			55		74		(49)	(49)		XXX	XXX
65290C 10 5	NEXTIER OILFIELD SOLUTIONS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	419.000	1,635	XXX	5,763	1,441	4,321			4,321		5,763		(4,127)	(4,127)		XXX	XXX
65339F 10 1	NEXTERA ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	500.000	40,560	XXX	17,893	38,575	(20,683)			(20,683)		17,893		22,668	22,668		XXX	XXX
65343C 10 2	NEXTGEN HEALTHCARE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	199	XXX	199	182	17			17		199		(0)	(0)		XXX	XXX
654106 10 3	NIKE CL B ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400.000	58,536	XXX	21,139	56,588	(35,449)			(35,449)		21,139		37,397	37,397		XXX	XXX
655663 10 2	NORDSON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	8,130	XXX	5,333	8,038	(2,705)			(2,705)		5,333		2,797	2,797	16	XXX	XXX
655844 10 8	NORFOLK SOUTHERN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	25,403	XXX	16,033	23,761	(7,728)			(7,728)		16,033		9,370	9,370		XXX	XXX
665859 10 4	NORTHERN TRUST ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	23,251	XXX	25,330	22,354	2,976			2,976		25,330		(2,078)	(2,078)	168	XXX	XXX
666807 10 2	NORTHROP GRUMMAN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	8,649	XXX	2,554	9,142	(6,588)			(6,588)		2,554		6,096	6,096		XXX	XXX
668074 30 5	NORTHWESTERN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	569	XXX	614	583	31			31		614		(45)	(45)		XXX	XXX
668771 10 8	NORTONLIFELOCK ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	490.000	10,306	XXX	9,761	10,182	(421)			(421)		9,761		545	545		XXX	XXX

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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
670002 40 1	NOVAVAX ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,218	XXX	1,189	1,115	74			74		1,189		30	30		XXX	XXX
67011P 10 0	NOW ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	1,785	XXX	3,718	1,580	2,138			2,138		3,718		(1,933)	(1,933)		XXX	XXX
67018T 10 5	NU SKIN ENTERPRISES CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	6,461	XXX	8,396	6,282	2,114			2,114		8,396		(1,935)	(1,935)		XXX	XXX
670346 10 5	NUCOR ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	370.000	20,724	XXX	23,573	19,680	3,892			3,892		23,573		(2,849)	(2,849)	150	XXX	XXX
67059N 10 8	NUTANIX CL A ORD	..	03/24/2021.	Various	430.000	12,068	XXX	17,437	13,704	3,732			3,732		17,437		(5,369)	(5,369)		XXX	XXX
67066G 10 4	NVIDIA ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	116,831	XXX	58,421	114,884	(56,463)			(56,463)		58,421		58,410	58,410		XXX	XXX
67098H 10 4	O I GLASS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	4,162	XXX	6,230	3,927	2,303			2,303		6,230		(2,068)	(2,068)		XXX	XXX
67103H 10 7	O'REILLY AUTOMOTIVE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	19,116	XXX	7,967	18,103	(10,136)			(10,136)		7,967		11,149	11,149		XXX	XXX
67103X 10 2	OFG BANCORP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	192	XXX	238	185	52			52		238		(45)	(45)	1	XXX	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	430.000	8,631	XXX	8,436	7,443	993			993		8,436		195	195		XXX	XXX
675232 10 2	OCEANEERING INTERNATIONAL ORD	..	03/24/2021.	Various	390.000	4,300	XXX	10,553	3,101	7,453			7,453		10,553		(6,253)	(6,253)		XXX	XXX
67623C 10 9	OFFICE PROPERTIES INCOME TRUST C ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	91.000	2,159	XXX	7,298	2,068	5,230			5,230		7,298		(5,139)	(5,139)		XXX	XXX
678026 10 5	OIL STATES INTERNATIONAL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	1,447	XXX	7,694	1,155	6,539			6,539		7,694		(6,246)	(6,246)		XXX	XXX
679295 10 5	OKTA CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	10,124	XXX	2,388	10,170	(7,782)			(7,782)		2,388		7,736	7,736		XXX	XXX
679580 10 0	OLD DOMINION FREIGHT LINE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	8,222	XXX	3,958	7,807	(3,850)			(3,850)		3,958		4,264	4,264		XXX	XXX
680033 10 7	OLD NATIONAL BANCORP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	600.000	10,558	XXX	12,120	9,936	2,184			2,184		12,120		(1,562)	(1,562)		XXX	XXX
680665 20 5	OLIN ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	7,933	XXX	7,230	7,368	(138)			(138)		7,230		703	703		XXX	XXX
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	7,306	XXX	7,247	6,542	706			706		7,247		58	58		XXX	XXX
681919 10 6	OMNICOM GROUP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	8,266	XXX	9,322	8,108	1,214			1,214		9,322		(1,057)	(1,057)	85	XXX	XXX
68213N 10 9	OMNICELL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	8,474	XXX	4,638	8,401	(3,763)			(3,763)		4,638		3,836	3,836		XXX	XXX
682189 10 5	ON SEMICONDUCTOR ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	4,972	XXX	2,360	4,582	(2,222)			(2,222)		2,360		2,611	2,611		XXX	XXX
682680 10 3	ONEOK ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	5,190	XXX	5,343	4,989	354			354		5,343		(153)	(153)		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
68268W 10 3	ONEMAIN HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	980	XXX	633	963	(330)			(330)		633		346	346		XXX	XXX
683344 10 5	ONTO INNOVATION ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	4,668	XXX	3,121	4,281	(1,160)			(1,160)		3,121		1,546	1,546		XXX	XXX
68389X 10 5	ORACLE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	920.000	58,301	XXX	16,726	59,515	(42,789)			(42,789)		16,726		41,576	41,576	221	XXX	XXX
68555P 10 0	ORBCOMM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	76	XXX	72	74	(2)			(2)		72		4	4		XXX	XXX
68902V 10 7	OTIS WORLDWIDE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	10,023	XXX	5,040	10,147	(5,107)			(5,107)		5,040		4,983	4,983		XXX	XXX
69327R 10 1	PDC ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	258.000	6,162	XXX	13,287	5,297	7,990			7,990		13,287		(7,125)	(7,125)		XXX	XXX
693282 10 5	PDF SOLUTIONS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	218	XXX	161	216	(55)			(55)		161		57	57		XXX	XXX
69336V 10 1	PGT INNOVATIONS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	223	XXX	167	203	(36)			(36)		167		56	56		XXX	XXX
69349H 10 7	PNM RESOURCES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	969	XXX	799	971	(171)			(171)		799		169	169		XXX	XXX
69351T 10 6	PPL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	640.000	17,793	XXX	19,475	18,048	1,427			1,427		19,475		(1,682)	(1,682)	266	XXX	XXX
69355F 10 2	PPD ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	10,358	XXX	10,346	9,582	764			764		10,346		12	12		XXX	XXX
693656 10 0	PVH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	10,396	XXX	13,463	9,389	4,074			4,074		13,463		(3,067)	(3,067)		XXX	XXX
69370C 10 0	PTC ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	14,072	XXX	10,919	13,157	(2,239)			(2,239)		10,919		3,154	3,154		XXX	XXX
695156 10 9	PACKAGING CORP OF AMERICA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,791	XXX	4,452	5,516	(1,064)			(1,064)		4,452		1,338	1,338	40	XXX	XXX
695263 10 3	PACW PACWEST BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	8,163	XXX	12,960	6,858	6,102			6,102		12,960		(4,797)	(4,797)		XXX	XXX
697435 10 5	PALO ALTO NETWORKS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	18,327	XXX	10,617	17,770	(7,153)			(7,153)		10,617		7,710	7,710		XXX	XXX
700517 10 5	PARK HOTELS RESORTS ORD		03/24/2021	Various	554.000	11,569	XXX	16,459	9,501	6,958			6,958		16,459		(4,889)	(4,889)		XXX	XXX
701877 10 2	PARSLEY ENERGY CL A ORD		01/12/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	695.000	14,623	XXX	21,343	9,869	11,474			11,474		21,343		(6,720)	(6,720)		XXX	XXX
703343 10 3	PATRICK INDUSTRIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	693	XXX	538	684	(146)			(146)		538		155	155		XXX	XXX
703481 10 1	PATTERSON UTI ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	735.000	4,551	XXX	13,201	3,866	9,335			9,335		13,201		(8,649)	(8,649)		XXX	XXX
704326 10 7	PAYCHEX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	11,041	XXX	7,108	11,182	(4,073)			(4,073)		7,108		3,933	3,933		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
70432V 10 2	PAYCOM SOFTWARE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	4,411	XXX	1,348	4,523	(3,174)			(3,174)		1,348		3,063	3,063		XXX	XXX
70450Y 10 3	PAYPAL HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	420.000	101,828	XXX	33,617	98,364	(64,747)			(64,747)		33,617		68,211	68,211		XXX	XXX
70805E 10 9	PENNANT GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	637	XXX	101	581	(479)			(479)		101		535	535		XXX	XXX
712704 10 5	PEOPLES UNITED FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	790.000	11,085	XXX	14,153	10,215	3,938			3,938		14,153		(3,067)	(3,067)		XXX	XXX
713448 10 8	PEPSICO ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	490.000	70,643	XXX	47,520	72,667	(25,147)			(25,147)		47,520		23,123	23,123	501	XXX	XXX
71375U 10 1	PERFICIENT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	488	XXX	343	477	(133)			(133)		343		144	144		XXX	XXX
714046 10 9	PERKINELMER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	6,390	XXX	2,738	5,740	(3,002)			(3,002)		2,738		3,652	3,652		XXX	XXX
717081 10 3	PFIZER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,030.000	112,479	XXX	80,956	111,534	(30,578)			(30,578)		80,956		31,522	31,522		XXX	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	650.000	54,002	XXX	54,300	53,814	487			487		54,300		(298)	(298)	780	XXX	XXX
718546 10 4	PHILLIPS 66 ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,535	XXX	2,481	3,497	(1,017)			(1,017)		2,481		1,055	1,055		XXX	XXX
72352L 10 6	PINTEREST CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	10,779	XXX	3,685	9,885	(6,200)			(6,200)		3,685		7,094	7,094		XXX	XXX
723787 10 7	PIONEER NATURAL RESOURCE ORD		03/24/2021.	CITIGROUP GLOBAL MARKETS INC.	40.000	6,492	XXX	9,133	1,347	876			876		9,133		(2,641)	(2,641)	7	XXX	XXX
724479 10 0	PITNEY BOWES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	138	XXX	136	123	13			13		136		2	2		XXX	XXX
729132 10 0	PLEXUS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	851	XXX	545	782	(237)			(237)		545		306	306		XXX	XXX
72919P 20 2	PLUG POWER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	13,442	XXX	505	8,478	(7,973)			(7,973)		505		12,937	12,937		XXX	XXX
73278L 10 5	POOL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	3,910	XXX	1,207	3,725	(2,518)			(2,518)		1,207		2,703	2,703		XXX	XXX
736508 84 7	PORTLAND GENERAL ELECTRIC ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	7,105	XXX	7,970	7,271	699			699		7,970		(865)	(865)	69	XXX	XXX
74144T 10 8	T ROWE PRICE GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	13,906	XXX	6,637	13,625	(6,989)			(6,989)		6,637		7,269	7,269		XXX	XXX
74267C 10 6	PROASSURANCE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	2,357	XXX	5,555	2,135	3,420			3,420		5,555		(3,198)	(3,198)	6	XXX	XXX
742718 10 9	PROCTER & GAMBLE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	860.000	119,350	XXX	55,217	119,660	(64,443)			(64,443)		55,217		64,133	64,133		XXX	XXX
743312 10 0	PROGRESS SOFTWARE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	473	XXX	336	452	(116)			(116)		336		137	137		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
743315 10 3	PROGRESSIVE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	17,953	XXX	15,278	18,787	(3,510)			(3,510)		15,278		2,675	2,675	874	XXX	XXX
74340W 10 3	PROLOGIS REIT	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	25,113	XXX	16,721	25,912	(9,191)			(9,191)		16,721		8,393	8,393		XXX	XXX
743606 10 5	PROSPERITY BANCSHARES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	18,429	XXX	18,468	18,034	434			434		18,468		(39)	(39)	127	XXX	XXX
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	10,314	XXX	8,066	10,494	(2,429)			(2,429)		8,066		2,249	2,249		XXX	XXX
74460D 10 9	PUBLIC STORAGE REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	42,295	XXX	44,572	43,877	695			695		44,572		(2,277)	(2,277)		XXX	XXX
745867 10 1	PULTEGROUP ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	3,737	XXX	2,148	3,881	(1,733)			(1,733)		2,148		1,589	1,589	13	XXX	XXX
74587V 10 7	PUMA BIOTECHNOLOGY ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	1,252	XXX	4,774	1,129	3,645			3,645		4,774		(3,522)	(3,522)		XXX	XXX
74624M 10 2	PURE STORAGE CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	4,507	XXX	4,463	4,296	167			167		4,463		44	44		XXX	XXX
747316 10 7	QUAKER CHEMICAL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	8,141	XXX	5,963	7,602	(1,639)			(1,639)		5,963		2,178	2,178		XXX	XXX
74733V 10 0	QEP RESOURCES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	690.000	1,927	XXX	8,128	1,649	6,479			6,479		8,128		(6,201)	(6,201)		XXX	XXX
74736K 10 1	QORVO ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	8,969	XXX	3,718	8,314	(4,596)			(4,596)		3,718		5,252	5,252		XXX	XXX
747525 10 3	QUALCOMM ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400.000	62,652	XXX	28,056	60,936	(32,880)			(32,880)		28,056		34,596	34,596		XXX	XXX
747619 10 4	QUANEX BUILDING PRODUCTS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	254	XXX	189	222	(33)			(33)		189		65	65		XXX	XXX
74762E 10 2	QUANTA SERVICES ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,799	XXX	1,621	3,601	(1,980)			(1,980)		1,621		2,178	2,178	3	XXX	XXX
74874Q 10 0	QUINSTREET ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	215	XXX	158	214	(56)			(56)		158		56	56		XXX	XXX
74915M 10 0	QURATE RETAIL SRS A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	560.000	6,200	XXX	8,318	6,143	2,175			2,175		8,318		(2,118)	(2,118)		XXX	XXX
749397 10 5	R1 RCM ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	952	XXX	390	961	(571)			(571)		390		562	562		XXX	XXX
74967R 10 6	RMR GROUP CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	385	XXX	436	386	49			49		436		(51)	(51)		XXX	XXX
749685 10 3	RPM ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	11,440	XXX	6,735	11,801	(5,066)			(5,066)		6,735		4,705	4,705		XXX	XXX
74971D 10 1	RPT REALTY ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	86	XXX	121	87	35			35		121		(35)	(35)		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS 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
750469 20 7	RADIUS HEALTH ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	217	XXX	244	179	65			65		244		(26)	(26)		XXX	XXX
750491 10 2	RADNET ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	202	XXX	138	196	(58)			(58)		138		64	64		XXX	XXX
751212 10 1	RALPH LAUREN CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,284	XXX	3,833	3,112	720			720		3,833		(548)	(548)		XXX	XXX
754212 10 8	RAVEN INDUSTRIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	2,899	XXX	3,693	2,647	1,046			1,046		3,693		(794)	(794)		XXX	XXX
754730 10 9	RAYMOND JAMES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	18,358	XXX	17,069	17,221	(151)			(151)		17,069		1,289	1,289	70	XXX	XXX
75513E 10 1	RAYTHEON TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	430.000	30,036	XXX	16,488	30,749	(14,262)			(14,262)		16,488		13,548	13,548		XXX	XXX
756109 10 4	REALTY INCOME REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	8,960	XXX	8,787	9,326	(539)			(539)		8,787		173	173	35	XXX	XXX
75700L 10 8	RED ROCK RESORTS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	253	XXX	244	250	(7)			(7)		244		9	9		XXX	XXX
758849 10 3	REGENCY CENTERS REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	12,735	XXX	17,937	12,776	5,160			5,160		17,937		(5,202)	(5,202)	167	XXX	XXX
75886F 10 7	REGENERON PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	24,936	XXX	19,627	24,156	(4,529)			(4,529)		19,627		5,309	5,309		XXX	XXX
7591EP 10 0	REGIONS FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,470.000	25,816	XXX	27,342	23,696	3,646			3,646		27,342		(1,526)	(1,526)	228	XXX	XXX
759351 60 4	REINSURANCE GROUP OF AMER ORD.		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	6,939	XXX	7,563	6,954	609			609		7,563		(624)	(624)		XXX	XXX
76122Q 10 5	RESOURCES CONNECTION ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	118	XXX	160	126	34			34		160		(42)	(42)		XXX	XXX
766559 60 3	RIGEL PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	71	XXX	44	70	(26)			(26)		44		28	28		XXX	XXX
76680R 20 6	RINGCENTRAL CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	11,638	XXX	2,454	11,369	(8,915)			(8,915)		2,454		9,184	9,184		XXX	XXX
767754 87 2	RITE AID ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	167	XXX	93	158	(66)			(66)		93		75	75		XXX	XXX
770323 10 3	ROBERT HALF ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	9,654	XXX	10,160	9,372	788			788		10,160		(506)	(506)		XXX	XXX
773903 10 9	ROCKWELL AUTOMAT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	18,326	XXX	12,082	17,557	(5,475)			(5,475)		12,082		6,244	6,244		XXX	XXX
77543R 10 2	ROKU CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	11,973	XXX	4,586	9,961	(5,375)			(5,375)		4,586		7,388	7,388		XXX	XXX
775711 10 4	ROLLINS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	410.000	16,725	XXX	7,655	16,019	(8,364)			(8,364)		7,655		9,070	9,070		XXX	XXX
776696 10 6	ROPER TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	8,622	XXX	1,660	8,622	(6,962)			(6,962)		1,660		6,962	6,962	11	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
778296 10 3	ROSS STORES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	22,032	XXX	16,128	22,106	(5,978)			(5,978)		16,128		5,904	5,904		XXX	XXX
78377T 10 7	RYMAN HOSPITALITY PROP REIT ORD.		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	5,438	XXX	6,646	5,421	1,225			1,225		6,646		(1,207)	(1,207)		XXX	XXX
78409V 10 4	S&P GLOBAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	29,415	XXX	16,905	29,586	(12,681)			(12,681)		16,905		12,510	12,510		XXX	XXX
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	10,712	XXX	6,234	11,285	(5,051)			(5,051)		6,234		4,478	4,478		XXX	XXX
784117 10 3	SEI INVESTMENTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	11,742	XXX	10,073	10,919	(846)			(846)		10,073		1,669	1,669	70	XXX	XXX
78440X 10 1	SL GREEN RLTY REIT ORD		01/21/2021	VARIOUS	179.000	16,817	XXX	16,817	10,427	6,158			6,158		16,817			0	350	XXX	XXX
78440X 80 4	SL GREEN RLTY REIT ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	173.000	12,493	XXX	16,762					0		16,762		(4,269)	(4,269)	104	XXX	XXX
784635 10 4	SPX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	571	XXX	319	545	(227)			(227)		319		252	252		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	4,248	5,820	(1,572)			(1,572)		4,248		1,499	1,499		XXX	XXX
78486Q 10 1	SVB FINANCIAL GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	21,201	XXX	13,912	19,392	(5,480)			(5,480)		13,912		7,289	7,289		XXX	XXX
78573L 10 6	SABRA HEALTH CARE REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	5,320	XXX	7,040	5,385	1,655			1,655		7,040		(1,720)	(1,720)		XXX	XXX
78667J 10 8	SAGE THERAPEUTICS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	115.000	8,311	XXX	14,675	9,949	4,727			4,727		14,675		(6,364)	(6,364)		XXX	XXX
79466L 30 2	SALESFORCE.COM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	64,388	XXX	43,068	64,534	(21,466)			(21,466)		43,068		21,320	21,320		XXX	XXX
79546E 10 4	SALLY BEAUTY HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	3,060	XXX	4,078	2,999	1,079			1,079		4,078		(1,018)	(1,018)		XXX	XXX
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	3,581	XXX	3,324	3,743	(420)			(420)		3,324		257	257		XXX	XXX
803607 10 0	SAREPTA THERAPEUTICS ORD		03/24/2021	Various	170.000	13,144	XXX	21,961	28,983	(7,023)			(7,023)		21,961		(8,817)	(8,817)		XXX	XXX
806407 10 2	HENRY SCHEIN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	7,209	XXX	6,186	6,686	(500)			(500)		6,186		1,023	1,023		XXX	XXX
806857 10 8	SCHLUMBERGER ORD		12/15/2020	ITG INC.			XXX						0					0	95	XXX	XXX
808513 10 5	CHARLES SCHWAB ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	890.000	52,484	XXX	35,410	47,206	(11,796)			(11,796)		35,410		17,074	17,074		XXX	XXX
808541 10 6	SCHWEITZER MAUD ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	413	XXX	341	402	(61)			(61)		341		72	72		XXX	XXX
808625 10 7	SCIENCE APPLICATIONS INTERNATIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	5,713	XXX	4,558	5,678	(1,121)			(1,121)		4,558		1,155	1,155		XXX	XXX
811054 40 2	EW SCRIPPS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	156	XXX	133	153	(20)			(20)		133		23	23		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
81282V 10 0	SEAWORLD ENTERTAINMENT ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	328	XXX	292	316	(24)			(24)		292		36	36		XXX	XXX
81617J 30 1	SELECT ENERGY SERVICES CL A ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	55	XXX	116	41	75			75		116		(61)	(61)		XXX	XXX
816851 10 9	SEMPRA ENERGY ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	23,954	XXX	22,048	25,482	(3,434)			(3,434)		22,048		1,906	1,906	209	XXX	XXX
81752R 10 0	SERITAGE GROWTH PROPERTIES CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	1,893	XXX	6,219	1,908	4,311			4,311		6,219		(4,326)	(4,326)		XXX	XXX
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	3,557	XXX	3,095	3,437	(342)			(342)		3,095		461	461		XXX	XXX
81761L 10 2	SERVICE PROPERTIES TRUST ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	375.000	4,313	XXX	10,448	4,309	6,139			6,139		10,448		(6,134)	(6,134)		XXX	XXX
81762P 10 2	SERVICENOW ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	42,370	XXX	14,514	44,034	(29,521)			(29,521)		14,514		27,856	27,856		XXX	XXX
824348 10 6	SHERWIN WILLIAMS ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	21,862	XXX	12,742	22,047	(9,305)			(9,305)		12,742		9,120	9,120		XXX	XXX
82489T 10 4	SHOCKWAVE MEDICAL ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,185	XXX	375	1,037	(662)			(662)		375		810	810		XXX	XXX
825698 10 3	SHYFT GROUP ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	593	XXX	294	568	(273)			(273)		294		299	299		XXX	XXX
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	974	XXX	877	956	(79)			(79)		877		98	98		XXX	XXX
82968B 10 3	SIRIUS XM HOLDINGS ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,200.000	18,888	XXX	19,808	20,384	(576)			(576)		19,808		(920)	(920)		XXX	XXX
82981J 10 9	SITE CENTERS ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	206	XXX	249	202	47			47		249		(44)	(44)	1	XXX	XXX
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	5,334	XXX	9,945	5,115	4,830			4,830		9,945		(4,611)	(4,611)		XXX	XXX
830830 10 5	SKYLINE CHAMPION ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	943	XXX	821	928	(107)			(107)		821		121	121		XXX	XXX
83088M 10 2	SKYWORKS SOLUTIONS ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	9,808	XXX	5,312	9,173	(3,861)			(3,861)		5,312		4,496	4,496		XXX	XXX
83088V 10 2	SLACK TECHNOLOGIES CL A ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	5,081	XXX	3,800	5,150	(1,350)			(1,350)		3,800		1,281	1,281		XXX	XXX
831865 20 9	A O SMITH ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	10,669	XXX	10,193	10,416	(223)			(223)		10,193		476	476		XXX	XXX
83200N 10 3	SMARTSHEET CL A ORD.	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,724	XXX	1,936	2,772	(836)			(836)		1,936		788	788		XXX	XXX
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD.	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	7,122	XXX	3,293	6,382	(3,089)			(3,089)		3,293		3,829	3,829		XXX	XXX
83418M 10 3	SOLARIS OILFIELD INFRASTRUC CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	91	XXX	150	81	68			68		150		(59)	(59)		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS 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
83545G 10 2	SONIC AUTOMOTIVE CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	428	XXX	233	386	(152)			(152)		233		194	194	1	XXX	XXX
838518 10 8	S JERSEY INDS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	7,561	XXX	12,649	7,543	5,107			5,107		12,649		(5,088)	(5,088)		XXX	XXX
840441 10 9	SOUTH STATE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	9,469	XXX	11,058	8,676	2,382			2,382		11,058		(1,589)	(1,589)		XXX	XXX
842587 10 7	SOUTHERN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	20,315	XXX	14,655	20,272	(5,617)			(5,617)		14,655		5,660	5,660		XXX	XXX
84265V 10 5	SOUTHERN COPPER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,143	XXX	1,267	1,954	(687)			(687)		1,267		876	876		XXX	XXX
844741 10 8	SOUTHWEST AIRLINES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	320.000	15,031	XXX	19,040	14,915	4,125			4,125		19,040		(4,009)	(4,009)		XXX	XXX
844895 10 2	SOUTHWEST GAS HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	11,115	XXX	15,593	11,543	4,051			4,051		15,593		(4,478)	(4,478)		XXX	XXX
84763A 10 8	SPECTRUM PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400.000	1,491	XXX	6,000	1,364	4,636			4,636		6,000		(4,509)	(4,509)		XXX	XXX
848637 10 4	SPLUNK ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	9,923	XXX	6,251	10,193	(3,942)			(3,942)		6,251		3,672	3,672		XXX	XXX
84920Y 10 6	SPORTSMANS WAREHOUSE HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	175	XXX	157	176	(18)			(18)		157		18	18		XXX	XXX
85208M 10 2	SPROUTS FARMERS MARKET ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	5,241	XXX	7,220	5,427	1,793			1,793		7,220		(1,979)	(1,979)		XXX	XXX
852234 10 3	SQUARE CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	53,116	XXX	33,458	47,881	(14,423)			(14,423)		33,458		19,659	19,659		XXX	XXX
852857 20 0	STAMPS.COM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,106	XXX	2,134	1,962	173			173		2,134		(28)	(28)		XXX	XXX
855244 10 9	STARBUCKS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	29,585	XXX	7,683	29,954	(22,271)			(22,271)		7,683		21,902	21,902		XXX	XXX
858119 10 0	STEEL DYNAMICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	7,502	XXX	8,456	7,005	1,451			1,451		8,456		(955)	(955)	48	XXX	XXX
858155 20 3	STEELCASE CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	133	XXX	175	136	40			40		175		(42)	(42)	1	XXX	XXX
85917A 10 0	STERLING BAN ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	410.000	8,246	XXX	9,168	7,372	1,796			1,796		9,168		(922)	(922)		XXX	XXX
859241 10 1	STERLING CONSTRUCTION ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	219	XXX	159	186	(28)			(28)		159		61	61		XXX	XXX
863667 10 1	STRYKER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	31,674	XXX	18,345	31,855	(13,510)			(13,510)		18,345		13,329	13,329	82	XXX	XXX
866082 10 0	SUMMIT HOTEL PROPERTIES REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	86	XXX	131	90	41			41		131		(45)	(45)		XXX	XXX
86614U 10 0	SUMMIT MATERIALS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	958	XXX	678	803	(125)			(125)		678		279	279		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
86745K 10 4	SUNNOVA ENERGY INTERNATIONAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,618	XXX	1,565	2,257	(692)			(692)		1,565		1,053	1,053		XXX	XXX
86771W 10 5	SUNRUN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,860	XXX	1,480	2,775	(1,295)			(1,295)		1,480		2,380	2,380		XXX	XXX
868459 10 8	SUPERNUS PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	5,178	XXX	8,964	4,780	4,184			4,184		8,964		(3,786)	(3,786)		XXX	XXX
871237 10 3	SYKES ENTERPRISES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	418	XXX	273	377	(103)			(103)		273		144	144		XXX	XXX
871607 10 7	SYNOPSYS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	13,139	XXX	3,718	12,962	(9,244)			(9,244)		3,718		9,421	9,421		XXX	XXX
87161C 50 1	SYNOVUS FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	5,423	XXX	6,825	4,856	1,970			1,970		6,825		(1,403)	(1,403)	50	XXX	XXX
87165B 10 3	SYNCHRONY FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	7,680	XXX	6,544	7,289	(746)			(746)		6,544		1,136	1,136		XXX	XXX
871829 10 7	SYSCO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	13,182	XXX	8,486	12,624	(4,138)			(4,138)		8,486		4,696	4,696	77	XXX	XXX
87184Q 10 7	SYROS PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	122	XXX	118	109	9			9		118		5	5		XXX	XXX
872540 10 9	TJX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	19,659	XXX	5,819	19,121	(13,303)			(13,303)		5,819		13,840	13,840		XXX	XXX
872590 10 4	T MOBILE US ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	27,010	XXX	13,694	26,970	(13,276)			(13,276)		13,694		13,316	13,316		XXX	XXX
87265H 10 9	TRI POINTE HOMES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	853	XXX	600	863	(263)			(263)		600		253	253		XXX	XXX
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	8,417	XXX	4,973	8,312	(3,339)			(3,339)		4,973		3,444	3,444		XXX	XXX
875465 10 6	TANGER FACTORY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	2,195	XXX	4,150	1,892	2,257			2,257		4,150		(1,955)	(1,955)		XXX	XXX
876030 10 7	TAPESTRY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	6,844	XXX	9,470	6,216	3,254			3,254		9,470		(2,625)	(2,625)		XXX	XXX
87612E 10 6	TARGET ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	34,846	XXX	15,421	31,775	(16,355)			(16,355)		15,421		19,425	19,425		XXX	XXX
878155 10 0	TEAM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	111	XXX	169	109	60			60		169		(58)	(58)		XXX	XXX
87901J 10 5	TEGNA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	460.000	7,103	XXX	6,627	6,417	210			210		6,627		476	476	32	XXX	XXX
87918A 10 5	TELADOC HEALTH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	13,666	XXX	10,501	11,998	(1,497)			(1,497)		10,501		3,165	3,165		XXX	XXX
879360 10 5	TELEDYNE TECH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	3,683	XXX	2,321	3,920	(1,598)			(1,598)		2,321		1,362	1,362		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
879369 10 6	TELEFLEX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	8,267	XXX	4,996	8,231	(3,236)			(3,236)		4,996		3,271	3,271		XXX	XXX
880349 10 5	TENNECO CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	2,340	XXX	8,000	2,120	5,880			5,880		8,000		(5,660)	(5,660)		XXX	XXX
88076W 10 3	TERADATA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	5,960	XXX	8,925	5,618	3,308			3,308		8,925		(2,965)	(2,965)		XXX	XXX
880770 10 2	TERADYNE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	7,928	XXX	2,041	7,194	(5,153)			(5,153)		2,041		5,888	5,888		XXX	XXX
880779 10 3	TEREX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	4,921	XXX	5,034	4,536	498			498		5,034		(113)	(113)		XXX	XXX
88087E 10 0	TERMINIX GLOBAL HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,206	XXX	2,642	3,061	(419)			(419)		2,642		564	564		XXX	XXX
88160R 10 1	TESLA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	211,198	XXX	24,273	169,361	(145,088)			(145,088)		24,273		186,925	186,925		XXX	XXX
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	7,101	XXX	9,042	6,545	2,497			2,497		9,042		(1,941)	(1,941)		XXX	XXX
882508 10 4	TEXAS INSTRUMENTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	56,479	XXX	26,260	54,163	(27,903)			(27,903)		26,260		30,219	30,219		XXX	XXX
883203 10 1	TEXTRON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	8,714	XXX	6,332	8,699	(2,367)			(2,367)		6,332		2,382	2,382	4	XXX	XXX
88339J 10 5	TRADE DESK CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	7,958	XXX	1,289	8,010	(6,721)			(6,721)		1,289		6,669	6,669		XXX	XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	71,719	XXX	18,402	65,209	(46,807)			(46,807)		18,402		53,318	53,318		XXX	XXX
88362T 10 3	THERMON GROUP HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	175	XXX	256	156	100			100		256		(81)	(81)		XXX	XXX
88642R 10 9	TIDEWATER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	106	XXX	155	86	69			69		155		(49)	(49)		XXX	XXX
886547 10 8	TIFFANY ORD		01/07/2021	CORPORATE ACTION	215.000	28,273	XXX	26,436	28,262	(1,825)			(1,825)		26,436		1,836	1,836		XXX	XXX
88870R 10 2	TIVITY HEALTH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	810	XXX	1,324	784	541			541		1,324		(514)	(514)		XXX	XXX
891092 10 8	TORO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,997	XXX	2,809	4,742	(1,934)			(1,934)		2,809		2,189	2,189	13	XXX	XXX
892356 10 6	TRACTOR SUPPLY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,972	XXX	3,562	5,623	(2,061)			(2,061)		3,562		2,410	2,410		XXX	XXX
893641 10 0	TRANSDIGM GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	12,265	XXX	7,024	12,377	(5,353)			(5,353)		7,024		5,240	5,240		XXX	XXX
896239 10 0	TRIMBLE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	6,508	XXX	3,713	6,009	(2,297)			(2,297)		3,713		2,795	2,795		XXX	XXX
896945 20 1	TRIPADVISOR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	235.000	8,376	XXX	11,235	6,763	4,472			4,472		11,235		(2,860)	(2,860)		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
89785L 10 7	TRUECAR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	142	XXX	154	126	28			28		154		(11)	(11)		XXX	XXX
89832Q 10 9	TRUIST FINANCIAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,020.000	51,654	XXX	52,544	48,889	3,655			3,655		52,544		(890)	(890)		XXX	XXX
899896 10 4	TUPPERWARE BRANDS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	3,728	XXX	3,110	3,239	(129)			(129)		3,110		618	618		XXX	XXX
901109 10 8	TUTOR PERINI ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	170	XXX	155	130	26			26		155		15	15		XXX	XXX
90138F 10 2	TWILIO CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	10,808	XXX	5,937	10,155	(4,218)			(4,218)		5,937		4,871	4,871		XXX	XXX
90184D 10 0	TWIST BIOSCIENCE ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,995	XXX	870	4,239	(3,369)			(3,369)		870		4,125	4,125		XXX	XXX
90184L 10 2	TWITTER ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	12,868	XXX	7,320	13,538	(6,218)			(6,218)		7,320		5,548	5,548		XXX	XXX
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	827.000	5,328	XXX	12,132	5,268	6,864			6,864		12,132		(6,804)	(6,804)	141	XXX	XXX
90214J 10 1	2U ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	6,167	XXX	9,803	5,601	4,201			4,201		9,803		(3,636)	(3,636)		XXX	XXX
902252 10 5	TYLER TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	8,727	XXX	4,397	8,730	(4,334)			(4,334)		4,397		4,331	4,331		XXX	XXX
902494 10 3	TYSON FOODS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	6,402	XXX	6,284	6,444	(160)			(160)		6,284		118	118		XXX	XXX
902653 10 4	UDR REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	12,333	XXX	13,302	12,682	620			620		13,302		(970)	(970)	119	XXX	XXX
902681 10 5	UGI ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400.000	14,097	XXX	18,555	13,984	4,571			4,571		18,555		(4,459)	(4,459)	132	XXX	XXX
902973 30 4	US BANCORP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	460.000	22,683	XXX	21,652	21,431	221			221		21,652		1,031	1,031	193	XXX	XXX
90337L 10 8	US PHYSICAL THERAPY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,280	XXX	1,136	1,203	(67)			(67)		1,136		145	145		XXX	XXX
90346E 10 3	US SILICA HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	805	XXX	2,054	702	1,352			1,352		2,054		(1,249)	(1,249)		XXX	XXX
90353T 10 0	UBER TECHNOLOGIES ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,080.000	57,533	XXX	36,123	55,080	(18,957)			(18,957)		36,123		21,410	21,410		XXX	XXX
90384S 30 3	ULTA BEAUTY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	11,770	XXX	11,028	11,486	(459)			(459)		11,028		742	742		XXX	XXX
907818 10 8	UNION PACIFIC ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	37,197	XXX	17,229	35,397	(18,169)			(18,169)		17,229		19,969	19,969		XXX	XXX
909218 10 9	UNIT ORD		12/31/2020.	VARIOUS			XXX						0					0	1	XXX	XXX
90984P 30 3	UNITED COMMUNITY BANKS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	310	XXX	277	284	(8)			(8)		277		33	33	2	XXX	XXX
911163 10 3	UNITED NATURAL FOODS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	3,316	XXX	5,786	3,194	2,592			2,592		5,786		(2,470)	(2,470)		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
911312 10 6	UNITED PARCEL SERVICE CL B ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	42,762	XXX	29,772	45,468	(15,697)			(15,697)		29,772		12,991	12,991		XXX	XXX
911363 10 9	UNITED RENTAL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	7,804	XXX	4,583	6,957	(2,375)			(2,375)		4,583		3,222	3,222		XXX	XXX
912909 10 8	US STEEL ORD		03/24/2021.	CITIGROUP GLOBAL MARKETS INC.	500.000	10,311	XXX	14,615	8,385	6,230			6,230		14,615		(4,304)	(4,304)	5	XXX	XXX
91324P 10 2	UNITEDHEALTH GRP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	119,914	XXX	61,130	115,724	(54,595)			(54,595)		61,130		58,784	58,784		XXX	XXX
91325V 10 8	UNITI GROUP ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	660.000	7,803	XXX	12,837	7,742	5,095			5,095		12,837		(5,034)	(5,034)	99	XXX	XXX
91336L 10 7	UNIVAR SOLUTIONS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	460.000	9,344	XXX	13,552	8,745	4,807			4,807		13,552		(4,208)	(4,208)		XXX	XXX
91359V 10 7	UNIVERSAL INSURANCE HOLDINGS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	931	XXX	2,906	907	2,000			2,000		2,906		(1,975)	(1,975)		XXX	XXX
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,234	XXX	3,704	4,125	(421)			(421)		3,704		530	530		XXX	XXX
91688F 10 4	UPWORK ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	7,220	XXX	2,651	6,559	(3,908)			(3,908)		2,651		4,570	4,570		XXX	XXX
917047 10 2	URBAN OUTFITTERS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	4,136	XXX	6,183	3,968	2,215			2,215		6,183		(2,046)	(2,046)		XXX	XXX
91734M 10 3	US ECOLOGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	3,083	XXX	5,491	2,906	2,585			2,585		5,491		(2,408)	(2,408)		XXX	XXX
91879Q 10 9	VAIL RESORTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	11,163	XXX	9,247	11,158	(1,912)			(1,912)		9,247		1,917	1,917		XXX	XXX
91913Y 10 0	VALERO ENERGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	8,078	XXX	12,278	7,920	4,359			4,359		12,278		(4,200)	(4,200)		XXX	XXX
920253 10 1	VALMONT INDS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	13,410	XXX	10,641	12,245	(1,605)			(1,605)		10,641		2,769	2,769	32	XXX	XXX
922107 10 7	VAPOTHERM ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	2,268	XXX	3,708	2,015	1,694			1,694		3,708		(1,440)	(1,440)		XXX	XXX
92214X 10 6	VAREX IMAGING ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	184	XXX	343	167	176			176		343		(159)	(159)		XXX	XXX
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	7,028	XXX	4,126	7,000	(2,874)			(2,874)		4,126		2,902	2,902		XXX	XXX
922417 10 0	VEECO INSTRUMENTS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	197	XXX	125	174	(49)			(49)		125		72	72		XXX	XXX
92243A 20 0	VAXART ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	1,145	XXX	2,795	999	1,796			1,796		2,795		(1,650)	(1,650)		XXX	XXX
922475 10 8	VEEVA SYSTEMS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	11,541	XXX	3,773	10,890	(7,117)			(7,117)		3,773		7,768	7,768		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS 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
92276F	10	0	VENTAS REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	6,127	XXX	7,068	6,375	693			693		7,068		(941)	(941)	59	XXX	XXX
92343V	10	4	VERIZON COMMUNICATIONS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,720.000	99,401	XXX	94,600	101,050	(6,450)			(6,450)		94,600		4,801	4,801	1,079	XXX	XXX
92343X	10	0	VERINT SYSTEMS ORD		02/02/2021.	VARIOUS	145.000	6,789	XXX	6,789	9,741	(2,952)			(2,952)		6,789			0		XXX	XXX
92345Y	10	6	VERISK ANALYTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	12,053	XXX	4,941	12,455	(7,514)			(7,514)		4,941		7,112	7,112		XXX	XXX
92346J	10	8	VERICEL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	362	XXX	189	309	(120)			(120)		189		173	173		XXX	XXX
92532F	10	0	VERTEX PHARMACEUTICALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	47,397	XXX	41,784	47,268	(5,484)			(5,484)		41,784		5,614	5,614		XXX	XXX
92537N	10	8	VERTIV HOLDINGS CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	520.000	9,392	XXX	9,698	9,708	(10)			(10)		9,698		(306)	(306)		XXX	XXX
92552R	40	6	VIAD ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	352	XXX	578	362	217			217		578		(226)	(226)		XXX	XXX
92552V	10	0	VIASAT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	4,448	XXX	8,169	4,245	3,925			3,925		8,169		(3,722)	(3,722)		XXX	XXX
92556H	20	6	VIACOMCBS CL B ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	8,010	XXX	5,515	7,452	(1,937)			(1,937)		5,515		2,495	2,495	48	XXX	XXX
92686J	10	6	VIKING THERAPEUTICS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	66	XXX	83	56	27			27		83		(17)	(17)		XXX	XXX
92764N	10	2	VIR BIOTECHNOLOGY ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	2,920	XXX	5,140	2,812	2,328			2,328		5,140		(2,220)	(2,220)		XXX	XXX
92823T	10	8	VIRNETX HOLDING ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	50	XXX	60	51	10			10		60		(10)	(10)		XXX	XXX
92826C	83	9	VISA CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	600.000	129,263	XXX	57,348	131,238	(73,890)			(73,890)		57,348		71,915	71,915		XXX	XXX
92827P	10	2	VIRTUSA ORD		02/12/2021.	Not Available	110.000	5,649	XXX	5,792	5,624	167			167		5,792		(143)	(143)		XXX	XXX
928377	10	0	VISTA OUTDOOR ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	279	XXX	63	238	(174)			(174)		63		216	216		XXX	XXX
92839U	20	6	VISTEON ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	8,387	XXX	5,179	7,531	(2,352)			(2,352)		5,179		3,208	3,208		XXX	XXX
92840M	10	2	VISTRA ORD		03/24/2021.	Various	1,125.000	21,431	XXX	28,485	22,118	6,368			6,368		28,485		(7,054)	(7,054)	79	XXX	XXX
929160	10	9	VULCAN MATERIALS ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	22,795	XXX	20,534	20,763	(230)			(230)		20,534		2,261	2,261		XXX	XXX
92936U	10	9	W P CAREY REIT ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	16,673	XXX	16,665	17,645	(981)			(981)		16,665		8	8	262	XXX	XXX
929566	10	7	WABASH NATL ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	181	XXX	163	172	(10)			(10)		163		18	18	1	XXX	XXX
930059	10	0	WADDELL REED FINANCIAL CL A ORD		01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	500	XXX	419	509	(90)			(90)		419		81	81	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
931142 10 3	WALMART ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	570.000	83,573	XXX	42,659	82,166	(39,507)			(39,507)		42,659		40,914	40,914	308	XXX	XXX
93627C 10 1	WARRIOR MET COAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	686	XXX	783	640	144			144		783		(98)	(98)		XXX	XXX
94106L 10 9	WASTE MANAGEMENT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	33,205	XXX	20,559	33,020	(12,461)			(12,461)		20,559		12,646	12,646		XXX	XXX
942622 20 0	WATSCO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	9,715	XXX	6,218	9,062	(2,844)			(2,844)		6,218		3,497	3,497		XXX	XXX
94419L 10 1	WAYFAIR CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,584	XXX	1,277	2,258	(981)			(981)		1,277		1,306	1,306		XXX	XXX
947890 10 9	WEBSTER FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	9,783	XXX	12,759	8,641	4,118			4,118		12,759		(2,976)	(2,976)		XXX	XXX
949090 10 4	WELBILT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	3,778	XXX	5,114	3,564	1,550			1,550		5,114		(1,336)	(1,336)		XXX	XXX
949746 10 1	WELLS FARGO ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	580.000	22,331	XXX	30,862	17,504	13,357			13,357		30,862		(8,530)	(8,530)	58	XXX	XXX
95040Q 10 4	WELLTOWER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	9,401	XXX	9,599	9,693	(95)			(95)		9,599		(198)	(198)		XXX	XXX
955306 10 5	WEST PHARM SVC ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	3,075	XXX	1,010	2,833	(1,823)			(1,823)		1,010		2,065	2,065		XXX	XXX
957638 10 9	WESTERN ALLIANCE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	13,294	XXX	11,496	11,990	(494)			(494)		11,496		1,798	1,798		XXX	XXX
958102 10 5	WESTERN DIGITAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	5,181	XXX	5,443	5,539	(96)			(96)		5,443		(262)	(262)		XXX	XXX
960413 10 2	WESTLAKE CHEM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	11,917	XXX	10,885	11,016	(131)			(131)		10,885		1,031	1,031		XXX	XXX
96145D 10 5	WESTROCK ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	4,070	XXX	4,073	3,918	156			156		4,073		(3)	(3)		XXX	XXX
96208T 10 4	WEX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	4,240	XXX	3,761	4,071	(309)			(309)		3,761		479	479		XXX	XXX
962166 10 4	WEYERHAEUSER REIT		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	9,010	XXX	8,246	9,053	(807)			(807)		8,246		765	765		XXX	XXX
963320 10 6	WHIRLPOOL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	5,386	XXX	3,189	5,415	(2,225)			(2,225)		3,189		2,197	2,197		XXX	XXX
97650W 10 8	WINTRUST FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	13,606	XXX	18,327	12,829	5,498			5,498		18,327		(4,721)	(4,721)		XXX	XXX
97717P 10 4	WISDOMTREE INVESTMENTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	168	XXX	147	161	(13)			(13)		147		21	21		XXX	XXX
978097 10 3	WOLVERINE WORLD WIDE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	5,139	XXX	5,798	5,000	798			798		5,798		(659)	(659)	16	XXX	XXX
98138H 10 1	WORKDAY CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	11,382	XXX	6,584	11,981	(5,397)			(5,397)		6,584		4,798	4,798		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS 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
981419 10 4	WORLD ACCEPTANCE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,239	XXX	1,641	1,022	619			619		1,641		(402)	(402)		XXX	XXX
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	8,199	XXX	14,790	8,169	6,622			6,622		14,790		(6,591)	(6,591)		XXX	XXX
98262P 10 1	WW INTERNATIONAL ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	3,603	XXX	9,825	3,660	6,165			6,165		9,825		(6,222)	(6,222)		XXX	XXX
983134 10 7	WYNN RESORTS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	4,361	XXX	4,759	4,513	246			246		4,759		(398)	(398)		XXX	XXX
983793 10 0	XPO LOGISTICS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,036	XXX	4,322	4,768	(446)			(446)		4,322		714	714		XXX	XXX
98390M 10 3	XPERI HOLDING ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	4,741	XXX	5,967	4,598	1,369			1,369		5,967		(1,225)	(1,225)		XXX	XXX
984017 10 3	XENIA HOTELS AND RESORTS REIT ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	793	XXX	1,163	760	403			403		1,163		(370)	(370)		XXX	XXX
98419M 10 0	XYLEM ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	19,327	XXX	13,397	18,322	(4,925)			(4,925)		13,397		5,929	5,929		XXX	XXX
988498 10 1	YUM BRANDS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	10,714	XXX	7,482	10,856	(3,374)			(3,374)		7,482		3,232	3,232		XXX	XXX
98850P 10 9	YUM CHINA ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,592	XXX	2,009	3,425	(1,417)			(1,417)		2,009		1,583	1,583		XXX	XXX
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	4,055	XXX	1,574	3,843	(2,269)			(2,269)		1,574		2,481	2,481		XXX	XXX
98936J 10 1	ZENDESK ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,974	XXX	2,532	5,725	(3,193)			(3,193)		2,532		3,442	3,442		XXX	XXX
98954M 20 0	ZILLOW GROUP CL C ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,338	XXX	1,184	3,894	(2,710)			(2,710)		1,184		3,154	3,154		XXX	XXX
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	12,715	XXX	10,154	12,327	(2,174)			(2,174)		10,154		2,562	2,562	19	XXX	XXX
98974P 10 0	ZIX ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	86	XXX	91	86	5			5		91		(5)	(5)		XXX	XXX
98978V 10 3	ZOETIS CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	28,577	XXX	15,735	28,135	(12,400)			(12,400)		15,735		12,842	12,842		XXX	XXX
98980G 10 2	ZSCALER ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,947	XXX	1,353	3,994	(2,642)			(2,642)		1,353		2,595	2,595		XXX	XXX
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	27,968	XXX	19,982	26,986	(7,004)			(7,004)		19,982		7,986	7,986		XXX	XXX
G01767 10 5	ALKERMES ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	365.000	7,436	XXX	15,772	7,282	8,490			8,490		15,772		(8,336)	(8,336)		XXX	XXX
G0250X 10 7	AMCOR ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,190.000	25,168	XXX	24,633	25,776	(1,143)			(1,143)		24,633		535	535		XXX	XXX
G0403H 10 8	AON CL A ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	18,469	XXX	11,915	19,014	(7,099)			(7,099)		11,915		6,553	6,553		XXX	XXX

Statement for March 31, 2021 of the **MOTORISTS 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
G06242 10 4	ATLASSIAN CL A ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	7,064	XXX	2,439	7,016	(4,577)			(4,577)		2,439		4,625	4,625		XXX	XXX
G0772R 20 8	BANK NT BUTTERFIELD AND SON ORD.	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	6,989	XXX	10,816	6,388	4,428			4,428		10,816		(3,827)	(3,827)		XXX	XXX
G1151C 10 1	ACCENTURE CL A ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	76,603	XXX	35,593	75,751	(40,158)			(40,158)		35,593		41,010	41,010		XXX	XXX
G16962 10 5	BUNGE ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,510	XXX	3,496	3,279	217			217		3,496		14	14		XXX	XXX
G29183 10 3	EATON ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	17,762	XXX	9,608	16,820	(7,211)			(7,211)		9,608		8,154	8,154		XXX	XXX
G3075P 10 1	ENSTAR GROUP ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	8,516	XXX	8,200	8,196	4			4		8,200		316	316		XXX	XXX
G3922B 10 7	GENPACT ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	4,979	XXX	3,403	4,963	(1,561)			(1,561)		3,403		1,576	1,576		XXX	XXX
G4412G 10 1	HERBALIFE NUTRITION ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,079	XXX	3,129	2,883	246			246		3,129		(50)	(50)		XXX	XXX
G47567 10 5	IHS MARKIT ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	12,606	XXX	7,438	12,576	(5,138)			(5,138)		7,438		5,167	5,167		XXX	XXX
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	744	XXX	708	678	30			30		708		37	37		XXX	XXX
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	15,387	XXX	10,506	13,977	(3,471)			(3,471)		10,506		4,881	4,881	78	XXX	XXX
G5494J 10 3	LINDE ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	56,781	XXX	32,987	55,337	(22,350)			(22,350)		32,987		23,794	23,794		XXX	XXX
G5509L 10 1	LIVANOVA ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	7,241	XXX	12,921	7,283	5,638			5,638		12,921		(5,679)	(5,679)		XXX	XXX
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD.	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	10,796	XXX	4,066	10,459	(6,393)			(6,393)		4,066		6,730	6,730	13	XXX	XXX
G5960L 10 3	MEDTRONIC ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	440.000	52,668	XXX	33,089	51,542	(18,452)			(18,452)		33,089		19,579	19,579	255	XXX	XXX
G6095L 10 9	APTIV ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	14,555	XXX	7,657	13,029	(5,372)			(5,372)		7,657		6,898	6,898		XXX	XXX
G6359F 13 7	NABORS INDUSTRIES ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	27.000	1,843	XXX	9,105	1,572	7,532			7,532		9,105		(7,261)	(7,261)		XXX	XXX
G6518L 10 8	NIELSEN HOLDINGS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	2,721	XXX	3,497	2,713	784			784		3,497		(776)	(776)		XXX	XXX
G6674U 10 8	NOVOCURE ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	6,815	XXX	1,912	6,922	(5,010)			(5,010)		1,912		4,903	4,903		XXX	XXX
G7496G 10 3	RENAISSANCERE ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	6,648	XXX	4,905	6,633	(1,728)			(1,728)		4,905		1,743	1,743		XXX	XXX
G7S00T 10 4	PENTAIR ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	11,218	XXX	8,344	10,618	(2,274)			(2,274)		8,344		2,874	2,874		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
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,382	XXX	2,743	3,164	(422)			(422)		2,743		640	640		XXX	XXX
G81276 10 0	SIGNET JEWELERS ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	4,475	XXX	7,364	3,272	4,092			4,092		7,364		(2,889)	(2,889)		XXX	XXX
G9001E 12 8	LIBERTY LATIN AMERICA CL C ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	3,448	XXX	6,363	3,327	3,036			3,036		6,363		(2,915)	(2,915)		XXX	XXX
G9087Q 10 2	TRONOX HOLDINGS ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	881	XXX	905	877	27			27		905		(24)	(24)		XXX	XXX
G9456A 10 0	GOLAR LNG ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	2,290	XXX	5,541	1,976	3,565			3,565		5,541		(3,251)	(3,251)		XXX	XXX
G96629 10 3	WILLIS TOWERS WATSON ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	20,363	XXX	14,260	21,068	(6,808)			(6,808)		14,260		6,103	6,103	71	XXX	XXX
G97822 10 3	PERRIGO ORD	C	03/24/2021.	Various	315.000	13,874	XXX	22,523	14,087	8,436			8,436		22,523		(8,649)	(8,649)	23	XXX	XXX
H1467J 10 4	CHUBB ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	32,632	XXX	28,151	32,323	(4,173)			(4,173)		28,151		4,481	4,481	164	XXX	XXX
H2906T 10 9	GARMIN ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	7,318	XXX	4,034	7,180	(3,145)			(3,145)		4,034		3,284	3,284		XXX	XXX
L44385 10 9	GLOBANT ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	11,499	XXX	7,964	10,881	(2,917)			(2,917)		7,964		3,536	3,536		XXX	XXX
L72967 10 9	ORION ENGINEERED CARBONS ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	187	XXX	214	171	43			43		214		(28)	(28)		XXX	XXX
L8681T 10 2	SPOTIFY TECHNOLOGY ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	17,655	XXX	7,311	15,733	(8,422)			(8,422)		7,311		10,344	10,344		XXX	XXX
L9340P 10 1	TRINSEO ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	8,193	XXX	11,424	7,682	3,743			3,743		11,424		(3,231)	(3,231)	10	XXX	XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	..	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	19,348	XXX	19,710	18,332	1,378			1,378		19,710		(362)	(362)		XXX	XXX
N72482 12 3	QIAGEN ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	4,179	XXX	2,846	4,228	(1,382)			(1,382)		2,846		1,332	1,332		XXX	XXX
P73684 11 3	ONESPAWORLD HOLDINGS ORD	C	01/08/2021.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	97	XXX	155	101	54			54		155		(58)	(58)		XXX	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					14,767,602	XXX	10,386,075	14,433,736	(4,071,572)	0	0	(4,071,572)	0	10,386,075	0	4,381,528	4,381,528	28,620	XXX	XXX
9799997.	Total - Common Stocks - Part 4					14,767,602	XXX	10,386,075	14,433,736	(4,071,572)	0	0	(4,071,572)	0	10,386,075	0	4,381,528	4,381,528	28,620	XXX	XXX
9799999.	Total - Common Stocks					14,767,602	XXX	10,386,075	14,433,736	(4,071,572)	0	0	(4,071,572)	0	10,386,075	0	4,381,528	4,381,528	28,620	XXX	XXX
9899999.	Total - Preferred and Common Stocks					14,767,602	XXX	10,386,075	14,433,736	(4,071,572)	0	0	(4,071,572)	0	10,386,075	0	4,381,528	4,381,528	28,620	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					43,962,551	XXX	39,840,411	43,665,858	(4,404,568)	(200,634)	0	(4,605,202)	0	39,141,956	0	4,788,097	4,788,097	340,494	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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Cash (Schedule E Part 1 Type)						
000000 00 0	Cash			3,321,602	3,321,551	XXX
9099999.	Total - Cash (Schedule E Part 1 Type)			3,321,602	3,321,551	XXX
Cash Equivalents (Schedule E Part 2 Type)						
825252 88 5	INVESCO STIT GOVT & AGENCY-INST (#901)		1.A Z	745,000	745,000	04/01/2021
4812C0 67 0	JPMORGAN US GOVERNMENT MM-CP $3164		1.A Z	1,220,000	1,220,000	04/01/2021
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			1,965,000	1,965,000	XXX
9999999.	Totals			5,286,602	5,286,551	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....3,756,273 Book/Adjusted Carrying Value $.....3,756,273
2. Average balance for the year: Fair Value $.....3,343,715 Book/Adjusted Carrying Value $.....3,343,715
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									
United Bank	Charleston, WV					78,317,946	86,711,926	53,167,226	XXX
Federal Home Loan Bank	Cincinnati, OH					4,965,556	5,758,584	6,469,358	XXX
The Bank Of NY Mellon	New York, NY					(11,454,392)	(34,885,935)	6,273,894	XXX
Huntington National Bank	Columbus, OH					(5,365,013)	(4,946,069)	(4,111,161)	XXX
PNC Bank	Columbus, OH					6,515,154	17,391,180	(18,786,854)	XXX
0199998. Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			(108,347)	(108,347)	(108,347)	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	72,870,906	69,921,339	42,904,116	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	72,870,906	69,921,339	42,904,116	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,600	2,600	2,600	XXX
0599999. Total Cash		XXX	XXX	0	0	72,873,506	69,923,939	42,906,716	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		35,064,957	163	3
38141W 27 3	GOLDMAN:FS GOVT INST		03/31/2021	0.040		62,929	3	5
8699999. Total - All Other Money Market Mutual Funds						35,127,886	165	8
9999999. Total - Cash Equivalents						35,127,886	165	8

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2021

NAIC Group Code.....291 NAIC Company Code.....14621

Company Name: MOTORISTS 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: .... $........................5,139

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: ....