

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2021 OF THE CONDITION AND AFFAIRS OF THE

AMICA MUTUAL INSURANCE COMPANY

NAIC Gro			de 19976 Employer's I	D Number	05-0348344
Organized under the Laws of	(Current) Rhod	(Prior) le Island	State of Domicile or Port of E	Entry	RI
Country of Domicile		United States of	of America		
Incorporated/Organized	03/01/1907	,	Commenced Business		04/01/1907
Statutory Home Office	100 Amica	a Way ,		Lincoln, RI, US 0	2865-1156
·	Number)	(City or	Town, State, Cou	ntry and Zip Code)	
Main Administrative Office		100 Amica			
Linco	oln, RI, US 02865-1156	(Street and I	Number)	800-652-6	422
(City or Town	, State, Country and Zip	Code)	(Ar	rea Code) (Teleph	one Number)
Mail Address	P.O. Box 6008			rovidence, RI, US	
	(Street and Number or	P.O. Box)	(City or	Town, State, Cou	ntry and Zip Code)
Primary Location of Books and Reco	ords	100 Amic (Street and I			
	oln, RI, US 02865-1156			800-652-6	
(City or Town	, State, Country and Zip	Code)	(Ar	rea Code) (Teleph	one Number)
Internet Website Address		www.amic	a.com		
Statutory Statement Contact	David	Joseph Macedo	_ ,		6422-24014
dn	nacedo@amica.com	(Name)		(Area Code) (T 401-334-2	elephone Number) 270
	(E-mail Address)			(FAX Num	ber)
		OFFICE	ERS		
Ohaimaan Brasidantand			Senior Vice President,		
Chairman, President and Chief Executive Officer	Robert Antho		Chief Financial Officer and Treasurer	,	James Parker Loring
Senior Assistant Vice President and Secretary	Suzanne E	llen Casey			
,		OTHE			
				Susan Fie Cl	nung, Senior Vice President & Chief
Jill Holton Andy, Senior \	/ice President	James Arthur Bussiere, Peter Francis Drogan, Seni			Investment Officer
Lisa Maria DeCubellis, Seni Michael George Gillerlane		Actua Roberta Eldeen Goss			Henry Fitzgerald, Vice President Macedo, Vice President & Controller
Peter Ernest Moreau, Senior Vi	ce President & Chief		,		
Anthony Noviello, III, Senio	r Vice President	Jennifer Ann Morrison, Vice P Shannon Skenyon O'E			rles Murphy, Chief Operations Officer even Reichley, Vice President
Sean Francis Welch, Senio	or Vice President				
Jeffrey Paul Ai	kon	DIRECTORS OF			Debra Ann Canales
Patricia Walsh Ch	adwick	Jill Janice Robert Anthor	ny DiMuccio		Barry George Hittner
Michael David J Deborah Marie		Ronald Keith Donald Julia	·		Peter Michael Marino Diane Desmarais Souza
	hode Island	SS:			
County of F	Providence				
all of the herein described assets v statement, together with related exh condition and affairs of the said repin accordance with the NAIC Annua rules or regulations require differe respectively. Furthermore, the scop	were the absolute prope ibits, schedules and exp orting entity as of the rep al Statement Instructions nices in reporting not a pe of this attestation by	rty of the said reporting entity, planations therein contained, and porting period stated above, and s and Accounting Practices and related to accounting practices the described officers also included.	free and clear from any liens nexed or referred to, is a full ar of its income and deductions Procedures manual except to and procedures, according ides the related corresponding	or claims thereon nd true statement therefrom for the the extent that: (to the best of the g electronic filing	nat on the reporting period stated above, n, except as herein stated, and that this of all the assets and liabilities and of the period ended, and have been completed 1) state law may differ; or, (2) that state heir information, knowledge and belief, with the NAIC, when required, that is an various regulators in lieu of or in addition
Robert Anthony DiMucc Chairman, President and Chief Exc		Suzanne Elle Senior Assistant Vice Pre	•	Senior Vic	James Parker Loring e President, Chief Financial Officer and Treasurer
Subscribed and sworn to before me 14th day of		ay, 2021	a. Is this an original filing b. If no, 1. State the amendme 2. Date filed	ent number	Yes [X] No []
Ann Marie Octeau Notary Public June 8, 2022			3. Number of pages at	ttached	

ASSETS

	_		Current Statement Date		4	
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets	
1.	Bonds	2,782,420,777	Tronadimited 7 toooto	2,782,420,777	2,708,582,497	
2.	Stocks:	, , , , , , , , , , , , , , , , , , , ,		, ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	0.48.6					
	2.2 Common stocks					
3.	Mortgage loans on real estate:	, , , ,		, , ,	, , ,	
	3.1 First liens	129,078,932		129,078,932	132,589,879	
					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
4.	Real estate:					
•	4.1 Properties occupied by the company (less \$					
	encumbrances)	48.571.625		48,571,625	49.457.878	
	4.2 Properties held for the production of income (less	, , ,		, , ,	, ,	
	\$ encumbrances)					
	4.3 Properties held for sale (less \$					
	encumbrances)					
5	Cash (\$(78,381,404)), cash equivalents					
5.						
	(\$192, 476, 173) and short-term	114 004 760		114 004 760	76 001 000	
•	investments (\$)					
6.	Contract loans (including \$ premium notes)					
7.	Derivatives					
8.	Other invested assets				, ,	
9.	Receivables for securities			162,997,156	50,335,706	
10.	Securities lending reinvested collateral assets					
11.	Aggregate write-ins for invested assets					
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5, 189, 890, 333	1,783,688	5, 188, 106, 645	4,999,789,606	
13.	Title plants less \$ charged off (for Title insurers					
	only)					
14.	Investment income due and accrued	18,750,439		18,750,439	20,200,515	
15.	Premiums and considerations:					
	15.1 Uncollected premiums and agents' balances in the course of collection	86,200,082	191,327	86,008,755	91,010,593	
	15.2 Deferred premiums, agents' balances and installments booked but					
	deferred and not yet due (including \$					
	earned but unbilled premiums)	358, 189, 358	1,549	358, 187, 809	399,497,330	
	15.3 Accrued retrospective premiums (\$					
	contracts subject to redetermination (\$)					
16.	Reinsurance:					
	16.1 Amounts recoverable from reinsurers	3,620,796		3,620,796	2,229,988	
	16.2 Funds held by or deposited with reinsured companies					
	16.3 Other amounts receivable under reinsurance contracts					
17.	Amounts receivable relating to uninsured plans					
18.1	Current federal and foreign income tax recoverable and interest thereon	7,394		7,394	30 , 164	
18.2	Net deferred tax asset	5,714,072		5,714,072	4,831,079	
19.	Guaranty funds receivable or on deposit					
20.	Electronic data processing equipment and software	30,845,548	30,845,548			
21.	Furniture and equipment, including health care delivery assets					
	(\$)	3,371,298	3,371,298			
22.	Net adjustment in assets and liabilities due to foreign exchange rates					
23.	Receivables from parent, subsidiaries and affiliates				275,289	
24.	Health care (\$) and other amounts receivable					
25.	Aggregate write-ins for other than invested assets	742,888,432	602,508,513	140,379,919	152,762,930	
26.	Total assets excluding Separate Accounts, Segregated Accounts and					
	Protected Cell Accounts (Lines 12 to 25)	6,439,477,752	638,701,923	5,800,775,829	5,670,627,494	
27.	From Separate Accounts, Segregated Accounts and Protected Cell					
28.	Accounts	6,439,477,752	638,701,923	5,800,775,829	5,670,627,494	
20.		0,409,477,732	030,701,923	3,000,773,029	3,070,027,434	
	DETAILS OF WRITE-INS					
1101.						
1102.						
1103.						
1198.	Summary of remaining write-ins for Line 11 from overflow page					
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	A4 FFA 155	20	F0 000 10-	FF F=2 12:	
2501.	Amica Companies Supplemental Retirement Trust				55,570,481	
2502.	Amica Companies Supplemental Retirement Trust II			- , ,	29,547,383	
2503.	Equities and deposits in pools and associations				42,248,058	
2598.	Summary of remaining write-ins for Line 25 from overflow page				25,397,008	
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	742,888,432	602,508,513	140,379,919	152,762,930	

LIABILITIES, SURPLUS AND OTHER FUNDS

	,	1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year \$289,744,737)	1,084,695,179	984,372,688
2.	Reinsurance payable on paid losses and loss adjustment expenses	20,851,921	20,863,705
3.	Loss adjustment expenses		190,647,308
4.	Commissions payable, contingent commissions and other similar charges	792,657	730,583
5.	Other expenses (excluding taxes, licenses and fees)	120 , 158 , 115	151,868,249
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	2,334,265	8,040,848
7.1	Current federal and foreign income taxes (including \$ on realized capital gains (losses))	10,437,853	12,443,836
7.2	Net deferred tax liability		
8.	Borrowed money \$ and interest thereon \$		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$745,747 and		
	including warranty reserves of \$ and accrued accident and health experience rating refunds		1
	including \$ for medical loss ratio rebate per the Public Health Service Act)	937,437,124	1,007,269,103
10.	Advance premium	18,281,166	9,840,440
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	13,111,145	12,829,668
12.	Ceded reinsurance premiums payable (net of ceding commissions)		140,310
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	5,824,215	3,915,510
15.	Remittances and items not allocated	1,985,847	1,938,501
16.	Provision for reinsurance (including \$ certified)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities	295,604,479	171,257,600
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes \$ and interest thereon \$		
25.	Aggregate write-ins for liabilities	89,051,859	86,904,864
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,784,504,396	2,663,063,213
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	2,784,504,396	2,663,063,213
29.	Aggregate write-ins for special surplus funds	6,000,000	6,000,000
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	3,010,271,433	3,001,564,281
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 \$		
	36.2 shares preferred (value included in Line 31 \$		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	3,016,271,433	3,007,564,281
38.	Totals (Page 2, Line 28, Col. 3)	5,800,775,829	5,670,627,494
	DETAILS OF WRITE-INS		
2501.	Reserve for non-qualified pensions and deferrals	87,044,723	85,117,864
2502.	Reserve for unassessed insolvencies	775,946	775,946
2503.	Reserve for other surcharges	1,231,190	1,011,054
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	89,051,859	86,904,864
2901.	Guaranty fund	3,000,000	3,000,000
2902.	Voluntary reserve	3,000,000	3,000,000
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	6,000,000	6,000,000
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

	OTATEMENT OF INC			
		1 Current	2 Prior Year	3 Prior Year Ended
		Year to Date	to Date	December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written \$	576.327.460	595.524.957	2,383,355,196
	1.2 Assumed (written \$14,808,448)		,. , , , , , , , , , , , , , , , ,	61,864,642
	1.3 Ceded (written \$9,976,469)			38,640,347
	1.4 Net (written \$			2,406,579,491
	DEDUCTIONS:	502,070,040		
2.	Losses incurred (current accident year \$			
۷.	2.1 Direct	205 990 407	204 012 210	1,217,908,154
				38,744,741
	2.2 Assumed			8,494,884
	2.3 Ceded			
	2.4 Net		, ,	1,248,158,011
3.	Loss adjustment expenses incurred			252,967,705
4.	Other underwriting expenses incurred			
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)		535,535,537	2,131,8/6,481
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(38,617,305)	65,369,446	274,703,010
	INVESTMENT INCOME			
9.	Net investment income earned	22,069,987		109,225,251
10.	Net realized capital gains (losses) less capital gains tax of \$14,104,291	57,067,196	6,252,092	62,621,164
11.	Net investment gain (loss) (Lines 9 + 10)	79, 137, 183	26,260,379	171,846,415
	OTHER INCOME	. ,		
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered			
	\$	(511 134)	(855 204)	(2.649 014)
13.	Finance and service charges not included in premiums			
14.	Aggregate write-ins for miscellaneous income		123,596	11,583
15.	Total other income (Lines 12 through 14)	288,742	261,913	1,005,582
	` ,	200,142	201,913	1,005,302
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	40 808 620	01 801 738	447,555,007
17	Dividends to policyholders	34,092,829	34,157,414	241,453,608
17.	' '	34,032,023	34, 137, 414	241,433,000
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	6 715 791	57 734 324	206, 101,399
19.	Federal and foreign income taxes incurred	(10,350,741)	10,277,151	26,626,721
		17,066,532	47,457,173	
20.	Net income (Line 18 minus Line 19)(to Line 22)	17,000,032	47,437,173	179,474,678
	CAPITAL AND SURPLUS ACCOUNT	0 007 504 004	0.700.000.044	0.700.000.044
21.	Surplus as regards policyholders, December 31 prior year	3,007,564,281	2,782,862,641	2,782,862,641
22.	Net income (from Line 20)		47,457,1/3	179,474,678
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of \$(1,396,360)			
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax			
27.	Change in nonadmitted assets	1,009,736	(2,676,444)	(17,668,455)
28.	Change in provision for reinsurance			
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells	,		
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
00.	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred for capital (Stock Dividend)			
24	·			
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	(3,673,903)	1,779,100	5,993,979
38.	Change in surplus as regards policyholders (Lines 22 through 37)	8,707,152	(168,890,353)	224,701,640
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	3,016,271,433	2,613,972,288	3,007,564,281
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	,		
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Discount earned on accounts payable	687	12,055	18,051
1402.	Penalties of regulatory authorities		,	(228,868)
1402.	State tax credits		, , ,	222,400
1498.	Summary of remaining write-ins for Line 14 from overflow page		,	222,400
1498.	,	(7,883)	123,596	11,583
	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) Change in Amica Companies Supplemental Retirement Trust	. , ,		8,203,196
3701.	Change in Amica Companies Supplemental Hetirement Trust			
	SOZOGE DE LETTEE MEGICAL OVELTOGEO ASSET	(0/0./80)	(501, di c)(510, /69)[(3,388,970) ¹
3702.				
3702. 3703.	Unrecognized gain/(loss) on non-qualified pensions			(4,724,551)
3702.				

CASH FLOW

	9,1911 = 911		_	
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations	10 5 4.0	10 54.0	2000201 01
1.	Premiums collected net of reinsurance	566,988,604	567,642,006	2,367,989,674
2.	Net investment income	25,210,477	23,240,336	122,776,777
3.	Miscellaneous income	14,303,455	3,054,167	(12,344,456
4.	Total (Lines 1 to 3)	606,502,536	593,936,509	2,478,421,995
5.	Benefit and loss related payments	304,236,698	333,937,572	1,260,680,311
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	253,887,968	232,882,082	828,587,754
8.	Dividends paid to policyholders	33,811,352	32,946,492	239,927,697
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital			
	gains (losses)	5,736,763	1,948,349	36,520,244
10.	Total (Lines 5 through 9)	597,672,781	601,714,495	2,365,716,006
11.	Net cash from operations (Line 4 minus Line 10)	8,829,755	(7,777,986)	112,705,989
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	569,575,612	672,925,747	1,577,324,138
	12.2 Stocks	160,722,361	109,020,540	417,414,595
	12.3 Mortgage loans	3,510,947	235 , 108	1,028,531
	12.4 Real estate			
	12.5 Other invested assets	10,453,179	7,131,999	14,824,275
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(90,562)	(150,967
	12.7 Miscellaneous proceeds	124,346,879	10,579,406	126,217,126
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	868,608,978	799,802,238	2,136,657,698
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	647,358,282	421,548,224	1,714,298,410
	13.2 Stocks	68 , 135 , 437	292,293,037	455,445,855
	13.3 Mortgage loans		7,859,096	16,249,566
	13.4 Real estate	24,031	785,096	756,657
	13.5 Other invested assets	6, 131, 317	12,320,339	37,553,335
	13.6 Miscellaneous applications	112,661,450	12,759,368	50,335,706
	13.7 Total investments acquired (Lines 13.1 to 13.6)	834,310,517	747,565,160	2,274,639,529
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)	34,298,461	52,237,078	(137,981,831
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(5,364,486)	(3,795,276)	(10,383,781
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(5,364,486)	(3,795,276)	(10,383,781
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	37,763,730	40,663,816	(35,659,623
19.	Cash, cash equivalents and short-term investments:			
10.		76,331,039	111,990,662	111,990,662
	19.2 End of period (Line 18 plus Line 19.1)	114,094,769	152,654,478	76,331,039

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

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of the Amica Mutual Insurance Company (the Company) have been prepared on the basis of accounting practices prescribed or permitted by the State of Rhode Island.

The State of Rhode Island requires insurance companies domiciled in the State of Rhode Island to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the State of Rhode Island Department of Business Regulation Insurance Division. The Company has no state prescribed adjustments to report; however, the Company does have the state permitted practice as detailed below.

Effective June 2020, the Rhode Island Department of Business Regulation Insurance Division approved a permitted accounting practice to classify COVID-19 relief funds as dividends paid to policyholders. This treatment contrasts that of *INT 20-08: COVID-19 Premium Refunds*, *Limited-Time Exception*, *Rate Reductions and Policyholder Dividends*, which mandates such relief funds be treated as reductions to premium, with a limited-time exception for treatment as other underwriting expense under specific conditions, for which the Company does not qualify.

In the second quarter of 2020, the Company announced its intention to return a portion of its profits to policyholders through its COVID-19 Financial Relief Program. The expected total disbursements under this program were recorded as a charge to dividends to policyholders totaling \$85,328,812 as of December 31, 2020. As of March 31, 2021, \$84,717,888 has been paid, with the remaining amount to be credited to policyholder premium installments early in the second quarter of 2021. See Note 21A for additional program details.

A reconciliation of the Company's net income and capital and surplus between NAIC statutory accounting practices (NAIC SAP) and practices prescribed and permitted by the State of Rhode Island as of March 31, 2021 and December 31, 2020 is shown below:

		F/S	F/S		
	SSAP#	Page	Line#	03/31/21	12/31/20
Net Income					
(1) Company state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$17,066,532	\$179,474,678
(2) State Prescribed Practices that are an increase/(decrease) from	NAIC SAP:			0	0
(3) State Permitted Practices that are an increase/(decrease) from I	NAIC SAP:				
COVID-19 Financial Relief	INT 20-08, 00	4	17	0	2,569,217
(4) NAIC SAP $(1-2-3=4)$	XXX	XXX	XXX	\$17,066,532	\$176,905,461
Surplus					
(5) Company state basis (Page 3, Line 39, Columns 1 & 2)	XXX	XXX	XXX	\$3,016,271,433	\$3,007,564,281
:(6) State Prescribed Practices that are an increase/(decrease) from	n NAIC SAP			0	0
(7) State Permitted Practices that are an increase/(decrease) from I	NAIC SAP:			0	0
(8) NAIC SAP $(5-6-7=8)$	XXX	XXX	XXX	\$3,016,271,433	\$3,007,564,281

As shown above, there was no impact to net income or surplus as of March 31, 2021 due to total expected disbursements being recorded to dividends to policyholders in 2020. Further, as shown above, although net income increased by \$2,569,217 as a result of the permitted practice as of December 31, 2020, there was no increase in surplus as of December 31, 2020 as the Company's investment in its wholly-owned subsidiary, Amica Property and Casualty Insurance Company, decreased by the same as a result of its corresponding permitted practice. See Note 10N for additional information.

INT 20-08: COVID-19 Premium Refunds, Limited-Time Exception, Rate Reductions and Policyholder Dividends necessitates entities to identify the impact of not reporting relief amounts as a return of premium on various ratios included in the Five-Year Historical Data Exhibit of the Annual Statement. There was no impact to 2021 ratios as a result of the permitted practice as of March 31, 2021.

No regulatory action or risk-based capital event would be triggered under NAIC SAP or permitted practice accounting.

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

No change.

- C. Accounting Policies
 - 1. No change.
 - Bonds not backed by other loans are stated at amortized value using the scientific method, or fair value as specified by the SVO Manual.
 - 3-5. No change.
 - Loan-backed bonds and structured securities are valued at amortized cost using the retrospective method (or a method which approximates the retrospective method).
 - 7-15. No change.
- D. Going Concern

Management's review of relevant conditions and events, considered in the aggregate, indicate that it is probable that the Company will be able to meet its obligations as they become due within one year after the date that the financial statements are issued.

Note 2 - Accounting Changes and Correction of Errors

No change.

Note 3 - Business Combinations and Goodwill

No change.

Note 4 - Discontinued Operations

No change.

Note 5 - Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - 1. The Company has invested in twenty-five commercial mortgage loans at March 31, 2021. The maximum and minimum lending rates for mortgage loans were 4.7% and 3.3%, respectively.
 - 2. The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 70.5%.
 - 3. There were no taxes, assessments or any amounts advanced not included in the mortgage loan total.

4. Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

			Resid	ential	Commercial			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
Cu	rrent Year							
1.	Recorded Investment (All)							
	(a) Current	\$0	\$0	\$0	\$0	\$129,078,932	\$0	\$129,078,9
	(b) 30-59 Days Past Due	0	0	0	0	0	0	
	(c) 60-89 Days Past Due	0	0	0	0	0	0	
	(d) 90-179 Days Past Due	0	0	0	0	0	0	
	(e) 180+ Days Past Due	0	0	0	0	0	0	
2.	Accruing Interest 90-179 Day's Past Due							
	(a) Recorded Investment	0	0	0	0	0	0	
	(b) Interest Accrued	0	0	0	0	0	0	
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	0	0	0	0	0	0	
	(b) Interest Accrued	0	0	0	0	0	0	
4.	Interest Reduced							
	(a) Recorded Investment	0	0	0	0	0	0	
	(b) Number of Loans	0	0	0	0	0	0	
	(c) Percent Reduced	0	0	0	0	0	0	
5.	Participant or Co-lender in a Mortgage Loan Agreement							
	(a) Recorded Investment	0	0	0	0	\$129,078,932	\$0	\$129,078,
Prio	or Year							
1.	Recorded Investment (All)							
	(a) Current	\$0	\$0	\$0	\$0	\$132,589,879	\$0	\$132,589,
	(b) 30-59 Days Past Due	0	0	0	0	0	0	
	(c) 60-89 Days Past Due	0	0	0	0	0	0	
	(d) 90-179 Days Past Due	0	0	0	0	0	0	
	(e) 180+ Days Past Due	0	0	0	0	0	0	
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	0	0	0	0		0	
	(b) Interest Accrued	0	0	0	0	0	0	
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	0	0	0	0	0	0	
	(b) Interest Accrued	0	0	0	0	0	0	
4.	Interest Reduced							
	(a) Recorded Investment	0	0	0	0	0	0	
	(b) Number of Loans	0	0	0	0	0	0	
	(c) Percent Reduced	0	0	0	0	0	0	
5.	Participant or Co-lender in a Mortgage Loan Agreement							
	(a) Recorded Investment	0	0	0	0	\$132,589,879	\$0	\$132,589,

^{5-9.} There were no impaired mortgage loans, mortgage loans derecognized as a result of foreclosure or allowances for credit losses on mortgage loans.

B. Debt Restructuring

No change.

C. Reverse Mortgages

- D. Loan-Backed Securities
 - 1. Prepayment assumptions for single-class and multi-class mortgage-backed and asset-backed securities were obtained from broker dealer survey values, nationally recognized data services or internal estimates. The Company uses ICE Data Services to update prepayment assumptions quarterly. The Company used ICE Data Services to determine the market value of its loanbacked securities. In 2021, there were no changes from retrospective to prospective methodologies.
 - 2-3. The Company did not write down any loan-backed securities during the period.

- 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
 \$ 7,866,639

 2. 12 Months or Longer
 \$ 843,088

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

 1. Less than 12 Months
 \$ 562,950,781

 2. 12 Months or Longer
 \$ 12,690,695

- 5. All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by an analysis of the underlying credit of each security. Unrealized losses are primarily attributable to faster prepayment speed assumptions and modestly wider spread levels. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time cause it to conclude that declines in the value are other-than-temporary.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Investments in Low-Income Housing Tax Credits (LIHTC)

Not applicable.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

			Gr	oss (Admitte	d & Nonadmi	itted) Restric	ted				Perce	ntage
				Current Yea	ŗ							
		1	2	3	4	5	6	7	8	9	10	11
		Total General Account	G/A Supporting Protected Cell Account	Total Protected Cell Account Restricted	Protected Cell Account Assets Supporting G/A	Total	Total From	Increase/	Total Nonadmitted	Total Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to	Admitted Restricted to Total Admitted
R	estricted Asset Category	(G/A)	Activity (a)	Assets	Activity (b)	(1 plus 3)	Prior Year	(5 minus 6)	Restricted	(5 minus 8)	Total Assets (c)	Assets (d)
a. b.	Subject to contractual obligation for which liability is not shown Collateral held under	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0		0.0%
	security lending arrangements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
C.	Subject to repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
d.	Subject to reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.0%	0.0%
e. f.	Subject to dollar repurchase agreeements Subject to dollar reverse	0	0	0	0	0	0	0	0	0	0.0%	0.0%
g.	repurchase agreements Placed under option	0	0	0	0	0	0	0	0	0	0.0%	0.0%
h.	contracts Letter stock or securities restricted as to sale - excluding FHLB capital	0	0	0	0	0	0	0	0	0	0.0%	0.0%
	stock	0			0	0	0	0	0	0	0.0%	0.0%
l.	FHLB capital stock	2,890,800	0		0	2,890,800	2,890,800	0	0	2,890,800	0.0%	0.1%
J. k.	On deposit with states On deposit with other	3,341,174	0	0	0	3,341,174	3,341,103	71	0	3,341,174	0.1%	0.1%
"	regulatory bodies	0	0	0	0	0	0	0	0	0	0.0%	0.0%
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	0	0	0	0	0	0	0	0	0	0.0%	0.0%
m.	Pledged as collateral not captured in other categories	0			0	0	0	0	0	0	0.0%	0.0%
n.	Other restricted assets	0	0		0	0	0	0	0	0	0.0%	0.0%
0.	Total restricted assets	\$6,231,974	\$0	\$0	\$0	\$6,231,974	\$6,231,903	\$71	\$0	\$6,231,974	0.1%	0.1%

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Column 5 divided by Asset Page, Column 1, Line 28
- (d) Column 9 divided by Asset Page, Column 3, Line 28
- 2. Detail of Assets Pledged as Collateral Not Captured in Other Categories

Not applicable.

3. Detail of Other Restricted Assets

Not applicable.

Collateral Received and Reflected as Assets Within the Company's Financial Statements
 Not applicable.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI* Securities

None.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

	General Account
1. Number of CUSIPs	3
2. Aggregate Amount of Investment Income	\$266,253

R. Reporting Entity's Share of Cash Pool by Asset Type

Not applicable.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

A. Detail for Those Greater than 10% of Admitted Assets

No change.

B. Writedowns for Impairment of Joint Ventures, Partnerships and Limited Liability Companies
 There were no other-than-temporary impairments (OTTI) recognized on these securities in 2021.

Note 7 - Investment Income

No change.

Note 8 - Derivative Instruments

The Company has no derivative instruments.

Note 9 - Income Taxes

A. Deferred Tax Asset/(Liability)

1. Components of Net Deferred Tax Assets (DTAs) and Net Deferred Tax Liabilities (DTLs)

	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
03/31/21			
(a) Gross deferred tax assets	\$300,041,130	\$9,988,346	\$310,029,476
(b) Statutory valuation allowance adjustment	0	0	0
(c) Adjusted gross deferred tax assets (1a-1b)	300,041,130	9,988,346	310,029,476
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	300,041,130	9,988,346	310,029,476
(f) Deferred tax liabilities	177,881,277	126,434,127	304,315,404
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$122,159,853	(\$116,445,781)	\$5,714,072
	(4)	(5)	(6)
			(Col 4+5)
12/31/20	Ordinary	Capital	Total
(a) Gross deferred tax assets	\$301,114,953	\$10,801,745	\$311,916,698
(b) Statutory valuation allowance adjustment	0	0	0
(c) Adjusted gross deferred tax assets (1a-1b)	301,114,953	10,801,745	311,916,698
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	301,114,953	10,801,745	311,916,698
(f) Deferred tax liabilities	179,283,455	127,802,164	307,085,619
(g) Net admittled deferred tax asset/(Net deferred tax liability) (1e-1f)	\$121,831,498	(\$117,000,419)	\$4,831,079
	(7)	(8)	(9)
	(Col 1-4)	(Col 2-5)	(Col 7+8)
Change	Ordinary	Capital	Total
(a) Gross deferred tax assets	(\$1,073,823)	(\$813,399)	(\$1,887,222)
(b) Statutory valuation allowance adjustment	0	0	0
(c) Adjusted gross deferred tax assets (1a-1b)	(1,073,823)	(813,399)	(1,887,222)
(d) Deferred tax assets nonadmitted	0	0	0
(e) Subtotal net admitted deferred tax asset (1c-1d)	(1,073,823)	(813,399)	(1,887,222)
(f) Deferred tax liabilities	(1,402,178)	(1,368,037)	(2,770,215)
(g) Net admitted deferred tax asset/(Net deferred tax liability) (1e-1f)	\$328,355	\$554,638	\$882,993

2. Admission Calculation Components

	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
03/31/21	-		
 (a) Federal income taxes paid in prior years recoverable through loss carry backs (b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation 	\$37,689,053	\$37,556,794	\$75,245,847
(The lesser of 2(b)1 and 2(b)2 below) 1. Adjusted gross deferred tax assets expected to be realized following the balance	7,150,093	0	7,150,093
sheet date	7,150,093	0	7,150,093
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	455,248,325
(c) Adjusted gross deferred tax assets (Excluding the amount of deferred tax assets from			
2(a) and 2(b) above) offset by gross deferred tax liabilities	217,645,190	9,988,346	227,633,536
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	\$262,484,336	\$47,545,140	\$310,029,476
-	(4)	(5)	(6)
			(Col 4+5)
12/31/20	Ordinary	Capital	Total
 (a) Federal income taxes paid in prior years recoverable through loss carry backs (b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation 	\$37,689,053	\$37,556,794	\$75,245,847
(The lesser of 2(b)1 and 2(b)2 below) 1. Adjusted gross deferred tax assets expected to be realized following the balance	9,342,757	0	9,342,757
sheet date	9,342,757	0	9,342,757
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	454,297,236
(c) Adjusted gross deferred tax assets (Excluding the amount of deferred tax assets from			
2(a) and 2(b) above) offset by gross deferred tax liabilities	216,526,349	10,801,745	227,328,094
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	\$263,558,159	\$48,358,539	\$311,916,698
-	(7)	(8)	(9)
	(Col 1-4)	(Col 2-5)	(Col 7+8)
Change	Ordinary	Capital	Total
(a) Federal income tax es paid in prior y ears recoverable through loss carry backs (b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation	\$0	\$0	\$0
(The lesser of 2(b)1 and 2(b)2 below)	(2,192,664)	0	(2,192,664)
 Adjusted gross deferred tax assets expected to be realized following the balance sheet date 	(2,192,664)	0	(2,192,664)
Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	951,089
(c) Adjusted gross deferred tax assets (Excluding the amount of deferred tax assets from			
2(a) and 2(b) above) offset by gross deferred tax liabilities	1,118,841	(813, 399)	305,442
(d) Deferred tax assets admitted as the result of application of SSAP No. 101	(\$1,073,823)	(\$813,399)	(\$1,887,222)

3. Other Admissibility Criteria

	2021	2020
(a) Ratio used to determine recovery period and threshold limitations amount	777%	775%
(b) Amount of adjusted capital and surplus used to determine recovery		
period and threshold limitation in 2(b)2 above	\$3,034,988,830	\$3,028,648,242

4. Impact of Tax Planning Strategies

	03/31/2	21	12/31/2	20	Change	,
	(1)	(2)	(3)	(4)	(5)	(6)
					(Col 1-3)	(Col 2-4)
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
(a) Determination of adjusted gross deferred						
tax assets and net admitted deferred tax						
assets, by tax character, as a percentage.						
Adjusted gross DTAs amount from						
Note 9A1(c).	\$300,041,130	\$9,988,346	\$301,114,953	\$10,801,745	(\$1,073,823)	(\$813,399)
Percentage of adjusted gross DTAs						
by tax character attributable to the						
impact of tax planning strategies.	0%	0%	0%	0%	0%	0%
Net admitted adjusted gross DTAs						
amount from Note 9A1(e).	\$300,041,130	\$9,988,346	\$301,114,953	\$10,801,745	(\$1,073,823)	(\$813,399)
Percentage of net admitted adjusted						
gross DTAs by tax character						
admitted because of the impact						
of tax planning strategies.	0%	0%	0%	0%	0%	0%
(b) Does the Company's tax-planning strategies include the use of reinsurance?				Yes []	No [X]	

B. Deferred Tax Liabilities Not Recognized

There are no temporary differences for which deferred tax liabilities are not recognized.

C. Current and Deferred Income Taxes

Current Income Tax

	(1)	(2)	(3)
			(Col 1-2)
	03/31/21	12/31/20	Change
(a) Federal	(\$10,350,741)	\$26,626,721	(\$36,977,462)
(b) Foreign	0	0	0
(c) Subtotal	(10,350,741)	26,626,721	(36,977,462)
(d) Federal income tax on net capital gains	14,104,291	17,465,853	(3,361,562)
(e) Utilization of capital loss carry-forwards	0	0	0
(f) Other	0	0	0
(g) Federal and foreign income taxes incurred	\$3,753,550	\$44,092,574	(\$40,339,024)

2. Deferred Tax Assets

	(1)	(2)	(3) (Col 1-2)
	03/31/21	12/31/20	Change
(a) Ordinary:			
Discounting of unpaid losses	\$14,729,937	\$12,932,314	\$1,797,623
2. Unearned premium reserve	40,136,450	42,714,882	(2,578,432)
3. Policy holder reserves	0	0	0
4. Investments	0	0	0
5. Deferred acquisition costs	0	0	0
6. Policy holder dividends accrual	0	0	0
7. Fix ed assets	7,185,537	8,562,061	(1,376,524)
Compensation and benefits accrual	51,110,581	52,045,563	(934,982)
9. Pension accrual	162,946,161	162,946,161	0
10. Receivables - nonadmitted	42,278	60,506	(18,228)
11. Net operating loss carry-forward	0	0	0
12. Tax credit carry-forward	0	0	0
13. Other (including items <5% of total ordinary tax assets)	23,890,186	21,853,466	2,036,720
99. Subtotal	300,041,130	301,114,953	(1,073,823)
(b) Statutory valuation allowance adjustment	0	0	0
(c) Nonadmitted	0	0	0
(d) Admitted ordinary deferred tax assets (2a99-2b-2c)	300,041,130	301,114,953	(1,073,823)
(e) Capital:			
1. Investments	\$9,988,346	\$10,801,745	(\$813,399)
2. Net capital loss carry-forward	0	0	0
3. Real estate	0	0	0
4. Other (including items <5% of total capital tax assets)	0	0	0
99. Subtotal	9,988,346	10,801,745	(813,399)
(f) Statutory valuation allowance adjustment	0	0	0
(g) Nonadmitted	0	0	0
(h) Admitted capital deferred tax assets (2e99-2f-2g)	9,988,346	10,801,745	(813,399)
(i) Admitted deferred tax assets (2d + 2h)	\$310,029,476	\$311,916,698	(\$1,887,222)

3. Deferred Tax Liabilities

		(Col 1-2)
03/31/21	12/31/20	Change
\$892,537	\$921,097	(\$28,560)
7,011,346	8,327,711	(1,316,365)
0	0	0
0	0	0
169,977,394	170,034,647	(57, 253)
177,881,277	179,283,455	(1,402,178)
\$126,434,127	\$127,802,164	(\$1,368,037)
0	0	0
0	0	0
126,434,127	127,802,164	(1,368,037)
\$304,315,404	\$307,085,619	(\$2,770,215)
_	\$892,537 7,011,346 0 0 169,977,394 177,881,277 \$126,434,127 0 126,434,127	\$892,537 \$921,097 7,011,346 8,327,711 0 0 0 0 169,977,394 170,034,647 177,881,277 179,283,455 \$126,434,127 \$127,802,164 0 0 0 0 126,434,127 127,802,164

4. Net Deferred Tax Assets/(Liabilities)

(1)	(2)	(3)
		(Col 1-2)
03/31/21	12/31/20	Change
\$5,714,072	\$4,831,079	\$882,993
	03/31/21	03/31/21 12/31/20

The change in net deferred income taxes is comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	03/31/21	12/31/20	Change
Total deferred tax assets	\$310,029,476	\$311,916,698	(\$1,887,222)
Total deferred tax liabilities	304,315,404	307,085,619	(2,770,215)
Net deferred tax assets/(liabilities)	5,714,072	4,831,079	882,993
Statutory valuation allowance adjustment	0	0	0
Net deferred tax assets/(liabilities) after SVA	5,714,072	4,831,079	882,993
Tax effect of unrealized gains (losses)	123,446,546	124,842,906	(1,396,360)
Statutory valuation allowance adjustment allocation to unrealized	0	0	0
Change in net deferred tax	\$129,160,618	\$129,673,985	(\$513,367)
		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The provision for Federal income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before taxes. Among the more significant book to tax adjustments were the following:

	03/31/21	03/31/21		0
		Effective		Effective
	Amount	Tax Rate	Amount	Tax Rate
Income before taxes	\$4,372,217	21.0%	\$46,949,123	21.0%
Dividends received deduction, net of pro-ration	(210,771)	-1.0%	(919,853)	-0.4%
Change in non-admitted assets	249,703	1.2%	(3,373,459)	-1.5%
Change in pension overfunded asset	0	0.0%	6,156,929	2.8%
Change in retiree medical fund	(140,864)	-0.7%	(4,268,481)	-1.9%
Change in accounting principles	0	0.0%	0	0.0%
Change in reserve for miscellaneous benefits	0	0.0%	(2,267,046)	-1.0%
Other	(3,368)	0.0%	(571,964)	-0.4%
Total	\$4,266,917	20.5%	\$41,705,249	18.6%
Federal income taxes incurred	(\$10,350,741)	-49.7%	\$26,626,721	11.9%
Tax on capital gains (losses)	14,104,291	67.7%	17,465,853	7.8%
Change in net deferred taxes	513,367	2.5%	(2,387,325)	-1.1%
Total statutory income taxes	\$4,266,917	20.5%	\$41,705,249	18.6%

- E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits
 - 1. At March 31, 2021, the Company had no unused operating loss or tax credit carryforwards available.
 - 2. The amounts of Federal income taxes incurred and available for recoupment in the event of future net losses are:

Year	Total
2020	\$48,352,265
2019	\$26,893,582

- 3. The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.
- F. Consolidated Federal Income Tax Return
 - 1. For 2021, the Company's Federal income tax return is consolidated with the following subsidiaries:
 - a. Amica General Agency, LLC
 - b. Amica Property and Casualty Insurance Company
 - c. Amica Life Insurance Company
 - 2. The method of allocation between the companies is contained in a written agreement approved by the Board of Directors. Allocation is made in accordance with Section 1552(a)(2) of the Internal Revenue Code based upon separate return calculations with current credit for net losses. Inter-company estimated tax balances are settled at least quarterly during the tax year with a final settlement during the month following the filing of the consolidated income tax return.

G. Federal or Foreign Federal Income Tax Loss Contingencies

No change.

H. Repatriation Transition Tax (RTT)

No change.

I. Alternative Minimum Tax (AMT) Credit

The Company does not have an AMT Credit as of March 31, 2021.

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

A. Nature of Relationships

No change.

B. Detail of Transactions Greater than 1/2% of Admitted Assets

There were no transactions greater than ½% of admitted assets.

C. Changes in Terms of Intercompany Arrangements

No change.

D. Amounts Due (to) or from Related Parties

No change.

E. Guarantees or Undertakings for Related Parties

No change.

F. Management, Service Contracts, Cost Sharing Arrangements

No change.

G. Nature of Relationships that Could Affect Operations

No change.

H. Amount Deducted for Investment in Upstream Company

No change.

I. Detail of Investments in Affiliates Greater than 10% of Admitted Assets

No change.

J. Write-downs for Impairment of Investments in Affiliates

No change.

K. Foreign Insurance Subsidiary Valued Using CARVM

No change.

L. Downstream Holding Company Valued Using Look-Through Method

No change.

M. All Subsidiary, Controlled and Affiliated (SCA) Investments

- N. Insurance SCA Entities Utilizing Prescribed or Permitted Practices
 - 1. The statutory financial statements of Amica Life reflect a Rhode Island Department of Business Regulation Insurance Division approved permitted practice, which deviates from required NAIC SAP. This permitted practice allows Amica Life to record directly to surplus the change in XXX reserves that is above the change in the reserves calculated on a discounted cash flow basis, instead of recording the change in XXX reserves directly to net income as required by NAIC SAP. The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP, the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the AP&P Manual is as follows:

	Monetary Effec	t on NAIC SAP	Amount	of Investment
SCA Entity (Investment in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Amica Life Insurance Company	\$5,097,043	\$0	\$352,019,256	\$352,019,256

Per AP&P Manual (without permitted or prescribed practices)

- 2. This permitted practice has no effect on the surplus of Amica Life nor its reserve position, as Amica Life continues to establish reserves in accordance with Rhode Island Regulation 93. No regulatory action or risk-based capital event would be triggered under NAIC SAP or permitted practice accounting.
- O. SCA and SSAP No. 48 Entity Loss Tracking

Not applicable.

Note 11 - Debt

A. Debt Outstanding

No change.

- B. Federal Home Loan Bank (FHLB) Funding Agreements
 - 1. The Company is a member of the FHLB of Boston with capital stock totaling \$2,890,800. While the Company may use its membership in the future for contingent liquidity needs, the Company does not currently have any funding agreements in place with the FHLB as of March 31, 2021. The Company has determined the estimated maximum borrowing capacity as \$1,615,160,828 based on the value of eligible collateral as of December 31, 2020.
 - 2. FHLB Capital Stock
 - a. Aggregate Totals

		1	2	3
		Total	General	Separate
		2 + 3	Account	Accounts
1.	Current Year			
(a)	Membership Stock - Class A	\$0	\$0	\$0
(b)	Membership Stock - Class B	2,725,100	2,725,100	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	165,700	165,700	0
(e)	Aggregate Total	2,890,800	2,890,800	0
(f)	Actual or estimated Borrowing Capacity			
	as Determined by the Insurer	1,615,160,828	XXX	XXX
2.	Prior Year-end			
(a)	Membership Stock - Class A	\$0	\$0	\$0
(b)	Membership Stock - Class B	2,839,200	2,839,200	0
(c)	Activity Stock	0	0	0
(d)	Ex cess Stock	51,600	51,600	0
(e)	Aggregate Total	2,890,800	2,890,800	0
(f)	Actual or estimated Borrowing Capacity			
	as Determined by the Insurer	1,615,160,828	XXX	XXX

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

		Not Eligible		6 months to		
	Current Year	for	Less Than 6	Less Than	1 to Less	
Membership Stock	Total	Redemption	Months	1 year	Than 3 Years	3 to 5 Years
1. Class A	\$0	\$0	\$0	\$0	\$0	\$0
2. Class B	2,725,100	2,725,100	0	0	0	0

- 3. The Company does not have any collateral pledged to the FHLB.
- 4. The Company does not currently have any outstanding borrowings from the FHLB.

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

A. Defined Benefit Plans

The Company sponsors a defined benefit pension plan and a postretirement health care benefit plan covering substantially all employees of the Company. The Company has a noncontributory defined benefit pension plan whereby the benefits are based upon years of service and the employee's career average compensation. The plan is funded through a pension trust (Amica Pension Fund). The adoption of SSAP No. 102 did not have a surplus impact on the Company as the pension plan was overfunded by more than the transition liabilities.

During 2019, the Company elected to close the defined benefit pension plan to new participants such that no new participants may be added on or after July 1, 2019.

In addition to pension benefits, the Company provides certain health care and life insurance benefits ("post retirement") for retired employees. Substantially all employees may become eligible for these benefits if they reach retirement age while working for the Company and satisfy certain service requirements. In 2005, the Company implemented an employee health care cost sharing arrangement with its employees. No employee contribution is required for employees retiring prior to January 1, 2005. Employees who retired after 2004 will contribute approximately 20% to their health care coverage for 2005 and going forward. In October 2013, the Company amended the postretirement health care benefits for current retirees and active employees. The amendment changes the future benefits provided to retirees to defined subsidy payments to facilitate purchasing coverage from an independent health exchange, effective January 1, 2015. In addition, employees hired on or after January 1, 2014 will not be eligible for postretirement health care benefits.

Life insurance benefits are based upon a multiple of salary and years of service at the date of retirement and are subject to a maximum benefit of \$1,000,000 for active employees and \$250,000 for retirees. The plan was amended in 2016 to increase the maximum active benefit from \$500,000 to \$1,000,000 and change the benefit for employees who retire after March 1, 2016 to \$25,000.

1-3. No change.

5. Components of net periodic benefit cost

	Pension E	Benefits	Postretiremen	t Benefits
	3/31/2021	12/31/2020	3/31/2021	12/31/2020
a. Service cost	\$11,585,848	\$40,029,563	\$2,194,432	\$6,947,228
b. Interest cost	12,779,752	56,666,054	3,353,230	14,414,639
c. Expected return on plan assets	(20, 123, 085)	(106,597,624)	(4,457,252)	(18,478,352)
d. Transition asset or obligation	(2,183,852)	473,148	2,746,066	10,984,264
e. (Gains) and losses	1,166,157	8,957,844	187,344	290,898
f. Prior service cost or (credit)	70,083	(19,416)	(10,888)	(43,559)
g. (Gain) or loss recognized due to a				
settlement or curtailment	0	0	0	0
h. Total net periodic benefit cost (income)	\$3,294,903	(\$490,431)	\$4,012,932	\$14,115,118

The Company has no obligations to current or former employees for benefits after their employment but before their retirement.

5-18. No change.

B. Description of Investment Policies

No change.

C. Fair Value of Plan Assets

No change.

D. Rate of Return Assumptions

No change.

E. Defined Contribution Plans

No change.

F. Multiemployer Plans

No change.

G. Consolidated/Holding Company Plans

No change.

H. Postemployment Benefits and Compensated Absences

Impact of Medicare Modernization Act on Postretirement Benefits
 No change.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

1. Outstanding Shares

No change.

2. Dividend Rate of Preferred Stock

No change.

3. Dividend Restrictions

No change.

4. Dates and Amounts of Dividends Paid

No change.

5. Amount of Ordinary Dividends That May Be Paid

No change.

6. Restrictions on Unassigned Funds

No change.

7. Mutual Surplus Advances

No change.

8. Company Stock Held for Special Purposes

No change.

9. Changes in Special Surplus Funds

No change.

10. Changes in Unassigned Funds

The portion of unassigned funds (surplus) represented by cumulative unrealized capital gains is \$615,311,665, net of deferred taxes.

11. Surplus Notes

No change.

12. Impact of Quasi Reorganizations

No change.

13. Effective Date of Quasi Reorganizations

Note 14 - Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. The Company has made commitments to make additional investments in the following:

	Amount
Adams Street Private Credit Fund, LP	\$3,000,001
Adams Street Senior Private Credit Fund II, LP	1,544,817
AEA Mezzanine Fund III, LP	693,249
Aquiline Technology Growth Fund II *	16,200,000
Blackstone Capital Partners VIII, LP	27,294,652
Cyprium Investors IV, LP	903,514
Cyprium Parellel Investors V, LP	1,751,539
First Eagle Credit Direct Lending IV, LLC	639,535
First Eagle Direct Lending IV Co-Invest, LLC	2,837,488
GCG Investors IV, LP	766,025
GLC Direct Credit Fund, LP	2,257,761
Goldman Sachs Private Equity Partners XI, LP	119,350
GoldPoint Mezzanine Partners IV, LP	1,759,165
Gray cliff Mezzanine II Parallel, LP	416,066
Gray cliff Mezzanine III, LP	2,413,455
Ly me Conservation Opportunities Fund, LP	6,270,000
Ly me Forest Fund V, LP	2,000,000
ManchesterStory Venture Fund, LP	1,608,805
Midwest Mezzanine Fund V SBIC, LP	951,788
Midwest Mezzanine Fund VI SBIC, LP	2,804,386
Morgan Stanley Private Markets Fund III, LP	586,832
PJC Fund V, LP	28,651,438
Point Judith Venture Fund IV, LP	1,200,494
Savano Capital Partners II, LP	1,217,665
Stonepeak Capital Partners Fund III, LP	8,303,700
Total	\$116,191,725
* Reflects commitments to funds not yet owned as of March 31, 2021.	

- 2-3. The Company has no guarantees at March 31, 2021.
- B. Assessments

No change.

C. Gain Contingencies

No change.

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

No change.

E. Product Warranties

No change.

F. Joint and Several Liabilities

No change.

G. All Other Contingencies

No change.

Note 15 - Leases

No change.

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

No change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishment of Liabilities

A. Transfers of Receivables Reported as Sales

B. Transfer and Servicing of Financial Assets

The Company did not transfer or service financial assets in 2021 or 2020.

C. Wash Sales

The Company did not have any wash sales at March 31, 2021.

Note 18 - Gain or Loss from Uninsured Accident and Health Plans and the Uninsured Portion of Partially Insured Plans

No change.

Note 19 - Direct Premiums Written / Produced by Managing General Agents / Third Party Administrators

No change.

Note 20 - Fair Value Measurement

- A. Assets and Liabilities Measured at Fair Value
 - 1. Fair Value Measurements at March 31, 2021:

The Company's valuation techniques are based on observable and unobservable pricing inputs. Observable inputs reflect market data obtained from independent sources based on trades of securities, while unobservable inputs reflect the Company's market assumptions. These inputs comprise the following fair value hierarchy:

Level 1 - Observable inputs in the form of quoted prices for identical instruments in active markets.

Level 2 – Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities, quoted prices in markets that are not active or other inputs that are observable or can be derived from observable market data for substantially the full term of the assets or liabilities.

Level 3 – One or more unobservable inputs that are supported by little or no market activity and are significant to the fair value of the assets and liabilities. Level 3 assets and liabilities include financial instruments whose value is determined using internal models, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

				Net Asset	
Description	Level 1	Level 2	Level 3	Value (NAV)	Total
(a) Assets at Fair Value:					
Bonds:					
Industrial and miscellaneous	\$0	\$58,272,668	\$0	\$0	\$58,272,668
Total bonds	0	58,272,668	0	0	58,272,668
Common stock:					
Industrial and miscellaneous	856,673,281	2,890,800	0	0	859,564,081
Mutual funds	429,229,115	0	0	0	429,229,115
Total common stock	1,285,902,396	2,890,800	0	0	1,288,793,196
Cash equivalents:					
All other money market mutual funds	192,476,173	0	0	0	192,476,173
Total cash and cash equivalents	192,476,173	0	0	0	192,476,173
Total Assets at Fair Value/NAV	\$1,478,378,569	\$61,163,468	\$0	\$0	\$1,539,542,037
(b) Liabilities at Fair Value:					
Total Liabilities at Fair Value	\$0	\$0	\$0	\$0	\$0

There were no transfers between Level 1, Level 2, or Level 3 in the current year.

2. Rollforward of Level 3 Items

As of March 31, 2021, the Company did not hold any investments with a Level 3 fair value measurement. There were no purchases, sales, or settlements of Level 3 assets during 2021 or 2020.

3. Policy on Transfers Into and Out of Level 3

The Company recognizes transfers between levels at the end of the reporting period.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Bonds carried at fair value categorized as Level 2 were valued using a market approach. These valuations were determined to be Level 2 valuations as quoted market prices for similar instruments, as well as transaction prices for identical bonds, in an active market were utilized. This was accomplished by the use of matrix pricing. Matrix pricing takes quoted prices of similar bonds with similar features, as well as observed transactions on identical bonds, and applies analytic methods to determine fair value of bonds held. Features that are inputs into the analysis include duration, credit quality, tax status and call and sinking fund features.

Level 2 financial assets are comprised of class B shares of capital stock in the FHLB of Boston, which are not actively traded on an exchange. The price of FHLB capital stock cannot fluctuate, and must be purchased, repurchased or transferred at its par value.

5. Derivative Fair Values

Not applicable.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Value Measurements for All Financial Instruments at March 31, 2021:

	Aggregate	Admitted				Net Asset	Not Practicable
Type of Financial Instrument	Fair Value	Assets	Level 1	Level 2	Level 3	Value (NAV)	Carrying Value
Bonds:							
U.S. governments	\$744,676,297	\$715,480,071	\$129,360,592	\$615,315,705	\$0	\$0	\$0
Municipal bonds	610,681,449	592,934,487	0	610,681,449	0	0	0
U.S. special revenue and assessments	397,820,624	396,404,822	0	397,820,624	0	0	0
Industrial and miscellaneous	1,119,955,922	1,077,601,397	0	1,118,670,132	1,285,790	0	0
Total bonds	2,873,134,292	2,782,420,777	129,360,592	2,742,487,910	1,285,790	0	0
Common stock:							
Industrial and miscellaneous	859,564,081	859,564,081	856,673,281	2,890,800	0	0	0
Mutual funds	429,229,115	429,229,115	429,229,115	0	0	0	0
Total common stock	1,288,793,196	1,288,793,196	1,285,902,396	2,890,800	0	0	0
Mortgage Loans:							
Commercial mortgages	126,239,417	129,078,932	0	126,239,417	0	0	0
Total mortgage loans	126,239,417	129,078,932	0	126,239,417	0	0	0
Cash, cash equivalents and short-term investments:							
Cash	(78,381,404)	(78,381,404)	(78,381,404)	0	0	0	0
All other money market mutual funds	192,476,173	192,476,173	192,476,173	0	0	0	0
Total cash, cash equivalents and short-term investments	114,094,769	114,094,769	114,094,769	0	0	0	0
Total assets	\$4,402,261,674	\$4,314,387,674	\$1,529,357,757	\$2,871,618,127	\$1,285,790	\$0	\$0

D. Not Practicable to Estimate Fair Value

The Company does not have any securities for which it is not practicable to estimate fair value.

E. Investments Reported Using NAV as a Practical Expedient to Fair Value

The Company does not have any securities measured at net asset value.

Note 21 - Other Items

A. Unusual or Infrequent Items

The Company, along with many other property and casualty auto insurers, benefited from COVID-19 sheltering initiatives in the spring of 2020, which resulted in fewer cars on the roads and fewer auto accidents. Resulting favorable auto loss ratios prompted the Company's announcement to return a portion of recent profits to policyholders to provide financial relief. The Company announced the COVID-19 Financial Relief Program in April 2020 to provide auto policyholders credits on auto premiums for both April and May. The program was extended in June 2020 to provide auto policyholders with four additional months of credits on monthly auto premiums. As of March 31, 2020, \$84,717,888 has been disbursed to policyholders under the program. See Note 1 for accounting treatment details.

B. Troubled Debt Restructuring: Debtors

No change.

C. Other Disclosures

Assets with book values in the amount of \$3,341,174 and \$3,341,103 at March 31, 2021 and December 31, 2020, respectively, were on deposit with government authorities or trustees as required by law.

D. Business Interruption Insurance Recoveries

E. State Transferable and Non-Transferable Tax Credits

 Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total:

te Carrying Valu	e Unused Amount
A \$6,092,57	\$9,209,620
1 2,962,81	5 3,569,657
\$9,055,39	0 \$12,779,277
	,=,**

2. Method of Estimating Utilization of Remaining Transferable and Non-transferable State Tax Credits

The Company estimated the utilization of the remaining transferable and non-transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing the projected future tax liability to the availability of remaining transferable and non-transferable state tax credits.

3. Impairment Loss

The Company did not realize an impairment loss during the period as a result of impairment analysis of the carrying amount from state transferable and non-transferable tax credits.

4. State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	\$9,055,390	\$0
b. Non-transferable	\$0	\$0

F. Subprime Mortgage Related Risk Exposure

No change.

G. Insurance-Linked Securities (ILS) Contracts

No change.

Note 22 - Events Subsequent

Subsequent events have been considered through May 14, 2021 for the statutory statement issued on May 14, 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 change.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020 were \$1,175 million. As of March 31, 2021, \$191 million has been paid for loss and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,009 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on homeowners and automobile lines of insurance. Therefore, there has been a \$24.5 million unfavorable prior year development from December 31, 2020 to March 31, 2021. This increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

Note 26 - Intercompany Pooling Arrangements

No change.

Note 27 - Structured Settlements

No change.

Note 28 - Health Care Receivables

No change.

Note 29 - Participating Policies

No change.

Note 30 - Premium Deficiency Reserves

Note 31 - High Deductibles

No change.

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

No change.

Note 33 - Asbestos and Environmental Reserves

No change.

Note 34 - Subscriber Savings Accounts

No change.

Note 35 - Multiple Peril Crop Insurance

No change.

Note 36 - Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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? 2.2 If yes, date of change: 3.1 Is the reporting entity a member of an insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insulator? 3.2 If yes, complete Schedule Y, Parts 1 and 1A. 3.3 Have there been any substantial changes in the organizational chart since the prior quarter end? 4.5 If the response to 3.2 is yes, provide a brief description of those changes. 3.6 If the response the organizational chart since the prior quarter end? 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? 5. If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation. 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 6.2 State the as of date that the latest financial examination of the reporting entity was made or is being made. 6.3 State as of what date the latest financial examination report became available for mitter the state of demicile or the reporting entity. This is the release date or completion date of the examination (belance sheet date). 6.4 By what departments or departments? 6.5 State as of what date the latest financial examination report became available for 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 (belance sheet date). 6.5 Have all financial statement flush during the reporting entity that any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or r	1.1	Did the reporting entity experience any material transactions requiring the fit Domicile, as required by the Model Act?	filing of Disclosure of Material Trans	actions with the State of	Yes [] No [X]
reporting entity? If yes, cate of change: If yes, complete Schedule Y, Patrs 1 and 1/A. Is the reporting entity member of an insurance Holding Company System consisting of two or more affiliated persons, one or more of which is new insurance. If yes, complete Schedule Y, Patrs 1 and 1/A. If the response to 3.2 is yes, provide a brief description of those changes. If the response to 3.2 is yes, provide a brief description of those changes. If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. If yes, complete and file the marger bistory data file with the NAC. If yes, provide the name of the entity, NAC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to estal as a result of the marger or consolidation. If yes, provide the name of the entity, NAC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to estal as a result of the marger or consolidation. Name of Entity NAIC Company Code If the reporting entity is subject to a management agreement, including that-desty administratoris), managing general agent(s), attomeyris-in-fact, or similar agreement, have there been any significant changes regarding the forms of the agreement or principals involved? Yes [] No [X] If yes, attach an explanation. State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This data floud to the date to the date that the state of domicile or the reporting entity. This data floud is the destruction of the reporting entity was stated as the state of domicile or the reporting entity. This is the released date or completion date of the examination report been accounted for in a subsequent financial statement flourisments within the latest financial examination report be	1.2	If yes, has the report been filed with the domiciliary state?			Yes [] No []
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? 1. If we, complete Schedule Y, Parts 1 and 1A. 1. Have there been any substantial changes in the organizational chart since the prior quarter end? 1. If the response to 3.2 is yes, provide a brief description of those changes. 1. If the response to 3.4 is yes, provide a brief description of those changes. 1. If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity(group. 1. Has the reporting entity publicly traded or a member of a publicly traded group? 1. If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity(group. 1. Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? 1. If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity(group. 1. If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity(group. 1. If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity(group. 1. If the response to a 4.5 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity(group. 1. If the response to a 4.5 is yes, previde the CIK (Central Index Key) code issued by the SEC for the entity(group. 1. If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity(group. 1. If yes, adult and the little of the Index Ind	2.1				Yes [] No [X]
is an insurer? Yes [X] No If yes, complete Schedule Y, Parts 1 and 1A. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No If the response to 3.2 is yes, provide a brief description of those changes. If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. If yes, complete and fite the merger history data fite with the NAIC. If yes, provide the name of the entity, NAIC Company Code and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation. 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] If yes, attachs an explanation. State as of what date the latest financial examination of the reporting entity was made or is being made. State as of what date the latest financial examination report became available from either the state of domicile or the reporting entity. This is the state of domicile or the reporting entity is subject to a management agreement. Including third-party was made or is being made. State as of what date the latest financial examination report became available from either the state of domicile or the reporting entity. This is the relatest financial examination report became available from either the state of domicile or the reporting entity. This is the relatest financial examination report became available from either the state of the public from either the state of the public from either the state of domicile or the reporting entity has public entitle the state of the examination (balance sheet date the reporting entity has a public that the state of	2.2	If yes, date of change:				
If the response to 3.2 is yes, provide the Citk (Central Index Key) code issued by the SEC for the entity/group. Yes [] No No No No No No No No	3.1	is an insurer?				X] No []
State as of what date the latest financial examination report became available from either the state of domicile or the reporting entity. This is the released also either should be the date of the examination (balance sheet date). State as of what date the latest financial examination report became available for meither the state of domicile or the reporting entity. This is the release date or completion date of the examination (balance sheet date). State of Thode Island, Department of Business Regulation: Insurance Division State of Thode Island, Department of departments? Yes [] No [X] What department or department or department or department or performent of the examination (balance sheet date). State of Thode Island, Department of Business Regulation: Insurance Division Have all for the examination of balance or registrations (including opporator registrations). Yes [] No [X] What department or department or department or performent or	3.2	Have there been any substantial changes in the organizational chart since	the prior quarter end?		Yes [] No [X]
If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. Yes No No If yes, complete and file the merger history data file with the NAIC. Yes, complete and file the merger history data file with the NAIC. Yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation. Name of Entity NAIC Company Code State of Domicile Name of Entity NAIC Company Code State of Domicile Name of Entity NAIC Company Code State of Domicile Name of Entity NAIC Company Code State of Domicile Name of Entity NAIC Company Code State of Domicile Name of Entity Name of Entity NAIC Company Code State of Domicile Name of Entity Name of Entity NAIC Company Code State of Domicile Name of Entity N	3.3	If the response to 3.2 is yes, provide a brief description of those changes.				
4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No If yes, complete and file the merger history data file with the NAIC. 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation. 1	3.4	Is the reporting entity publicly traded or a member of a publicly traded group	p?		Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC. 12	3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued	ued by the SEC for the entity/group.			
ceased to exist as a result of the merger or consolidation. Name of Entity	4.1		ne period covered by this statement?	?	Yes [] No [X]
Name of Entity Name of Entity Name	4.2		omicile (use two letter state abbrevi	ation) for any entity that has		
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] 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. 12/31/201 date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/201 date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/201 date should be the date of the examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). (04/04/202 date). (18/24) date department or departments? 8.1 State of Rhode Island, Department of Business Regulation: Insurance Division 8.2 State of Rhode Island, Department of Business Regulation: Insurance Division 8.3 Have all of the recommendations within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] 8.4 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 [] Wes [] No [] 8.2 If response to 8.1 is yes, please identify the name of the bank holding company. 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [] No [] Presponse 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		· ·				
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. 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). 6.4 By what department or departments? 6.5 State of Rhode Island, Department of Business Regulation: Insurance Division 6.6 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? 6.6 Have all of the recommendations within the latest financial examination report been complied with? 6.7 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? 6.8 If yes, give full information: 6.9 If response to 8.1 is yes, please identify the name of the bank holding company. 6.9 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.		in-fact, or similar agreement, have there been any significant changes regallf yes, attach an explanation.	arding the terms of the agreement o	r principals involved?Ye		
date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/201 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)	6.1	State as of what date the latest financial examination of the reporting entity	y was made or is being made		12	2/31/2019
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)	6.2					2/31/2019
State of Rhode Island, Department of Business Regulation: Insurance Division Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?	6.3	the reporting entity. This is the release date or completion date of the exam	nination report and not the date of th	ne examination (balance sheet		/04/2021
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?		State of Rhode Island, Department of Business Regulation: Insurance Divis Have all financial statement adjustments within the latest financial examina	ation report been accounted for in a	subsequent financial Ye	s [] No	[] N/A [X
revoked by any governmental entity during the reporting period? Yes [] No 7.2 If yes, give full information: 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No 8.2 If response to 8.1 is yes, please identify the name of the bank holding company. 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.	6.6	Have all of the recommendations within the latest financial examination rep	port been complied with?	Ye	s [X] No	[] N/A [
8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?	7.1] 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?	7.2	If yes, give full information:				
8.3 Is the company affiliated with one or more banks, thrifts or securities firms?	8.1	Is the company a subsidiary of a bank holding company regulated by the Fe	ederal Reserve Board?		Yes [] No [X]
8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.	8.2	If response to 8.1 is yes, please identify the name of the bank holding comp	pany.			
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.	8.3	Is the company affiliated with one or more banks, thrifts or securities firms?	?		Yes [] No [X]
	8.4	regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office	ce of the Comptroller of the Currence	cy (OCC), the Federal Deposit	al	
				_		

GENERAL INTERROGATORIES

9.1	similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?	·····	Yes [X] No	[]
	relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporti	na entity:		
	(c) Compliance with applicable governmental laws, rules and regulations;	ing entity,		
	(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and			
	(e) Accountability for adherence to the code.			
9.11	If the response to 9.1 is No, please explain:			
9.2	Has the code of ethics for senior managers been amended?		Yes [] No	[X]
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).			
9.3	Have any provisions of the code of ethics been waived for any of the specified officers?		Yes [] No	[X]
9.31	If the response to 9.3 is Yes, provide the nature of any waiver(s).			
	FINANCIAL			
10.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?		Yes [] No	[X]
10.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:	\$		
	INVESTMENT			
11 1	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or oth	erwise made available for		
11.2	use by another person? (Exclude securities under securities lending agreements.) If yes, give full and complete information relating thereto:		Yes [] No	[X]
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$		
13.	Amount of real estate and mortgages held in short-term investments:			
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?		Yes [X] No	[]
14.2	If yes, please complete the following:	,		
		1 Prior Year-End	2 Current Q)uarter
		Book/Adjusted	Book/Adj	
	Bonds	Carrying Value	Carrying	
14.21	Bonds	S	\$	
	Preferred Stock		\$	
	Common Stock		\$432	, ,
	Short-Term Investments		\$	
	Mortgage Loans on Real Estate		\$	
14.26	All Other	51,604,363	\$1	
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)		\$434	
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	S	\$	
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?			
16.	For the reporting entity's security lending program, state the amount of the following as of the current statement date			
	16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2		\$	
	16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Pa	arts 1 and 2	\$	
	16.3 Total payable for securities lending reported on the liability page.		\$	

GENERAL INTERROGATORIES

17. 17.1	offices, vaults or safety depo custodial agreement with a q Outsourcing of Critical Funct	osit boxes, was qualified band tions, Custoo	Special Deposits, real estate, mo ere all stocks, bonds and other se k or trust company in accordance dial or Safekeeping Agreements of requirements of the NAIC Financi	ecurities, ow e with Section of the NAIC	ned throughout on 1, III - Genera Financial Condit	the current year I Examination Co ion Examiners H	held pursuant to a onsiderations, F. landbook?	Yes	[]	No [X]
		1				2				
	State Street Bank & Trust	ame of Custo	odian(s)	801 Pennsy	Ivania Avenue,	<u>Custodian Addr</u> Kansas City, MO	ess 64105			
17.2			ith the requirements of the NAIC	Financial Co	ndition Examine	ers Handbook, pr	rovide the name,			
	location and a complete expl	lanation:								
	1 Name(s)		2 Location(s)			3 Complete Explai	nation(s)			
	Ashmore Fidelity Morgan Stanley		Ashmore Fidelity Investments Morgan Stanley	Fideli	ty Mutual Funds					
17.3 17.4	Have there been any change If yes, give full information re		name changes, in the custodian(o:	s) identified	in 17.1 during th	ne current quarte	r?	Yes	[] N	o [X]
	1 Old Custodian		2 New Custodian	Da	3 te of Change		4 Reason			
17.5	make investment decisions of	on behalf of	vestment advisors, investment mather reporting entity. For assets the ment accounts"; "handle securi	at are mana						
	Susan F. Chung, Senior Vic	ce President	orIndividual and Chief Investment Officer	I	liation					
	17.5097 For those firms/indiv	ividuals listed	d in the table for Question 17.5, d more than 10% of the reporting e	o any firms/i	ndividuals unaff			Yes	[]	No [X]
			with the reporting entity (i.e. designated aggregate to more than 50% of the second se					Yes	[]	No [X]
17.6	For those firms or individuals table below.	s listed in the	e table for 17.5 with an affiliation o	code of "A" (affiliated) or "U"	(unaffiliated), pro	ovide the information for th	ne		
	1		2			3	4		5 Investn	
	Central Registration Depository Number		Name of Firm or Individual		Legal Entity	Identifier (LEI)	Registered With		Manage Agreen (IMA) F	nent
18.1 18.2	Have all the filing requirement for no, list exceptions:	nts of the Pu	rposes and Procedures Manual o	of the NAIC	nvestment Anal	ysis Office been	followed?	Yes	[X] I	√o []
19.	a. Documentation neces security is not availab	ssary to pern ole.	porting entity is certifying the follo	•		•	•			
	c. The insurer has an ac	ctual expecta	contracted interest and principal particles of ultimate payment of all coofficients.	ntracted inte			·	Yes	[]	√o [X]
20.	c. The insurer has an act Has the reporting entity self- By self-designating PLGI sec a. The security was purch b. The reporting entity is c. The NAIC Designation on a current private let d. The reporting entity is	ctual expectated stress, the restriction of the control of the con	tion of ultimate payment of all co 5GI securities?eronics reporting entity is certifying the fol	ntracted inter- llowing elem Designation by an NAIC r examination PL security	ents of each sel reported for the CRP in its legal n by state insura with the SVO.	f-designated PLosecurity. capacity as a NF ance regulators.	GI security:	Yes		No [X]
20.	c. The insurer has an act Has the reporting entity self- By self-designating PLGI sec a. The security was purch b. The reporting entity is c. The NAIC Designation on a current private let d. The reporting entity is Has the reporting entity self- By assigning FE to a Schedu FE fund: a. The shares were purch b. The reporting entity is c. The security had a pub January 1, 2019. d. The fund only or predo e. The current reported N in its legal capacity as f. The public credit rating	ctual expecta- designated securities, the re- holding capinand was derived ter rating he not permitted edesignated for the holding capinal blic credit rational properties of the common terminantly hound the common and the common and the common terminantly hound the common and the common terminantly hound	tition of ultimate payment of all co GGI securities?	ntracted intermediate intermedi	ents of each sel reported for the CRP in its legal n by state insura with the SVO. certifying the foll reported for the n NAIC CRP in i	f-designated PLosecurity. capacity as a NF ance regulators. owing elements security. ts legal capacity surveillance assi	GI security: RSRO which is shown of each self-designated as an NRSRO prior to igned by an NAIC CRP	Yes	[]	No [X

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.	If the reporting of the	•	ber of a pooling	arrangement, c	lid the agreeme	nt or the report	ing entity's partio	cipation change	? Ye	s [] No [] N/A [X]
2.		oss that may oc					se such entity fr			Yes []	No [X]
3.1	Have any of the	e reporting entity	y's primary reins	urance contrac	ts been cancele	d?				Yes []	No [X]
3.2	If yes, give full a	and complete in	formation there	to.							
4.1	(see Annual Sta	atement Instruct	tions pertaining	to disclosure of	discounting for	definition of "t	vorkers' compen abular reserves") discounted a	t a rate of	Yes [] I	No [X]
4.2	ii yes, complete	s the following s	criedule.					,			
	1				TOTAL DI	SCOUNT			COUNT TAKE	N DURING PER	
				4	_	^	7				
Line	of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Line	-	Maximum	Discount	Unpaid	Unpaid			Unpaid	Unpaid		
Line	of Business Operating Perc 5.1 A&H loss p 5.2 A&H cost co	Maximum Interest entages: ercent	Discount Rate TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
5.	Operating Perc 5.1 A&H loss p 5.2 A&H cost co 5.3 A&H expen	Maximum Interest entages: ercent ontainment percesse percent exclusive	Discount Rate TOTAL cent	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
5.	Operating Perconstance of Business Operating Perconstance of S.1 A&H loss properties of S.2 A&H cost constance of S.3 A&H expension of	Maximum Interest entages: ercent ontainment percent excluse percent exclusion for h	Discount Rate TOTAL cent uding cost conta	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR Yes []	TOTAL 9
5.	Operating Perconstance of Business Operating Perconstance of S.1 A&H loss properties of S.2 A&H cost constance of S.3 A&H expension of	Maximum Interest entages: ercent ontainment percent excluse percent exclusion for h	Discount Rate TOTAL cent uding cost conta	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR Yes []	TOTAL 9
5.	Operating Perconstance of Business Operating Perconstance of S.1 A&H loss purchased of S.2 A&H cost constance of S.3 A&H expension of	Maximum Interest entages: ercent ontainment percest exclusive percent exclu	Discount Rate TOTAL cent uding cost containealth savings arount of custodial for the custodia	Unpaid Losses ainment expens ccounts?	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR Yes []	TOTAL 9
5. 6.1 6.2	Operating Perco 5.1 A&H loss p 5.2 A&H cost co 5.3 A&H expending Do you act as a lf yes, please pro Do you act as a lf you act	Maximum Interest entages: ercent ontainment percest exclusive percent exclu	Discount Rate TOTAL cent uding cost containealth savings arount of custodial for for health savings.	Unpaid Losses sinment expense ccounts?	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL

Yes [] 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?

co

STATEMENT AS OF MARCH 31, 2021 OF THE AMICA MUTUAL INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

Total			Showing All New F	Reinsurers - (Current Year to Date		
NAIC Company ID Domiciliary Code Number Name of Reinsurer Name of Reinsurer String Certified Ce	1	2	3	4	5		Effective
Company ID Number Name of Reinsurer Name of Reinsurer Survey	NAIC					Reinsurer	Certified
Code Number Name of Reinsurer Jurisdiction Type of Reinsurer (1 through 6) Rating .0000 .AA-1780116 .CHAUCER INS CO DESIGNATED ACTIVITY CO .IRL Unauthorized .0000 .AA-9240012 .CHINA PROP & CAS REINS CO LTD .CHINA PROP & CAS REINS CO LTD .0000 .AA-3191437 .GROUP ARK INS LTD .0000 .AA-1127301 .LL0YD'S SYNDICATE NUMBER 1301 .0000 .AA-1120083 .LL0YD'S SYNDICATE NUMBER 1910	Company	ID		Domiciliary		Rating	Reinsurer
1,000	Code	Number	Name of Reinsurer	Jurisdiction	Type of Reinsurer	(1 through 6)	Rating
A-C-00000	00000	AA-1780116	CHAUCER INS CO DESIGNATED ACTIVITY CO	IRL	Unauthorized		
March Marc	00000	AA-9240012	CHINA PROP & CAS REINS CO LTD	CHN	Unauthorized		
A-19363	00000	AA-319143/	GHOUP AHK INS LID	BMU	Unauthor Ized		
A-39482 Wift 2 file LD	00000	AA-112/301	LLOYD'S STRUICATE NUMBER 1301	UBH	AUITOFIZEQ		
	00000	ΔΔ_3101/32	LEGIO S SINDIGATE NOMBER 1910	RMI	Hauthorized		
	00000		WHITAUL HIGH LID	Dillo	- Onla (110) 12eu		
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SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

			1	Direct Premi		Direct Losses Paid	(Deducting Salvage)	Direct Losse	e I Innaid
l			Active	2	3	4	5	6	7
l			Status	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
I	States, etc.		(a)	To Date	To Date	To Date	To Date	To Date	To Date
1.	Alabama	ΔΙ	Ĺ	733,081	927,734	243, 175	358,317		1,290,966
				82,020	85,099	81,442	16,359		27,463
2.	Alaska		L						
3.	Arizona			8,967,581	8,895,570	5,500,800	4,878,701		13,020,470
4.	Arkansas	AR	L	414,515	588,957	150,814	227,201		1,230,875
5.	California	CA	L	36,147,741	36,829,799	20,366,922	25,244,316	78,063,352	70,311,374
6.	Colorado			15,070,982	16,300,175		8,098,333		24,002,559
				44,150,334	30,385,622		24,262,089		
7.	Connecticut		L			19,527,492			81,918,323
8.	Delaware	DE		2, 176, 175	1,889,995	1,403,585	1,036,563		2,503,240
9.	District of Columbia	DC	L	1,338,076	1,343,240	629,243	1,027,447	1,647,136	2, 175, 910
10.	Florida	FI	L	37,740,003	39,258,007	26,579,039	31,536,269	85,114,044	82,825,801
	Georgia			22,033,363	21.557.710	15,017,683	14,661,211		37,341,957
				, ,	, , ,		14,001,211		
12.	Hawaii		L						
13.	Idaho	ID	L	845,547		1,045,238	461,087	1,390,545	684,840
14.	Illinois	П	L	6,599,149	6,114,702	4,884,000	3,225,941	9,003,794	12,289,816
	Indiana		L	2,650,692		1,190,720	1,516,616	, ,	6,825,936
								0,000,004	
16.	lowa		L	881,594	751,375	575,694	322,502		647,207
17.	Kansas	KS	L	1,443,107	1,362,062	472,837	727,544	1,798,226	1,491,743
	Kentucky		L	1,969,235	2,058,420	710,917	1,560,207		3, 103, 725
	Louisiana		L	1,930,377	1,924,239	1,340,340	1,916,080		2,695,888
	Maine			3,725,704	2,610,103	1,356,993	1,218,101		5,399,179
21.	Maryland	MD	L	9,813,813	9,991,830	3,439,239	5,325,518		10,825,652
22.	Massachusetts			53,428,375	57,613,918	24,845,357	31,203,177		89,049,259
	Michigan			5,790,491	4,100,769	3,243,017	3,547,608		11.077.015
	Minnesota			4,323,419	3,162,949	2,198,453	2,389,610		8,841,153
25.	Mississippi	MS	L	361,999	364,784	122, 186	198,974	1,407,450	2,022,124
26.	Missouri		1	2,295,213	3,043,776	1,714,583	1,760,891	5,612,300	5,454,111
				255,859	236,923	100,297	238,224		51,766
27.	Montana								
28.	Nebraska	NE		1,064,468	1,080,270	388,260	940,529		1,243,777
29.	Nevada	NV	L	2,383,985	2, 177, 700	1,288,597	1,944,675	3,566,145	4,392,251
30.	New Hampshire	NH	L	11,859,819	9,754,288	3,507,699	6,022,534	17,358,251	16,808,030
				14,347,019	14,696,019	8,387,037	9,536,560		36,927,923
	New Jersey								
	New Mexico			1,810,743	2,424,547	683,384	1,604,051		4, 173, 958
33.	New York	NY	L	34,344,807	31,857,324	13,794,381	17,761,119	79,525,215	75,822,140
	North Carolina			17,201,441	22,611,440	14,584,718	17,363,178	33,515,875	28,809,579
				73,016	56,683	15,765	4,040		36,534
35.	North Dakota						,		
36.	Ohio		L	5,677,790	5,929,444	2,238,888	3, 165, 466		7,322,905
37.	Oklahoma	OK	L	815,674	824,128	359,453	259,809	590,621	423,848
	Oregon			8,654,150	8,934,716	6,363,232	4,574,864		14,537,115
						4.814.008			
39.	Pennsylvania			11,221,420	11,370,168		5,531,414		23,243,160
	Rhode Island			29,003,443		17,701,920	26,225,731	84,560,754	82,960,423
41.	South Carolina	SC	L	6,014,863	6,271,024	2,188,714	4,429,585	11,226,736	10,404,808
	South Dakota			77,217	50,953	15,967	44,504	93,340	64,566
							,		,
	Tennessee		L	4,446,304	3,616,512	1,558,598	3,081,128	7,409,170	9,060,464
	Texas		L	63,043,863	69,544,708	61,044,657	38,746,853	175,350,651	97,913,373
45.	Utah	UT	L	1,572,189	1,436,196	653,177	852,857	2,554,263	2,424,656
	Vermont		I	1,714,643	1,056,233	434,849	581,808	1,502,003	2,018,184
							,		
	Virginia		L	9,449,965	7,346,396	3,493,374	4,254,644		11,390,853
48.	Washington	WA	LL	14,088,217	13,568,603	7,828,006	9,219,908	25,998,466	23,909,759
49.	West Virginia	WV	L	559,653	519,143	370,316	259,394	1,655,202	1,413,916
	Wisconsin		L	2,626,780	1,766,671	568,263	1.026.979		7,751,845
					, ,		, , ,		, ,
	Wyoming		L	186,676	188,674	169,748	73,469	140,315	418,533
52.	American Samoa		N						
53.	Guam		N				[
	Puerto Rico		N						
	U.S. Virgin Islands	VI	N						
56.	Northern Mariana								
l	Islands	MP	N						
57.	Canada	CAN	N						
	Aggregate Other Alier	101	XXX		= .== ·-		***************************************		A.A. =
59.	Totals		XXX	507,406,590	514,475,427	295,365,170	324,463,984	1,040,647,482	940,580,952
<u> </u>	DETAILS OF WRITE-	INS						T	
E0004			VVV						
58001.			XXX			 	 		
58002			XXX				ļ		
00002.			XXX						
58003.								T	
58003.	Summary of remaining	r				I .	Ī		
58003.	Summary of remaining						l l		
58003.	write-ins for Line 58 f	rom	YYY						
58003. 58998.	write-ins for Line 58 f	rom	XXX						
58003. 58998.	write-ins for Line 58 f overflow page Totals (Lines 58001 th	rom rough	XXX						
58003. 58998.	write-ins for Line 58 f	rom rough	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG...

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).

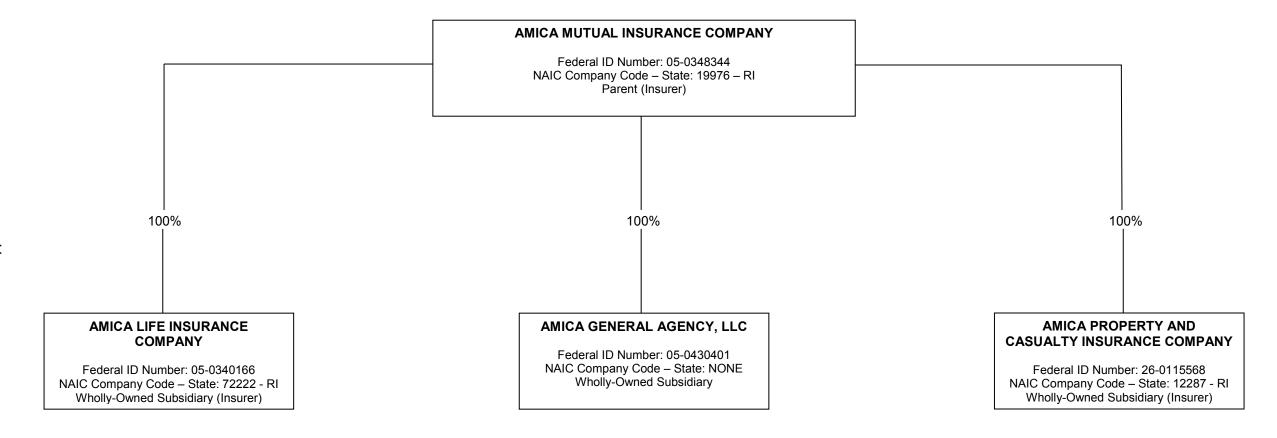
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus

lines in the state of domicile.

^{......51} R - Registered - Non-domiciled RRGs...

Q - Qualified - Qualified or accredited reinsurer.

N - None of the above - Not allowed to write business in the state



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

_															
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			İ
											of Control	Control			i
											(Ownership,	is		ls an	i
						N 60 '''			D 1 11						i
						Name of Securities			Relation-		Board,	Owner-		SCA	i
						Exchange		Domi-	ship		Management,	ship		Filing	i
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	i
Grou	ID GI	Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Coc	e Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0028			05-0348344		0		Amica Mutual Insurance Company	RI	RE	(rtaine or zinatyn ereen)	0,	go		N N	
0028			05-0340166				Amica Life Insurance Company	RI	DS.	Amica Mutual Insurance Company	Ownership.	100 000	Amica Mutual Insurance Company	N	
0028	Amica Mutual Insurance Group	2222	05-0430401				Amirca General Agency, LLC	RI	DS		Ownership	100.000	Amirca Mutual Insurance Company	N	
0020	Amirica mutuar misurance droup		. 05-0450401					nı	b3	Amirica mutuar misurance company	owner strip	100.000	Allitea Mutual Trisurance company	N	
0000	Andrea Makara Laborana Consti	12287	26-0115568				Amica Property and Casualty Insurance	RI	DS	Anima Makard Insurance Communication	0	100,000	Andrea Makeral Income on Commence	M	i
0028	Amica Mutual Insurance Group	12287	20-0110008				Company	KI	D9	Amica Mutual Insurance Company	Ownership	100.000	Amica Mutual Insurance Company	N	
												·			
									·						
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Asterisk			EX	a n	
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PART 1 - LOSS EXPERIENCE

			4		
	Line of Business	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire	1,968,531		32.3	777
2.	Allied Lines	6,249,300	6,778,976	108.5	63.5
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	232,388,300	228,415,327	98.3	45.0
5.	Commercial multiple peril				
6.	Mortgage guaranty				
8.	Ocean marine	1,302,400	(56,652)	(4.3)	8.3
9.	Inland marine	3.532.688	619,593	17.5	26.0
10.	Financial guaranty	,			
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	2,250,406	15,704	0.7	
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		50.000	346.9	
17.1	Other liability - occurrence			48.7	67.9
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims-made				
-	Private passenger auto liability			54.6	64.9
	Commercial auto liability		(10)	54.6	1.7
21.	Auto physical damage		49,959,968	39.6	39.8
22.			49,959,966	39.0	39.0
23.	Aircraft (all perils)Fidelity				
23. 24.	•				
	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property			XXX	XXX
32. 33.	Reinsurance - Nonproportional Assumed Liability			XXX	XXX XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	576,327,460	395,880,407	68.7	51.0
00.		370,327,400	333,000,407	00.7	31.0
3401.	DETAILS OF WRITE-INS				
3401.					
3403.	Cummony of romaining write ine for Line 24 from a confirmation				
3498.	Summary of remaining write-ins for Line 34 from overflow page	·			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

		1	2	3
			Current	Prior Year
	Line of Business	Current Quarter	Year to Date	Year to Date
1.	Fire			1,791,869
2.	Allied Lines			5,560,110
3.	Farmowners multiple peril			
4.	Homeowners multiple peril		190,732,334	190, 350, 602
5.	Commercial multiple peril			
6.	Mortgage guaranty			
8.	Ocean marine	· · · · · · · · · · · · · · · · · · ·	, .	756,745
9.	Inland marine		2,741,834	2,844,100
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake		1,855,400	1,855,224
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			11,759
17.1	Other liability - occurrence		16,497,429	16,529,58
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	170,413,931	170,413,931	176,520,950
19.3,19.4	Commercial auto liability	30,905		37,030
21.	Auto physical damage	117,238,234	117,238,234	118,217,458
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property			XXX
32.	Reinsurance - Nonproportional Assumed Liability			XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines		XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	507,406,590	507,406,590	514,475,427
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 (000 omitted) LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
											Prior Year-End	Prior Year-End	
					00041		00011	Q.S. Date Known			Known Case Loss	IBNR Loss and	Prior Year-End
			Total Prior	2021 Loss and	2021 Loss and LAE Payments on		Q.S. Date Known Case Loss and	Case Loss and LAE Reserves on			and LAE Reserves Developed	LAE Reserves Developed	Total Loss and LAE Reserve
		Prior Year-	Year-End Loss	LAE Payments on		Total 2021 Loss	LAE Reserves on	Claims Reported		Total Q.S. Loss	(Savings)/	(Savings)/	Developed
Years in Which	Prior Year-End	End IBNR	and LAE	Claims Reported	Unreported	and LAE	Claims Reported	or Reopened	Q.S. Date IBNR	and LAE	Deficiency	Deficiency	(Savings)/
Losses	Known Case Loss	Loss and LAE	Reserves	as of Prior	as of Prior	Payments	and Open as of	Subsequent to	Loss and LAE	Reserves	(Cols.4+7	(Cols. 5+8+9	Deficiency
Occurred	and LAE Reserves	Reserves	(Cols. 1+2)	Year-End	Year-End	(Cols. 4+5)	Prior Year End	Prior Year End	Reserves	(Cols.7+8+9)	minus Col. 1)	minus Col. 2)	(Cols. 11+12)
1. 2018 + Prior	349,326	(43,260)	306,066	32,977	3,527	36,504	316,638	9,740	(80,471)	245,907	289	(23,944)	(23,655)
2. 2019	260,375	29,205	289,580	30 , 158	5,451	35,609	244,036	13,082	5,832	262,950	13,819	(4,840)	8,979
3. Subtotals 2019 + Prior	609,701	(14,055)	595,646	63,135	8,978	72,113	560,674	22,822	(74,639)	508,857	14 , 108	(28,784)	(14,676)
4. 2020	379,209	200, 165	579,374	76,475	42,388	118,863	264,395	40,404	194,858	499,657	(38,339)	77 , 485	39,146
5. Subtotals 2020 + Prior	988,910	186,110	1, 175,020	139,610	51,366	190,976	825,069	63,226	120,219	1,008,514	(24,231)	48,701	24,470
6. 2021	XXX	XXX	XXX	xxx	183,140	183,140	XXX	165,260	94,823	260,083	XXX	XXX	XXX
7. Totals	988,910	186,110	1,175,020	139,610	234,506	374,116	825,069	228,486	215,042	1,268,597	(24,231)	48,701	24,470
Prior Year-End Surplus As Regards Policyholders	3,007,564										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (2.5)	2. 26.2	3. 2.1

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?	N0
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	N0
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 the	is statement? N0
	Explanations:	
1.		
2.		
3.		
4.		
	Bar Codes:	
1.	Trusteed Surplus Statement [Document Identifier 490]	
2.	Supplement A to Schedule T [Document Identifier 455]	
3.	Medicare Part D Coverage Supplement [Document Identifier 365]	
4.	Director and Officer Supplement [Document Identifier 505]	

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

			Current Statement Date)	4
		1	2	3	December 31
				Net Admitted Assets	Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
2504.	Travel advances	8,446	8,446		
2505.	Postage inventory		537,236		
2506.	Prepaid expenses	24 , 158 , 163	24 , 158 , 163		
2507.	Prepaid pension contribution	775,934,100	538,764,704	237, 169, 396	237, 169, 396
2508.	Pension overfunded asset				
2509.	Miscellaneous deposits	9,588,060	532,670	9,055,390	12,145,900
2510.	Receivable for other surcharges	681,083		681,083	618,838
2511.	Miscellaneous receivable	949,365		949,365	12,632,270
2512.	Prepaid retirees' medical expense	670,780		670,780	
2513.	Retiree medical overfunded asset	(670,780)		(670,780)	
2597.	Summary of remaining write-ins for Line 25 from overflow page	574,687,057			25,397,008

		1	2	3
		Current	Prior Year	Prior Year Ended
		Year to Date	to Date	December 31
3704.	Change in pension overfunded asset			29,318,709
3705.	Change in retired life reserve overfunded asset			(4,883,451)
3706.	Change in unfunded retired life benefit liability			
3707.	Change in retiree medical benefit liability			
3708.	Miscellaneous surplus adjustment			
3709.	Compensated absences accrual			
3797.	Summary of remaining write-ins for Line 37 from overflow page	78,447		5,904,304

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	49 , 457 , 878	52,390,966
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	24,031	756,657
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	48,571,625	49,457,878
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	48,571,625	49,457,878

SCHEDULE B - VERIFICATION

Mortgage Loans

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	132,589,879	117,368,844
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		16, 101, 691
	2.2 Additional investment made after acquisition		147,875
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Total gain (loss) on disposals Deduct amounts received on disposals	3,510,947	1,028,531
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)	129,078,932	132,589,879
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	129,078,932	132,589,879
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	129,078,932	132,589,879

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	Other Long-Term Invested Assets		
		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	223,824,370	193,864,996
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,293,326	37,553,335
	2.2 Additional investment made after acquisition	2,837,991	
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	11,459,160	7,062,908
6.	Total gain (loss) on disposals	18 , 185	167,406
7.	Total gain (loss) on disposals	10,453,179	14,824,275
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value Deduct current year's other than temporary impairment recognized		
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)	230,979,853	223,824,370
12.	Deduct total nonadmitted amounts		1,604,363
13.	Statement value at end of current period (Line 11 minus Line 12)	229, 196, 165	222,220,007

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,468,855,098	4,150,356,323
2.	Cost of bonds and stocks acquired	715,493,719	2,169,744,265
3.	Accrual of discount	295,810	1,695,011
4.	Unrealized valuation increase (decrease)	(18,043,979)	73,912,843
5.	Total gain (loss) on disposals	71, 159, 915	103,467,416
6.	Deduct consideration for bonds and stocks disposed of	730,564,226	1,996,050,252
7.	Deduct amortization of premium	3,294,592	12,176,003
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		23,406,024
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	266,253	1,311,519
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,504,167,998	4,468,855,098
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	4,504,167,998	4,468,855,098

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

Duning ti	e Current Quarter for	2	3	Designation 4	5	6	7	8
	Book/Adjusted	2	3	4	Book/Adjusted	Book/Adjusted	Book/Adjusted	Book/Adjusted
	Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
NAIO Designation	Beginning of Current Quarter	During Current Quarter	During	During Current Quarter	End of	End of Second Quarter	End of Third Quarter	December 31 Prior Year
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	I nird Quarter	Prior Year
BONDS								
1 NAIC 1 (a)	2,376,677,846	560,814,263	565, 120, 139	(57,670,609)	2,314,701,361			2,376,677,846
1. NAIC 1 (a)	343,879,341	92.379.825	67.217.935	18,256,637	387,297,868			343,879,341
2. NAIC 2 (a)	343,879,341	, ,	, , ,	, , ,				343,879,341
3. NAIC 3 (a)		16,437,255	14,993,232	10,263,982	11,708,005			
4. NAIC 4 (a)		35,744,521		24,995,508	60,740,029			
5. NAIC 5 (a)		6,966,553		1,006,961	7,973,514			
6. NAIC 6 (a)								
7. Total Bonds	2,720,557,187	712,342,417	647,331,306	(3,147,521)	2,782,420,777			2,720,557,187
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	2,720,557,187	712,342,417	647,331,306	(3,147,521)	2,782,420,777			2,720,557,187

	a) Book/Adi	usted Carry	ina '	Value column	for the e	end of the	current r	eportina	period	includes	s the	followina	amount o	f short-	term ar	d cash	eguivaler	nt bonds b	ov NA	AIC des	signati	ion
--	---	------------	-------------	-------	--------------	-----------	------------	-----------	----------	--------	----------	-------	-----------	----------	----------	---------	--------	-----------	------------	-------	---------	---------	-----

SCHEDULE DA - PART 1

Short-Term Investments

1 2 3 4 5
Paid for
Actual Cost Year-to-Date Year-to-Date

9199999 Totals

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,975,253	2,511,446
2.	Cost of short-term investments acquired		2,000,019
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		5,631
6.	Deduct consideration received on disposals	1,968,000	2,507,075
7.	Deduct amortization of premium	7,253	34,768
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)		1,975,253
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		1,975,253

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	155,918,133	184,697,106
2.	Cost of cash equivalents acquired	347,425,595	2,543,256,024
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)	6,613	(9, 186)
5.	Total gain (loss) on disposals	(6,613)	(147,412)
6.	Deduct consideration received on disposals	310,867,555	2,571,871,323
7.	Deduct amortization of premium		7,076
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)	192 , 476 , 173	155,918,133
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	192,476,173	155,918,133

0399999 - Totals

STATEMENT AS OF MARCH 31, 2021 OF THE AMICA MUTUAL INSURANCE COMPANY

SCHEDULE A - PART 2

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

1		•	4	5	6	7	8	9
	Location							
	2	3						Additional
							Book/Adjusted	Investment
			Date		Actual Cost at	Amount of	Carrying Value	Made After
Description of Property	City	State	Acquired	Name of Vendor	Time of Acquisition	Encumbrances	Less Encumbrances	Acquisition
Office park with four undeveloped lots totaling 20.37 acres of land	Lincoln	RI					3,955,059	8,763
Four-story office building on 19.07 acres of land (10 Bldg).	Lincoln	RI	09/25/1992 Various				4,575,600	
	Lincoln	RI	09/25/1992 Various				8,861,332	10,642
Four-story office building with full basement on 8.07 acres of land (50								
	Lincoln	RI					5,807,513	4,626
Five-story office building on 21.98 acres of land (100 Bldg.)	Lincoln	RI					14, 152, 769	
One-story office building located on 6 acres of land	Lincoln	RI	01/10/1994 Various				8,820,237	
Two-story office building located on 6.39 acres of land	Raynham	MA					2,399,115	
0199999. Acquired by Purchase							48,571,625	24,031
							L	
0399999 - Totals			·	·		·	48,571,625	24,031

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract" Location Change in Book/Adjusted Carrying Value Less Encumbrances 15 16 17 18 19 20 Expended for Book/ Book/ Gross Total Additions, Adjusted Adjusted Total Foreign Income Permanent Carrying Carrying Foreign Earned Current Change in Exchange Change in Improve-Value Less Year's Current Book/ Value Less Exchange Realized Total Less Taxes, ments and Encum-Current Other-Than-Year's Adjusted Book/ Encum-Amounts Gain Gain Gain Interest Repairs Carrying Changes brances Year's Temporary Change in Adjusted brances Received (Loss) (Loss) (Loss) Incurred on and Disposal in Encum-Depre-Impairment Encum-Value Carrying During Encum-Expenses Name of Purchaser Description of Property City State Date Value Disposal Year Disposal Disposal Disposal brances Incurred

SCHEDULE B - PART 2

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

1	Location	g / III Wortgage Loans / to & on t	4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at Time of Acquisition	Investment Made	Value of Land and Buildings
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
				•				
				· 				
		. 🔻						
				\				
339999 - Totals								

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	•			Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/		-		
		-				Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excludina		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)		Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
JP1212906	Tampa	FL	71	11/14/2017	02/01/2021	3,230,321	(===:==;	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(= = := ::)		3,230,321	3,230,321		· · · · · · · · · · · · · · · · · · ·	'
0199999. Mortgages clo	osed by repayment				•	3,230,321							3,230,321	3,230,321			
JP1210504	Bellevue	WA		07/02/2015		3,788,598							20,511	20,511			
JP1211205	Nashville	TN		05/17/2016		5,874,658							30,809	30,809			
JP1211502	Sadsburyville	PA		06/24/2016		1,300,599							8,696				
JP1211700	Vista	CA		11/14/2016		2,465,377							11,517	11,517			
JP1212104	San Marcos			01/03/2017		12,645,704							15,988	15,988			
JP1212708	Lake Worth	FL		09/01/2017		4,257,626							20,603	20,603			
JP1213300	Milwaukee	WI		12/27/2017		3,746,799							16,259	16,259			
JP1213409	Indianapolis	IN		01/18/2018		9,406,520							62,875	62,875			
JP1213607	Atlanta	GA		04/12/2018		4,056,741							16,798	16,798			
JP1214506	Smithtown	NY		12/05/2018		2,853,398							17,502	17,502			
JP1214803	North Las Vegas	NV		05/15/2019		6,026,094					ļ	ļ	12,776	12,776			
JP1215404	Philadelphia	PA		11/15/2019		6,111,562							28,320	28,320			
JP1216402	Arden	NC		05/28/2020		3,540,649							17,972	17,972			
0299999. Mortgages wi	th partial repayments					66,074,325							280,626	280,626			
0599999 - Totals						69,304,646							3,510,947	3,510,947			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4	1	NAIC							1
			-		Designation,							1
					NAIC							1
					Designation							1
												1
					Modifier							1
					and							
					SVO						Commitment	
					Admini-	Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
	s Street Senior Private Credit Fund II, LP	New York	NY	Adams Street Senior Private Credit Fund II GP LP		05/07/2020					1,544,817	0.650
	Mezzanine Fund III, LP	New York	NY	AEA Mezzanine Partner III LP		02/13/2014	L		23,970		693,249	2.610
000000-00-0 Black	kstone Capital Partners VIII L.P.	New York	NY	Blackstone Management Associates VIII L.P.		02/22/2021	L	3,293,326			27,294,652	0.120
	ium Investors IV, LP	Cleveland	H	Cyprium IV Management LLC		11/03/2014	L				903,514	2.660
000000-00-0 Cypri	ium Parallel Investors V, LP	Cleveland	OH	Cyprium Investment Partners LLC		08/15/2019	L				1,751,539	1.490
	t Eagle Credit Direct Lending IV, LLC	Boston	MA	First Eagle Alternative Credit, LLC		11/02/2018			69,018		639,535	0.320
	t Eagle Direct Lending IV Co-Invest, LLC	Boston	MA	First Eagle Alternative Credit, LLC		12/05/2018					2,837,488	28.000
	Investors IV, LP	Chicago	IL	GCG General Partners, LLC		03/14/2017			132,398		766,025	2.490
	Point Mezzanine Partners IV, LP	New York	NY	GoldPoint Partners LLC		12/21/2015			156,465		1,759,165	0.960
	cliff Mezzanine II Parallel LP	New York	NY	Graycliff Mezzanine II Parallel GP LP		04/16/2014			15, 189		416,066	3.600
	cliff Mezzanine III, LP	New York	NY	Graycliff Mezzanine III GP LP		05/15/2018	ļ		283,944		2,413,455	5.210
	hesterstory Venture Fund LP	West Des Moines	A	ManchesterStory GP1, LLC		11/28/2018			402,333		1,608,805	5.580
	est Mezzanine Fund VI SBIC, LP	Chicago	IL	Midwest Mezzanine Management SBIC VI LLC		08/06/2018	ļ		426,793		2,804,386	7.110
	epeak Capital Partners Fund III, LP	New York	NY	Stonepeak Associates III LLC		02/22/2018			67,492		8,303,700	0.310
	ture Interests - Other - Unaffiliated							3,293,326	2,837,991		53,736,396	XXX
4899999. Total - Ur	naffiliated							3,293,326	2,837,991		53,736,396	XXX
4999999. Total - Af	filiated											XXX
5099999 - Totals								3,293,326	2,837,991		53,736,396	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8		Change i	in Book/Adji	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14					1	
							Book/	-		Current				Book/				1	
							Adjusted			Year's		Total	Total	Adjusted				1	
							Carrying		Current	Other			Foreign	Carrying				1	
										-		Change in		, ,		F:		1	
							Value		Year's	Than	Capital-	Book/	Exchange			Foreign		1	
								Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange		1	
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	Citv	State	Nature of Disposal	Acquired	Date	Year	`	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	'	Disposal	Income
000000-00-0	Adams Street Private Credit Fund LP	New York	NY	Return of Capital	12/26/2017	03/30/2021	3,552,651	(120,050)				(120,050		3,432,601	3,432,601		,		
	AEA Mezzanine Fund III, LP	New York	NY	Return of Capital	02/13/2014	03/12/2021	1,392,952	(125,850)				(125,850		1,267,102	1,267,102			Γ	
	Cyprium Investors IV, LP	Cleveland	OH	Return of Capital	11/03/2014	02/02/2021	1,006,568	(193, 451)				(193,451		813, 117	813, 117			[
000000-00-0	First Eagle Credit Direct Lending IV, LLC	Boston	MA	Return of Capital	11/02/2018	01/22/2021	1,445,388	(73,034)				(73,034)	1,390,198	1,390,198			L 1	
	First Eagle Direct Lending IV Co-Invest, L	LLC		·														1	
000000-00-0		Boston	MA	Return of Capital	12/05/2018	01/22/2021	1,510,634	(29,645)				(29,645)	1,480,988	1,480,988			L	
	GCG Investors IV, LP	Chicago	IL	Return of Capital	03/14/2017	02/01/2021	22,907	(2,441)				(2,441)	20,465	20,465			ļ l	
	GoldPoint Mezzanine Partners IV, LP	New York	NY	Return of Capital	12/21/2015	02/10/2021	128,693	(4,391)				(4,391		124,302	124,302			L	
	Graycliff Mezzanine II Parallel, LP	New York	NY	Return of Capital	04/16/2014	02/12/2021	233,827	23,952				23,952		257,779	257,779			ļ	
	Graycliff Mezzanine III, LP	New York	NY	Return of Capital	05/15/2018	03/31/2021	581,916	(19,397)				(19,397)	562,519	562,519			ļ l	
	Heartwood Forestland REIT III, LLC	Chapel Hill	NC	Return of Capital	07/14/2015	02/26/2021	231,933	(23,288)				(23,288		208,644	208,644			ا ا	
	Midwest Mezzanine Fund VI SBIC, LP	Chicago	IL	Return of Capital	08/06/2018	03/19/2021	14,574	(1,545)				(1,545)	13,029	13,029			L	
	Morgan Stanley IFHF SPV, LP	West Conshohocken	PA	Capital Distribution	07/01/2011	01/28/2021	3,044	(486)		ļ	ļ	(486)	2,558	3,029		471	471	
	Morgan Stanley Premium Partners Fund SPV,																	1	
000000-00-0		West Conshohocken	PA	Capital Distribution	07/01/2010	01/28/2021	24,960					(15,219		9,742			17,714	17,714	
000000-00-0	Savano Capital Partners II, LP	Baltimore	MD	Return of Capital	06/22/2016	02/16/2021	634,538	(128,889)				(128,889)	505,651	505,651			L	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8		Change i	in Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	Stonepeak Capital Partners Fund III, LP	New York	NY	Return of Capital	02/22/2018	03/11/2021	447,899	(101,599)				(101,599)		346,300	346,300				
2599999. Join	nt Venture Interests - Other - Unaffilia	ated					11,232,484	(815, 333)				(815, 333)		10,434,995	10,453,179		18, 185	18, 185	
4899999. Tot	al - Unaffiliated	_					11,232,484	(815, 333)				(815, 333)		10,434,995	10,453,179		18, 185	18, 185	
4999999. Tot	al - Affiliated																		
5099999 - To	tals						11,232,484	(815,333)				(815, 333)		10,434,995	10,453,179		18, 185	18, 185	

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	GNMA 2.5% TBA 30 YRS		01/19/2021	DAIWA CAPITAL MARKETS		47,765,250	45,440,000	53,644	1.A
	GNMA HECM POOL # AA7515		03/20/2021	ACCRETION		6,898	6,898		1.A
	GNMA HECHI POOL # BK8144		02/20/2021	ACCRETION		14,362	14,362		1.A
	GNMA HECM POOL #AC9928		03/20/2021	ACCRETION ACCRETION		17,807 4.826	17,807 4,826		1.A
	GNMA HECH POOL #650114 GNMA HECH REMICS SER 2014H12 CLHZ		03/20/2021	ACCRETION					1.A
	GNMA II 2.5% TBA 30 YR		02/09/2021	DAIWA CAPITAL MARKETS		47,598,400	45,440,000	63,111	1.A
38382N-GG-6	GNMA REMICS SER 2021-27 CL DC		01/27/2021	DAIWA CAPITAL MARKETS	ļ [24,633,984	24,500,000	21,267	
	GNMA REMICS SER 2021-56 CL PE		02/23/2021	INTL FCTONE FINANCIAL INC		19,726,758	19,650,000	23,744	
	U S SBA PART CERTIF SER 2021-10A		03/16/2021	CREDIT SUISSE		4,250,000	4,250,000		1.A
	U S SBA PART CERTIF SER 2021-25B U S SBA PART CERTIF SER 2021-25C		02/11/2021	VARIOUS		6,270,000 7,153,000	6,270,000 7,153,000		1.A 1 A
	u S SBA PARI CERTIF SER 2021-200	1		TARITUM	 	157,637,394	152,943,004	161,766	XXX
	TEXAS ST TRANSPRIN COMMISSION GO		01/28/2021	WELLS FARGO SECURITIES		157,637,394	152,943,004	5.466	
	otal - Bonds - U.S. States. Territories and Possessions			IIILLES I ANDO SECONTITES	<u></u>	655.853	640,000	5,466	
	METRO GOVT NASHVILLE GO SER 2021B		01/27/2021	UBS FINANCIAL SERVICES INC.	1	5,000,000	5,000,000	3,400	1.0 FE
	otal - Bonds - U.S. Political Subdivisions of States, Territories and Possess	ione	01/21/2021	ODS 1 INANCIAL SENVICES INC.		5,000,000	5.000,000		XXX
	FEDERAL HOME LOAN BANK NTS	510113	01/21/2021	Amherst Pierpoint	1	8,988,750	9,000,000		1 4
01F020-65-3	FNMA 2.0% TBA 30 YR		03/04/2021	DAIWA CAPITAL MARKETS	·	60,112,500	60,000,000	40.000	1.A
01F020-66-1	FNMA 2.0% TBA 30 YR		03/10/2021	DAIWA CAPITAL MARKETS			60,000,000	43,333	
	FNMA 2.0% TBA 30 YRS		01/12/2021	DAIWA CAPITAL MARKETS		61,443,750	60,000,000	33,333	
	FNMA 2.0% TBA 30 YRS		02/08/2021	DAIWA CAPITAL MARKETS		61,640,625	60,000,000	43,333	
	FNMA 2.5% TBA 30 YRFNMA 2.5% TBA 30 YR		02/12/2021	DAIWA CAPITAL MARKETS	 	30,566,727 29,981,887	29,185,000 29,185,000	26,348 26.348	
	FNMA REMICS SER 2021-24 CL AD		03/10/2021	CITIGROUP GLOBAL MKTS INC	<u> </u>	29,981,887	29, 185, 000	20,348	
	MINNESOTA ST HSG FIN AGY REV SER A		02/12/2021	RBC CAPITAL MARKETS		19,907,250	19,900,000		1.A FE
60636A-MQ-3	MISSOURI ST HLTH EDU REV SER 2016A		01/22/2021	TD Securities (USA) LLC		3,924,104	3,280,000		1.B FE
	TEXAS ST A& M UNIV REV SER 2019A		01/27/2021	PIPER JAFFRAY	ļ	2,339,560	2,000,000	17,254	1.A FE
	TEXAS ST DEPT OF HSG REV SER A		02/25/2021	CREWS & ASSOCIATES INC.		44,800	40,000		1.B FE
91754R-T2-3 91754R-T3-1	UNIVERSITY OF UTAH UT REV SR 2021B		01/22/2021 01/22/2021	J.P. MORGAN SECURITIES			400,000 600,000		1.B FE
	UNIVERSITY OF UTAH UT REV SR 2021B		01/22/2021	J.P. MORGAN SECURITIES		500,000	500,000		1.B FE
	otal - Bonds - U.S. Special Revenues	1				355,075,126	348.540.202	260.381	
	ANHEUSER BUSCH INBEV WOR		03/29/2021	MARKET AXESS		2,328,020	2,000,000		2.B FE
036752-AP-8	ANTHEM INC SR NTS		03/08/2021	J.P. MORGAN SECURITIES		2, 186, 549	2,195,000		2.B FE
00206R-GQ-9	AT+T INC		01/26/2021	VARIOUS		6,753,548	5,745,000		2.B FE
	BANK OF AMERICA CORP		01/26/2021	BANK OF AMERICA SECURITIE	}	2,962,752	2,810,000		1.F FE
	BANK OF AMERICA CORP SR NTS		03/31/2021 02/25/2021	GOLDMAN, SACHS & CO.		4,626,281 1,662,825	4,170,000 1,500,000		1.G FE 1.G FE
	CONCAST CORPORATION NTS		02/25/2021	VARIOUS		4, 187, 188	3,400,000		1.G FE
	CSX CORP SR NTS		03/10/2021	ROBERT W. BAIRD & CO. INC		5,851,921	4,225,000		2.A FE
126650-CY-4	CVS HEALTH CORP BOLASS		02/09/2021	GOLDMAN, SACHS & CO.		3,060,864	2,465,000	44,512	2.B FE
	CVS HEALTH CORP BOLASS		01/26/2021	CREDIT SUISSE		4,271,650	3,700,000		2.B FE
	DUKE UNIVERSITY		01/22/2021 03/08/2021	MARKET AXESS CITIGROUP GLOBAL MKTS INC	}	74,424 1,494,210	67,000 1,500,000	706	1.B FE 2.A FE
30040W-AL-2	FRENF MORTGAGE TRUST FRENF 2012 K2		03/08/2021	BROWNSTONE INVESTMENT GROUP	 			3 600	4.B FM
	FRENF MORTGAGE TRUST FRENF 2013 K3		03/15/2021	ROBERT W. BAIRD & CO. INC			7,000,000		4.B FM
30291R-AA-3	FREMF MORTGAGE TRUST FREMF 2013 K3		03/26/2021	GOLDMAN, SACHS & CO.		1, 146, 261	1,075,000	3,233	1.D FM
	FREMF MORTGAGE TRUST FREMF 2017 K6		03/12/2021	INTL FCTONE FINANCIAL INC		2,445,970	2,314,000	3,593	4.B FM
	FRENF NTG TRUST 2012-K21 CL B		03/30/2021	GOLDMAN, SACHS & CO.	ļ ļ	778,418	750,000		1.D FM
30296A-AS-6	FREMF MTG TRUST SER 17-K61 CL B		03/16/2021	GOLDMAN, SACHS & COCITIGROUP GLOBAL MKTS INC		2,648,388	2,420,000 1,000,000		5.B FM 4.B FM
30295X-AS-7 30261H-AN-3	FREMF MTG TRUST SER 2012-K18 CL B		02/24/2021 03/08/2021	Amherst Pierpoint		1,066,914 359,456			4.B FM
	FREMF MTG TRUST SER 2012-K10 CL B		03/06/2021	GOLDMAN, SACHS & CO.		1,444,023	1,400,000		3.B FM
	FRENF MTG TRUST SER 2012-K22 CL C		03/15/2021	BROWNSTONE INVESTMENT GROUP		4, 148, 125	4,000,000		1.D FM
						/ /			

		SHOW All	Long-Term Bonds and Stock Acquired During the Current Quarter					
1 2	3	4	5	6	7	8	9	10
· -			· ·	· ·	•	· ·	ŭ	NAIC
								Designation,
								NAIC
								Designation
								Modifier
								and
								SVO
				Number of			Paid for Accrued	Admini-
CUSIP		Date		Shares of			Interest and	strative
Identification Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
30261Q-AM-5 FREMF MTG TRUST SER 2013 K26 CL C		03/15/2021	VARIOUS		17,276,974	16,592,030	31,023	4.B FM
30265A-AN-4 FREMF MTG TRUST SER 2013 K3 CL B		03/18/2021	VARIOUS		10,609,800	9,970,000		1.D FM
30291G-AN-9 FREMF MTG TRUST SER 2013-K27 CL B		03/23/2021	GOLDMAN, SACHS & CO.		892,035	850.000	1 981	1.D FM
30291H-AG-2 FREMF MTG TRUST SER 2013-K28 CL C		03/15/2021	BROWNSTONE INVESTMENT GROUP		5,230,469	5.000.000	7 754	4.B FM
30291K-AN-0 FREMF MTG TRUST SER 2013-K30 CL B		03/15/2021	GOLDMAN, SACHS & CO.		846,969			1.D FM
30291M-AN-6 FREMF MTG TRUST SER 2013-K31 CL B		03/12/2021	VARIOUS		1,336,340	1,260,000		1.D FM
30291V-AE-6 FREMF MTG TRUST SER 2013-K35 CL B		02/24/2021	GRAYCLIFF MEZZANINE II PARALLEL LP		291,073	270,000		1.D FM
30292K-AN-9 FREMF MTG TRUST SER 2014-K717 CL B		01/21/2021	ROBERT W. BAIRD & CO. INC		710,719	700,000		1.D FM
30289U-AS-1 FREMF MTG TRUST SER 2016-K56 CL B		03/12/2021	VARIOUS		1,286,183	1,160,000		5.B FM
30302X-AE-9 FREMF MTG TRUST SER 2017-K6 CL B	[03/16/2021	CITIGROUP GLOBAL MKTS INC		3,031,982	2,750,000	5.289	5.B FM
302920-AA-4 FREMF MTG TRUST SER2015-K718 CL B		03/04/2021	MORGAN STANLEY SMITH BARNEY LLC		1,011,811	990.000		1.D FM
38141G-XH-2 GOLDMAN SACHS GROUP INC BCLASS		02/08/2021	GOLDMAN, SACHS & CO.		6,145,509	5,300,000		2.A FE
466159-AA-8 HENDERSON MTG SER 10-2A		02/18/2021	GUGENHEIM		809.844		و11, 119	1.A FE
46618A-AA-2 HENDERSON MTG SER 10-2A CL A			SOUTHWEST SECURITIES					1.A FE
		01/21/2021			77,494			1.A FE
617446-8G-7 MORGAN STANLEY		03/24/2021	MARKET AXESS		1,146,690	1,000,000		1.F FE
81748A-AG-9 SEQUOIA MORTGAGE TRUST SENT 2020 3		03/12/2021	ROBERT W. BAIRD & CO. INC		1,561,875	1,500,000		1.D FM
81746N-AL-2 SEQUOIA MTG TRUST SR 2016-3 CLA11		02/02/2021	GOLDMAN, SACHS & CO.		1,628,776	1,615,148	404	1.D FM
87303*-AA-9 THL CREDIT DL FUND IV REVOVING NTS		01/22/2021	VARIOUS		1,576,733	1,576,733	14,572	1.E PL
907818-DT-2 UNION PACIFIC CORP BCLASS		02/10/2021	MIZUHO SECURITIES		4,256,970	3,400,000	5,008	2.A FE
907818-EB-0 UNION PACIFIC CORP NOTES		02/03/2021	MARKET AXESS		261,112	230.000	65	2.A FE
i								
92343V=GG=3 LVERIZON COMMUNICATIONS SR NTS		03/11/2021	CITICORP SECURITIES		1 996 060	2 000 000		2 A FF
92343V-GG-3 VERIZON COMMUNICATIONS SR NTS		03/11/2021	CITICORP SECURITIES		1,996,060	2,000,000		2.A FE
92343V-GH-1 VERIZON COMMUNICATIONS SR NTS		03/24/2021	VARIOUS		2,786,619	2,785,000		2.A FE
92343V-GH-1 VERIZON COMMUNICATIONS SR NTS 92343V-GJ-7 VERIZON COMMUNICATIONS SR NTS					2,786,619 995,892	2,785,000 1,000,000	198	2.A FE 2.A FE
92343V-GH-1 VERIZON COMMUNICATIONS SR NTS VERIZON COMMUNICATIONS S		03/24/2021	VARIOUS		2,786,619 	2,785,000 1,000,000 117,936,696		2.A FE 2.A FE
92343V-GH-1 VERIZON COMMUNICATIONS SR NTS 92343V-GJ-7 VERIZON COMMUNICATIONS SR NTS		03/24/2021	VARIOUS		2,786,619 995,892	2,785,000 1,000,000	198	2.A FE 2.A FEXXX
92343V-GH-1 VERIZON COMMUNICATIONS SR NTS VERIZON COMMUNICATIONS S		03/24/2021	VARIOUS		2,786,619 	2,785,000 1,000,000 117,936,696 625,059,902		2. A FE
9243V-GL-1 VERIZON COMMUNICATIONS SR NTS 92343V-GL-7 VERIZON COMMUNICATIONS SR NTS 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 8399997. Total - Bonds - Part 3 8399998. Total - Bonds - Part 5		03/24/2021	VARIOUS		2,786,619 995,892 128,989,909 647,358,282			2.A FE
92343V-GH-1 VERIZON COMMUNICATIONS \$R NTS 92343V-GL-7 VERIZON COMMUNICATIONS \$R NTS 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 8399997. Total - Bonds - Part 3 8399998. Total - Bonds - Part 5 8399999. Total - Bonds		03/24/2021	VARIOUS			2,785,000 1,000,000 117,936,696 625,059,902 XXX 625,059,902		2. A FE
92343V-GH-1 VERIZON COMMUNICATIONS SR NTS 92343V-GL-7 VERIZON COMMUNICATIONS SR NTS 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 8399999. Total - Bonds - Part 5 8399999. Total - Bonds 8999997. Total - Preferred Stocks - Part 3		03/24/2021	VARIOUS		2,786,619 995,882 128,989,909 647,358,282 XXX 647,358,282	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
92343V-GH-1 VERIZON COMMUNICATIONS SR NTS 92343V-GL-7 VERIZON COMMUNICATIONS SR NTS 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 8399997. Total - Bonds - Part 5 8399999. Total - Bonds 8999997. Total - Preferred Stocks - Part 3 8999998. Total - Preferred Stocks - Part 5		03/24/2021	VARIOUS		2,786,619 995,892 128,989,909 647,358,282	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX		2. A FE
92343V-GH-1 VERIZON COMMUNICATIONS SR NTS 92343V-GL-7 VERIZON COMMUNICATIONS SR NTS 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 8399999. Total - Bonds - Part 5 8399999. Total - Bonds 8999997. Total - Preferred Stocks - Part 3		03/24/2021	VARIOUS		2,786,619 995,882 128,989,909 647,358,282 XXX 647,358,282	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
92343V-GH-1 VERIZON COMMUNICATIONS SR NTS 92343V-GJ-7 VERIZON COMMUNICATIONS SR NTS 92343V-GJ-7 VERIZON COMMUNICATIONS SR NTS 9899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 8399997. Total - Bonds - Part 5 9399999. Total - Bonds 8399999. Total - Bonds 999997. Total - Preferred Stocks - Part 3 999999. Total - Preferred Stocks - Part 5 9999999. Total - Preferred Stocks - Part 5 9999999. Total - Preferred Stocks		03/24/2021 03/11/2021	VARIOUS	14 712 000	2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS	14,712.000	2,786,619 996,882 128,989,909 647,358,282 XXX 647,358,282 XXX	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
92343V-GH-1 VERIZON COMMUNICATIONS \$R NTS 92343V-GL-7 VERIZON COMMUNICATIONS \$R NTS 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 8399997. Total - Bonds - Part 3 8399998. Total - Bonds - Part 5 8399999. Total - Bonds 8999997. Total - Preferred Stocks - Part 3 8999998. Total - Preferred Stocks - Part 5 89999999. Total - Preferred Stocks - Part 5 89999999. Total - Preferred Stocks 905816-10-9 AMERICAN EXPRESS CO 132152-10-9 CAMBRIDGE BANCORP			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI	26,698.000	2,786,619 995,882 128,989,909 647,358,282 XXX 647,358,282 XXX	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
92343V-GH-1 VERIZON COMMUNICATIONS SR NTS 92343V-GL-7 VERIZON COMMUNICATIONS SR NTS 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 8399999. Total - Bonds - Part 3 8399999. Total - Bonds 899999. Total - Bonds 899999. Total - Preferred Stocks - Part 3 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks 025816-10-9 AIRERICAN EXPRESS CO CAMBRIDGE BANCORP 254709-10-8 DISCOVER FINANCIAL SERVICES				26,698.000 42,119.000	2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,716,105	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROIN & SONS	26,698.000 42,119.000 22,019.000	2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,716,105 8,283,429	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2.A FE
92343V-GH-1 VERIZON COMMUNICATIONS SR NTS 92343V-GL-7 VERIZON COMMUNICATIONS SR NTS 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 8399997. Total - Bonds - Part 3 8399998. Total - Bonds - Part 5 8399999. Total - Bonds 8999997. Total - Preferred Stocks - Part 3 8999998. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks 925816-10-9 AILBRICAN EXPRESS CO 132152-10-9 CAIMBRIDGE BANCORP 254709-10-8 DISCOVER FINANCIAL SERVICES 93049A-10-7 EVOLUTION PETROLEUM CORP			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROWN & SONS Sanford C. Bernstein & Co.		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,1850,483 1,1997,215 3,716,105 8,283,429 1,147,106	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2.A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CC ALEX BROIN & SONS Sanford C. Bernstein & Co. ALEX BROIN & SONS ALEX BROIN & SONS		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,3,716,105 8,283,429 1,147,106 4,076,227	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROIN & SONS Sanford C. Bernstein & Co. ALEX BROWN & SONS Sanford C. Bernstein & Co.		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,716,105 8,283,429 1,147,106 4,076,227 640,444	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2.A FE
92343V-GL-1 VERIZON COMMUNICATIONS SR NTS 92343V-GL-7 VERIZON COMMUNICATIONS SR NTS 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 8399997. Total - Bonds - Part 3 8399998. Total - Bonds - Part 5 8399999. Total - Bonds 8999997. Total - Preferred Stocks - Part 3 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks 925816-10-9 Alkerican Express CO 925816-10-9 CAMBRIDGE BANCORP 9254709-10-8 DISCOVER FINANCIAL SERVICES 930494-10-7 EVOLUTION PETRALEMI CORP 930303H-10-2 FACEBOOK INC 15EX CORP 452308-10-9 ILLI INDIS TOOL WORKS INC			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROWN & SONS Sanford C. Bernstein & Co. ALEX BROWN & SONS Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co.		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,1850,483 1,997,215 3,716,105 8,283,429 1,147,106 4,076,227 640,444 2,2,081,542	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2.A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROWN & SONS Sanford C. Bernstein & Co. ALEX BROWN & SONS Sanford C. Bernstein & Co. ALEX BROWN & SONS Sanford C. Bernstein & Co. J. J. MORGAN SCOURTIES		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,716,105 8,283,429 1,147,106 4,076,227 640,444	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2.A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROWN & SONS Sanford C. Bernstein & Co. ALEX BROWN & SONS Sanford C. Bernstein & Co. ALEX BROWN & SONS Sanford C. Bernstein & Co. J. J. MORGAN SCOURTIES		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,3,716,105 8,283,429 1,147,106 4,076,227 640,444 2,081,542 4,019,123	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
VERIZON COMMANICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROIN & SONS Sanford C. Bernstein & Co. ALEX BROWN & SONS Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. J.P. MORGAN SECURITIES VARIOUS J.P. MORGAN SECURITIES		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX , 850,483, 997,215, 3,716,105, 8,283,429, 1,147,106, 4,076,227, 640,444, 2,081,542, 4,019,123, 2,2808,865	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2.A FE
92343/-GL-7 VERIZON COMMUNICATIONS SR NTS 92343/-GL-7 VERIZON COMMUNICATIONS SR NTS 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 8399997. Total - Bonds - Part 3 8399998. Total - Bonds - Part 5 8399999. Total - Bonds 8999997. Total - Preferred Stocks - Part 3 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks 926916-10-9 CAMBRIDGE BANCORP 926916-10-9 DISCOVER FINANCIAL SERVICES 939930-10-8 DISCOVER FINANCIAL SERVICES 930930-10-2 FACEBOOK INC 10EX CORP 452308-10-9 LILLY BLI & CO 932457-10-8 LILLY BLI & CO 9309830-10-9 LILLY BLI & CO 9576600-10-8 MARKETAKESS HOLDINGS INC			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CC ALEX BROIN & SONS Sanford C. Bernstein & Co. ALEX BROIN & SONS Sanford C. Bernstein & Co. ALEX BROIN & SONS Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co.		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,1850,483 1,997,215 3,716,105 8,283,429 1,147,106 4,076,227 4,019,123 2,808,85 4,298,865 5,5652,620	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2.A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROWN & SONS Sanford C. Bernstein & Co. ALEX BROWN & SONS Sanford C. Bernstein & Co. J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co.		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 8,283,429 1,147,106 4,076,227 640,444 2,081,542 4,019,123 2,808,865 5,652,620 1,1999,222	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2.A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROIN & SONS Sanford C. Bernstein & Co. ALEX BROIN & SONS Sanford C. Bernstein & Co. J. P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. EVENCORE ISI		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,716,105 8,283,429 1,147,106 4,076,227 640,444 2,081,542 4,019,123 2,2808,865 5,662,620 1,909,222 1,991,523	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
92343/-GL-7 VERIZON COMMUNICATIONS SR NTS 92347-GL-7 VERIZON COMMUNICATIONS SR NTS 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 8399997. Total - Bonds - Part 3 8399998. Total - Bonds - Part 5 8399999. Total - Bonds 8999997. Total - Preferred Stocks - Part 3 8999997. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks 925816-10-9 AMERICAN EXPRESS CO 132152-10-9 CAMBRIDGE BANCORP 9254709-10-8 DISCOVER FINANCIAL SERVICES 9257644-20-1 DOMINO S PIZZA INC 90049A-10-7 EVOLUTION PETROLEUM CORP 900303N-10-2 FACEBOCK INC 452308-10-9 ILLILY ELI & CO 522457-10-8 LILLY ELI & CO 522457-10-8 LILLY ELI & CO 573284-10-6 MARTIN MARTIN CORPORATION 570600-10-8 MARTIN MARTIN CORPORATION 570600-10-8 MARTIN MARTIN SINC 654106-10-3 NIKE INC			EVERCORE ISI EVERCORE ISI EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROIN & SONS Sanford C. Bernstein & Co. ALEX BROIN & SONS Sanford C. Bernstein & Co. ALEX BROIN & SONS Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co.		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,716,105 8,283,429 1,147,106 4,076,227 4,019,123 2,081,542 4,019,123 2,808,65 5,5652,620 1,909,222 1,981,523 245,562	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CC ALEX BROWN & SONS Sanford C. Bernstein & Co. ALEX BROWN & SONS Sanford C. Bernstein & Co. J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co.		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,3,716,105 8,283,429 1,147,106 4,076,227 640,444 2,081,542 4,019,123 2,808,865 5,562,620 1,1991,223 1,991,523 1,991,523 245,562 1,186,160	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROIN & SONS Sanford C. Bernstein & Co. ALEX BROIN & SONS Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sevencome ISI WILLIAM BLAIR & CO. Sanford C. Bernstein & Co.	26,698.000 42,119.000 22,019.000 336,047.000 15,722.000 10,499.000 19,541.000 10,634.000 5,187.000 28,213.000 1,860.000 4,777.000 8,368.000	2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
VERIZON COMMUNICATIONS SR NTS			EVERCORE ISI EVERCORE ISI EVERCORE ISI EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROIN & SONS Sanford C. Bernstein & Co. ALEX BROIN & SONS Sanford C. Bernstein & Co. J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. EVERCORE ISI UNILIAM BLAIR & CO. Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. EVERCORE ISI UNILIAM BLAIR & CO. Sanford C. Bernstein & Co. EVERCORE ISI UNILIAM BLAIR & CO. SANFORGAN SECURITIES		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,716,105 8,283,429 1,147,106 4,076,227 4,019,123 2,081,542 4,019,123 2,208,865 5,562,620 1,909,222 1,198,1523 2,45,562 1,186,160 3,359,031 2,2555,406	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2.A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROWN & SONS Sanford C. Bernstein & Co. ALEX BROWN & SONS Sanford C. Bernstein & Co. J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. EVERCORE ISI WILLIAM BLAIR & CO. Sanford C. Bernstein & Co. EVERCORE ISI J.P. MORGAN SECURITIES		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,3,716,105 8,283,429 1,147,106 4,076,227 640,444 2,081,542 4,019,123 2,808,865 5,562,60 1,199,222 1,981,523 2,45,562 2,45,562 1,186,160 3,359,031 2,295,406 1,1806,923	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2.A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROIN & SONS Sanford C. Bernstein & Co. ALEX BROIN & SONS Sanford C. Bernstein & Co. J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. J.P. MORGAN SECURITIES WILLIAM BLAIR & CO Sanford C. Bernstein & Co. EVERCORE ISI WILLIAM BLAIR & CO Sanford C. Bernstein & Co. EVERCORE ISI J. P. MORGAN SECURITIES		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROIN & SONS Sanford C. Bernstein & Co. ALEX BROIN & SONS Sanford C. Bernstein & Co. J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. J.P. MORGAN SECURITIES WILLIAM BLAIR & CO Sanford C. Bernstein & Co. EVERCORE ISI WILLIAM BLAIR & CO Sanford C. Bernstein & Co. EVERCORE ISI J. P. MORGAN SECURITIES		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,3,716,105 8,283,429 1,147,106 4,076,227 640,444 2,081,542 4,019,123 2,808,865 5,562,60 1,199,222 1,981,523 2,45,562 2,45,562 1,186,160 3,359,031 2,295,406 1,1806,923	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROWN & SONS Sanford C. Bernstein & Co. ALEX BROWN & SONS Sanford C. Bernstein & Co. J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. EVERCORE ISI WILLIAM BLAIR & CO. Sanford C. Bernstein & Co. EVERCORE ISI J.P. MORGAN SECURITIES		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,716,105 9,218,105 4,076,227 4,019,123 2,208,865 5,652,620 1,909,222 1,191,523 1,196,160 1,186,160 3,3559,031 2,2595,406 1,1806,923 1,105,405 1,105,605	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROWN & SONS Sanford C. Bernstein & Co. ALEX BROWN & SONS Sanford C. Bernstein & Co. EVERCORE ISI WILLIAM BLAIR & CO. Sanford C. Bernstein & Co. EVERCORE ISI J.P. MORGAN SECURITIES EVERCORE ISI J.P. MORGAN SECURITIES EVERCORE ISI Sanford C. Bernstein & Co.		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,3716,105 8,283,429 1,147,106 4,076,227 640,444 2,081,542 4,019,123 2,808,965 5,5652,620 1,1997,225 1,981,523 2,45,562 2,45,562 1,186,160 3,359,031 2,295,406 1,106,923 1,105,405 1,105,405 1,105,405 1,105,405 1,105,405 1,106,923 1,105,405 1,705,6075 3,3704,391	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROIN & SONS Sanford C. Bernstein & Co. ALEX BROIN & SONS Sanford C. Bernstein & Co. J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. Sanford C. Bernstein & Co. J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. EVERCORE ISI WILLIAM BLAIR & CO. Sanford C. Bernstein & Co. EVERCORE ISI WILLIAM BLAIR & CO. Sanford C. Bernstein & Co.	26,698.000 42,119.000 22,019.000 336,047.000 15,722.000 10,499.000 19,541.000 10,634.000 5,187.000 28,213.000 1,860.000 4,777.000 8,363.000 7,870.000 24,409.000 11,545.000 15,540.000 17,540.000 18,563.000 19,540.000 19,540.000 19,540.000	2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE
VERIZON COMMUNICATIONS SR NTS			VARIOUS MORGAN STANLEY SMITH BARNEY LLC EVERCORE ISI EVERCORE ISI EVERCORE ISI WILLIAM BLAIR & CO ALEX BROWN & SONS Sanford C. Bernstein & Co. ALEX BROWN & SONS Sanford C. Bernstein & Co. EVERCORE ISI WILLIAM BLAIR & CO. Sanford C. Bernstein & Co. EVERCORE ISI J.P. MORGAN SECURITIES EVERCORE ISI J.P. MORGAN SECURITIES EVERCORE ISI Sanford C. Bernstein & Co.		2,786,619 995,892 128,989,909 647,358,282 XXX 647,358,282 XXX 1,850,483 1,997,215 3,3716,105 8,283,429 1,147,106 4,076,227 640,444 2,081,542 4,019,123 2,808,965 5,5652,620 1,1997,225 1,981,523 2,45,562 2,45,562 1,186,160 3,359,031 2,295,406 1,106,923 1,105,405 1,105,405 1,105,405 1,105,405 1,105,405 1,106,923 1,105,405 1,705,6075 3,3704,391	2,785,000 .1,000,000 117,936,696 625,059,902 XXX 625,059,902 XXX XXX	198 626,482 1,054,095 XXX 1,054,095	2. A FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
9099999. Subtotal - Comm	on Stocks - Industrial and Miscellaneous (Unaffiliat	ted) Publicly Traded				68, 135, 437	XXX		XXX
9799997. Total - Common	Stocks - Part 3					68, 135, 437	XXX		XXX
9799998. Total - Common	Stocks - Part 5					XXX	XXX	XXX	XXX
9799999. Total - Common	Stocks					68, 135, 437	XXX		XXX
9899999. Total - Preferred	and Common Stocks					68, 135, 437	XXX		XXX
9999999 - Totals						715,493,719	XXX	1,054,095	XXX

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (
1	2	3	4	5	6	7	8	9	10				Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNMA POOL # 002971	9	03/22/2021 .	PRINCIPAL RECEIPT		802	802	798		(200.000)	4	200	4	7 41.410	802				9	09/20/2030	1.A
	GNMA 2.5% TBA 30 YRS		_02/09/2021	DAIWA CAPITAL MARKETS		47,690,700	45,440,000	47,765,250							47,765,250		(74,550)	(74,550)	53,644	_03/01/2051 _	1.A
	GNMA HECM POOL # AA7515		01/21/2021	VARIOUS		119, 144	119,144	128,746	182, 138		(62,994)		(62,994)		119, 144				375	06/20/2063	1.A
	GNMA HECM POOL # BJ5536		03/22/2021 .	. PRINCIPAL RECEIPT		6,699	6,699	7,559	7,600		(901)		(901)		6,699				59	03/20/2069	1.A
	GNMA HECM POOL # BK8144	-	03/22/2021 .	VARIOUS		286,656	286,656	314,742	324,006		(37,350)		(37,350)		286,656				3,032	01/20/2069	1.A
3617HT-YK-6 21H022-61-4	GNMA HECM POOL #BJ6114	- [03/22/2021 _ 01/19/2021 _	. VARIOUS DAIWA CAPITAL MARKETS		97,482 47,932,100	97,482 45,440,000	107,061	107,864 47,792,453		(10,382)	·	(10,382)		97,482 47,792,453		139.647	139.647	900 63.111	11/20/2068 _01/01/2051	1.A
	GNMA II 2.5% IBA 30 YR	-	03/22/2021 .	PRINCIPAL RECEIPT		47,932,100	45,440,000	47,792,453 21,674	47,792,453		286		286		47,792,453		139,04/	139,047	185	01/01/2051 01/20/2035	1.A
	GNMA 11 POOL # 003003	1	03/22/2021 .	PRINCIPAL RECEIPT		12,438	12,438	12,535	12,551		(113)		(113)		12,438				122	11/20/2033	1.A
	GNMA II POOL # 3710		03/22/2021	PRINCIPAL RECEIPT		13,630	13,630	12,824	13,003		628		628		13,630				112	05/20/2035	
36202E-GQ-6	GNMA II POOL # 3807	.	03/22/2021 _	PRINCIPAL RECEIPT		4, 113	4, 113	4,003	4,017		96	ļ	96		4,113			ļ [37	01/20/2036 _	1.A
	GNMA POOL # 3829		03/22/2021 .	. PRINCIPAL RECEIPT		8 , 133	8, 133	7,904	7,927		207		207		8 , 133				60	03/20/2036	1.A
	GNMA I POOL # 4447		03/22/2021 .	. PRINCIPAL RECEIPT		54,596	54,596	54,460	54,459		137		137		54,596				428	05/20/2039	1.A
	GNMA II POOL # 4520		03/22/2021 _ 03/22/2021 _	PRINCIPAL RECEIPT		70,638 1,230	70,638 1,230	70,550 1,293	70,534 1,290		105		105		70,638 1,230				569	08/20/2039 03/20/2040	1.A
	GNMA II POOL # 4649		03/22/2021 .	PRINCIPAL RECEIPT		42.145	42.145	43,679	44.654		(2.509)		(2,509)						163	07/20/2040	
	GNMA II POOL # S121	.	03/22/2021 .	PRINCIPAL RECEIPT		4,239	4,239	4,571	4,607		(369)		(369)		4,239				32	06/20/2049	
	GNMA II POOL # BN5590		03/22/2021	PRINCIPAL RECEIPT		1,721	1,721	1,852	1,908		(187)		(187)		1,721				13	07/20/2049	
	GNMA II POOL # B09168		03/22/2021	PRINCIPAL RECEIPT		3,266	3,266	3,536	3,622		(355)		(355)		3,266				25	07/20/2049	1.A
	GNMA POOL # MA0619		03/22/2021 .	. PRINCIPAL RECEIPT		117,620	117,620	123,759	124,957		(7,337)		(7,337)		117,620				528	12/20/2042	1.A
	GNMA II POOL # MAO693		03/22/2021 .	. PRINCIPAL RECEIPT		73,252	73,252	77, 121	78,265		(5,013)		(5,013)						409	01/20/2043	1.A
	GNMA II POOL #4671		03/22/2021 .	PRINCIPAL RECEIPT		606,367	606,367	633, 133	647,704		(41, 336)		(41,336)		606,367				6,783	04/20/2040	1.A
36202F-F8-4 36202F-LH-7	GNMA II POOL #4691		03/22/2021 . 03/22/2021 .	PRINCIPAL RECEIPT		1,906 111,692	1,906 111,692	1,987 17,259	2,019 117,279		(113)		(113)		1,906 11.692				20 1.047	05/20/2040 10/20/2040	. I.A
	GNMA II POOL #4028	-	03/22/2021 .	PRINCIPAL RECEIPT		460,737	460,737	481.464	484.945		(24, 208)		(24, 208)		460.737				2,335	08/20/2040	1 A
	GNMA II POOL MAO387		03/22/2021 .	PRINCIPAL RECEIPT		396,068	396,068	418,204	421,995		(25,927)		(25,927)		396,068				2,113	09/20/2042	1.A
36207L-HQ-4	GNMA POOL # 435039		03/15/2021	PRINCIPAL RECEIPT		776	776	793			(4)		(4)		776				10	02/15/2031	1.A
	GNMA POOL # 002215		03/22/2021 .	. PRINCIPAL RECEIPT		553	553	522	537		15		15		553				6	05/20/2026	
	GNMA POOL # 002234		03/22/2021 .	. PRINCIPAL RECEIPT		71	71	71	71						71				1	06/20/2026	1.A
	GNMA POOL # 002249		03/22/2021 .	PRINCIPAL RECEIPT		260 116	260 116	259 110	259 115		1]		260 116				3	07/20/2026 08/20/2026	1.A 1 A
	GNMA POOL # 002203		03/22/2021 .	PRINCIPAL RECEIPT		535	535	537	536		'				535					08/20/2026	1.A
36202C-YG-2	GNMA POOL # 002511		03/22/2021 .	PRINCIPAL RECEIPT		205	205	207	207		(2)		(2)		205				3	11/20/2027	1.A
36202C-2Y-8	GNMA POOL # 002591		03/22/2021 .	PRINCIPAL RECEIPT		671	671	679	677		(5)		(5)		671				10	05/20/2028	1.A
	GNMA POOL # 002687		03/22/2021 .	PRINCIPAL RECEIPT		4,995	4,995	4,841	4,879		116		116		4,995				47	12/20/2028	1.A
	GNMA POOL # 002780	-	03/22/2021 _	PRINCIPAL RECEIPT		4,076	4,076	3,810	3,846		229		229		4,076				53	07/20/2029	1.A
	GNMA POOL # 002796		03/22/2021 .	. PRINCIPAL RECEIPT		1,253	1,253	1,221	1,213		40		40		1,253				14	08/20/2029	1.A
	GNMA POOL # 002809		03/22/2021 .	PRINCIPAL RECEIPT		1,044 923	1,044 923	1,020 900	1,020 896		23		23		1,044 923				11	09/20/2029 10/20/2029	1.A
	GNMA POOL # 002824 GNMA POOL # 002882		03/22/2021 _	PRINCIPAL RECEIPT		2,091	2,091	2,022	2,013		78		78		2,091				27	10/20/2029	1 A
36202D-JR-3	GNMA POOL # 002972	-	03/22/2021 .	PRINCIPAL RECEIPT		189	189	188	187		2		2		189				2	09/20/2030	1.A
36202D-YZ-8	GNMA POOL # 003428		03/22/2021 .	PRINCIPAL RECEIPT		11,043	11,043	11,025	11,021		21		21		11,043				91	08/20/2033	1.A
	GNMA POOL # 003797		03/22/2021 .	PRINCIPAL RECEIPT		27 , 120	27 , 120	27,451	27,577		(457)		(457)		27 , 120				310	12/20/2035	1.A
	GNMA POOL # 270656	-	03/15/2021 .	PRINCIPAL RECEIPT		88	88	88	88			ļ		ļ	88			 	1	09/15/2023	1.A
	GNMA POOL # 344184	-	03/15/2021 .	PRINCIPAL RECEIPT		609	609	610	808		<u>1</u>	}	1		609				5	12/15/2022	
	GNMA POOL # 346066	-	03/15/2021 .	PRINCIPAL RECEIPT		22 57	22 57	22	22						22 57					01/15/2024 09/15/2023	
	GNMA POOL # 3555	-	03/15/2021 _	PRINCIPAL RECEIPT		57 47,111	57	45,448	45,769		1,342		1,342		57 47 , 111					05/20/2034	1. A
36202D-3Q-0	GNMA POOL # 356948	1	03/15/2021 .	PRINCIPAL RECEIPT		66	66	45,446				<u> </u>							1	06/15/2023	
36203X-JG-2	GNMA POOL # 362163	.	03/15/2021 .	PRINCIPAL RECEIPT		15	15	15	15						15					12/15/2023	1.A
36204A-FU-4	GNMA POOL # 363879		03/15/2021 .	PRINCIPAL RECEIPT		75	75	75	75						75				1	12/15/2023	1.A
	GNMA POOL # 364921		03/15/2021 .	PRINCIPAL RECEIPT		7	7	7	7						7					02/15/2024	
	GNMA POOL # 364980	-	03/15/2021 .			19	19	18	19			ļ		ļ	19		ļ	ļ		04/15/2024	
36204F-HP-2	GNM4 POOL # 368438	1	03/15/2021	PRINCIPAL RECEIPT	1	20	20	20	20	1	1	I	1	1	20	1				02/15/2024	11 A

		_				ng-Term Bo	onds and Stoc														
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNMA POOL # 369001		03/15/2021 .	. PRINCIPAL RECEIPT		214	214	213	213		1		1		214				3	05/15/2024	1.A
	GNMA POOL # 370138		03/15/2021 _	PRINCIPAL RECEIPT		20	20	20	20						20					12/15/2023	. 1.A
	GNMA POOL # 372090	-	03/15/2021 .	PRINCIPAL RECEIPT		35	35	34	35						35					05/15/2024	- 1.A
	GNMA POOL # 384856		03/15/2021 . 03/15/2021 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		611 16	611 16	606	609 16		2				611 16					10/15/2025 06/15/2024	1.A
36205D-AF-5	GNMA POOL # 387106		03/15/2021 _	PRINCIPAL RECEIPT		176	176	176	176						176				2	08/15/2025	1.A
36205U-MZ-0	GNMA POOL # 400976		03/15/2021 _	PRINCIPAL RECEIPT		364	364	361	363		1		1						4	_05/15/2024	1.A
	GNMA POOL # 404669	-	03/15/2021 .	PRINCIPAL RECEIPT		222	222	222	222		1		1		222				3	12/15/2025	. 1.A
	GNMA POOL # 407901		03/15/2021 .	. PRINCIPAL RECEIPT		170	170	169	170		1		ļ1		170				2	11/15/2025	. 1.A
	GNMA POOL # 410280 GNMA POOL # 411754		03/15/2021 . 03/15/2021 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		44 2,625	44 2,625	44	2,660	·	(35)	·	(35)	.}	44 2,625					09/15/2025 04/15/2027	- 1.A
	GNMA POOL # 411754		03/15/2021 .	PRINCIPAL RECEIPT		118	118	2,090	2,000		(33)	·	(33)	'	118				1	09/15/2025	
	GNMA POOL # 424434	-	03/15/2021 .	PRINCIPAL RECEIPT		683	683	704											9	08/15/2027	1. A
36206X-PZ-0	GNMA POOL # 424440		03/15/2021 .	PRINCIPAL RECEIPT		487	487	495	486						487				6	08/15/2027	1.A
36209F-PY-9	GNMA POOL # 470339		03/15/2021 _	_ PRINCIPAL RECEIPT		738	738	739	736		2		2		738				8	05/15/2029 _	1.A
36209S-ZQ-7	GNMA POOL # 480551		03/15/2021 .	PRINCIPAL RECEIPT		1,348	1,348	1,291	1,313		35		35		1,348				15	04/15/2029	. 1.A
	GNMA POOL # 484238		03/15/2021 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		299 1,790	299 1,790	306	302		(4)		(4)		299 1,790					09/15/2028 02/15/2029	1.A
	GNMA POOL # 579075		03/15/2021 _	PRINCIPAL RECEIPT		11,879	11,879	12,118	12.198		(319)		(319)		11,879				136	12/15/2031	1 A
	GNMA POOL # 583971	_	03/15/2021 .	PRINCIPAL RECEIPT		3,809	3,809	3,961	3,915		(106)		(106		3,809				41	07/15/2032	1.A
36201M-S9-4	GNMA POOL # 587444		03/15/2021 .	. PRINCIPAL RECEIPT		95,500	95,500	99,827	102,490		(6,990)		(6,990		95,500				718	12/15/2032	1.A
	GNMA POOL # 598657		03/15/2021 .	. PRINCIPAL RECEIPT		351	351	355	355		(4)		(4		351				3	05/15/2035	. 1.A
36200G-KU-9 36200J-6S-4	GNMA POOL # 600707		03/15/2021 . 03/15/2021 .	PRINCIPAL RECEIPT		964 1.870	964 1,870	995 1,930	993 1,919		(29)		(29)		964 1,870				٧	12/15/2033 08/15/2033	. 1.A
	GNMA POOL # 603383	-	03/15/2021 .	PRINCIPAL RECEIPT		3,096	3,096	3.236	3,226		(130)		(30)		3.096					01/15/2033	1 A
	GNMA POOL # 603386		03/15/2021 .	PRINCIPAL RECEIPT		45, 132	45, 132	47,235	47,705		(2,573)		(2,573)		45 , 132				451	01/15/2033	1.A
36200K-KQ-9	GNMA POOL # 603403		03/15/2021 _	PRINCIPAL RECEIPT		4,372	4,372	4,563	4,580		(208)		(208		4,372				44	10/15/2034	1.A
	GNMA POOL # 604550	-	03/15/2021 .	. PRINCIPAL RECEIPT		10,853	10,853	10,773	10,790		63		63		10,853				81	08/15/2033	
	GNMA POOL # 604629		03/15/2021 . 03/15/2021 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		32,817 22,593	32,817	33,678	33,380		(564)		(564)		32,817				353	09/15/2033 01/15/2034	. 1.A
	GNMA POOL # 604946		03/15/2021 .	PRINCIPAL RECEIPT		7,345	7,345	7,447	7,367		(22)		(22)		7,345				61	06/15/2024	1.A
	GNMA POOL # 608719		03/15/2021 _	PRINCIPAL RECEIPT		3,999	3,999	4,048	4,010		(11)		(11		3,999				33	11/15/2024	1.A
36290R-XW-8	GNMA POOL # 615493		03/15/2021 .	. PRINCIPAL RECEIPT		3,954	3,954	3,949	3,960		(6)		(6)		3,954				33	08/15/2033	1.A
36290R-Y3-1	GNMA POOL # 615530	-	03/15/2021 .	. PRINCIPAL RECEIPT		19,976	19,976	20, 107	20,091		(115)		(115)		19,976				184	09/15/2033	. 1.A
	GNMA POOL # 615788	-	03/15/2021 . 03/15/2021 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		20,420 9,707	20,420 9,707	20,921 9,854	20,513 9,748	·	(93)		(93)		20,420 9,707				186 84	09/15/2023 05/15/2024	
	GNMA POOL # 616781		03/15/2021 .	PRINCIPAL RECEIPT		4.808	4.808	4,875	4,825		(41)		(41)		4.808				40	12/15/2024	1 A
	GNMA POOL # 616805		03/22/2021 .	PRINCIPAL RECEIPT		28,579	28,579	29,409	28,903		(324)		(324)		28,579				202	01/20/2025	1.A
	GNMA POOL # 616866		03/15/2021 _	. PRINCIPAL RECEIPT		50,468	50,468	51,635	51, 197		(729)		(729)		50,468				230	02/15/2027	1.A
	GNMA POOL # 620575		03/15/2021 _	PRINCIPAL RECEIPT		22,204	22,204	22, 155	22,207		(3)		(3		22,204				186	09/15/2033 _	_ 1.A
36291G-YY-6 36291L-3U-7	GNMA POOL # 628127		03/15/2021 . 03/15/2021 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		4,417 8,404	4,417 8,404	4,539 8,531	4,575 8,429		(158)		(158)		4,417 8.404				44 77	05/15/2034 05/15/2024	- 1.A
	GNMA POOL # 631837		03/22/2021 .	PRINCIPAL RECEIPT		6,758	6,758	6,926	6.846		(23)		(25		6.758				68	06/20/2029	1.A
	GNMA POOL # 634554		_03/22/2021 _	PRINCIPAL RECEIPT		3,282	3,282	3,416	3,331		(49)		(49)		3,282				33	09/20/2024	1.A
36291U-E7-6	GNMA POOL # 638358		03/15/2021 .	. PRINCIPAL RECEIPT		44,965	44,965	45,478	45,498		(533)		(533		44,965				580	02/15/2035	1.A
	GNMA POOL # 641935	-	03/15/2021 .	. PRINCIPAL RECEIPT		1,267	1,267	1,288	1,283		(15)		(15)		1,267				12	04/15/2035	. 1.A
	GNMA POOL # 706873		03/15/2021 .	PRINCIPAL RECEIPT		12,741 15,109	12,741	13,243	13,022		(281)		(281)		12,741				85	11/15/2030	. 1.A
	GNMA POOL # 733982	-	03/15/2021 . 03/15/2021 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		15, 109	15,109 24,862	16,084 26,502	16,063 26,091	†	(953)		(953)		15,109 24,862				103	10/15/2040 12/15/2035	
3620AQ-R6-9	GNMA POOL # 738524	1	03/15/2021 .	PRINCIPAL RECEIPT		24,862	24,862	23,561	23,527	ļ	(1,229)		(1,229		24,862				198	12/ 15/2035	
3620AS-PX-1	GNMA POOL # 738538		03/15/2021 .	PRINCIPAL RECEIPT		168,064	168,064	173,342	172,548		(4, 484)		(4,484		168,064				1,173	07/15/2041	
36177P-B2-0	GNMA POOL # 794556		03/15/2021 .	PRINCIPAL RECEIPT		132,290	132,290	135,060	134,989		(2,698)		(2,698		132,290				426	01/15/2042	1.A
	GNMA POOL # MA6649	-	03/22/2021 .	PRINCIPAL RECEIPT		76,265	76,265 140,332	78,791	78,695	ļ	(2,430)		(2,430)							05/20/2050	
1 361/UV_I /_3	GNMA POOL # MAGGEO	1	1 03/22/2021	PRINCIPAL RECEIPT	1	140 332	140 332	145 068	145 228	1	(4 896)	1.1	(4 896)	1.1	140 332	1			1 175	05/20/2050	1 1 A

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Rec	deemed or (
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
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									5			Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
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CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
36241L-KA-3	GNMA POOL #782989		.03/15/2021	PRINCIPAL RECEIPT		250.398	250.398	259.879	257.986	(======)	(7,589)		(7.589)		250.398				1,797	06/15/2040	1 A
36230L-K8-1	GNMA POOL 752119		_03/15/2021 _	PRINCIPAL RECEIPT		28,374	28,374	29,726	29, 135		(761)		(761)		28,374				144	01/15/2033	1.A
	GNMA POOL 770016		03/15/2021 .	PRINCIPAL RECEIPT		18,968	18,968	19,810	19,353		(386)		(386)		18,968				127	12/15/2033	1.A
38374M-DF-3	GNMA REMICS SER 2005-81 CL 0B		03/22/2021 .	PRINCIPAL RECEIPT		262,027	262,027	255,558	259,351		2,676		2,676		262,027				2,416	10/20/2035 .	
38377Q-UJ-4	GNMA REMICS SER 2011-25 CL ND		03/16/2021 .	PRINCIPAL RECEIPT			822,336	820,923	820,805		1,531		1,531		822,336				6, 151	12/16/2039 .	1.A
38378T-6Q-8	GNMA REMICS SER 2013-100 CL MA	. [03/22/2021 .	PRINCIPAL RECEIPT		191,207	191,207	199, 184	195,864		(4,657)		(4,657)		191,207				1,076	02/20/2043 .	
38378K-4A-4	GNMA REMICS SER 2013-141 CL AB	.	_03/16/2021 _	PRINCIPAL RECEIPT	.	2,977,926	2,977,926	2,992,815	2,993,832		(15,907)		(15,907)		2,977,926			l	8,008	04/16/2043 _	1.A
38378N-FL-2	GNMA REMICS SER 2013-158 AB		03/16/2021 .	. PRINCIPAL RECEIPT		985, 194	985, 194	1,042,843	1,038,190		(52,996)		(52,996)	ļ	985, 194				12,503	08/16/2053 .	1.A
38378M-UG-8	GNMA REMICS SER 2013-53 CL KA	-	03/22/2021 .	. PRINCIPAL RECEIPT		386,908	386,908	399,240	392,214		(5,306)		(5,306)		386,908				1,930	10/20/2041 .	
	GNMA REMICS SER 2013-60 CL GL		03/22/2021 _	PRINCIPAL RECEIPT		345,750	345,750	350,706	347,792		(2,042)		(2,042)		345,750				1,636	11/20/2041 .	
	GNMA REMICS SER 2013-71 CL LA		03/22/2021 .	PRINCIPAL RECEIPT		220,839	220,839	222,840	221,571		(732)		(732)		220,839				1,067	10/20/2042	
38378X-FG-1 38378X-NN-7	GNMA REMICS SER 2014-112 CL AB		03/16/2021 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		1,472,338	1,472,338	1,500,002	1,500,675		(28, 337)		(28,337)		1,472,338				5,762	12/16/2040 .	
38378X-NN-7	GNMA REMICS SER 2014-135 CL AK		03/16/2021 . 03/16/2021 .	PRINCIPAL RECEIPT		322,295	322,295	334,230	339,639		(17,344)		(17,344)		322,295				1 , 165 949	08/16/2055 . 01/16/2046 .	
38378N-J2-0	GNMA REMICS SER 2014-172 CL AD		03/16/2021 _	PRINCIPAL RECEIPT		764,285		763,241	763,566		719		719						2,081	11/16/2040 .	1.4
38379K-B9-8	GNMA REMICS SER 2015-115 AC		03/16/2021 .	PRINCIPAL RECEIPT		282,521	282,521	286,803	287,809		(5,288)		(5,288)		282.521				1.049	07/16/2051 .	1 1 1
38379K-K8-0	GNMA REMICS SER 2015-128 CL AJ		03/16/2021 .	PRINCIPAL RECEIPT				90,105	90.424		(1,906)		(1,906)						454	11/16/2055 .	1 4
	GNMA REMICS SER 2015-163 CL AH		03/16/2021 .	PRINCIPAL RECEIPT		841,975	841,975	834,617	834,025		7,950		7,950		841.975				3.853	04/16/2056	
	GNMA REMICS SER 2015-169 CL C		_03/16/2021 _	PRINCIPAL RECEIPT		1,273,820	1,273,820	1,277,602	1,279,048		(5, 227)		(5,227)		1,273,820				5,394	_04/16/2056 _	
	GNMA REMICS SER 2015-171 CL EA		.03/16/2021	PRINCIPAL RECEIPT		382,776	382,776	381,490	381, 168		1,608		1,608		382.776				1.690	12/16/2052	
38379K-GP-7	GNMA REMICS SER 2015-58 CL VA		03/16/2021 .	PRINCIPAL RECEIPT		94,818	94,818	91,122	92,029		2,790		2,790		94,818				428	10/16/2038 .	1.A
	GNMA REMICS SER 2015-93 CLASS AB		_03/16/2021 _	PRINCIPAL RECEIPT		181,466	181,466	180,622	180,427		1,039		1,039		181,466				643	01/16/2047 .	1.A
38379Y-6L-7	GNMA REMICS SER 2016-125 CL DA		03/16/2021 _	PRINCIPAL RECEIPT		53,883	53,883	53,944	53,956		(73)		(73)		53,883				193	12/16/2047 .	1.A
38379U-TB-2	GNMA REMICS SER 2016-72 CL AB		03/16/2021 .	. PRINCIPAL RECEIPT		512,821	512,821	517,268	517,924		(5, 103)		(5, 103)		512,821				1,976	04/16/2049 .	1.A
38382N-GG-6	GNMA REMICS SER 2021-27 CL DC		03/22/2021 .	. PRINCIPAL RECEIPT		44,257	44,257	44,499			(242)		(242)		44,257				46	02/01/2051 .	1.A
38378B-QU-6	GNMA REMICS SERIES 2012-33 CL B		03/16/2021 .	. PRINCIPAL RECEIPT		8,741,615	8,741,615	8,767,186	8,755,621		(14,006)		(14,006)		8,741,615				33,461	03/16/2046 .	
690353-J8-1	OVERSEAS PRIVATE INV CORP		02/01/2021 _ 03/08/2021 _	PRINCIPAL RECEIPT VARIOUS		33,632	33,632	33,632	33,632						33,632				547 1,304	07/31/2033 .	
797224-AB-8 831641-FA-8	SAN CLEMENTE LEASING LLC SEC NTSU S SBA DEB PART CER SER SBIC 2014		03/08/2021 . 03/10/2021 .	PRINCIPAL RECEIPT		155,715	155,715 1,606,243	155,715	1,621,000		(753)		(753)		155,715 1,620,247		(14,003)	(14,003)		06/07/2022 . 03/10/2024 .	
	U S SBA PART CERT SER 2013-201	-	03/01/2021 .	PRINCIPAL RECEIPT		733.281	733.281		755.263		(235)		(235)		755.029		(21,748)	(21,748)	18.734	09/01/2033 .	
	U S SBA PART CERT SER 2015-200		03/01/2021	PRINCIPAL RECEIPT		249,842	249,842	249,842	249,842		(200)		(200)		249.842		(21,740)		5,969	03/01/2035 .	
	U S SBA PART CERT SERIES 2015-20H		02/01/2021 .	PRINCIPAL RECEIPT		594,276	594,276	594,276	594,276						594,276				15,180	_08/01/2035 _	
	U S SBA PART CERTIF SER 2014-20B	1	02/01/2021 .	PRINCIPAL RECEIPT		279, 147	279, 147	279,147	279, 147	[279,147				6,519	02/01/2034 .	
				RAYMOND JAMES & ASSOC.															,,		
831641-FR-1	U S SBA PART CERTIF SER 2021-10A		03/17/2021 .			4,281,875	4,250,000	4,250,000							4,250,000		31,875	31,875		03/10/2031 _	
83162C-J5-3	U S SBA PART CERTIF SER 2021-25B		_02/23/2021 _	VARIOUS		6,296,888	6,270,000	6,270,000							6,270,000		26,888	26,888	445	02/01/2046 _	
83162C-J8-7	U S SBA PART CERTIF SER 2021-25C	-	03/16/2021 .	. PIPER JAFFRAY		7 , 177 , 315	7, 153, 000	7, 153,000							7, 153,000		24,315	24,315	332	03/01/2046 .	
	U S SBA PARTIC CERTIF SER 2014-20C		03/01/2021 .	. PRINCIPAL RECEIPT		609,073	609,073	623,487	622,071		(137)		(137)		621,934		(12,861)	(12,861)	16 , 195	03/01/2034 .	
	U S SBA SBIC SER 2004-20B		_02/01/2021 _	. PRINCIPAL RECEIPT		27,397	27,397	27,397	27,397						27 , 397				647	02/01/2024 _	
	U S SBA SBIC-PC SER 2005-20G		01/04/2021 .	PRINCIPAL RECEIPT		44 , 124	44, 124	44 , 124	44, 124						44 , 124				1,048	07/01/2025 .	
	U S SBA SBIC-PS 2005-20B		02/01/2021 .	. PRINCIPAL RECEIPT		66,922													1,548	02/01/2025 .	
	U S SBA SER 2006-20C		03/01/2021 . 03/01/2021 .	. PRINCIPAL RECEIPT PRINCIPAL RECEIPT		107,725 145,189	107,725 145,189	105,377 159,481	106,807		35		35		106,842		883		3,000	03/01/2026 .	
	U S SBA SER 2009-201		03/01/2021 . 02/01/2021 .	PRINCIPAL RECEIPT		541,256	145, 189	541,256	541,256		(137)		(137)		153,293		(8, 104)	(δ, 104)		09/01/2029 . 02/01/2031 .	1.A
83162C-TX-1	U S SBA SER 2011-206	-	02/01/2021 . 03/01/2021 .	PRINCIPAL RECEIPT			383.437	383,437	383.437						381,230					03/01/2031 .	1.7
	U S SBA SER 2015–25G		03/01/2021 .	PRINCIPAL RECEIPT		160.888	160.888	160.888	160.888						160 . 888				4.364	07/01/2044 .	1 A
	U S SBA SER 2016–20H		02/01/2021 .	PRINCIPAL RECEIPT		370,935	370,935	370,935	370.935						370.935				6.569	08/01/2044 .	1.A
	U S SBA SER 2017-10A		03/10/2021 _	PRINCIPAL RECEIPT		2,395,252	2,395,252	2,395,252	2,395,252						2,395,252				33,792	03/10/2027 .	1.A
	U S SBA SER 2018-10B		03/10/2021 .	PRINCIPAL RECEIPT		1,694,117	1,694,117	1.694.117	1,694,117						1.694.117				29.807	09/10/2028	1.A
	U S SBA SER 2018–20B		02/01/2021 .	PRINCIPAL RECEIPT		950,088	950,088	950,088	950,088						950,088				32,312	02/01/2038 .	1.A
	U S SBA SER 2018–20G CL 1		01/04/2021 .	PRINCIPAL RECEIPT		246,345	246,345	267,477	266,874		(7)		(7)		266,867		(20,522)	(20,522)	8,477	07/01/2038 .	1.A
831641-FM-2	U S SBA SER 2019-10A CL 1		_03/10/2021 _	PRINCIPAL RECEIPT		361,043	361,043	361,043	361,043						361,043		. , . =,		5,573	_03/10/2029	
	U S SBA SER 2019-20H		02/01/2021 .	PRINCIPAL RECEIPT	.	102,803	102,803	102,803	102,803	ļ		L	L		102,803		L	L	1 , 105	08/01/2039 .	1.A
83162C-A9-4	U S SBA SER 2019-25B CL 1	.	02/01/2021 .	PRINCIPAL RECEIPT		155.029	155,029	163, 138	162,901	L	(20)		(20)		162,881		(7.852)	(7.852)	5.379	02/01/2044 .	1.A

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or (Otherwise	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation.
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than			Adjusted	Foreign			Stock	Stated	and
											-	-	Adjusted	Change in	,		Dealized				SVO
CUSIP					Number of				Book/	Unrealized		Temporary	Carrying	Book	Carrying Value at	Exchange	Realized	Total Cain	Dividends	Con-	
		Far Di		Nama		Canaid		A atual	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted		Gain	Gain	Total Gain	Received	tractual	
Ident-	Di-ti		sposal	Name	Shares of	Consid-	D \ / - l	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description		Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	U S SBA SER 2019-25C		'01/2021 '04/2021	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		329,259	329,259 194,401	349,246 194,401	348,645 194,401		(97)		(97)		348,548		(19,288)	(19,288)	8,342 2,863	03/01/2044 . 01/01/2040 .	1.A
831641-FB-6	U S SBA SER SBIC 2014-10B		/10/2021	PRINCIPAL RECEIPT		1,833,546	1,833,546	1,841,526	1.840.259		(315)		(315)		1,839,944		(6,399)	(6,399)	27,414	09/10/2024	1.A
831641-FG-5	U S SBA SER SBIC 2016-10B		10/2021	PRINCIPAL RECEIPT		1.930.510	1.930.510	1.930.510	1.930.510		(313)		(313)		1.930.510		(0,099)	(0,009)	19.635	09/10/2024	1.A .
83162C-PS-6	U S SBA SER SBIC-2005-20H	02/	01/2021	PRINCIPAL RECEIPT		101,831	101,831		100,652		24		24		100,676		1, 155	1,155	2,602	08/01/2025	1.A
83162C-ND-1	U S SBA SER SBIC-PS 2003-20H		01/2021	PRINCIPAL RECEIPT		32, 131	32, 131	32, 131	32, 131						32, 131				842	_08/01/2023	
	US SBA 10 YR POOL #100158		/29/2021	PRINCIPAL RECEIPT		101,507	101,507	108,573	108,422		(6,915)		(6,915)		101,507			ļ	422	12/25/2030	
	US SBA 25 YEAR POOL # 100152		/25/2021	PRINCIPAL RECEIPT		40,149	40,149	43,411	43,404		(3,255)		(3,255)		40,149				160	06/25/2045 .	
	US SBA 25 YEAR POOL #100140		/30/2021 /30/2021	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		1, 176,599 23.097	1, 176,599 23.097	1,243,702 24,540	1,234,286 24,937		(57,687)		(57,687) (1,840)		1, 176, 599 23.097				13,768	01/25/2044 .	
	US SBA 25 YR POOL # 100135		/30/2021 /30/2021	PRINCIPAL RECEIPT		18.685	23,097	24,540	24,937		(1,840)		(1,840)						133	05/25/2043 _	
	US SBA 25 YR POOL #100107		/30/2021	PRINCIPAL RECEIPT		9,099	9,099	9,427	9,432		(333)		(333)		9,099				58	11/25/2039	
	US SBA 25 YR POOL #100131		30/2021	PRINCIPAL RECEIPT		252,115	252,115	264,878	261,622		(9,507)		(9,507)		252 , 115				1,713	07/25/2042	
	US SBA 25 YR POOL #100132		30/2021	PRINCIPAL RECEIPT		68,927	68,927	70,909	70,762		(1,835)		(1,835)		68,927				423	10/25/2042 _	1.A
	US SBA SER 2013-20H		′01/2021	PRINCIPAL RECEIPT		545,867	545,867	545,867	545,867						545,867				11,691	08/01/2033 _	
	US TREASURY BONDS		/29/2021	WELLS FARGO SECURITIES		5,480,859	5,000,000	4,884,570	4,891,617		714		714		4,892,331		588,528	588,528		08/15/2045 .	
	Subtotal - Bonds - U.S. Governments			Tarana a sa	1	163, 122, 248	157,815,515	162,953,610	97,494,543		(483,005)		(483,005)		162,494,285		627,964	627,964	669,985	XXX	XXX
	EAGLE MTN SAGINAW TX IND SCH DIST		/11/2021 /04/2021	Ramirez & Co., Inc Ramirez & Co., Inc		1,762,668	1,710,000 1,300,000	1,710,000 1,300,000	1,710,000						1,710,000 1,300,000		52,668	52,668	14,375	08/15/2030 . 02/15/2035 .	
	Subtotal - Bonds - U.S. Political Subdi				sessions	3,036,135	3.010.000	3.010.000	3.010.000						3.010.000		26.135	26,135	25,959	XXX	XXX
196480-NH-6	COLORADO ST HSG REV 2020 SER I-1		01/2021	CALLED	0000010110	5,000	5,000	5,252	5,246		(4)		(4)		5,241		(241)	(241)	51		
25477P-NT-8	DIST OF COLUMBIA HSG FIN SER 2017		01/2021	PRINCIPAL RECEIPT		42,619	42,619	42,619	42,619				,		42,619		,		230	03/01/2049	
3130AJ-B7-3	FEDERAL HOME LOAN BANK NTS		18/2021	PRINCIPAL RECEIPT		2,213,333	2,213,333	2,220,637	2,214,979		(1,645)		(1,645)		2,213,333				23,683	03/18/2030 .	
	FHLMC SER T-009 CL A-6		/25/2021	PRINCIPAL RECEIPT		10	10	10	10						10					03/25/2029 .	
	FLORIDA ST HSG FIN CORP 2016 SER 1FLORIDA ST HSG FIN CORP SER 2016 B		'01/2021 '08/2021	PRINCIPAL RECEIPT		83,869 146.446	83,869 146,446		83,869						83,869				407 603	07/01/2037 . 01/01/2043 .	
	FNMA 2.0% TBA 30 YR		/08/2021 /10/2021	PRINCIPAL RECEIPT DAIWA CAPITAL MARKETS .		60, 168, 750	60,000,000	60,112,500	146,446						60, 112, 500		56.250	56,250	40.000	03/01/2043 .	1.A FE
	FNMA 2.0% TBA 30 YRS		/12/2021	DAIWA CAPITAL MARKETS .		61.518.750	60,000,000	62.163.813	62.163.813						62, 163, 813		(645,063)	(645,063)	43.333	01/01/2051	1 A
	FNMA 2.0% TBA 30 YRS		08/2021	DAIWA CAPITAL MARKETS .		61,837,500	60,000,000	61,443,750							61,443,750		393,750	393,750	33,333	_02/01/2051	1.A
01F020-64-6	FNMA 2.0% TBA 30 YRS		04/2021	DAIWA CAPITAL MARKETS		60,234,375	60,000,000	61,640,625			ļ	ļ		ļ	61,640,625	ļ	(1,406,250)	(1,406,250)	43,333	02/01/2051	1.A
01F022-64-2	FNMA 2.5% TBA 30 YR		10/2021	DAIWA CAPITAL MARKETS .		30,110,712	29, 185, 000	30 , 566 , 727							30,566,727		(456,016)	(456,016)	26,348	02/01/2051 .	1.A
01F022-63-4	FNMA 2.5% TBA 30 YRS		/12/2021	DAIWA CAPITAL MARKETS .		30,621,449	29, 185,000	30,590,668	30,590,668		401		401		30,590,668		30,781	30,781	20,267	03/01/2051 .	1.A
31371N-V7-7 31387D-Z4-4	FNMA POOL # 257238		/25/2021 /25/2021	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		3,386 1,836	3,386 1,836	3,242 1.833	3,265 1,828		121		121		3,386 1.836				26 15	06/01/2028 . 06/01/2021 .	I.A
31400F-B2-2	FNMA POOL # 361363		/25/2021	PRINCIPAL RECEIPT		1,636	1,466	1,507	1,626		(7)		(7)		1,466			·	13	09/01/2021	
	FNMA POOL # 690311		25/2021	PRINCIPAL RECEIPT		1,513	1,513	1,510	1,510		3		3		1,513				10	04/01/2033	
31403C-WP-2	FNMA POOL # 745054		25/2021	PRINCIPAL RECEIPT		15,364	15,364	15,337	15,337		27		27		15,364				72	09/01/2035 _	1.A
	FNMA POOL # 768435		/25/2021	PRINCIPAL RECEIPT		2,253	2,253	2,226	2,228		26		26		2,253			ļ	10	01/01/2034 .	
3138L8-XM-1	FNMA POOL # AM7883		/25/2021	PRINCIPAL RECEIPT		21,482	21,482	21, 153	21,230		252		252		21,482				119	02/01/2030 .	
3138LM-DD-2 3138WJ-JA-7	FNMA POOL # AN8199 FNMA POOL # AS8356		/25/2021 /25/2021	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		8,329 88,871	8,329 88,871	9,822 91,703	9,767 93,299		(1,438)		(1,438)		8,329 88,871				53 432	01/01/2036 .	
3138WJ-JA-7 3140F7-XE-4	FNMA POOL # AS8356		/25/2021 /25/2021	PRINCIPAL RECEIPT			88,871	91,703	93,299		(43)		(43)		1,412				432 g	11/01/2046 . 01/01/2047 .	
3140F7-XR-5	FNMA POOL # BD0687		/25/2021	PRINCIPAL RECEIPT		17,702	17,702	18,628	18,612		(910)		(43)		17,702				146	09/01/2047	
3140F7-YD-5	FNMA POOL # BD0707		25/2021	PRINCIPAL RECEIPT		208,076	208,076	219, 162	217,043		(8,967)		(8,967)		208,076				1,559	10/01/2047 .	1.A
3140FC-KN-7	FNMA POOL # BD4800		/25/2021	PRINCIPAL RECEIPT		169, 132	169, 132	174,761	173,984		(4,852)		(4,852)		169, 132				986	09/01/2046 .	
	FNMA POOL # BE0252		/25/2021	PRINCIPAL RECEIPT		136,547	136,547	144,314	144,572		(8,025)		(8,025)		136,547				461	09/01/2046 _	
	FNMA POOL # BE8500		/25/2021	PRINCIPAL RECEIPT		151,918	151,918	157,069	155,307		(3,388)		(3,388)		151,918				455	02/01/2047 .	
	FNMA POOL # BE9242FNMA POOL # BH1600		/25/2021 /25/2021	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		6,793	6,793 286,390	7,299 7,442	7,216		(422)		(422)		6,793				50 2.826	03/01/2047 . 12/01/2047 .	
3140GP-X6-0 3140GS-6N-7	FNMA POOL # BH4476		/25/2021 /25/2021	PRINCIPAL RECEIPT		286,390	286,390				(7,943)		(9,500)						3,865	12/01/204/ .	
3140GU-JH-1	FNMA POOL # BH5663		/25/2021	PRINCIPAL RECEIPT		6,077	6,077	6,284	6, 176		(9,300)		(99)		6,077				36	06/01/2047	1.A .
3140GX-B6-7	FNMA POOL # BH8160		25/2021	PRINCIPAL RECEIPT		1,713,463	1,713,463	1,763,528	1,745,688		(32, 225)		(32,225)		1,713,463				10,638	12/01/2047 .	1.A
3140GY-3F-4	FNMA POOL # BH9797		25/2021	PRINCIPAL RECEIPT		576,589	576,589	593,346	587,649		(11,060)		(11,060)		576,589				2,862	09/01/2047 _	1.A
014007 67 7	ENMA DOOL # DUODO7	1 00/	/OE /ODO1	DDINCIDAL DECEIDT	1	007 500	007 500	007 000	050 000	1	(20.700)	1	(20.702)	1	007 500	1			4 054	10 /01 /00 /7	4.4

				•		ng-Term Bo	onds and Stoo														
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's			•	Carrying	Exchange	Realized		Dividends	Con-	SVO
CLICID					Number of					-		Temporary	Carrying	Book				Total Cain		-	_
CUSIP			D:I	Name -	Number of	0		A -4l	Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	5	For-			Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FNMA POOL # BJ1063		03/25/2021 .	PRINCIPAL RECEIPT		419,301	419,301	441,413	434,351		(15,050)		(15,050)		419,301				4,052	12/01/2047 .	1.A
	FNMA POOL # BJ1162		03/25/2021 _	PRINCIPAL RECEIPT		1,707,301	1,707,301	1,752,385	1,736,575		(29, 274)		(29,274)		1,707,301				11,213	01/01/2048 .	1.A
	FNMA POOL # BJ1609FNMA POOL # BJ2512		03/25/2021 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		1,057 34,201	1,057 34,201	1,088 35,125	1,087 34,807		(30)		(30)		1,057 34,201				180	10/01/2047 . 12/01/2047 .	1.A
3140H4-J7-0	FNMA POOL # BJ2985		03/25/2021 .	PRINCIPAL RECEIPT		188,047	188,047	193,277	192,246		(4, 199)		(4, 199)		188,047				558	12/01/2047 .	1.4
3140H6-AS-8	FNMA POOL # BJ4516	1	03/25/2021 _	PRINCIPAL RECEIPT		2.957	2,957	3,070	3,058		(101)		(101)		2,957					12/01/2047 .	1. A
3140H6-ZV-4	FNMA POOL # BJ5255	.	03/25/2021	PRINCIPAL RECEIPT		786,472	786,472	810,864	802,245		(15,773)		(15,773)		786,472				6,334	12/01/2047	1.A
3140H6-Z2-8	FNMA POOL # BJ5260		03/25/2021	PRINCIPAL RECEIPT		5,579	5,579	5,807	5,718		(138)		(138)		5,579				37	12/01/2047 .	1.A
3140HL-JT-4	FNMA POOL # BK6573		03/25/2021 .	PRINCIPAL RECEIPT		353,793	353,793	370,985	370,577		(16,784)		(16,784)		353,793				2,382	07/01/2048 .	1.A
3140HT-ZG-7	FNMA POOL # BL2542		03/25/2021 _	PRINCIPAL RECEIPT		23,368	23,368	27, 187	27,040		(3,672)		(3,672)		23,368				160	05/01/2039 .	1.A
3140JB-AN-6	FNMA POOL # BM6312		03/25/2021	PRINCIPAL RECEIPT		2,940,474	2,940,474	3,095,767	3, 151, 983		(211,509)		(211,509)		2,940,474				13,365	08/01/2046 _	
3140KE-CG-1	FNMA POOL # BP6370		03/25/2021 .	. PRINCIPAL RECEIPT		22 , 139	22, 139	23,266	23,092		(954)		(954)		22, 139				109	05/01/2050 .	
3140KE-RN-0	FNMA POOL # BP6792		03/25/2021 .	PRINCIPAL RECEIPT		714,514	714,514	751,021	751,023		(36,510)		(36,510)		714,514				4,442	05/01/2050 .	1.A
3140KE-5T-1 3140KF-Y4-1	FNMA POOL # BP7157		03/25/2021 _ 03/25/2021 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		19,839 1,239,643	19,839 1,239,643	20,864	20,681		(842) (58,010)		(842)		19,839				100 6,888	06/01/2050 . 06/01/2050 .	
3140KU-NU-2	FNMA POOL # BP7930		03/25/2021	PRINCIPAL RECEIPT		1,239,643	1,239,643		22.898		(1, 150)		(1,150)		1,239,643				0,000	12/01/2050 .	1.A
3140KV-KG-4	FNMA POOL # BQ9294	-	03/25/2021 .	PRINCIPAL RECEIPT		35, 199	35,199	37,245	37,244		(2,045)		(2,045)		35, 199				146	12/01/2050 .	
	FNMA POOL # BQ9317		03/25/2021	PRINCIPAL RECEIPT		24,313	24,313	25,753	25,754		(1,440)		(1,440)		24,313				101	12/01/2050	
	FNMA POOL # CA2365		_03/25/2021	PRINCIPAL RECEIPT		577,570	577,570	579, 104	578,918		(1,348)		(1,348)		577,570				2,570	09/01/2048 .	1.A
3140QA-DC-1	FNMA POOL # CA2798		03/25/2021	PRINCIPAL RECEIPT		397,862	397,862	434,291	439, 129		(41,267)		(41,267)		397,862				2,713	12/01/2048 .	1.A
31418B-TN-6	FNMA POOL # MA2356		03/25/2021 .	. PRINCIPAL RECEIPT		105,301	105,301	108,658	109,858		(4,557)		(4,557)		105,301				499	07/01/2045 .	1.A
31418D-FZ-0	FNMA POOL # MA3783		03/25/2021 .	. PRINCIPAL RECEIPT		188,249	188,249	193,249	196,525		(8,276)		(8,276)		188,249					09/01/2049 .	1.A
31418D-LY-6	FNMA POOL # MA3942		03/25/2021 _	PRINCIPAL RECEIPT		1, 168, 867	1,168,867	1, 187, 861	1,198,004		(29, 137)		(29, 137)		1, 168, 867				5,421	02/01/2050 .	1.A
31418D-MV-1 31418D-PK-2	FNMA POOL # MA3971		03/25/2021 .	PRINCIPAL RECEIPT		1,310,643 5,612,908	1,310,643 5,612,908	1,331,941	1,342,462 5.710.790		(31,819)		(31,819)		1,310,643 5,612,908				6,498	03/01/2050 . 05/01/2050 .	1.A
31418D-RF-1	FNMA POOL # MA4025		03/25/2021 .	PRINCIPAL RECEIPT			871,231				(16,216)		(16,216)		871,231				3,607	07/01/2050 .	1 A
3138WJ-X2-9	FNMA POOL #AS8796		03/25/2021	PRINCIPAL RECEIPT		1,639,176	1,639,176	1,729,075	1,740,825		(101,648)		(101,648)		1,639,176				6,800	_02/01/2047 _	1.A
3140HU-RD-0	FNMA POOL#BL3183		03/25/2021	PRINCIPAL RECEIPT			80,080				(8, 165)		(8, 165)		80,080					08/01/2037 .	1.A
31393B-T6-2	FNMA REMICS SER 2003-W6 CL1A43		03/25/2021 .	PRINCIPAL RECEIPT		93,807	93,807		94,514		(707)		(707)		93,807				733	10/25/2042 .	1.A
31393D-RY-9	FNMA REMICS SER 2006-63 CL A6		03/25/2021 .	. PRINCIPAL RECEIPT			87,102		85,324		1,778		1,778						572	07/25/2044 .	1.A
31335H-XC-2	FREDDIE MAC POOL # C90675		03/15/2021 .	. PRINCIPAL RECEIPT		8,704	8,704	8,803	8,719		(15)		(15)		8,704				72	05/01/2023 .	1.A
31335H-YN-7	FREDDIE MAC POOL # C90717		03/15/2021	PRINCIPAL RECEIPT		9, 133	9, 133	9,304	9,175		(42)		(42)		9,133				83	09/01/2023 .	1.A
3128E2-VX-1 31335B-JE-7	FREDDIE MAC POOL # D96030FREDDIE MAC POOL # G61161		03/15/2021 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		12, 169 2, 273, 545	12,169 2,273,545	12,353	12, 191		(23)		(23)		12,169 2,273,545				101	05/01/2023 . 08/01/2047 .	I.A
3132WP-6K-8	FREDDIE MAC POOL # Q49873		03/15/2021 .	PRINCIPAL RECEIPT		5,908	5,908	6,048	2,309,400		(35,661)		(35,861)		5.908				35	08/01/2047 .	1.A
3132XS-UC-2	FREDDIE MAC POOL # Q50578		03/15/2021	PRINCIPAL RECEIPT		25,293	25,293	26,502			(903)		(903)		25,293				195	09/01/2047 .	1 A
3132XU-GZ-2	FREDDIE MAC POOL # Q52015		03/15/2021	PRINCIPAL RECEIPT		810,301	810,301	832.837	825,381		(15,081)		(15,081)		810.301				3.398	11/01/2047 .	1.A
3132XU-G3-3	FREDDIE MAC POOL # Q52017		03/15/2021 .	PRINCIPAL RECEIPT		288,059	288,059	303,047	298,311		(10,252)		(10,252)		288,059				2,527	11/01/2047 .	1.A
3132XU-JX-4	FREDDIE MAC POOL # Q52077		03/15/2021 .	. PRINCIPAL RECEIPT		2, 135, 855	2, 135, 855	2,245,652	2,210,868		(75,012)		(75,012)		2, 135, 855				15,770	11/01/2047 .	1.A
3132XU-KF-1	FREDDIE MAC POOL # Q52093		03/15/2021 _	PRINCIPAL RECEIPT		977,814	977,814	1,004,857	996,699		(18,884)		(18,884)		977 , 814				5,640	11/01/2047 .	1.A
3132XU-KT-1	FREDDIE MAC POOL # Q52105		03/15/2021 .	. PRINCIPAL RECEIPT		548 , 173	548, 173	575,496	568,013		(19,840)		(19,840)		548 , 173				3,630	11/01/2047 .	1.A
3132XW-DG-3	FREDDIE MAC POOL # Q53702		03/15/2021 .	PRINCIPAL RECEIPT		6,288	6,288	6,385	6,336		(48)		(48)		6,288				36	01/01/2048 .	1.A
3132XW-DH-1 3133A4-3A-2	FREDDIE MAC POOL # Q53703 FREDDIE MAC POOL # QA9793	-	03/15/2021 .	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		335,961 307,836	335,961 307,836	341,210	339,520 322,135		(3,560)		(3,560)		335,961				1,958 1,903	01/01/2048	. I.A
3133A4-3A-2	FREDDIE MAC POOL # QB6580	-	03/25/2021 .	PRINCIPAL RECEIPT		26,617	26,617		28,007		(14,298)	 	(14,298)		26,617				1,903	12/01/2050 .	1.A
3133AD-J2-0	FREDDIE MAC POOL # QB6585	1	03/25/2021 .	PRINCIPAL RECEIPT			113, 193	119,206	119,177		(5, 984)		(1,390)						646	12/01/2050 .	1 A
3133AD-ZP-4	FREDDIE MAC POOL # QB0363		03/25/2021	PRINCIPAL RECEIPT		34,309	34,309		36,342		(2,034)		(2,034)		34,309				143	12/01/2050 .	1.A
3132DM-K2-0	FREDDIE MAC POOL # SD0313		03/25/2021	PRINCIPAL RECEIPT		211, 115	211, 115	225,629	223,627		(12,513)		(12,513)		211,115				816	04/01/2050 .	1.A
3132AE-EY-8	FREDDIE MAC POOL # ZT1951	.	03/25/2021	PRINCIPAL RECEIPT		419,286	419,286	430,325	435,330		(16,044)		(16,044)		419,286				2,385	05/01/2049	
3128DY-DX-2	FREDDIE MAC POOL #D94618		01/15/2021 .	PRINCIPAL RECEIPT		78	78	78	78						78					05/01/2021 .	1.A
3132VM-HD-0	FREDDIE MAC POOL# Q61127		03/15/2021 .	PRINCIPAL RECEIPT		539,426	539,426	539, 173	539,208		218		218		539,426				2,593	01/01/2049 .	
45202B-CJ-3	ILLINOIS ST HSG DEV 2016 SER A	-	03/01/2021 .	. CALLED		16,144	16,144	16,144	16, 144						16 , 144				71	03/01/2048 .	
	KENTUCKY ST HSG CORP 2016 SER B	-	02/25/2021	CALLED		120,000	120,000	124,884	122,870		(79)	 	(79)		122,791		(2,791)	(2,791)		07/01/2037 .	

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (Otherwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
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												Year's	Book/	Exchange	Book/				Interest/		Modifier
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									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
54627D-EF-4	LOUISIANA ST HSG CORP REV SR 2020A	eigii	03/01/2021	PRINCIPAL RECEIPT	Olock	131.635	131.635	131.635	131.635	(Decrease)	Accietion	HIZEU	13)	value	131.635	Disposai	Disposai	Disposai	327	_03/01/2041 _	1.A FE
54627D-BV-2	LOUISIANA ST HSG CORP SF MTG 2015A		03/01/2021 .	PRINCIPAL RECEIPT		141, 104	141, 104	141,104	141,104						141,104					12/01/2038 _	1.A FE
57586N-UR-0	MASSACHUSETT ST HSG FIN 2014 SER A		03/17/2021	PRINCIPAL RECEIPT		364,924	364,924	364,924	364,924						364,924				2,659	01/15/2046	
60535Q-LZ-1	MISSISSIPPI ST HOME CORP SER 2015A		03/03/2021	PRINCIPAL RECEIPT		99,892			99,892										514	12/01/2034	1.A FE
60637B-XV-7	MISSOURI ST HSG DEV REV 2020 SER B		03/03/2021	PRINCIPAL RECEIPT	-	2,235,924	2,235,924	2,279,391	2,276,419		(270)		(270)		2,276,150		(40.226)	(40,226)	8,494	11/01/2043	
63968M-XD-6	NEBRASKA ST INVESTMENT FIN REV		03/01/2021	CALLED		30.000	30,000	32,978	32,868		(51)		(51)		32.817		(2.817)	(2.817)	413	09/01/2050	
641279-NX-8	NEVADA ST HSG REV BDS SER 2020A	.	_03/01/2021	PRINCIPAL RECEIPT		220,703	220,703	220,703	220,703						220,703		<u> </u>		683		
	NEW MEXICO MTG FIN AUTH 2015 SER E		03/01/2021 .	PRINCIPAL RECEIPT	.	94,352	94,352		94,352	ļ		ļ	ļ		94,352		L	[369		
677377-2P-7	OHIO HSG FIN REV BONDS 2016 SER 1		03/01/2021 .	. CALLED		137,501	137,501	137,501	137,501						137,501				624		
	ORANGE CNTY FL HSG FIN AUTH 2013A		03/01/2021 .	CALLED		895,000	895,000	895,000	895,000						895,000				5,873	12/01/2041	
684907-WM-6	ORANGE CNTY FL HSG FIN REV 2020A		03/01/2021	CALLED		10,000	10,000	10,872	10,842		(17)		(17)		10,826		(826)	(826)	131		
684907-WN-4	ORANGE CNTY FL HSG FIN REV 2020B		03/01/2021 .	PRINCIPAL RECEIPT		30,305	30,305	30,305	30,305						30,305				50	09/01/2050	1.A FE
880461-2F-4	TENNESSEE HSG DEV AGY 2020-3B		02/01/2021 .	CALLED		15,000	15,000	15,951	15,904		(3)		(3)		15,902		(902)	(902)	255	07/01/2050	1.B FE
880461-T7-3	TENNESSEE HSG DEV AGY REV 2020-2		03/01/2021 .	CALLED		210,000	210,000	222,216	221,464		(106)		(106)		221,357		(11,357)	(11,357)	5,737	07/01/2040 _	1.B FE
88275F-NZ-8 88275F-RD-3	TEXAS ST DEPT OF HSG 2017 SER B		03/01/2021 . 03/01/2021 .	PRINCIPAL RECEIPT		95,051 140.000	95,051 140,000	95,051 160,118	95,051 159,613		(325)		(205)		95,051 159,288		(40,000)	(10,000)	432	09/01/2038 03/01/2050	
88275F-SH-3	TEXAS ST DEPT OF HSG SER B		03/01/2021 .	PRINCIPAL RECEIPT		52.519	52,519		52.519		(323)		(325)				(19,288)	(19,288)			
	TEXAS ST DEPT OF HSG SF REV 2015 A		03/01/2021 .	CALLED		95,000	95,000		95,000						95,000				1,280		
	WASHINGTON ST HSG FIN COM 2015 B		_03/01/2021	CALLED		135,000	135,000	135,000	135,000						135,000				617	05/01/2041 _	
	WASHINGTON ST HSG FIN COMM 2015 A		.03/01/2021	CALLED		55.000	55.000	55.000	55.000						55.000				313		
	Subtotal - Bonds - U.S. Special Rever	nues	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			346,992,561	340,871,025	350,258,766	136,432,746		(1,095,252)		(1,095,252)		349.101.091		(2.108.531)	(2, 108, 531)	459,773	XXX	XXX
	AGATE BAY MTG TRUST 2015-5 CL A9	T	03/25/2021	PRINCIPAL RECEIPT		786.827	786.827	805,883	800.075		(13,248)		(13,248)		786.827		(2,100,001)	(2,100,001)	4,025	07/25/2045	1.A FM
	AGATE BAY MTG TRUST 2016-1 CL A4		03/25/2021	PRINCIPAL RECEIPT	-	191,428	191,428	188.916	189,396		2,032		2,032		191,428				923	12/25/2045	1.A FM
	AGATE BAY MTG TRUST 2016-2 CL A3		_03/25/2021	PRINCIPAL RECEIPT		698, 102	698,102	716,318	722,658		(24,556)		(24,556)		698 . 102				3,719	03/25/2046	
00842V-AE-3	AGATE BAY MTG TRUST 2016-3 CL A5		02/25/2021	. PRINCIPAL RECEIPT		575,761	575,761	590,515	578,037		(2,276)		(2,276)		575,761				2,492	08/25/2046	1.A FM
				SUSQUEHANNA																	
053015-AE-3	AUTOMATIC DATA PROCESSNG INC		02/26/2021 .	. INTERNATIONAL GROU		1,638,686	1,480,000	1,478,387	1,479,175		25		25		1,479,199		159,486	159,486	23, 171	09/15/2025	
06051G-EH-8	BANK OF AMERICA CORP SEN NOTES		03/31/2021 _	_ MARKET AXESS		4, 196, 167	4, 175,000	4,749,188	4,203,511		(19,369)		(19,369)		4, 184, 142		12,025	12,025	82,340	05/13/2021	
05531F-BG-7	BB&T CORPORATION SR NTS		03/12/2021	. J.P. MORGAN SECURITIES		4,361,425	4,225,000	4,224,873	4,224,942		8		8		4,224,949		136,476	136,476	30,784	06/20/2022	
	CATERPILLAR INC		03/15/2021 .	. CALLED @ 103.0290000		2,802,389	2,720,000	2,584,816	2,693,378		3,590		3,590		2,696,968		23,032	23,032	97,908	06/26/2022	
	CBS CORPORATION SR NTS		03/15/2021 .	. CALLED @ 105.5330000		3, 165, 990	3,000,000	2,877,000	2,930,765		5,624 47,634		5,624		2,936,389		63,611	63,611	191 , 123		
	CREDIT SUISSE MTG TRUST 2013-TH1CREDIT SUISSE MTG TRUST SER 2013-7		03/25/2021 _ 03/25/2021 _	PRINCIPAL RECEIPT PRINCIPAL RECEIPT		1,769,295 488,355	1,769,295 488,355	1,706,817 494,257	1,721,661 493,067		(4.713)		47,634 (4.713)		1,769,295 488,355				6,808	02/25/2043 08/25/2043	
	FEDEX CORPORATION		03/12/2021	GOLDMAN, SACHS & CO		4, 103, 480	4.000.000	3,995,360	3.998.343		310		310		3.998.653		104.827	104.827	91.422		
30262D-AL-5	FREMF MTG TRUST 2011-K13 CL B		01/27/2021	PRINCIPAL RECEIPT		1,250,000	1,250,000	1,281,543	1,250,151		(151)		(151)		1,250,000		104,021	104,027	5,083	01/25/2048	
30291X-AG-7	FREMF MTG TRUST SER 2014 K715 CL C		01/25/2021	PRINCIPAL RECEIPT		3,220,000	3,220,000	3,272,742	3,220,000		(151)		(151)		3,220,000				11,232	02/25/2046	1.A FM
	HENDERSON MTG SER 10-2A		_03/15/2021	PRINCIPAL RECEIPT	-	13,216	13,216	14,056			(1)		(1)		14,055		(839)	(839)	45	_01/15/2048 _	1.A FE
46617L-AA-9	HENDERSON MTG SER 2013-3A CL A		03/15/2021	PRINCIPAL RECEIPT		18,532	18,532	21, 186	21, 183		(2)		(2)		21, 182		(2,650)	(2,650)	102	01/17/2073	
46618A-AA-2	HENDERSON MTG SER 2014-2A CL A		03/15/2021 .	. PRINCIPAL RECEIPT		17,551	17,551	19,605	9,690		(1)		(1)		19,603		(2,052)	(2,052)	65	01/17/2073	1.A FE
46618L-AA-8	HENDERSON MTG SER 2015-1A CL A		03/15/2021 .	. PRINCIPAL RECEIPT		2,254	2,254	2,459	2,459						2,458		(204)	(204)	12	09/15/2072	
46620V-AA-2	J G WENTWORTH XXXIX SER 17-2A CL A		03/15/2021 _	PRINCIPAL RECEIPT	-	5,936	5,936	6,623	6,621		(1)	ļ	(1)		6,621		(684)	(684)	36	09/15/2072 _	
	J.G. WENTWORTH XLII SER 18-2A CL A		03/15/2021 .	. PRINCIPAL RECEIPT	-	5,309	5,309	6,089	6,088		(1)		(1)		6,088		(778)	(778)	31	10/15/2075	
	JP MORGAN MTG TRUST 2013-1 CL 2A2		03/25/2021 .	PRINCIPAL RECEIPT		1,064,732	1,064,732	1,065,398	1,065,417		(685)		(685)		1,064,732				3,653	03/25/2043	
	JP MORGAN MTG TRUST 2015-4 CL 1A4		03/25/2021 .	PRINCIPAL RECEIPT				90,246	90,642		(2,489)		(2,489)						383	06/25/2045	
46644V-AG-1 46644V-BJ-4	JP MORGAN MTG TRUST 2015-4 CL 1A7 JP MORGAN MTG TRUST 2015-4 CL 2A2		01/25/2021 .	PRINCIPAL RECEIPT	-	109,591 316.464	109,591 316.464	111,371 313,250	109,703		(112)	}	(112)		109,591			·	317	06/25/2045	
	JP MORGAN MTG TRUST 2015-4 CL 2A2 JP MORGAN MTG TRUST 2015-6 CL A3		03/25/2021 .	. PRINCIPAL RECEIPT	-	316,464	316,464		314,743		1,721		1,721		316,464				2,095 1,538	06/25/2045 10/25/2045	
	JP MORGAN MTG TRUST 2016-6 CL A3		03/25/2021	PRINCIPAL RECEIPT		292,964	292,964	296,763			(2,501)		(7,502)		292,964					10/25/2045	
	JP MORGAN MTG TRUST 2017-2 CL A3		03/25/2021 _	PRINCIPAL RECEIPT		1,098,529	1,098,529	1,117,730	1,114,072		(15,543)		(15,543)		1,098,529				6,003	10/25/2046	1.A FM
	JP MORGAN MTG TRUST 2017-2 CL AS		03/25/2021	PRINCIPAL RECEIPT		452,407	452,407	461,877	455,840		(3, 433)	·	(3,433)		452,407				2,472	05/25/2047	
	JP MORGAN MTG TRUST 2017-3 CL 1A3		03/25/2021	PRINCIPAL RECEIPT		1,332,934	1,332,934	1,360,674	1,360,377		(27,443)	[(27,443)		1,332,934		[7,008	08/25/2047	1.A FM
501044-CS-8			03/16/2021	GOLDMAN, SACHS & CO		2,319,191	2,165,000	2,224,862	2,201,882		(2,862)		(2,862)		2, 199, 020		120, 171	120,171	52,558		
	NEW YORK CITY TAX LIEN SER 19-A		02/10/2021	PRINCIPAL RECEIPT		3, 153, 513	3, 153, 513	3, 153, 206	3, 153, 231		2		2		3, 153, 234		280	280	17,265	11/10/2032	
COOF AND A A O	MVC TAY I IEM ARC CED 2010_A	1	02/11/2021	DD INCIDAL DECEIDT		421 922	421 922	421 702	/21 700	1	1		1		/21 700		24	24	2 206	11/10/2021	1 / EE

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										11	12	13	14	15							NAIC
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												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
756109-AN-4	REALTY INCOME CORP SR NTS	o.g	01/08/2021	CALLED @ 104.9651528	0.00.0	377.875	360,000	365.274	362.607	(Booroaco)	(32)	IIIZGG	(32)		362.575	D.opoou.	(2.575)	(2,575)	20,572	10/15/2022	1.G FE
81745M-AA-9	SEQUOIA MTG TRUST SER 2013-2 CL A		03/25/2021	PRINCIPAL RECEIPT		621,552	621,552	576,878	589,261		32,291		32,291		621,552				1,750	02/25/2043 .	. 1.A FM
81745H-AD-4	SEQUOIA MTG TRUST SER 2014-2 CL A4		03/25/2021 .	. PRINCIPAL RECEIPT		54,982	54,982	56, 167	56,751		(1,770)		(1,770)		54,982				289	07/25/2044 .	. 1.A FM
81745L-AD-5	SEQUOIA MTG TRUST SER 2014-4 CL A4		03/25/2021 .	. PRINCIPAL RECEIPT		427,096	427,096	437,920	436,083		(8,987)		(8,987)		427,096				2, 172	11/25/2044 .	. 1.A FM
81746R-AU-3	SEQUOIA MTG TRUST SER 2016-2 CLA19		03/25/2021 .	. PRINCIPAL RECEIPT		169,807 1.686.916	169,807	172,608	171,713		(1,907)		(1,907)		1 696 016				991 9.957	08/25/2046 .	. 1.A FM
81746G-AA-1 81746K-AE-4	SEQUOIA MTG TRUST SER 2017-1 CL A1 SEQUOIA MTG TRUST SER 2017-2 CL A5		03/25/2021 _ 03/25/2021 _	PRINCIPAL RECEIPT		1,686,916	1,686,916 247,064	1,720,391 248,917	1, /14, 264		(27,348)		(27,348)		1,686,916 247,064				9,957 1.131	10/25/2047 . 02/25/2047 .	1.A FM
81746Q-AD-3	SEQUOTA MTG TRUST SER 2017-2 CL AS		03/25/2021 .	PRINCIPAL RECEIPT		1,822,696	1,822,696	1,845,480	1,829,538		(6,842)		(6,842)		1,822,696			<u> </u>	10.028	02/25/2047 .	. 1.A FM
81746N-AL-2	SEQUOIA MTG TRUST SR 2016-3 CLA11		03/30/2021 .	PRINCIPAL RECEIPT		152,859	152,859	154,148	, 020, 000		(1,290)		(1,290)		152,859					11/25/2046 .	. 1.A FM
81746X-AA-4	SEQUOIA MTG TRUST SR 2017-3 CL A1		03/25/2021 .	PRINCIPAL RECEIPT		649, 175	649, 175	645,016	645,840		3,335		3,335		649, 175				3,664	04/25/2047 .	. 1.A FM
81748M-AA-6	SEQUOIA MTG TRUST SR 2020-1 CL A1		_03/25/2021 _	PRINCIPAL RECEIPT		688,493	688,493	704,307	710,770		(22,277)		(22,277)		688,493				4, 112		. 1.A FM
81748M-AD-0	SEQUOIA MTG TRUST SR 2020-1 CL A4		03/25/2021 .	. PRINCIPAL RECEIPT		797,623	797,623	813,700	826,476		(28,854)		(28,854)		797,623				4,764	02/25/2050 .	. 1.A FM
863667-AM-3	STRYKER CORP SR NTS		03/15/2021 .	. MATURITY MORGAN STANLEY SMITH		2,350,000	2,350,000	2,345,183	2,349,481		519		519		2,350,000				30 , 844	03/15/2021 .	. 2.A FE
38141G-WC-4	THE GOLDMAN SACHS GROUP		_02/05/2021 _	BARNEY LL		5,783,120	5,750,000	5,727,642	5,742,440		530		530		5,742,970		40.150	40, 150	49,354	_04/26/2022 _	2 A FF
	THE GOLDMAN GROWN GROWN			THL CREDIT DIRECT		5,,,,,,,,,									3,, 12,0,0						
	THL CREDIT DL FUND IV REVOVING NTS		01/22/2021 .	LENDING FUND		289,506	289,502	289,502							289,505				4,509	07/15/2025 .	. 1.E PL
	Subtotal - Bonds - Industrial and Misce	ellaneo	ous (Unaffil	iated)		56,690,921	55,817,594	56,375,814	55,437,443		(130,714)		(130,714)		55,774,358		650,310	650,310	798,792	XXX	XXX
8399997.	Total - Bonds - Part 4					E00 044 00E	FF7 F44 404		000 074 700		(4 700 074)		(4 700 074)		F70 070 704		(804, 122)	(804.122)	4 054 500		VVV
						569,841,865	557,514,134	572,598,190	292,374,732		(1,708,971)		(1,708,971)		570,379,734				1,954,509	XXX	XXX
	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999.	Total - Bonds - Part 5 Total - Bonds						XXX 557,514,134	. , , .		XXX		XXX	. , , , ,	XXX		XXX			1	XXX XXX	XXX
8399999. 3 8999997. 3	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4					XXX 569,841,865	XXX 557,514,134 XXX	XXX 572,598,190	XXX 292,374,732		XXX (1,708,971)		XXX (1,708,971)	XXX	XXX 570,379,734	XXX	XXX (804, 122)	XXX (804, 122)	XXX 1,954,509	XXX XXX XXX	XXX XXX XXX
8399999. 3 8999997. 3 8999998. 3	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5					XXX	XXX 557,514,134 XXX XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999998. 8999999.	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks		00/40/0004	Typique	04.007.000	XXX 569,841,865 XXX	XXX 557,514,134 XXX	XXX 572,598,190 XXX	XXX 292,374,732 XXX	XXX	XXX (1,708,971)		XXX (1,708,971) XXX	XXX	XXX 570,379,734 XXX	XXX	XXX (804, 122)	XXX (804, 122)	XXX 1,954,509 XXX	XXX XXX XXX	XXX XXX XXX
8399999. 8999998. 8999999002824-10-0	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES		03/18/202103/15/2021	VARIOUS	24,867.000	XXX 569,841,865 XXX	XXX 557,514,134 XXX XXX	XXX 572,598,190 XXX	XXX 292,374,732 XXX	XXX (551, 105)	XXX (1,708,971)		XXX (1,708,971) XXX	XXX	XXX 570,379,734 XXX	XXX	XXX (804, 122) XXX	XXX (804, 122) XXX	XXX 1,954,509 XXX	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999998. 8999999.	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks		03/18/2021 _ 03/15/2021 _ 03/17/2021 _	VARIOUS	24,867.000 2,446.000 2,611.000	XXX 569,841,865 XXX	XXX 557,514,134 XXX XXX	XXX 572,598,190 XXX	XXX 292,374,732 XXX	XXX	XXX (1,708,971)		XXX (1,708,971) XXX	XXX	XXX 570,379,734 XXX	XXX	XXX (804, 122)	XXX (804, 122)	XXX 1,954,509 XXX	XXX XXX XXX XXX	XXX XXX XXX XXX
839999. 899998. 8999999002824-10-000287Y-10-9004239-10-900724F-10-1	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUT INC ACADIA REALTY TRUST ADDRE INC		03/15/2021 . 03/17/2021 . 03/18/2021 .	VARIOUS JEFFERIES & COMPANY VARIOUS	2,446.000 22,611.000 3,508.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894	XXX 557,514,134 XXX XXX	XXX 572,598,190 XXX 2,171,583 45,696 340,461 1,129,335	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,754,421	XXX (551,105) (216,393) 19,611 (625,086)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 19,611 (625,086)	XXX	XXX 570,379,734 XXX 	XXX	XXX (804, 122) XXX 835,526 221,769 119,243 522,559	XXX (804, 122) XXX 	XXX 1,954,509 XXX 	XXX XXX XXX XXX	XXX XXX XXX XXX
839999. 899997. 899998. 899999. 002824-10-0 00287'-10-9 00724F-10-1 009158-10-6	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUTE INC ACADIA REALTY TRUST ADOBE INC AIR PRODUCTS & CHEMICALS INC		03/15/202103/17/202103/18/202103/16/2021	VARIOUS	2,446.000 22,611.000 3,508.000 1,241.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583 .45, 696 .340, 461 .1, 129, 335 .283, 080	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,754,421 339,066	XXX (551,105) (216,393) 19,611 (625,086) (55,986)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 19,611 (625,086) (55,986)	XXX	XXX 570,379,734 XXX 2,171,583 45,696 340,461 1,129,335 283,080	XXX	XXX (804, 122) XXX 	XXX (804,122) XXX 	XXX 1,954,509 XXX 	XXX XXX XXX XXX	XXX XXX XXX XXX
839999. 899999. 899999. 002824-10-0 00287Y-10-9 00724F-10-1 009158-10-6 015271-10-9	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUTE INC ACADIA REALTY TRUST ADDRE INC ALEXANDRIA REAL ESTATE EQUITIES		03/15/2021 03/17/2021 03/18/2021 03/16/2021 03/18/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS	2,446.000 22,611.000 3,508.000 1,241.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 104,807	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583 45, 696 340, 461 1, 129, 335 283, 080 83, 254	XXX 292,374,732 XXX 262,089 320,850 1,754,421 339,066 114,061	XXX (551, 105) (216, 393) 19, 611 (625, 086) (55, 986) (30, 807)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 19,611 (625,086) (55,986) (30,807)	XXX	XXX 570,379,734 XXX 	XXX	XXX (804, 122) XXX 	XXX (804, 122) XXX 	XXX 1,954,509 XXX 	XXX XXX XXX XXX	XXX XXX XXX XXX
839999. 899999. 899999. .002824-10-0 .00287Y-10-9 .004239-10-9 .00724F-10-1 .009158-10-6 .015271-10-9 .02079K-30-5	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUT INC ACADIA REALTY TRUST ADOBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A	-	03/15/202103/17/2021 03/18/2021 03/18/2021 03/16/2021 03/16/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS	2,446.000 22,611.000 3,508.000 1,241.000 640.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 104,807 3,584,035	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,754,421 339,066 114,061 3,000,520	XXX (551, 105) (216, 393) 19, 611 (625, 086) (30, 807) (799, 639)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 19,611 (625,086) (55,086) (30,807) (799,639)	XXX	XXX 570,379,734 XXX 2,171,583 45,696 340,461 1,129,335 283,080 83,254 2,200,881	XXX	XXX (804, 122) XXX 	XXX (804, 122) XXX 	XXX 1,954,509 XXX 	XXX XXX XXX XXX	XXX XXX XXX XXX
839999. 899999. 899999. 002824-10-0 00287Y-10-9 00724F-10-1 009158-10-6 015271-10-9	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUT INC ACADIA REALTY TRUST ADOBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A	-	03/15/2021 03/17/2021 03/18/2021 03/16/2021 03/18/2021 03/16/2021 03/15/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS		XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,661,894 335,148 104,807 3,584,035 301,574	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583 45, 696 340, 461 1, 129, 335 283, 080 83, 254 2, 200, 881 248, 948	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,754,421 339,066 114,061 3,000,520 248,624	XXX (551,105) (216,393) .19,611 .625,086) .(55,986) .(30,807) .(799,639) .324	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 19,611 (625,086) (55,986) (30,807) (799,639) 324	XXX	XXX 570,379,734 XXX 2,171,583 45,696 340,461 1,129,335 223,080 83,254 2,200,881 248,948	XXX	XXX (804, 122) XXX 	XXX (804, 122) XXX 	XXX 1,954,509 XXX 	XXX XXX XXX XXX	XXX XXX XXX XXX
839999. 8999997. 8999998. .002874-10-0 .00287Y-10-9 .007284-10-1 .004239-10-9 .00724F-10-1 .009158-10-6 .015271-10-9 .02079K-30-5 .022098-10-3	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUTE INC ACADIA REALTY TRUST ADOBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALITHA GROUP INC		03/15/202103/17/2021 03/18/2021 03/18/2021 03/16/2021 03/16/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI	2,446.000 22,611.000 3,508.000 1,241.000 640.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 104,807 3,584,035	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,754,421 339,066 114,061 3,000,520	XXX (551, 105) (216, 393) 19, 611 (625, 086) (30, 807) (799, 639)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 19,611 (625,086) (55,086) (30,807) (799,639)	XXX	XXX 570,379,734 XXX 2,171,583 45,696 340,461 1,129,335 283,080 83,254 2,200,881	XXX	XXX (804, 122) XXX 	XXX (804, 122) XXX 835,526 221,769 119,243 522,559 52,068 21,553 1,383,154 52,625	XXX 1,954,509 XXX 	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999999. 8999998. 8999999002824-10-0 .00287Y-10-9 .004239-10-9 .00724F-10-1 .009158-10-6 .015271-10-9 .022083-10-3 .023135-10-6 .023608-10-2 .024013-10-4	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTI LABORATORIES ABBUTI INC ACADIA REALTY TRUST ADOBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMAZON. COM INC AMERICAN ASSETS TRUST INC		03/15/2021 03/17/2021 03/18/2021 03/16/2021 03/16/2021 03/15/2021 03/15/2021 03/17/2021 03/05/2021 03/17/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI VARIOUS VARIOUS EVERCORE ISI VARIOUS EVERCORE ISI	2, 446.000 22, 611.000 3, 508.000 1, 241.000 640.000 1, 712.000 6, 064.000 878.000 29, 288.000 4, 618.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 104,807 3,3584,035 301,574 2,763,247 2,129,395 160,967	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583 45, 696 340, 461 1, 129, 335 283, 080 83, 254 2, 200, 881 248, 948 2, 111, 574 2, 278, 309 135, 923	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,1754,421 339,066 114,061 1,4,061 2,859,585 2,286,221 133,368	XXX (551,105) (216,393) 19,611 (625,986) (30,807) (799,639) 324 (748,011) (7,912) 2,555	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 19,611 (25,086) (55,986) (30,807) (799,639) 324 (748,011) (7,912) (7,912) (7,912)	XXX	XXX 570,379,734 XXX 2,171,583 .45,696 .340,461 1,129,335 .283,080 .83,254 .2,200,881 .248,948 .2,111,574 .2,278,309 .135,923	XXX	XXX (804, 122) XXX 	XXX (804, 122) XXX 835, 526 221, 769 119, 243 522, 559 52, 068 21, 553 1, 383, 154 52, 625 651, 673 (148, 914) 25, 045	XXX 1,954,509 XXX .11,190 .3,180 .1,663 .698 .5,215	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999999. 8999998. 8999999. .002824-10-0 .00287Y-10-9 .004239-10-9 .00724F-10-1 .009158-10-6 .015271-10-9 .02079K-30-5 .022085-10-3 .023135-10-6 .023608-10-2 .024013-10-4 .024835-10-0	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTE LABORATORIES ABBOTE LABORATORIES ABBUTE INC ACADIA REALTY TRUST ADOBE INC ALEYANDRIA REAL ESTATE EQUITIES ALEYANDRIA REAL ESTATE EQUITIES ALEYANDRIA REAL ESTATE EQUITIES ALETIA GROUP INC AMAZON. COM INC AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC	-	03/15/2021 03/17/2021 03/18/2021 03/16/2021 03/18/2021 03/16/2021 03/15/2021 03/15/2021 03/15/2021 03/17/2021 03/15/2021 03/15/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI VARIOUS JURIOUS JURIO	2, 446.000 22, 611.000 3, 508.000 1, 241.000 640.000 1, 712.000 6, 064.000 878.000 29, 288.000 4, 618.000 2, 198.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 104,807 3,584,035 301,574 2,763,247 2,129,395 160,967 39,129	XXX 557,514,134 XXX XXX	XXX 572,598,190 XXX 2,171,583 45,696 340,461 1,129,335 283,080 83,254 2,200,881 2,248,948 2,111,574 2,278,309 135,923 89,032	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,754,421 339,066 114,061 3,000,520 248,624 2,2859,585 2,286,221 133,368 94,008	XXX (551,105) (216,393) .19,611 (625,086) (30,807) (799,639) .324 (748,011) (7,912) 2,555 (4,976)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 19,611 (625,086) (30,807) (799,639) (748,011) (7,912) 2,555 (4,976)	XXX	XXX 570,379,734 XXX 2,171,583 45,696 .340,461 1,129,335 .283,080 83,254 20,881 248,948 2111,574 278,309 33,923 89,032	XXX	XXX (804, 122) XXX 	XXX (804, 122) XXX 835, 526 221, 769 .119, 243 .522, 559 .52, 068 .21, 553 .1, 383, 154 .52, 625 .651, 673 .148, 914) .25, 045 .9, 097	XXX 1,954,509 XXX	XXX XXX XXX XXX	XXX XXX XXX XXX
839999. 899997. 8999997. 8999999. 8999999. 002824-10-0 00287Y-10-9 .004239-10-9 .004247-10-1 .009158-10-6 .015271-10-9 .02079(-30-5 .022095-10-3 .023135-10-6 .023608-10-2 .024013-10-4 .0248537-10-1	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUT INC ACADIA REALTY TRUST ADDBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMAZON.COM INC AMERICAN CARPUS CINTYS INC AMERICAN CARPUS CINTYS INC AMERICAN CALPUS CINTYS INC AMERICAN ELECTRIC POWER	-	.03/15/2021 .03/17/2021 .03/18/2021 .03/16/2021 .03/16/2021 .03/16/2021 .03/15/2021 .03/17/2021 .03/17/2021 .03/17/2021 .03/15/2021 .03/15/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI VARIOUS VARIOUS JUDIO VARIOUS LEVERCORE ISI JEFFERIES & COMPANY VARIOUS VARIOUS		XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 104,807 3,584,035 301,574 2,763,247 60,967 98,129 98,129 116,919	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583 .45, 696 .340, 461 .1, 129, 335 .283, 080 .83, 254 .2, 200, 881 .248, 948 .2, 111, 574 .2, 278, 309 .135, 923 .89, 032 .112, 684	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,1754,421 339,066 114,061 1,4,061 2,859,585 2,286,221 133,368	XXX (551,105) (216,393) 19,611 (625,986) (30,807) (799,639) 324 (748,011) (7,912) 2,555	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 19,611 (25,086) (55,986) (30,807) (799,639) 324 (748,011) (7,912) (7,912) (7,912)	XXX	XXX 570,379,734 XXX 2,171,583 45,696 340,461 1,129,335 283,080 83,254 2,200,881 248,948 2,111,574 2,278,309 135,923 89,032 112,684	XXX	XXX (804, 122) XXX 	XXX (804,122) XXX 	XXX 1,954,509 XXX .11,190 .3,180 .1,663 .698 .5,215	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999999. 8999998. 8999999002824-10-0 .002877-10-9 .004239-10-9 .007247-10-1 .009158-10-6 .015271-10-9 .027083-10-3 .023135-10-6 .02368-10-2 .024033-10-4 .024835-10-0 .025537-10-1 .025816-10-9	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTI LABORATORIES ABBUTI INC ACADIA REALTY TRUST ADOBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMAZON. COM INC AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC AMERICAN CAMPUS COMTYS INC AMERICAN EXPRESS CO	-	.03/15/2021 .03/17/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/16/2021 .03/15/2021 .03/17/2021 .03/17/2021 .03/15/2021 .03/18/2021 .03/18/2021 .03/18/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI VARIOUS EVERCORE ISI JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS EVERCORE ISI JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS	2, 446.000 	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,1,651,894 335,148 104,807 3,354,035 301,574 2,763,247 2,169,967 99,129 116,919 605,275	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583 45, 696 340, 461 1, 129, 335 283, 080 83, 254 2, 200, 881 248, 948 2, 111, 574 2, 278, 309 135, 923 89, 032 112, 684 523, 498	XXX 292,374,732 XXX 2,722,688 262,089 330,850 1,754,421 339,066 114,061 3,000,520 248,624 2,859,585 2,286,621 133,368 94,008	XXX (551,105) (216,393) .19,611 (625,086) (30,807) (799,639) .324 (748,011) (7,912) .2,555 (4,976) (7,974)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 19,611 (625,086) (55,986) (30,807) (799,639) 324 (748,011) (7,912) (4,976) (7,974)	XXX	XXX 570,379,734 XXX 2,171,583 45,696 340,461 1,129,335 283,080 83,254 2,200,881 2,48,948 2,111,574 2,278,309 135,923 89,032 112,684 523,498	XXX	XXX (804, 122) XXX 835, 526 221, 769 119, 243 522, 559 52, 068 21, 553 1, 383, 154 52, 625 651, 673 (148, 914) 25, 045 9, 097 4, 235 81, 1776	XXX (804, 122) XXX 835,526 221,769 119,243 522,559 52,068 21,553 1,383,154 52,625 651,673 (148,914) 25,045 9,097 4,235 81,776	XXX 1,954,509 XXX .11,190 .3,180 .1,663 .698 .5,215 .1,293 .1,033 .1,072	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999997. 8999998. 8999999002824-10-0 .002877-10-9 .004239-10-9 .00724F-10-1 .009158-10-6 .015271-10-9 .020798-30-5 .022098-10-3 .023135-10-6 .023608-10-2 .024013-10-4 .024835-10-0 .025537-10-1 .025537-10-1	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUT INC ACADIA REALTY TRUST ADDBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMAZON.COM INC AMERICAN CARPUS CINTYS INC AMERICAN CARPUS CINTYS INC AMERICAN CALPUS CINTYS INC AMERICAN ELECTRIC POWER	-	.03/15/2021 .03/17/2021 .03/18/2021 .03/16/2021 .03/16/2021 .03/16/2021 .03/15/2021 .03/17/2021 .03/17/2021 .03/17/2021 .03/15/2021 .03/15/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI VARIOUS VARIOUS JUDIO VARIOUS LEVERCORE ISI JEFFERIES & COMPANY VARIOUS VARIOUS		XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 104,807 3,584,035 301,574 2,763,247 60,967 98,129 98,129 116,919	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583 .45, 696 .340, 461 .1, 129, 335 .283, 080 .83, 254 .2, 200, 881 .248, 948 .2, 111, 574 .2, 278, 309 .135, 923 .89, 032 .112, 684	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,754,421 339,066 114,061 3,000,520 248,624 2,2859,585 2,286,221 133,368 94,008	XXX (551,105) (216,393) .19,611 (625,086) (30,807) (799,639) .324 (748,011) (7,912) 2,555 (4,976)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 19,611 (625,086) (30,807) (799,639) (748,011) (7,912) 2,555 (4,976)	XXX	XXX 570,379,734 XXX 2,171,583 45,696 340,461 1,129,335 283,080 83,254 2,200,881 248,948 2,111,574 2,278,309 135,923 89,032 112,684	XXX	XXX (804, 122) XXX 	XXX (804,122) XXX 	XXX 1,954,509 XXX	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999997. 8999998. 89999999002824-10-0 .00287Y-10-9 .004239-10-9 .00724F-10-1 .009158-10-6 .015271-10-9 .02098-10-3 .023135-10-6 .023608-10-2 .024013-10-4 .024835-10-0 .025537-10-1 .025816-10-9 .02665T-30-6	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTI LABORATORIES ABBUTI INC ACADIA REALTY TRUST ADOBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMAZON. COM INC AMERICAN ASSETS TRUST INC AMERICAN CAMPUS COMTYS INC AMERICAN CAMPUS COMTYS INC AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN HOMES & RENT AMERICAN HOMES & RENT AMERICAN TOWER CORP	-	.03/15/2021 .03/17/2021 .03/18/2021 .03/18/2021 .03/16/2021 .03/16/2021 .03/15/2021 .03/15/2021 .03/15/2021 .03/15/2021 .03/17/2021 .03/17/2021 .03/17/2021 .03/18/2021 .03/18/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI VARIOUS VARIOUS LEVERCORE ISI JEFFERIES & COMPANY VARIOUS JEFFERIES & COMPANY VARIOUS J.P. MORGAN SECURITIES JEFMERGEN SECURITIES	2, 446.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 104,807 2,763,247 2,763,247 2,763,247 2,129,395 2,129,395 2,129,395 2,116,967 99,129 605,275 257,101 169,475	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583 45, 696 340, 461 1, 129, 335 283, 080 83, 254 2, 200, 881 248, 948 2, 111, 574 2, 278, 309 135, 923 89, 032 112, 684 523, 498 178, 740 187, 092	XXX 292,374,732 XXX 2,722,688 262,089 330,850 114,061 339,066 114,061 130,00,520 248,624 2,859,585 2,286,621 133,368 94,008 120,658 250,080 178,670	XXX (551,105) (216,393) .19,611 (625,086) (55,986) (30,807) (799,639) .324 (748,011) (2,555 (4,976) (7,974)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 	XXX	XXX 570,379,734 XXX 2,171,583 .45,696 .340,461 .1,129,335 .283,080 .83,254 .2,200,881 .2,48,948 .2,111,574 .2,78,309 .135,923 .89,032 .112,684 .523,498 .178,740 .187,092	XXX	XXX (804, 122) XXX 835, 526 221, 769 119, 243 522, 559 52, 068 21, 553 1, 383, 154 52, 625 651, 673 (148, 914) 25, 045 9, 097 4, 235 81, 776 78, 361 (17, 616)	XXX (804, 122) XXX 835,526 221,769 119,243 522,559 52,068 21,553 1,383,154 52,625 651,673 (148,914) 25,045 9,097 4,235 81,776 78,361 (17,616)	XXX 1,954,509 XXX .11,190 .3,180 .1,663 .698 .5,215 .1,293 .1,033 .1,072 .417	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999997. 8999998. 8999999002824-10-0 .00287/-10-9 .004239-10-9 .00728f-10-1 .009156-10-6 .015271-10-9 .020798-30-5 .022098-10-3 .023135-10-6 .023080-10-2 .024013-10-4 .024835-10-0 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUT LABORATORIES ABBUT LABORATORIES ALCADIA REALTY TRUST ACODIA REALTY TRUST ALCADIA REALTY TRUST ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN HOMES 4 RENT AMERICAN HOMES 4 RENT AMERICAN HOMES 4 RENT AMERICAN TOWER CORP AMIGEN INC	-	.03/15/2021 .03/17/2021 .03/18/2021 .03/18/2021 .03/16/2021 .03/16/2021 .03/16/2021 .03/15/2021 .03/17/2021 .03/17/2021 .03/17/2021 .03/17/2021 .03/17/2021 .03/17/2021 .03/18/2021 .03/18/2021 .03/18/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI VARIOUS VARIOUS VARIOUS LEVERCORE ISI JEFFERIES & COMPANY VARIOUS VARIOUS JEFFERIES & COMPANY VARIOUS JEFFERIES & COMPANY VARIOUS J. P. MORGAN SECURITIES VARIOUS VARIOUS VARIOUS J. P. MORGAN SECURITIES VARIOUS VARIOUS SANFORD C. Bernstein & Co.	2, 446.000 22, 611.000 3, 508.000 1, 241.000 640.000 1, 712.000 6, 064.000 29, 288.000 4, 618.000 1, 449.000 4, 162.000 8, 336.000 796.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 335,148 301,574 2,763,247 2,129,395 160,967 99,129 116,919 505,275 525,7101 169,475	XXX 557,514,134 XXX XXX	XXX 572,598,190 XXX 2,171,583 45,696 340,461 1,129,335 283,080 83,254 2,200,881 248,948 2,111,574 2,278,309 135,923 135,923 135,923 112,684 523,498 178,740 187,092	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,754,421 339,066 114,061 3,000,520 248,624 2,859,526 2,286,221 133,368 120,658 2,260,080 178,670 3,879,440	XXX (551,105) (216,393)19,611 (625,986) (30,807) (799,639)324 (748,011)(7,912) 2,555(4,976)(7,974)(71,340)8,421	XXX (1,708,971)		XXX (1,708,971) XXX (1,708,971) (216,393) 19,611 (625,086) (59,866) (30,807) (799,639) 324 (748,011) (7,912) 2,555 (4,976) (7,974) (77,974) (77,340) 8,421	XXX	XXX 570,379,734 XXX 2,171,58345,696340,4611,129,335283,08083,254200,881248,948211,574278,309135,92312,684523,498523,498578,740187,092	XXX	XXX (804, 122) XXX 	XXX (804,122) XXX 835,526 221,769 119,243 522,559 52,058 21,553 1,383,154 52,625 651,673 (148,914) 25,045 9,097 4,235 9,097 4,235 8,1,776 78,361 (17,616)	XXX 1,954,509 XXX	XXX XXX XXX XXX	XXX XXX XXX XXX
839999. 899997. 8999998. 8999998. 8999998. 89999990028271-10-9 .004239-10-9 .004239-10-9 .004271-10-10 .009158-10-6 .015271-10-9 .025051-10-3 .022135-10-6 .023608-10-2 .024013-10-4 .024851-10-9 .025537-10-1 .025816-10-9 .026573-10-1 .025816-10-9 .036057-30-6 .031162-10-0 .031162-10-0 .032095-10-1	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUT INC ACADIA REALTY TRUST ADDBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMERICAN COMPORATION AMERICAN ASSETS TRUST INC AMERICAN CAMPUS CINITYS INC AMERICAN CAMPUS CINITYS INC AMERICAN ELECTRIC POWER AMERICAN HOMES 4 RENT AMERICAN HOMES 4 RENT AMERICAN TOWER CORP AMIGEN INC AMIGEN INC AMIGEN INC AMIGEN INC AMIGEN INC AMIGEN INC AMIGEN INC AMIGEN INC AMIGEN INC AMIGEN INC AMIGEN INC AMIGEN INC AMIGEN INC AMIGEN INC AMIGEN INC AMIGEN INC	-	.03/15/2021 .03/17/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/16/2021 .03/15/2021 .03/15/2021 .03/15/2021 .03/15/2021 .03/15/2021 .03/15/2021 .03/17/2021 .03/17/2021 .03/18/2021 .03/18/2021 .03/18/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS JUBERFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS SARIOTO C. BERNSTEIN & CO. EVERCORE ISI	2, 446.000 22,611.000 3,508.000 1,241.000 640.000 1,712.000 6,064.000 29,288.000 4,618.000 21,180.000 1,449.000 4,162.000 8,386.000 796.000	XXX 569,841,865 XXX 3,007,109 267,465 459,765 459,765 459,765 335,148 335,148 301,574 2,763,247 2,763,247 169,867 98,129 116,919 605,275 257,101 169,475 3,945,856	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 58345, 696340, 4611, 129, 335283, 08083, 2542, 200, 881248, 9482, 111, 5742, 278, 309135, 92389, 032112, 684523, 498178, 740187, 7092845, 506116, 868	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,754,421 339,066 114,061 3,000,520 248,624 2,859,522 133,368 9,4,008 120,658 120,658 120,658	XXX (551, 105) (216, 393) (19, 611 (625, 086) (55, 086) (59, 087) (39, 673) (324 (748, 011) (2, 2, 555) (4, 976) (7, 974) (71, 340) (8, 421 (3, 033, 934) (57, 186)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) [9,611] (625,086) (55,986) (30,807) (799,639) 324 (748,011) (7,912) 2,555 (4,976) (7,974) (7,974) (71,340) 8,421 (3,033,934) (57,186)	XXX	XXX 570,379,734 XXX 2,171,583 45,696 340,461 1,129,335 283,080 83,254 2,200,881 248,948 2,111,574 2,278,309 135,923 89,032 112,684 523,498 178,740 187,092 845,506 116,868	XXX	XXX (804, 122) XXX 	XXX (804,122) XXX 	XXX 1,954,509 XXX	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999997. 89999998. 89999999002824-10-0 .002877-10-9 .004239-10-9 .007247-10-1 .009158-10-6 .015271-10-9 .02078-30-5 .022083-10-3 .023135-10-6 .023608-10-2 .024013-10-4 .024835-10-0 .025537-10-1 .025816-10-9 .026651-30-6 .03027X-10-0 .031162-10-0 .03162-10-1 .0317501-10-9	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTI LABORATORIES ABBUTI INC ACADIA REALTY TRUST ADOBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMAZON. COM INC AMERICAN CAMPUS COMTYS INC AMERICAN ASSETS TRUST INC AMERICAN CAMPUS COMTYS INC AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO AMERICAN TOWER CORP AMERICAN TOWER CORP AMISEN INC AMISEN AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN	-	.03/15/2021 .03/17/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/16/2021 .03/16/2021 .03/15/2021 .03/15/2021 .03/17/2021 .03/15/2021 .03/15/2021 .03/17/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI VARIOUS EVERCORE ISI JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. EVERCORE ISI JEFFERIES & COMPANY	2, 446.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 104,807 2,763,247 2,763,247 2,763,247 2,162,347 2,162,347 2,162,347 2,163,947 3,614,616,967 99,129 605,275 257,101 169,475 3,458,856 3,45,856	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583 45, 696 340, 41 1, 129, 335 283, 080 83, 254 2, 200, 881 248, 948 2, 111, 574 2, 278, 309 135, 923 89, 032 112, 684 523, 498 178, 740 187, 792 845, 506 116, 686 1114, 588	XXX 292,374,732 XXX 2,722,688 262,089 330,850 114,061 133,066 114,061 133,068 248,624 2,859,585 2,286,621 133,368 94,008 120,658 250,080 178,670 3,879,440 174,055 122,259	XXX (551,105) (216,393) .19,611 (625,086) (55,986) (309,807) .799,639) .324 (748,011) .2,555 .4(4,976) .(7,974)(71,340)8,421(3,033,934)(57,186)(7,671)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) -19,611 (625,086) (55,986) (30,807) (799,639) 324 (748,011) (7,912) 2,555 (4,976) (7,974) (71,340) -8,421 (3,033,934) (57,186) (7,671)	XXX	XXX 570,379,734 XXX 2,171,583 .45,696 .340,461 .129,335 .283,080 .83,254 .200,881 .248,948 .2,111,574 .278,309 .135,923 .89,032 .112,684 .523,498 .178,740 .187,092 .845,506 .116,868 .114,588	XXX	XXX (804, 122) XXX (804, 122) 	XXX (804, 122) XXX 835,526 221,769 119,243 522,559 52,068 21,553 1,383,154 52,625 651,673 (148,914) 25,045 9,097 4,235 81,776 78,361 (17,616) 3,100,350 3,100,350 3,100,350 28,658	XXX 1,954,509 XXX	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999997. 8999998. 8999998. 8999999002824-10-0 .00287Y-10-9 .004239-10-9 .00724F-10-1 .009156-10-6 .015271-10-9 .020798-30-5 .022098-10-3 .023135-10-6 .023080-10-2 .024013-10-4 .024835-10-0 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .025815-30-6 .03027X-10-0 .031162-10-0 .032095-10-1 .03750L-10-9 .03758L-74-7	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks Total - Preferred Stocks ABBOTT LABORATORIES ABBUT LABORATORIES ABBUT LABORATORIES ABBUT INC ALADIA REALLY TRUST ADDBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN TOWER CORP AMERICAN TOWER CORP AMGEN INC AMPERIOL CORP APARTMENT INCOME REIT CO APARTMENT INCOME REIT CO APARTMENT INCOME REIT CO APARTMENT INVESTMENT AND MIGHT CO	-	.03/15/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/16/2021 .03/16/2021 .03/16/2021 .03/15/2021 .03/17/2021 .03/17/2021 .03/17/2021 .03/17/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS JUS JEFFERIES & COMPANY VARIOUS J.E. MORGAN SECURITIES VARIOUS VARIOUS VARIOUS J.P. MORGAN SECURITIES VARIOUS VARIOUS J.E. MORGAN SECURITIES VARIOUS J.E. MORGAN SECURITIES VARIOUS J.E. MORGAN SECURITIES VARIOUS SANFORD LEFFERIES & COMPANY ALEX BROWN & SONS	2, 446.000 22, 611.000 3, 508.000 1, 241.000 640.000 1, 712.000 6, 064.000 29, 288.000 4, 618.000 1, 449.000 4, 162.000 8, 336.000 796.000 16, 873.000 2, 662.000 3, 183.000 25, 437.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 335,148 301,574 2,763,247 2,129,395 160,967 98,129 116,919 505,275 169,475 3,945,856 172,974 143,246 143,246	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583 45, 696 340, 461 1, 129, 335 283, 080 83, 254 2, 200, 881 248, 948 2, 111, 574 2, 278, 309 135, 923 112, 684 523, 498 523, 498 178, 740 187, 092 845, 506 116, 868 114, 588 130, 123	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,754,421 339,066 114,061 3,000,520 248,624 2,286,221 133,368 120,658 2,286,021 178,670 3,879,440 174,055 122,259 134,307	XXX (551,105) (216,393) .19,611 (625,986) .(30,807) (799,639) .(799,639) .(7,912) .(7,912) .(7,912) .(7,914) .(7,1,340) .8,421 .(3,033,934) .(57,186) .(7,671) .(4,184)	XXX (1,708,971)		XXX (1,708,971) XXX (1,708,971) (216,393) 19,611 (625,086) (55,986) (30,807) (799,639) 324 (748,011) (7,912) 2,555 (4,976) (7,974) (71,340) 8,421 (3,033,934) (57,186) (7,671) (4,184)	XXX	XXX 570,379,734 XXX 2,171,583 45,696 340,461 1,129,335 283,080 83,254 2,200,881 248,948 2,111,574 2,278,309 135,923 112,684 523,498 523,498 178,740 187,092 845,506 116,868 114,586 114,586	XXX	XXX (804, 122) XXX 	XXX (804,122) XXX 835,526 221,769 119,243 522,559 52,068 21,553 1,383,154 52,625 651,673 (148,914) 25,045 9,097 4,235 81,776 78,361 (17,616) 3,100,350 56,106 28,658	XXX 1,954,509 XXX	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999997. 89999998. 89999999002824-10-0 .002877-10-9 .004239-10-9 .007247-10-1 .009158-10-6 .015271-10-9 .02078-30-5 .022083-10-3 .023135-10-6 .023608-10-2 .024013-10-4 .024835-10-0 .025537-10-1 .025816-10-9 .026651-30-6 .03027X-10-0 .031162-10-0 .03162-10-1 .0317501-10-9	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTI LABORATORIES ABBUTI INC ACADIA REALTY TRUST ADOBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMAZON. COM INC AMERICAN CAMPUS COMTYS INC AMERICAN ASSETS TRUST INC AMERICAN CAMPUS COMTYS INC AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO AMERICAN TOWER CORP AMERICAN TOWER CORP AMISEN INC AMISEN AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN INC AMISEN	-	.03/15/2021 .03/17/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/16/2021 .03/16/2021 .03/15/2021 .03/15/2021 .03/17/2021 .03/15/2021 .03/15/2021 .03/17/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI VARIOUS EVERCORE ISI JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. EVERCORE ISI JEFFERIES & COMPANY	2, 446.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 104,807 2,763,247 2,763,247 2,763,247 2,162,347 2,162,347 2,162,347 2,163,947 3,614,616,967 99,129 605,275 257,101 169,475 3,458,856 3,45,856	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583 45, 696 340, 41 1, 129, 335 283, 080 83, 254 2, 200, 881 248, 948 2, 111, 574 2, 278, 309 135, 923 89, 032 112, 684 523, 498 178, 740 187, 792 845, 506 116, 686 1114, 588	XXX 292,374,732 XXX 2,722,688 262,089 330,850 114,061 133,066 114,061 133,068 248,624 2,859,585 2,286,621 133,368 94,008 120,658 250,080 178,670 3,879,440 174,055 122,259	XXX (551,105) (216,393) .19,611 (625,086) (55,986) (309,807) .799,639) .324 (748,011) .2,555 .4(4,976) .(7,974)(71,340)8,421(3,033,934)(57,186)(7,671)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) -19,611 (625,086) (55,986) (30,807) (799,639) 324 (748,011) (7,912) 2,555 (4,976) (7,974) (71,340) -8,421 (3,033,934) (57,186) (7,671)	XXX	XXX 570,379,734 XXX 2,171,583 .45,696 .340,461 .129,335 .283,080 .83,254 .200,881 .248,948 .2,111,574 .278,309 .135,923 .89,032 .112,684 .523,498 .178,740 .187,092 .845,506 .116,868 .114,588	XXX	XXX (804, 122) XXX (804, 122) 	XXX (804, 122) XXX 835,526 221,769 119,243 522,559 52,068 21,553 1,383,154 52,625 651,673 (148,914) 25,045 9,097 4,235 81,776 78,361 (17,616) 3,100,350 3,100,350 3,100,350 28,658	XXX 1,954,509 XXX	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999997. 89999999002824-10-0 .002874-10-9 .004239-10-9 .007245-10-6 .015271-10-9 .020798-30-5 .022098-10-3 .023135-10-6 .02308-10-2 .024013-10-4 .024835-10-0 .025353-10-1 .025816-10-9 .026657-30-6 .03027X-10-0 .031162-10-0 .032095-10-1 .037801-10-9 .03748R-74-7 .037833-10-0 .053484-10-1	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUT LABORATORIES ABBUT INC ALOID R REALTY TRUST ADDBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN TOWER CORP AMERICAN TOWER CORP AMERICAN TOWER CORP AMAGEN INC AMPERIOL CORP APARTMENT INCOME REIT CO APPLE INC AVALONBAY COMMUNITIES INC BANK OF AMERICA CORP	-	.03/15/2021 .03/17/2021 .03/18/2021 .03/18/2021 .03/16/2021 .03/16/2021 .03/16/2021 .03/15/2021 .03/17/2021 .03/15/2021 .03/15/2021 .03/17/2021 .03/17/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021 .03/18/2021	VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS JEFFERIES & COMPANY VARIOUS J.P. MORGAN SECURITIES VARIOUS CO. EVERCORE ISI JEFFERIES & COMPANY ALEX BROWN & SONS VARIOUS J.P. MORGAN SECURITIES VARIOUS	2, 446.000 22, 611.000 3, 508.000 1, 241.000 640.000 1, 712.000 6, 064.000 878.000 29, 288.000 4, 618.000 1, 449.000 4, 162.000 8, 336.000 796.000 16, 873.000 2, 662.000 3, 183.000 25, 437.000 70, 366.000 70, 366.000	XXX 569,841,865 XXX 3,007,109 287,465 459,704 1,651,894 335,148 301,574 2,763,247 2,129,395 160,967 98,129 116,919 505,275 169,475 3,945,856 172,974 143,246 123,685 8,910,162 97,218	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583 45, 696 340, 461 1, 129, 335 283, 080 83, 254 2, 200, 881 248, 948 2, 2111, 574 2, 278, 309 135, 923 132, 684 523, 488 523, 488 178, 740 187, 092 845, 506 116, 868 114, 588 130, 123 224, 623 63, 474 792, 344	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,754,421 339,066 114,061 3,000,520 248,624 2,859,526 2,286,221 133,368 120,658 250,080 178,670 3,879,440 174,055 122,259 134,307 9,336,865 83,744 4,319,417	XXX (551,105) (216,393) .19,611 (625,986) .(30,807) .(799,639) .324 .(748,011) .(7,912) .(7,912) .(77,94)	XXX (1,708,971)		XXX (1,708,971) XXX (1,708,971) XXX (551,105) (216,393) (19,611 (625,086) (55,986) (59,986) (30,807) (799,639) 324 (748,011) (7,912) 2,555 (4,976) (7,974) (71,340) 8,421 (3,033,934) (57,186) (7,671) (4,184) (9,112,241) (20,271) (3,552,7073)	XXX	XXX 570,379,734 XXX 2,171,583 45,696 340,461 1,129,335 283,080 83,254 2,200,881 248,948 2,111,574 2,278,309 135,923 112,684 523,498 523,498 178,740 187,092 845,506 116,868 114,588 130,123 224,623 63,474 792,344	XXX	XXX (804, 122) XXX	XXX (804,122) XXX 835,526 221,769 52,068 52,059 52,059 52,059 52,059 52,059 52,059 52,059 52,059 52,059 61,673 (148,914) 25,045 9,097 4,235 81,776 78,361 (17,616) 3,100,350 56,106 28,655,39 8,685,539 8,685,539 8,685,539	XXX 1,954,509 XXX	XXX XXX XXX XXX	XXX XXX XXX XXX
839999. 899999. 8999999	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUT INC ACADIA REALTY TRUST ADDBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMERICAN CAMPUS CINTYS INC AMERICAN ASSETS TRUST INC AMERICAN CAMPUS CINTYS INC AMERICAN AUSSES CO AMERICAN ELECTRIC POWER AMERICAN HOMES 4 RENT AMERICAN HOMES 4 RENT AMPLENDL CORP APARTMENT INCOME REIT CO APARTMENT INCOME REIT CO APARTMENT INCOME REIT CO APARTMENT INCOME REIT CO AVALOBBAY COMMUNITIES INC BANK OF AMERICA CORP BECTON DICKINSON AND CO	-		VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS EVENCORE ISI VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. EVENCORE ISI JEFFERIES & COMPANY VARIOUS J.P. MORGAN SECURITIES VARIOUS J.P. MORGAN SECURITIES VARIOUS J.P. MORGAN SECURITIES VARIOUS J.P. MORGAN SECURITIES VARIOUS J.P. MORGAN SECURITIES VARIOUS	2, 446.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 104,807 2,763,247 2,763,247 169,97 398,129 605,275 257,101 169,475 3,945,856 172,97 143,246 123,885 5,910,162 97,218 4,720,755 2226,836	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,754,421 339,066 114,061 3,000,520 248,624 2,859,522 2,296,221 133,368 9,4,008 120,658 250,080 178,670 174,055 122,259 134,307 193,368,685 83,744 4,319,417 235,957	XXX (551, 105) (216, 393), 19, 611 (625, 086) (55, 986) (39, 867) (799, 639) (748, 011) (2, 555) (4, 976) (7, 974) (71, 340), 1340 (3, 033, 934) (7, 671) (4, 184) (1, 19, 112, 241), 120, 271) (3, 527, 073) (6, 390)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 19,611 (625,086) (55,986) (30,807) (799,639) 324 (748,011) (7,912) 2,555 (4,976) (7,974) (71,340) 8,421 (30,33,393) (4,184) (7,671) (4,184) (4,184) (4,184) (4,184) (4,184) (19,112,241) (20,271) (3,527,073) (3,527,073) (3,527,073) (3,527,073)	XXX	XXX 570,379,734 XXX 2,171,583 45,696 340,461 1,129,335 283,080 83,254 2,200,881 248,948 2,111,574 2,278,309 135,923 89,032 112,684 523,498 178,740 187,092 845,506 114,588 130,123 224,623 53,474 792,344 792,344	XXX	XXX (804, 122) XXX 	XXX (804,122) XXX	XXX 1,954,509 XXX .11,190 .3,180 .1,663 .698 .5,215 .1,293 .1,033 .1,072 .417 .963 .386 .1,369 .7,660 .830	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999999. 89999999002824-10-0 .00287Y-10-9 .004239-10-9 .00724F-10-1 .009158-10-6 .015271-10-9 .02079K-30-5 .022098-10-3 .023135-10-6 .023080-10-2 .024013-10-4 .024835-10-0 .025537-10-1 .025816-10-9 .026657-30-6 .03027X-10-0 .031162-10-0 .03162-10-1 .037838-10-1 .037848-74-7 .037838-10-1 .055837-10-1 .0055838-10-1	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUTE INC ACADIA REALTY TRUST ADOBE INC AIR PRODUCTS & CHEMICALS INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALLEYANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMIERON. COMPORATION AMERICAN ASSETS TRUST INC AMERICAN ASSETS TRUST INC AMERICAN CAMPUS (OMNTYS INC AMERICAN CAMPUS (OMNTYS INC AMERICAN HOLESTRIC POWER AMERICAN TOWER CORP AMERICAN TOWER CORP APARTMENT INCOME REIT CO APARTMENT INCOME REIT CO APARTMENT INVESTMENT AND MIGHT CO APPLE INC AVALONBAY COMMUNITIES INC BANK OF AMERICA CORP BECTON DICKINSON AND CO BERKSHIRE HATHAMAY INC - CL B	-		VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS EVERCORE ISI VARIOUS EVERCORE ISI JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS J.P. MORGAN SECURITIES VARIOUS LEFFERIES & COMPANY VARIOUS Sanford C. Bernstein & Co. EVERCORE ISI JEFFERIES & COMPANY VARIOUS J.P. MORGAN SECURITIES VARIOUS J.P. MORGAN SECURITIES VARIOUS J.P. MORGAN SECURITIES VARIOUS J.P. MORGAN SECURITIES VARIOUS VARIOUS	2, 446.000 22, 611.000 3, 508.000 1, 241.000 640.000 6, 064.000 878.000 29, 288.000 4, 618.000 2, 198.000 4, 149.000 6, 336.000 796.000 16, 873.000 2, 662.000 3, 183.000 25, 437.000 25, 437.000 142, 508.000 142, 508.000 21, 638.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 104,807 2,763,247 2,763,247 2,763,247 2,162,347 2,163,947 3,584,035 301,574 2,763,247 3,981,129 505,275 257,101 169,475 3,945,856 172,974 143,246 123,685 8,910,162 9,91,189	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583 45, 696 340, 461 1, 129, 335 283, 080 83, 254 2, 200, 881 248, 948 2, 111, 574 2, 278, 309 135, 923 89, 032 112, 684 523, 498 178, 740 187, 092 845, 566 114, 588 130, 123 224, 623 63, 474 792, 344 792, 344 242, 347 4, 937, 903	XXX 292,374,732 XXX 2,722,688 262,089 320,850 114,061 339,066 114,061 133,368 94,008 120,658 256,080 256,080 178,670 3,879,440 174,055 122,259 134,307 9,336,8744 4,319,417 235,957 5,017,203	XXX (551, 105) (216, 393)19, 611 (625, 086) (30, 867) (799, 639)324 (748, 011)2, 555(4, 976)(7, 974)(71, 340)8, 421(3, 033, 934)(7, 671)(4, 184)(184)(9, 112, 02, 71)(184)(19, 112, 02, 71)(19, 112, 02,	XXX (1,708,971)		XXX (1,708,971) XXX (1551,105) (216,393) (19,611 (625,086) (55,986) (55,986) (30,807) (799,639) (324 (748,011) (7,912) (2,555 (4,976) (7,974) (71,340) (8,421 (3,033,934) (57,186) (7,671) (4,184) (9,112,271) (3,527,073) (6,390) (79,300)	XXX	XXX 570,379,734 XXX 2,171,58345,696340,461 1,129,335283,08083,24420,881248,9482,111,574278,309135,92389,032112,684523,498178,740187,092414,588103,123224,62324,62324,62324,62324,62324,62324,62324,62324,62324,62324,62324,62324,62324,62324,62324,62324,62324,623	XXX	XXX (804, 122) XXX 	XXX (804, 122) XXX 835,526 221,769 119,243 522,559 52,068 21,553 1,383,154 52,625 651,673 (148,914) 25,045 9,097 4,235 81,776 78,361 (17,616) 3,100,350 56,106 28,658 (6,439) 8,685,539 8,685,539 8,685,539 8,33,744 3,928,410 (15,511) (15,511)	XXX 1,954,509 XXX	XXX XXX XXX XXX	XXX XXX XXX XXX
8399999. 8999997. 89999998. 89999999002824-10-0 .00287Y-10-9 .004239-10-9 .007285-10-6 .015271-10-9 .020798-30-5 .022098-30-3 .023135-10-6 .023608-10-2 .024013-10-4 .024835-10-0 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .025816-10-9 .03748R-74-7 .037833-10-0 .053484-10-1 .053884-10-1 .053884-10-1 .053884-10-1 .053884-10-1	Total - Bonds - Part 5 Total - Bonds Total - Preferred Stocks - Part 4 Total - Preferred Stocks - Part 5 Total - Preferred Stocks - Part 5 Total - Preferred Stocks ABBOTT LABORATORIES ABBUT INC ACADIA REALTY TRUST ADDBE INC AIR PRODUCTS & CHEMICALS INC ALEXANDRIA REAL ESTATE EQUITIES ALPHABET INC CL A ALTRIA GROUP INC AMERICAN CAMPUS CINTYS INC AMERICAN ASSETS TRUST INC AMERICAN CAMPUS CINTYS INC AMERICAN AUSSES CO AMERICAN ELECTRIC POWER AMERICAN HOMES 4 RENT AMERICAN HOMES 4 RENT AMPLENDL CORP APARTMENT INCOME REIT CO APARTMENT INCOME REIT CO APARTMENT INCOME REIT CO APARTMENT INCOME REIT CO AVALOBBAY COMMUNITIES INC BANK OF AMERICA CORP BECTON DICKINSON AND CO	-		VARIOUS JEFFERIES & COMPANY VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS EVENCORE ISI VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS VARIOUS J.P. MORGAN SECURITIES VARIOUS Sanford C. Bernstein & Co. EVENCORE ISI JEFFERIES & COMPANY VARIOUS J.P. MORGAN SECURITIES VARIOUS J.P. MORGAN SECURITIES VARIOUS J.P. MORGAN SECURITIES VARIOUS J.P. MORGAN SECURITIES VARIOUS J.P. MORGAN SECURITIES VARIOUS	2, 446.000	XXX 569,841,865 XXX 3,007,109 267,465 459,704 1,651,894 335,148 104,807 2,763,247 2,763,247 169,97 398,129 605,275 257,101 169,475 3,945,856 172,97 143,246 123,885 5,910,162 97,218 4,720,755 2226,836	XXX 557,514,134 XXX XXX	XXX 572, 598, 190 XXX 2, 171, 583	XXX 292,374,732 XXX 2,722,688 262,089 320,850 1,754,421 339,066 114,061 3,000,520 248,624 2,859,522 2,296,221 133,368 9,4,008 120,658 250,080 178,670 174,055 122,259 134,307 193,368,685 83,744 4,319,417 235,957	XXX (551, 105) (216, 393), 19, 611 (625, 086) (55, 986) (39, 867) (799, 639) (748, 011) (2, 555) (4, 976) (7, 974) (71, 340), 1340 (3, 033, 934) (7, 671) (4, 184) (1, 19, 112, 241), 120, 271) (3, 527, 073) (6, 390)	XXX (1,708,971)		XXX (1,708,971) XXX (551,105) (216,393) 19,611 (625,086) (55,986) (30,807) (799,639) 324 (748,011) (7,912) 2,555 (4,976) (7,974) (71,340) 8,421 (30,33,393) (4,184) (7,671) (4,184) (4,184) (4,184) (4,184) (4,184) (19,112,241) (20,271) (3,527,073) (3,527,073) (3,527,073) (3,527,073)	XXX	XXX 570,379,734 XXX 2,171,583 45,696 340,461 1,129,335 283,080 83,254 2,200,881 248,948 2,111,574 2,278,309 135,923 89,032 112,684 523,498 178,740 187,092 845,506 114,588 130,123 224,623 53,474 792,344 792,344	XXX	XXX (804, 122) XXX 	XXX (804,122) XXX	XXX 1,954,509 XXX	XXX XXX XXX XXX	XXX XXX XXX XXX

					ng-Term Bo	onds and Sto														
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								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispos	sal Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nizeď	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
105368-20-3	BRANDYWINE REALTY TRUST		21 J.P. MORGAN SECURITIES	4,094.000	52,799		46,223	48.760	(2,537)			(2,537)		46,223		6.576	6,576			+-'
110122-10-8	BRISTOL-MYERS SQUIBB COMPANY	03/17/20		3,692.000	226,800		399,622	229,015	170,607			170,607		399,622		(172,822)	(172,822)	1,809		
11135F-10-1	BROADCOM INC			1, 130.000	513, 143		263,809	494,771	(230,961)			(230,961)		263,809		249,334	249,334			
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO		21 VARIOUS	1,914.000	273,038		255,029	293,225	(38, 196)			(38, 196)		255,029		18,009	18,009	1, 101		
133131-10-2	CAMDEN PROPERTY TRUST			1,269.000	139,236		128,929	126,798	2, 131			2, 131		128,929		10,307	10,307	2,024		
			Sanford C. Bernstein &																	
12503M-10-8	CBOE GLOBAL MARKETS INC	03/05/20		13,830.000	1,451,327	ļ	1,236,671	1,287,850	(51, 178)			(51, 178)		1,236,671		214,656	214,656	5,809		
159864-10-7	CHARLES RIVER LABORATORIES			1, 108.000	314,291		153,948	276,845	(122,897)			(122,897)		153,948		160,344	160,344			
	CHEVRON CORPORATION			5,855.000	629, 165		514,020	494,455	19,565			19,565		514,020		115, 146	115, 146	7 ,553		
	CHEWY INC CLASS A			17,243.000	1,810,806		1,031,378	1,549,973	(518,595)			(518,595)		1,031,378		779,428	779,428			
17275R-10-2	CISCO SYSTEMS INC			60,036.000	2,832,951	 	786,472	2,686,611	(1,900,139)			(1,900,139)		786,472		2,046,479	2,046,479	21,613		
19421R-20-0	COLLECTORS UNIVERSE INC			129, 207.000	11,887,044		2,222,511	9,742,208	(7,519,696)			(7,519,696)		2,222,511		9,664,533	9,664,533			
20030N-10-1	COMCAST CORPORATION CL A			68,899.000	3,582,197		548,248	3,610,308	(3,062,060)			(3,062,060)		548,248		3,033,949	3,033,949	15,847		
040700 40 5	CODECUTE DEALTY CODD	00 (04 (00	Sanford C. Bernstein &	4 040 000	000 047		455 707	040.007	(04 500)			(04 500)		455 707		440 500	440 500	0.050		
21870Q-10-5	CORESITE REALTY CORP			1,918.000	266,347		155,787	240,287	(84,500)			(84,500)		155,787 66.846		110,560	110,560	2,359		
222795-50-2	COUSINS PROPERTIES INC				76 , 155		66,846	71,958	(5, 112)			(5, 112)				9,309	9,309	644		
22822V-10-1 23283R-10-0	CROWN CASTLE INTL CORP			5,425.000 2,488.000			943,218 153,818	863,606	79,612			79,612		943,218 153,818		(67,683)	(67,683) .	721 1,269		
	DANAHER CORP	03/18/20			428,223		279,299	441,392	(162,093)			(162,093)		279, 299		148.924	148,924	358		
254709-10-8	DISCOVER FINANCIAL SERVICES			9,211.000	903,725		812,675	441,392	(102,093)			(102,093)		812,675		91,050	91,050	4,053		
	DISNEY WALT CO			1,636.000	319,308		28,683	296,410	(267,728)			(267,728)		28,683		290,625	290,625	4,000		
	DOLLAR GENERAL CORP			1,959.000	354,927		274, 123	411,978	(137,855)			(137,855)		274, 123		80,805	80,805			
25746U-10-9	DOMINION ENERGY INC			1,698.000	121,495		143,540	127,690	15,850			15,850		143,540		(22,045)	(22,045)	575		
25754A-20-1	DOMINO S PIZZA INC				421,893		449, 176							449.176		(27,283)	(27,283)	607		
28176E-10-8	EDWARDS LIFESCIENCES CORP			3,264.000	264,532		277,028	297,775	(20,746)			(20,746)		277,028		(12,496)	(12,496)			
285512-10-9	ELECTRONIC ARTS INC		21 VARIOUS	6,887.000	901,712		858 , 135	988,973	(130,838)			(130,838)		858 , 135		43,576	43,576	1, 171		
	EMPIRE STATE REALTY TRUST A		21 JEFFERIES & COMPANY	21,691.000	248,213		191,013	202, 160	(11, 147)			(11,147)		191,013		57,200	57,200			
29444U-70-0	EQUINIX INC		21 VARIOUS	270.000	171,815		132, 153	192,829	(60,676)			(60,676)		132 , 153		39,662	39,662	775		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES INC			5, 148.000	323, 156		247,378	326 , 177	(78,800)			(78,800)		247 , 378		75,778	75,778	1,763		
29476L-10-7	EQUITY RESIDENTIAL		21 J.P. MORGAN SECURITIES	4,340.000	282,621		232,754	257,275	(24,521)			(24,521)		232,754		49,867	49,867	2,906		
518439-10-4	ESTEE LAUDER COMPANIES CL A			611.000	177,301		156,634	162,642	(6,008)			(6,008)		156,634		20,667	20,667	324		
30034W-10-6	EVERGY INC			3,939.000	225,843	ļ	276,265	218,654	57,611			57,611		276,265		(50,423)	(50,423)	1, 103		
30303M-10-2	FACEBOOK INC			5,216.000	1,427,235	 	1,352,347				 			1,352,347		74,888	74,888			
313747-20-6	FEDERAL REALTY INVESTMENT TRUST			1,066.000	113,204		99,675	90,738	8,937			8,937		99,675		13,529	13,529	1,130		
370334-10-4	GENERAL MILLS INC				3,054,573		2,091,693	3,215,302	(1,123,608)			(1,123,608)		2,091,693		962,880	962,880	27,888		
422806-10-9				4,845.000	636,342		370,687	641,478	(270,791)			(270,791)		370,687		265,655	265,655	388		
431284-10-8 437076-10-2	HIGHWOODS PROPERTIES INC			6,493.000	274,992 560.116		217,209	257,318 556,740	(40, 109)			(40, 109)		217,209		57,783	57,783	3,117		
				2,096.000 477.000	190,674		391,087 175,463		(165,653)			(20,235)				169,029	169,029 15,210	1,858 298		
444859-10-2 45167R-10-4	IDEX CORP	03/18/20		1,263.000	250,642		175,463	195,099	(20,233)			(20,233)		244,301		6,341	6,341	∠36		
45107h-10-4	ILLINOIS TOOL WORKS INC					ļ	62,452				ļ			62.452		6.574	6.574			
45866F-10-4	INTERCONTINENTAL EXCHANGE INC				97.649		79,018	99,380	(20,362)			(20,362)		79,018		18.631	18.631	154		
46120E-60-2	INTUITIVE SURGICAL INC	03/18/20			133,110		78,770	152,985	(74,214)			(74,214)		78,770		54.340	54.340			
46187W-10-7	INVITATION HOMES INC	02/03/20			288,746		202,457	286,605	(84, 148)			(84, 148)		202,457		86,289	86,289			
	IPG PHOTONICS CORP COMMON STOCK US				177,791		112,075	187,984	(75,909)			(75,909)		112,075		65,716	65,716			
	JOHNSON & JOHNSON		21 VARIOUS	23,240.000	3,796,612		2, 152, 410	3,657,511	(1,505,101)			(1,505,101)		2, 152, 410		1,644,202	1,644,202	4,470		
				7,633.000	1, 178,067		5, 122	969,925	(964,804)			(964,804)		5, 122		1, 172, 945	1, 172, 945	6,870		
				2,616.000	174,269		148,915	150 , 158	(1,244)			(1,244)		148,915		25,354	25,354	1,308		
512807-10-8	LAM RESEARCH CORPORATION			1,202.000	649, 192		425,066	567,669	(142,602)			(142,602)		425,066		224, 126	224, 126	1,563		
53223X-10-7	LIFE STORAGE INC				298,279		278,732	285,820	(7,087)			(7,087)		278,732		19,546	19,546	2,657		
532457-10-8	LILLY ELI & CO			588.000	109,919		120,938							120,938		(11,019)	(11,019)			
	l		Sanford C. Bernstein &																	
	LOCKHEED MARTIN CORPORATION			508.000	171,078		194,636	180,330	14,306			14,306		194,636		(23,558)	(23,558)	1,321		
1 5/1/48-10-2	MARSH & MCLENNAN COMPANIES INC.	03/17/20	21 VARIOUS	9 476 000	1 085 652	1	930 735	1 108 692	(177 957)	1	1	(177 957)	1	930 735	1	154 918	154 918	4 406		1

					Show All Lo	ng-Term Bo	onds and Stoc									,	,				
1	2	3	4	5	6	7	8	9	10			ok/Adjusted	Carrying Va		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
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																					nation,
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													Total	Total							Desig-
												0							Bond		nation
												Current	Change in	Foreign	D 1/						
											_	Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)			13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	MARTIN MARIETTA MATERIALS	eigii	03/17/2021	VARIOUS	748.000	253, 122	i ai vaiue	230,822	value	(Decrease)	Accretion	HIZEU	13)	value	230,822	Disposai	22,299	22,299	426	Date	Cyrribor
	MASTERCARD INC CLASS A		03/17/2021	VARIOUS	2,066.000			601,693	737,438	(135,745)			(135,745)		601,693		149,810	149,810	909		
	MATCH GROUP INC		03/16/2021	VARIOUS	2,963.000	450,086		311,010	447,976	(136,743)			(136, 966)		311,010		149,010	139,076	909		
	MCDONALDS CORPORATION	·	03/17/2021	VARIOUS	1, 193.000	255,619		106,362	255,994	(149,632)			(149,632)		106,362		149,257	149,257	1,539		
	MERCK & CO INC		03/13/2021	VARIOUS	6,394.000	480,605		552,921	523,029	(149,632)			(149,032)		552,921		(72,316)	(72,316)	4, 156	·	
	MICROSOFT CORP		03/18/2021	VARIOUS	19,233.000	4,545,289		3,007,901	4,277,804	(1,269,903)			(1,269,903)		3,007,901		1,537,388	1,537,388	6,662		
		-		Sanford C. Bernstein &		, 040, 200				1,200,000)			1,200,000)				1,007,000	1,007,000			
59522J-10-3	MID-AMERICA APARTMENT COMM. INC		02/01/2021	Co	3,117.000	420,599		288,287	394,893	(106,606)			(106,606)		288,287		132,311	132,311	3, 195		
	MONSTER BEVERAGE CORP		03/18/2021	VARIOUS	16,097.000	1,422,542		1,073,021	1,488,651	(415,629)			(415,629)		1,073,021		349,521	349,521	,		
615369-10-5			01/05/2021	J.P. MORGAN SECURITIES	8,876.000	2,537,850		1,864,910	2,576,170	(711,260)			(711,260)		1,864,910		672,939	672,939			
	MOTOROLA SOLUTIONS INC	.	03/18/2021	VARIOUS	1,433.000	258,022		235,372	243,696	(8,324)			(8,324)		235,372		22,650	22,650	1,017		
	NISOURCE INC		03/17/2021	VARIOUS	9,315.000	213,062		260,492	213,686	46,806			46,806		260,492		(47,430)	(47,430)	2,049		
	O'REILLY AUTOMOTIVE INC		03/17/2021	VARIOUS	2,595.000	1, 170, 789		1, 120, 729	1, 174, 419	(53,690)			(53,690)		1, 120, 729		50,060	50,060			
	OTIS WORLDWIDE CORP		03/17/2021	VARIOUS	6,725.000	453,522		425,869	454,274	(28,405)			(28,405)		425,869		27,654	27,654	1,345		
	PAYPAL HOLDINGS INC		03/17/2021	VARIOUS	6,923.000	2,030,124		97,702	1,621,367	(1,523,664)			(1,523,664)		97,702		1,932,422	1,932,422			
	PEPSICO INC	-	01/07/2021	EVERCORE ISI	28,493.000	4,056,180		41,245	4,225,512	(4, 184, 267)			(4, 184, 267)		41,245		4,014,935	4,014,935	29 , 134		
	PFIZER INC	-	02/05/2021	VARIOUS	134,008.000	4,719,854			4,932,834	(4,850,320)			(4,850,320)		82,515		4,637,339	4,637,339	42,344		
	PROCTER & GAMBLE CO		03/18/2021	VARIOUS	5,381.000	685,004		646,985	748,712	(101,728)			(101,728)		646,985		38,020	38,020	4,255		
74340W-10-3	PROLOGIS INC		03/18/2021	VARIOUS	2,565.000	250,638		161,870	255,628	(93,758)			(93,758)		161,870		88,768	88,768			
744000 40 0	DUDI LO CTODACE		00 /05 /0004	Sanford C. Bernstein &	011 000	40 004		22 020	40. 700	(14.707)			(14 707)		20,000		14 450	14 450			
74460D-10-9	PUBLIC STORAGE		02/05/2021	Conford C Pornatoin 8	211.000	48,381		33,930	48,726	(14,797)			(14,797)				14,452	14,452			
747525-10-3	QUALCOMM INC		02/16/2021	Sanford C. Bernstein &	30,629.000	4,540,731		1,285,182	4,666,022	(3,380,840)			(3,380,840)		1,285,182		3,255,549	3,255,549			
	REALTY INCOME CORP	-	02/05/2021	J.P. MORGAN SECURITIES	4,218.000	257,611		206,881	262,233	(55,352)			(55,352)		206,881		50.730	50,730	1,978		
	REGENERON PHARMACEUTICALS	-	03/15/2021	VARIOUS	251.000	118,090		69,627	121,261	(51,633)			(51,633)		69.627		48.463	48,463	,370		
	RETAIL PROPERTIES OF AMERICA INC		03/16/2021	JEFFERIES & COMPANY	23, 189.000	262,905		191,641	198,498	(6,857)			(6,857)		191,641		71,264	71,264	1,391		
	ROCKWELL AUTOMATION INC		03/17/2021	VARIOUS	912.000	232,842		226,455		,					226, 455		6,387	6,387			
	ROLLINS INC		02/03/2021	EVERCORE ISI	91,549.000	3,353,833		2,205,702	3,576,819	(1,371,117)			(1,371,117)		2,205,702		1. 148. 130	1. 148 . 130			
776696-10-6	ROPER TECHNOLOGIES INC		03/17/2021	VARIOUS	1,069.000	416,834		429,368							429,368		(12,534)	(12,534)			
78409V-10-4	S&P GLOBAL INC		03/15/2021	VARIOUS	1,007.000	344,663	L	332,093							332,093		12,570	12,570			
	SEMPRA ENERGY		03/18/2021	VARIOUS	1,720.000	214,401		253,546	219, 145	34,401			34,401		253,546		(39, 145)	(39, 145)	1,797	L	
	SIMON PROPERTY GROUP INC		03/15/2021	JEFFERIES & COMPANY	1,301.000	157,303		111,248	110,949	299			299		111,248		46,055	46,055	1,691	ļ	
	SITE CENTERS CORP		03/17/2021	VARIOUS	30,292.000	389,022	ļ	251,624	306,555	(54,931)			(54,931)		251,624		137,398	137,398	1,627	ļ	
84860W-30-0	SPIRIT REALTY CAPITAL INC		03/05/2021	. JEFFERIES & COMPANY	1,786.000	73,688		<u>4</u> 6,614	<i>7</i> 1,744	(25, 129)			(25, 129)		46,614		27,074	27,074	1, 116		
001005 10 1	CTOOK VARDE BANCORD INC	1	00 /17 /0001	Sanford C. Bernstein &	14 000 000	047 070		E40 000		1					E40, 000		407.040	407.040			
	STOCK YARDS BANCORP INC		03/17/2021	VADIOUS	11,882.000	617,376	 	510,028	1 044 000	(400 504)		 	(400 504)		510,028	 	107,348	107,348	7 540	·····	
	SUN COMMUNITIES INCTANGER FACTORY OUTLET CTRS INC	-	03/29/2021	VARIOUS	8,849.000	1,321,287		1,212,105	1,344,606	(132,501)			(132,501)		1,212,105		109, 183	109, 183		·····	
	TESLA INC		03/17/2021	EVERCORE ISI	21,345.000 349.000	299,820 237,091		203,979 253,615	212,596	(8,618)			(8,618)		203,979 253,615		95,842 (16,524)	95,842	3,789		
	TEXAS INSTRUMENTS INC		03/1//2021	VARIOUS	4,067.000	716,729			667,517	(164,515)			(164,515)		503,002		213,727	213,727	4,148		
	THERMO FISHER SCIENTIFIC INC	-	03/18/2021	VARIOUS	2.037.000	908.646		611.086	948,794	(337,708)			(337,708)		611.086		297.560	297.560	507	·	
	TJX COMPANIES INC		03/10/2021	VARIOUS	7,383.000	489, 139		495,829		(007,700)			(307,700)		495,829		(6,690)	(6,690)	1,920		
	UDR INC		02/16/2021	EVERCORE ISI	6,382.000	269,968		229,742	245,260	(15,518)			(15,518)		229,742		40.226	40,226	2,298		
	UNION PACIFIC CORP		03/17/2021	VARIOUS	3,117.000	655,491		1,406	649,022	(647,615)			(647,615)		1,406		654,084	654,084	3,023		
91324P-10-2	UNITEDHEALTH GROUP INC		03/17/2021	VARIOUS	1,805.000	627,569		544,639	632,977	(88,338)			(88,338)		544,639		82,930	82,930	1,215		
	URBAN EDGE PROPERTIES		03/17/2021	EVERCORE ISI	23, 199.000	397,631		255,776	300, 195	(44,419)			(44,419)		255,776		141,855	141,855	12,798		
		1		Sanford C. Bernstein &			[•													
	VERISK ANALYTICS INC		03/05/2021	Co	1,029.000	172,281		196 , 169	213,610	(17,441)			(17,441)		196 , 169		(23,888)	(23,888)		ļ	
	VISA INC CLASS A SHARES		03/17/2021	VARIOUS	3,805.000	841,588	ļ ļ	695,853	832,268	(136,415)			(136,415)		695,853		145,736	145,736	1,218	ļ	
	VULCAN MATERIALS CO		03/18/2021	VARIOUS	1,453.000	245, 148		230 , 175							230 , 175		14,974	14,974	538	ļ	
	WALMART INC		03/18/2021	VARIOUS	13,085.000	1,867,849		54,587	1,886,203	(1,831,616)			(1,831,616)		54,587		1,813,262	1,813,262	7,066		
	WASTE MANAGEMENT INC		03/18/2021	VARIOUS	2,853.000	336,837		347,941	336,454	11,487			11,487		347,941		(11, 104)	(11, 104)	881		
948/41-10-3	WEINGARTEN REALTY INVESTORS		03/17/2021	JEFFERIES & COMPANY	5,111.000	139,882		73,752	110,755	(37,004)	<u> </u>		(37,004)	ļ	73,752		66, 131	66,131	1,533	ļ	<u> </u>

E05.

STATEMENT AS OF MARCH 31, 2021 OF THE AMICA MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

					SHOW All Ed	nig-i citii be	nius anu Oto	ick Solu, itel	icellied of C	Juliel Wise L	Jisposeu (or During ti	ie Guireiit	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC [°]
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	,	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
moduon	Bescription	Cigii	Date	Sanford C. Bernstein &	Otook	Ciduon	i di valdo	0031	Value	(Decrease)	Accretion	HIZEG	13)	value	Date	Disposai	Disposai	Disposai	i cui	Date	Cymbol
98419M-10-0	XYLEM INC		02/18/2021	Co.	39,945.000	3,896,327		2,438,774	4,066,002	(1.627.227)			(1.627.227)		2.438.774		1.457.553	1,457,553	11,185		
G1151C-10-1	ACCENTURE PLC	C	03/17/2021	VARIOUS	2,293.000	602,760		454,415	598,955	(144,539)			(144,539)		454,415		148,344	148,344	2,018		
H01301-12-8		_ C	03/16/2021 .	VARIOUS	3,342.000	228,432		220,818	220,505	312			312		220,818		7,614	7,614			
	HELEN OF TROY LTD	. C	03/18/2021 .	VARIOUS	695.000	148,978		107,377	154,422	(47,045)			(47,045)		107,377		41,601	41,601			
G4705A-10-0		. C	03/17/2021 .	VARIOUS	786.000	141,726		121,880	153,254	(31,375)			(31,375)		121,880		19,846	19,846			
	IHS MARKIT LTD	C	03/15/2021 _	VARIOUS JEFFERIES & COMPANY	3,020.000 39,663.000	284,952		234, 165	271,287	(37, 122)			(37, 122)		234, 165		50,787	50,787	604		
	ROYAL DUTCH SHELL PLC		03/18/2021 .	VARIOUS	10.890.000	1, 125, 154 448, 128		894,056 349,550		(225,433)			(225,433)				231,098 98.575	231,098 98.575	3.626		
	Subtotal - Common Stocks - Industrial	I and N			, , ,	137.627.231	XXX	70,960,629	126.716.549	(62.029.687)			(62.029.687)		70.960.629		66.666.599	66.666.599	347 . 106	XXX	XXX
	FIDELITY EM MKT INDX INS PRM	l and i		TVARIOUS	151,774.152	2,000,000	7000	1,447,925	1,933,603	(485,677)			(485,677)		1.447.925		552,075	552.075	347,100	7000	7000
	FIDELITY TOTAL INTL IND FD INS PRM			FIDELITY INVESTMENTS	926,515.544	13,000,000		10,414,035	12,572,816	(2,158,781)			(2, 158, 781)		10,414,035		2,585,965	2,585,965			
	ISHARES CORE MSCI TOTAL INTL ETF			EVERCORE ISI	115,000.000	8,095,130		5,935,733	7,726,850	(1,791,117)			(1,791,117)		5,935,735		2, 159, 398	2, 159, 398			
9499999.	Subtotal - Common Stocks - Mutual F	unds				23,095,130	XXX	17,797,693	22,233,269	(4,435,575)			(4,435,575)		17,797,695		5,297,438	5,297,438		XXX	XXX
9799997.	Total - Common Stocks - Part 4					160.722.361	XXX	88,758,322	148,949,818	(66,465,262)			(66,465,262)		88,758,324		71,964,037	71,964,037	347.106	XXX	XXX
9799998.	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Total - Common Stocks					160.722.361	XXX	88,758,322	148.949.818	(66,465,262)			(66,465,262)		88,758,324		71.964.037	71.964.037	347.106	XXX	XXX
	Total - Preferred and Common Stocks	3				160,722,361	XXX	88,758,322	148.949.818	(66,465,262)			(66,465,262)		88.758.324		71,964,037	71,964,037	347, 106	XXX	XXX
9999999 -						730.564.226	XXX	661.356.512	441.324.550	. , ., ,	(1.708.971)		(68, 174, 233)		659.138.058		71, 159, 915	, , , , .	2.301.615	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

2	3	4	5				9
		Amount of	Amount of	6	7	8	
		Interest Received	Interest Accrued				
	Rate of	During Current	at Current				
-		Quarter	Statement Date				*
				10,093,597	10,503,373	10 , 155 , 787	XXX
				(76,529,251)	(88,985,755)	(88, 269, 349)	.XXX.
				2,638,752	3,204,251	2,584,291	XXX
				618,887	920,058	614,164	xxx.
							XXX
1						•	
XXX	XXX			16,669	16,654	27,253	XXX
XXX	XXX			(70, 136, 552)	(81,404,598)	(78,393,900)	XXX
XXX	XXX						XXX
XXX	XXX						XXX
XXX	XXX			(70, 136, 552)	(81,404,598)	(78,393,900)	XXX
XXX	XXX	XXX	XXX	12,496	12,496	12,496	XXX
				·	·		
							*
XXX	XXX			(70, 124, 056)	(81,392,102)	(78,381,404)	XXX
	XXX XXX XXX XXX	XXX XXX XXX XXX XXX XXX XXX XXX XXX XX	Amount of Interest Received During Current Quarter XXX XXX Amount of Interest Received During Current Quarter Statement Date XXX XXX Amount of Interest Received During Current Quarter	Amount of Interest Received During Current Quarter Amount of Interest Received During Current Statement Date First Month Second Month	Amount of Interest Received During Current Quarter		

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments	Owned	End of	Current	Ouarter

1 2 3 4 5 6 Book/Adjusted Book/Adjusted Carrying Value	Snow investments Owned End of Current Quarter		ma or our one quarter			
1059999. Total - U.S. Government Bonds 109999. Total - U.S. Total - V.S. Political Subdivisions Bonds 249999. Total - U.S. Special Revenues Bonds 319999. Total - V.S. Special Revenues Bonds 339999. Total - V.S. Special Revenues Bonds 389999. Total - V.S. Total - V.S. Special Revenues Bonds 489999. Total - V.S. Tota			4 5	3	2	1
1099999. Total - U.S. States, Territories and Possessions Bonds 2499999. Total - U.S. Political Subdivisions Bonds 319999. Total - U.S. Special Revenues Bonds 319999. Total - U.S. Special Revenues Bonds 319999. Total - I.S. Special Revenues Bonds 319999. Total - I.S. Special Revenues Bonds 389999. Total - I.S. Special Revenues Bonds 389999. Total - I.S. Special Revenues Bonds 389999. Total - I.S. Special Revenues Bonds 319999. Total - I.S. Special Revenues Bonds 319999. Total - I.S. Special Revenues Bonds 3199999.		e Acquired Rate of Interest	Code			
1799999. Total - U.S. States, Territories and Possessions Bonds 2499999. Total - U.S. Political Subdivisions Bonds 3199999. Total - U.S. Special Revenues Bonds 3899999. Total - Understial and Miscellaneous (Unaffiliated) Bonds 4899999. Total - Parent, Subsidiaries and Affiliates Bonds 599999. Total - Parent, Subsidiaries and Affiliates Bonds 599999. Subtotal - SVO Identified Funds 599999. Subtotal - SVO Identified Funds 599999. Subtotal - Unaffiliated Bank Loans 7799999. Subtotal - Unaffiliated Bank Loans 7799999. Total - Residential Mortgage-Backed Securities 7799999. Total - Residential Mortgage-Backed Securities 7799999. Total - Other Loan-Backed and Structured Securities 7999999. Total - Other Loan-Backed and Structured Securities 7999999. Total - Other Loan-Backed and Structured Securities 7999999. Total - Other Loan-Backed Bank Loans 79999999. Total - Other Loan-Backed Bank Loans 7999999. Total - Other Loan-Backed Bank Loans 79999999. Total - Other Loan-Backed Bank Loans 79999						
2499999. Total - U.S. Political Subdivisions Bonds						
3199999. Total - U.S. Special Revenues Bonds						
389999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					l - U.S. Political Subdivisions Bonds	2499999. Total
4899999. Total - Hybrid Securities						
559999. Total - Parent, Subsidiaries and Affiliates Bonds 6099999. Subtotal - SVO Identified Funds 6599999. Subtotal - Unaffiliated Bank Loans 699999. Total - Issuer Obligations 699999. Total - Issuer Obligations 699999. Total - Residential Mortgage-Backed Securities 699999. Total - Commercial Mortgage-Backed Securities 699999. Total - Commercial Mortgage-Backed Securities 6999999. Total - Other Loan-Backed and Structured Securities 6999999. Total - SVO Identified Funds 6999999. Total - Affiliated Bank Loans 6999999. Total - Unaffiliated Bank Loans 6999999. Total - Unaffiliated Bank Loans 6999999. Total - Inaffiliated Bank Loans 699999999999999999999999999999999999						
609999. Subtotal - SVO Identified Funds 659999. Subtotal - Unaffiliated Bank Loans 769999. Total - Issuer Obligations 7799997. Total - Issuer Obligations 7799999. Total - Residential Mortgage-Backed Securities 7899999. Total - Commercial Mortgage-Backed Securities 799999. Total - Other Loan-Backed and Structured Securities 809999. Total - SVO Identified Funds 819999. Total - Affiliated Bank Loans 829999. Total - Unaffiliated Bank Loans 8399999. Total - Unaffiliated Bank Loans 8399999. Total Bonds 4812A0-36-7 PRIME IMF CAPITAL 0.096 192.476, 173 28, 157						
6599999. Subtotal - Unaffiliated Bank Loans 7699999. Total - Issuer Obligations 799999. Total - Residential Mortgage-Backed Securities 789999. Total - Commercial Mortgage-Backed Securities 799999. Total - Other Loan-Backed and Structured Securities 809999. Total - SVO Identified Funds 8199999. Total - Affiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 8399999. Total Bonds 83999999. Total Bo						
769999. Total - Issuer Obligations						
7799999. Total - Residential Mortgage-Backed Securities 7899999. Total - Commercial Mortgage-Backed Securities 7999999. Total - Other Loan-Backed and Structured Securities 8099999. Total - SVO Identified Funds 8199999. Total - Affiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 8399999. Total Bonds 83999999. Total Bonds 8399999. Total Bonds 8399999. Total Bonds 83999999. Total Bonds 8399999. Total Bonds 83999999. Total Bonds 8399999. Total Bonds 839999999. Total Bonds 839999999. Total Bonds 839999999. Total Bonds 83						
7899999. Total - Commercial Mortgage-Backed Securities 7999999. Total - Other Loan-Backed and Structured Securities 8099999. Total - SVO Identified Funds 8199999. Total - Affiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 83999999. Total Bonds 4812A0-36-7 PRIORGAN PRIME MMF CAPITAL						
7999999. Total - Other Loan-Backed and Structured Securities 8099999. Total - SVO Identified Funds 8199999. Total - Affiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 83999999. Total Bonds 8399999. Total Bonds						
8099999. Total - SVO Identified Funds 8199999. Total - Affiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 8399999. Total Bonds 4812A0-36-7. JPINORGAN PRIME MMF CAPITAL 0.096 192, 476, 173 28, 157						
8199999. Total - Affiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 8399999. Total Bonds 4812A0-36-7						
8299999. Total - Unaffiliated Bank Loans 8399999. Total Bonds 4812A0-36-7. JPMORGAN PRIME MMF CAPITAL 0.096 192, 476, 173 28, 157						
8399999. Total Bonds 4812A0-36-7. JPNIORGAN PRIME MMF CAPITAL 0.096 192, 476, 173 28, 157						
4812A0-36-7 JPNIORGAN PRIME MMF CAPITAL 0.096						
		100 170 17				
	03/20/2021 0.006 102 476 173		3/20/2021 0.006			
			3/29/2021			
			3/29/20210.096			
			3/29/2021			
			3/29/2021 0.096			
			3/29/2021 0.096			
			3/29/2021 0.096			
			3/29/2021 0.096			
			3/29/2021 0.096			
			3/29/2021 0.096			
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			3/29/2021 0.096			
			3/29/2021 0.096			
			3/29/2021 0.096			
			3/29/2021 0.096			
			3/29/2021 0.096			
			3/29/2021 0.096			
			3/29/2021 0.096			
9999999 - Total Cash Equivalents 192,476,173 28,157			3/29/2021 0.096			