



# QUARTERLY STATEMENT

As of September 30, 2020  
of the Condition and Affairs of the

## MOTORISTS MUTUAL INSURANCE COMPANY

NAIC Group Code.....291, 291 (Current Period) (Prior Period)	NAIC Company Code..... 14621	Employer's ID Number..... 31-4
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile
Incorporated/Organized..... November 8, 1928	Commenced Business..... November 27, 1928	
Statutory Home Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	614-225-8211 <i>(Area Code) (Telephone Number)</i>
Mail Address	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	614-225-8211 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	ENCOVA.COM	
Statutory Statement Contact	AMY E KUHLMAN <i>(Name)</i> ACCOUNTING@ENCOVA.COM <i>(E-Mail Address)</i>	614-225-8285 <i>(Area Code) (Telephone Number) (E)</i> 614-225-8330 <i>(Fax Number)</i>

### OFFICERS

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

### OTHER

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

### DIRECTORS OR TRUSTEES

WILLIAM MARSTON BECKER	JOHN JACOB BISHOP	YVETTE MCGEE BROWN	GREGORY ARTHUR BURTON
KEVIN JOSEPH CRAIG	THOMAS VINCENT FLAHERTY	ARCHIE MASON GRIFFIN	SANDRA WERTH HARBRECHT
DAVID LYNN KAUFMAN	MICHAEL CRAIG KELLER #	THOMAS JOSEPH OBROKTA JR. #	ROBERT CHARLES SMITH
STEVEN FRANK WHITE			

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

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

(Signature) THOMAS JOSEPH OBROKTA JR. 1. (Printed Name) PRESIDENT & CHIEF EXECUTIVE OFFICER (Title)	(Signature) MARCHELLE ELAINE MOORE 2. (Printed Name) SECRETARY (Title)	(Signature) JAMES CHRISTOPHER HOWAT 3. (Printed Name) TREASURER (Title)
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Subscribed and sworn to before me  
This 6th day of November 2020

a. Is this an original filing? Yes [X] No [ ]  
b. If no: 1. State the amendment number \_\_\_\_\_  
2. Date filed \_\_\_\_\_  
3. Number of pages attached \_\_\_\_\_

**MOTORISTS MUTUAL INSURANCE COMPANY**

**ASSETS**

	Current Statement Date			4 Decem Prior Ye Admitted
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	678,300,934		678,300,934	66
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	242,768,176		242,768,176	30
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	33,208,871		33,208,871	3
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	1,758,540		1,758,540	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....9,119,405), cash equivalents (\$.....47,772,946) and short-term investments (\$.....0).....	56,892,351		56,892,351	1
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	139,041,926	28,664,404	110,377,522	11
9. Receivables for securities.....	45,000		45,000	
10. Securities lending reinvested collateral assets.....	2,532,879		2,532,879	
11. Aggregate write-ins for invested assets.....	0	0	0	
12. Subtotals, cash and invested assets (Lines 1 to 11).....	1,154,548,678	28,664,404	1,125,884,273	1,14
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	4,548,332		4,548,332	
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	257,691,933	2,728,886	254,963,047	5
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....2,680,276 earned but unbilled premiums).....	29,351,559		29,351,559	7
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	149,370,415		149,370,415	3
16.2 Funds held by or deposited with reinsured companies.....	355,807,320		355,807,320	25
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	11,527,089		11,527,089	
18.2 Net deferred tax asset.....	53,824,296	17,578,281	36,246,015	3
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	61,014,327	59,486,232	1,528,095	
21. Furniture and equipment, including health care delivery assets (\$.....0).....	4,731,312	4,719,097	12,215	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	80,551,947		80,551,947	3
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	54,837,941	13,021,529	41,816,412	5
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,217,805,150	126,198,430	2,091,606,720	1,75
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	2,217,805,150	126,198,430	2,091,606,720	1,75

**DETAILS OF WRITE-INS**

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	
2501. ICOLI cash surrender value.....	40,356,121		40,356,121	4
2502. Equities and deposits in pools and associations.....	734,605		734,605	
2503. State tax credits.....	568,038		568,038	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	13,179,178	13,021,529	157,648	1
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	54,837,941	13,021,529	41,816,412	5

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 3 Prior Year
1. Losses (current accident year \$.....112,186,226).....	533,171,903	511,
2. Reinsurance payable on paid losses and loss adjustment expenses.....	128,140,847	24,
3. Loss adjustment expenses.....	93,599,353	89,
4. Commissions payable, contingent commissions and other similar charges.....	13,244,967	13,
5. Other expenses (excluding taxes, licenses and fees).....	28,094,095	24,
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	1,953,150	4,
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....	25,371,000	9,
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$...341,807,597 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	163,807,250	161,
10. Advance premium.....	2,198,756	1,
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	135,118	
12. Ceded reinsurance premiums payable (net of ceding commissions).....	184,256,209	68,
13. Funds held by company under reinsurance treaties.....	281,057,462	223,
14. Amounts withheld or retained by company for account of others.....	6,677,239	6,
15. Remittances and items not allocated.....	536,420	
16. Provision for reinsurance (including \$.....0 certified).....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	78,069,163	27,
20. Derivatives.....		
21. Payable for securities.....	2,500,429	1,
22. Payable for securities lending.....	2,532,879	
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	51,724,573	60,
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	1,597,070,815	1,228,
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	1,597,070,815	1,228,
29. Aggregate write-ins for special surplus funds.....	0	
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	494,535,905	524,
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	494,535,905	524,
38. Totals (Page 2, Line 28, Col. 3).....	2,091,606,720	1,753,

**DETAILS OF WRITE-INS**

2501. Retiree benefit obligations.....	47,805,954	44,
2502. Miscellaneous liabilities.....	1,713,333	3,
2503. Escheatable funds.....	1,077,082	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,128,203	11,
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	51,724,573	60,
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	

**MOTORISTS MUTUAL INSURANCE COMPANY**  
**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Decemb
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.... 103,138,868).....	179,446,614	308,234,515	401
1.2 Assumed..... (written \$.... 713,977,607).....	631,415,290	505,458,188	688
1.3 Ceded..... (written \$.... 553,681,272).....	549,859,612	553,536,498	742
1.4 Net..... (written \$.... 263,435,203).....	261,002,292	260,156,205	348
DEDUCTIONS:			
2. Losses incurred (current accident year \$.... 165,360,778):			
2.1 Direct.....	98,630,949	175,055,849	219
2.2 Assumed.....	365,478,269	300,132,979	372
2.3 Ceded.....	317,521,730	323,870,037	403
2.4 Net.....	146,587,488	151,318,791	188
3. Loss adjustment expenses incurred.....	40,251,526	38,168,028	52
4. Other underwriting expenses incurred.....	81,537,105	84,896,065	115
5. Aggregate write-ins for underwriting deductions.....	0	0	
6. Total underwriting deductions (Lines 2 through 5).....	268,376,119	274,382,884	355
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(7,373,827)	(14,226,679)	(7)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	17,877,546	27,249,588	37
10. Net realized capital gains (losses) less capital gains tax of \$.... (475,150).....	(4,294,086)	(702,456)	3
11. Net investment gain (loss) (Lines 9 + 10).....	13,583,460	26,547,132	40
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.... 952,603 amount charged off \$.... 0).....	952,603	(128,036)	
13. Finance and service charges not included in premiums.....	671,154	831,886	1
14. Aggregate write-ins for miscellaneous income.....	(8,178,934)	4,278,092	10
15. Total other income (Lines 12 through 14).....	(6,555,177)	4,981,942	11
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(345,544)	17,302,395	44
17. Dividends to policyholders.....	273,016	684,276	
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).....	(618,560)	16,618,119	43
19. Federal and foreign income taxes incurred.....	(8,253,223)	(1,063,547)	
20. Net income (Line 18 minus Line 19) (to Line 22).....	7,634,663	17,681,666	42
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	524,467,504	449,854,941	449
22. Net income (from Line 20).....	7,634,663	17,681,666	42
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.... 15,958,965.....	4,420,667	26,561,865	36
25. Change in net unrealized foreign exchange capital gain (loss).....	39,334	28,591	
26. Change in net deferred income tax.....	(1,932,404)	(941,455)	(5)
27. Change in nonadmitted assets.....	(40,136,019)	(5,038,923)	
28. Change in provision for reinsurance.....	42,160		
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(29,931,599)	38,291,744	74
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	494,535,905	488,146,685	524
<b>DETAILS OF WRITE-INS</b>			
0501. ....			
0502. ....			
0503. ....			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	
1401. Change in ICOLI cash surrender value.....	(3,004,536)	12,005	5
1402. ICOLI Death Benefit Proceeds.....		14,888	4
1403. Miscellaneous income or expense.....	(5,174,398)	(5,467)	
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	4,256,666	
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(8,178,934)	4,278,092	10
3701. Net change in retiree benefit obligations.....			
3702. ....			
3703. ....			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	

## MOTORISTS MUTUAL INSURANCE COMPANY

### CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year   Decembe
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	190,794,153	254,001,658	344,
2. Net investment income.....	22,096,395	29,714,373	40,
3. Miscellaneous income.....	(6,555,177)	4,981,942	6,
4. Total (Lines 1 through 3).....	206,335,371	288,697,973	391,
5. Benefit and loss related payments.....	190,282,800	136,095,004	175,
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	116,742,420	130,198,300	171,
8. Dividends paid to policyholders.....	705,043	1,210,904	1,
9. Federal and foreign income taxes paid (recovered) net of \$.0 tax on capital gains (losses).....	(1,399,313)		
10. Total (Lines 5 through 9).....	306,330,950	267,504,208	348,
11. Net cash from operations (Line 4 minus Line 10).....	(99,995,579)	21,193,766	43,
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	122,111,471	111,475,938	130,
12.2 Stocks.....	49,920,343	8,020,716	10,
12.3 Mortgage loans.....			
12.4 Real estate.....	1,527,864	2,872,349	4,
12.5 Other invested assets.....	7,899,898	5,378,265	12,
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....		0	
12.7 Miscellaneous proceeds.....	1,641,839	(1,266,757)	
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	183,101,416	126,480,512	157,
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	118,459,928	131,986,555	160,
13.2 Stocks.....	5,177,745	11,492,455	15,
13.3 Mortgage loans.....			
13.4 Real estate.....	3,197,793	2,734,195	7,
13.5 Other invested assets.....	4,496,381	8,458,704	11,
13.6 Miscellaneous applications.....	2,532,879	(560,820)	(1,
13.7 Total investments acquired (Lines 13.1 to 13.6).....	133,864,726	154,111,088	193,
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).....	49,236,690	(27,630,576)	(36,
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....	15,873,000	23,593,000	8,
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	79,207,838	(30,481,957)	(24,
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	95,080,838	(6,888,957)	(15,
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	44,321,949	(13,325,768)	(7,
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	12,570,402	20,550,622	20,
19.2 End of period (Line 18 plus Line 19.1).....	56,892,351	7,224,854	12,

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

20.0001 .....			
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**Note 1 – Summary of Significant Accounting Policies and Going Concern**

## A. Accounting Practices

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
<b>NET INCOME</b>					
(1) The Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 7,634,663	\$ 42,98
(2) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(3) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 7,634,663	\$ 42,98
<b>SURPLUS</b>					
(5) The Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 494,535,905	\$ 524,46
(6) State Prescribed Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(7) State Permitted Practice that are an increase/(decrease) from NAIC SAP				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 494,535,905	\$ 524,46

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

## C. Accounting Policy

## (2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds not back by other loans are stated at amortized cost using the scientific amortization method.

## (6) Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed securities are stated in accordance with the guidance provided in SSAP No. 43R: Loan-backed and Structured Securities. The retrospective adjustment method is used to value these securities.

## D. Going Concern

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

**Note 2 – Accounting Changes and Corrections of Errors**

No significant changes

**Note 3 – Business Combinations and Goodwill**

No significant changes

**Note 4 – Discontinued Operations**

No significant changes

**Note 5 – Investments**

## D. Loan-Backed Securities

## (1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from market data vendors or broker dealer valuations.

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

The Company did not hold any loan-backed securities with other-than-temporary impairments.

## (3) Recognized OTTI securities

The Company did not hold any current year other-than-temporary recognized losses.

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$	21,55
	2. 12 Months or Longer	\$	52,67
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$	11,090,91
	2. 12 Months or Longer	\$	4,533,32

- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary  
The Company performed an analysis of loan-backed securities and determined that exposure to credit risk was not a factor and did not warrant other-than-temporary impairments.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

a. Aggregate Amount Collateral Received

No significant changes

b. The Fair Value of that Collateral and of the Portion of that Collateral that it has Sold or Repledged

\$ 5,915,063

c. Information about Sources and Uses of Collateral

No significant changes

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

(1) Company Policies or Strategies for Repo Programs

Not Applicable

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

(1) Company Policy or Strategies for Engaging in Repo Programs

Not Applicable

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

(1) Company Policy or Strategies for Engaging in Repo Programs

Not Applicable

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

(1) Company Policy or Strategies for Engaging in Repo Programs

Not Applicable

M. Working Capital Finance Investments

(1) Aggregate Working Capital Finance Investments (WCFI) Book/Adjusted Carrying Value by NAIC Designation:

No significant changes

N. Offsetting and Netting of Assets and Liabilities

Not Applicable

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

No significant changes

**Note 7 – Investment Income**

No significant changes

**Note 8 – Derivative Instruments**

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

Not Applicable

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

(2) Recognition of Gains/Losses and Deferred Assets and Liabilities

a. Scheduled Amortization

Not Applicable

b. Total Deferred Balance

Not Applicable

## c. Reconciliation of Amortization

Not Applicable

**Note 9 – Income Taxes**

No significant changes

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

No significant changes

**Note 11 – Debt**

## A. Debt, Including Capital Notes

No significant changes

## B. FHLB (Federal Home Loan Bank) Agreements

## (1) Nature of the FHLB Agreement

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

## (2) FHLB Capital Stock

## a. Aggregate Totals

## 1. Current Year to Date

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

## 2. Prior Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock – Class A	\$	\$	\$
(b) Membership Stock – Class B	2,580,129	2,580,129	
(c) Activity Stock	379,920	379,920	
(d) Excess Stock	106,551	106,551	
(e) Aggregate Total (a+b+c+d)	\$ 3,066,600	\$ 3,066,600	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 50,000,000	XXX	XXX

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

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

## (3) Collateral Pledged to FHLB

## a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Protected Cell Total Collateral Pledged (Lines 2+3)	\$ 51,381,433	\$ 46,443,523	\$ 25,371
2. Current Year to Date General Account Total Collateral Pledged	51,381,433	46,443,523	25,371
3. Current Year to Date Protected Cell Total Collateral Pledged			
4. Prior Year Total General and Protected Cell Total Collateral Pledged	\$ 51,155,035	\$ 51,723,271	\$ 9,498

## b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at of Maximum Collat
1. Current Year to Date Total General and Protected Cell Total Collateral Pledged (Lines 2+3)	\$ 51,381,433	\$ 46,443,523	\$ 25,371
2. Current Year to Date General Account Total Collateral Pledged	51,381,433	46,443,523	25,371
3. Current Year to Date Protected Cell Total Collateral Pledged			
4. Prior Year Total General and Protected Cell Total Collateral Pledged	\$ 51,155,035	\$ 51,723,271	\$ 9,498

## (4) Borrowing from FHLB

## a. Amount as of the Reporting Date

## 1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreem Reserves Establis
(a) Debt	25,371,000	25,371,000		XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)	25,371,000	25,371,000		

## 2. Prior Year

	1 Total 2 + 3	2 General Account	3 Protected Cell Account	4 Funding Agreem Reserves Establis
(a) Debt	9,498,000	9,498,000		XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)	9,498,000	9,498,000		

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

	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
1. Debt	\$ 35,371,000	\$ 35,371,000	\$
2. Funding Agreements			
3. Other			
4. Aggregate Total (Lines 1+2+3)	\$ 35,371,000	\$ 35,371,000	\$

## c. FHLB – Prepayment Obligations

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

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

## A. Defined Benefit Plan

## (1) Change in Benefit Obligation

No significant changes

## (2) Change in Plan Assets

No significant changes

## (3) Funded Status

No significant changes

## (4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2019	Current Year to Date	2019	Current Year to Date	2019
a. Service cost	\$	\$	\$ 79,848	\$ 79,848	\$	\$
b. Interest cost	1,503,761	1,732,662	502,768	502,768	698,450	911,4
c. Expected return on plan assets	(2,114,666)	(1,911,568)	(677,518)	(677,518)		
d. Transition asset or obligation						
e. Gains and losses	3,521,027	(20,378)	(710,014)	(799,541)	3,025,366	4,103,2
f. Prior service cost or credit			(218,915)	(218,915)		
g. Gain or loss recognized due to a settlement curtailment						
h. Total net periodic benefit cost	\$ 2,910,122	\$ (199,284)	\$ (1,023,831)	\$ (1,113,358)	\$ 3,723,816	\$ 5,014,4

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

No significant changes

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

No significant changes

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

No significant changes

## (8) Accumulated Benefit Obligation for Defined Benefit Pension Plans

No significant changes

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

No significant changes

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

No significant changes

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

No significant changes

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

No significant changes

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

No significant changes

## (14) Substantive Comment Used to Account for Benefit Obligations

No significant changes

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

No significant changes

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

No significant changes

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

No significant changes

## (18) Full Transition Surplus Impact of SSAP 102

No significant changes

## B. Investment Policies and Strategies

No significant changes

- C. Fair Value of Plan Assets  
No significant changes
- D. Basis Used to Determine Expected Long-Term Rate-of-Return  
No significant changes
- E. Defined Contribution Plans  
No significant changes
- F. Multiemployer Plans  
No significant changes
- G. Consolidated/Holding Company Plans  
No significant changes
- H. Postemployment Benefits and Compensated Absences  
No significant changes
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)  
No significant changes

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

No significant changes

**Note 14 – Liabilities, Contingencies and Assessments**

No significant changes

**Note 15 – Leases**

No significant changes

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

No significant changes

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

- A. Transfers of Receivables Reported as Sales  
No significant changes
- B. Transfer and Servicing of Financial Assets
- (1) Description of any Loaned Securities  
No significant changes
- (2) Servicing Assets and Servicing Liabilities  
The Company did not have any servicing assets or servicing liabilities to disclose for the periods reported.
- (3) When Servicing Assets and Liabilities are Measured at Fair Value  
No significant changes
- (4) Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales  
(a)  
The Company did not have any Securitizations, Asset-Based Financing Arrangements or Similar Transfers for the periods reported.
- (5) Disclosure Requirements for Transfers of Assets Accounted for as Secured Borrowing  
No significant changes
- (6) Transfer of Receivables with Recourse  
No significant changes
- (7) Securities Underlying Repurchase and Reverse Repurchase Agreements, Dollar Repurchase and Dollar Reverse Repurchase Agreements  
No significant changes

## C. Wash Sales

## (1) Description of the Objectives Regarding These Transactions

Not Applicable

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

No significant changes

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

No significant changes

**Note 20 – Fair Value Measurements**

## A. Fair Value Measurements

## (1) Fair Value Measurements at Reporting Date

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

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

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

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

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

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>Assets at Fair Value</b>					
Bonds	\$	\$ 1,614,630	\$	\$	\$ 1,614
Common Stocks, unaffiliated	\$ 138,537,390	\$	\$ 4,977,794	\$	\$ 143,515
<b>Total</b>	<b>\$ 138,537,390</b>	<b>\$ 1,614,630</b>	<b>\$ 4,977,794</b>	<b>\$</b>	<b>\$ 145,129</b>
<b>Liabilities at Fair Value</b>					
	\$	\$	\$	\$	\$
<b>Total</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>

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

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of C Per
<b>a. Assets</b>										
Common Stocks, unaffiliated	\$ 4,531,694	\$	\$	\$	\$	\$ 446,100	\$	\$	\$	\$ 4,977,794
<b>Total</b>	<b>\$ 4,531,694</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$ 446,100</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$ 4,977,794</b>
<b>b. Liabilities</b>										
	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
<b>Total</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>

## (3) Policies when Transfers Between Levels are Recognized

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

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

Not Applicable

## (5) Fair Value Disclosures for Derivative Assets and Liabilities

Not Applicable

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

Not Applicable

## C. Fair Value Level

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practic (Carrying v
Bonds	\$ 731,844,400	\$ 678,300,934	\$	\$ 731,844,400	\$	\$	\$
Common Stocks, unaffiliated	\$ 143,515,184	\$ 143,515,184	\$ 138,537,390	\$	\$ 4,977,794	\$	\$

### Bonds, Common Stocks, and Short term investments

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

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

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

#### D. Not Practicable to Estimate Fair Value

Not Applicable

#### E. NAV Practical Expedient Investments

Not Applicable

### Note 21 – Other Items

#### A. Unusual or Infrequent Items

Due to decreased activity as a result of the COVID-19 pandemic, the Company elected to provide credits to personal auto policyholder accounts. The amounts credited during Q2.2020 are recorded in other underwriting expenses incurred, consistent with the economics of the transaction and the permitted practice of the Company is pursuing with the Ohio Department of Insurance. After pooling, the impact to the Company is an incurred underwriting expense of \$919,861.

### Note 22 – Events Subsequent

Subsequent events have been considered through November 14, 2020 for these statutory financial statements which are to be issued on November 15, 2020. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

### Note 23 – Reinsurance

No significant changes

### Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

#### A. Method Used by the Reporting Entity to Estimate Accrued Retrospective Premium Adjustments

Not applicable

#### B. Disclose Whether Accrued Retrospective Premiums are Recorded Through Written Premium or as an Adjustment to Earned Premium

Not applicable

#### C. Disclose the Amount of Net Premiums Written Subject to Retrospective Rating Features

Not applicable

#### D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act

Not applicable

#### E. Nonadmitted Retrospective Premium

Not applicable

#### F. Risk Sharing Provisions of the Affordable Care Act

Not Applicable

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

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

Not Applicable

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

Not Applicable

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

Not Applicable

- (5) ACA Risk Corridors Receivable as of Reporting Date

Not Applicable

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves for the Company's incurred losses and loss adjustment expenses (after intercompany pooling) attributable to insured events of prior years reflect favorable development totaling \$31,648,510. The development can be attributed primarily to the re-estimation of unpaid losses and loss adjustment expenses in the workers' compensation, homeowners and farmowners, commercial auto, private passenger auto and auto physical damage. The unfavorable development in these lines was slightly offset by losses in the commercial multi peril, other liability and products liability lines of business. The changes reflected in these lines were generally the result of recent development trends. There were not any premium adjustments made as a result of this loss and loss adjustment expense development.

B. Information about Significant Changes in Methodologies and Assumptions

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

**Note 26 – Intercompany Pooling Arrangements**

No significant changes

**Note 27 – Structured Settlements**

No significant changes

**Note 28 – Health Care Receivables**

No significant changes

**Note 29 – Participating Policies**

No significant changes

**Note 30 – Premium Deficiency Reserves**

No significant changes

**Note 31 – High Deductibles**

No significant changes

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

No significant changes

**Note 33 – Asbestos/Environmental Reserves**

No significant changes

**Note 34 – Subscriber Savings Accounts**

No significant changes

**Note 35 – Multiple Peril Crop Insurance**

No significant changes

**Note 36 – Financial Guaranty Insurance**

A. Financial Guaranty Insurance Contracts

No significant changes

# MOTORISTS GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ]

2 If yes, has the report been filed with the domiciliary state? Yes [ ]

1.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ]

1.2 If yes, date of change: \_\_\_\_\_

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [ X ]  
If yes, complete Schedule Y, Parts 1 and 1A.

1.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ]

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

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ]

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

1.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ]  
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

1.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	St Dc

i. 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.

i.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

i.2 State as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

i.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/03/2020

i.4 By what department or departments?  
OHIO DEPARTMENT OF INSURANCE

i.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ]

i.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ]

1.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ]

1.2 If yes, give full information:

1.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ]

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

1.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ]

1.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

1.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [ X ]

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

1.11 If the response to 9.1 is No, please explain:

1.2 Has the code of ethics for senior managers been amended? Yes [ ]

1.21 If the response to 9.2 is Yes, provide information related to amendment(s).

1.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ]

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

# MOTORISTS GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### FINANCIAL

- 0.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ X ]
- 0.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ \_\_\_\_\_

### INVESTMENT

- 1.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ]
- 1.2 If yes, give full and complete information relating thereto:
2. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ \_\_\_\_\_
3. Amount of real estate and mortgages held in short-term investments: \$ \_\_\_\_\_
- 4.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ X ]
- 14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adju Carrying Value
14.21 Bonds	\$ 0	\$
14.22 Preferred Stock	0	
14.23 Common Stock	100,418,822	99,249
14.24 Short-Term Investments	0	
14.25 Mortgage Loans on Real Estate	0	
14.26 All Other	16,000,000	16,000
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 116,418,822	\$ 115,249
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$

- 5.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ]
- 5.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]
- If no, attach a description with this statement.

6. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 6.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 2,53
- 6.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 2,53
- 6.3 Total payable for securities lending reported on the liability page: \$ 2,53
7. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [ X ]

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

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ]
- 17.4 If yes, give full and complete information relating thereto:

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ X ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ]
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) I
127398	Chickasaw Capital Management, LLC	254900X6FRILTWA2B610	SEC	NO
109846	New England Asset Management, Inc.	KUR85E5PS4GQFZTFC130	SEC	NO
105900	Northern Trust Investments, Inc.	BEL4B8X7EHJU845Y2N39	SEC	NO

**MOTORISTS GENERAL INTERROGATORIES****PART 1 - COMMON INTERROGATORIES**

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [ X ]
- 18.2 If no, list exceptions:
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
  - b. Issuer or obligor is current on all contracted interest and principal payments.
  - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [ ]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [ ]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The security was purchased prior to January 1, 2019.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
  - d. The fund only or predominantly holds bonds in its portfolio.
  - e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
  - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ]

**MOTOR GENERAL INTERROGATORIES (Continued)**

**PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X]  
 If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ]  
 If yes, attach an explanation.

1.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ]  
 1.2 If yes, give full and complete information thereto:

1.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [ ]  
 1.2 If yes, complete the following schedule:

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

i. Operating Percentages:  
 5.1 A&H loss percent \_\_\_\_\_  
 5.2 A&H cost containment percent \_\_\_\_\_  
 5.3 A&H expense percent excluding cost containment expenses \_\_\_\_\_

i.1 Do you act as a custodian for health savings accounts? Yes [ ]

i.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ \_\_\_\_\_

i.3 Do you act as an administrator for health savings accounts? Yes [ ]

i.4 If yes, please provide the amount of funds administered as of the reporting date. \$ \_\_\_\_\_

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X]

1.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ]

**MOTORISTS MUTUAL INSURANCE COMPANY**

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	Effect of (C Re F
<b>U.S. Insurers</b>						
11551.....	35-2293075.....	Endurance Assurance Corporation.....	DE.....	Authorized.....	.....	.....
<b>All Other Insurers</b>						
00000.....	AA-3191352.....	Ascot Reinsurance Company Ltd.....	BMU.....	Unauthorized...	.....	.....
00000.....	AA-3191413.....	Brit Reinsurance (Bermuda) Ltd.....	BMU.....	Unauthorized...	.....	.....
00000.....	AA-1120191.....	Convex Insurance UK Ltd.....	GBR.....	Unauthorized...	.....	.....
00000.....	AA-1340028.....	Devk Ruckversicherungs und Beteiligungs AG.....	DEU.....	Unauthorized...	.....	.....
00000.....	AA-1127861.....	Lloyd's Syndicate Number 1861.....	GBR.....	Authorized.....	.....	.....

**MOTORISTS MUTUAL INSURANCE COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	AL	Q					
2. Alaska.....	AK	N					
3. Arizona.....	AZ	N					
4. Arkansas.....	AR	N					
5. California.....	CA	Q					
6. Colorado.....	CO	N					
7. Connecticut.....	CT	Q					
8. Delaware.....	DE	Q					
9. District of Columbia.....	DC	N					
10. Florida.....	FL	N					
11. Georgia.....	GA	Q					
12. Hawaii.....	HI	N					
13. Idaho.....	ID	N					
14. Illinois.....	IL	Q					
15. Indiana.....	IN	L	5,349,691	24,456,512	9,549,378	12,470,894	24,535,902
16. Iowa.....	IA	Q					
17. Kansas.....	KS	N					
18. Kentucky.....	KY	L	10,149,462	40,235,880	15,216,448	21,245,146	35,730,435
19. Louisiana.....	LA	N					
20. Maine.....	ME	Q					
21. Maryland.....	MD	Q					
22. Massachusetts.....	MA	Q					
23. Michigan.....	MI	L	(75,431)	4,162,858	3,293,663	15,134,791	12,805,031
24. Minnesota.....	MN	N					
25. Mississippi.....	MS	N					
26. Missouri.....	MO	Q					
27. Montana.....	MT	Q					
28. Nebraska.....	NE	Q					
29. Nevada.....	NV	N					
30. New Hampshire.....	NH	Q					
31. New Jersey.....	NJ	Q					
32. New Mexico.....	NM	N					
33. New York.....	NY	Q					
34. North Carolina.....	NC	Q					
35. North Dakota.....	ND	Q					
36. Ohio.....	OH	L	75,087,595	169,638,071	76,133,816	102,419,471	90,379,856
37. Oklahoma.....	OK	Q					
38. Oregon.....	OR	Q					
39. Pennsylvania.....	PA	L	9,330,433	44,129,397	19,582,737	24,072,229	49,903,034
40. Rhode Island.....	RI	Q					
41. South Carolina.....	SC	Q					
42. South Dakota.....	SD	Q					
43. Tennessee.....	TN	Q					
44. Texas.....	TX	Q					
45. Utah.....	UT	Q					
46. Vermont.....	VT	Q					
47. Virginia.....	VA	Q					
48. Washington.....	WA	N					
49. West Virginia.....	WV	L	3,297,117	15,300,656	7,782,048	6,432,092	14,636,131
50. Wisconsin.....	WI	Q					
51. Wyoming.....	WY	N					
52. American Samoa.....	AS	N					
53. Guam.....	GU	N					
54. Puerto Rico.....	PR	N					
55. US Virgin Islands.....	VI	N					
56. Northern Mariana Islands.....	MP	N					
57. Canada.....	CAN	N					
58. Aggregate Other Alien.....	OT	XXX	0	0	0	0	0
59. Totals.....	XXX		103,138,868	297,923,374	131,558,090	181,774,623	227,990,389

**DETAILS OF WRITE-INS**

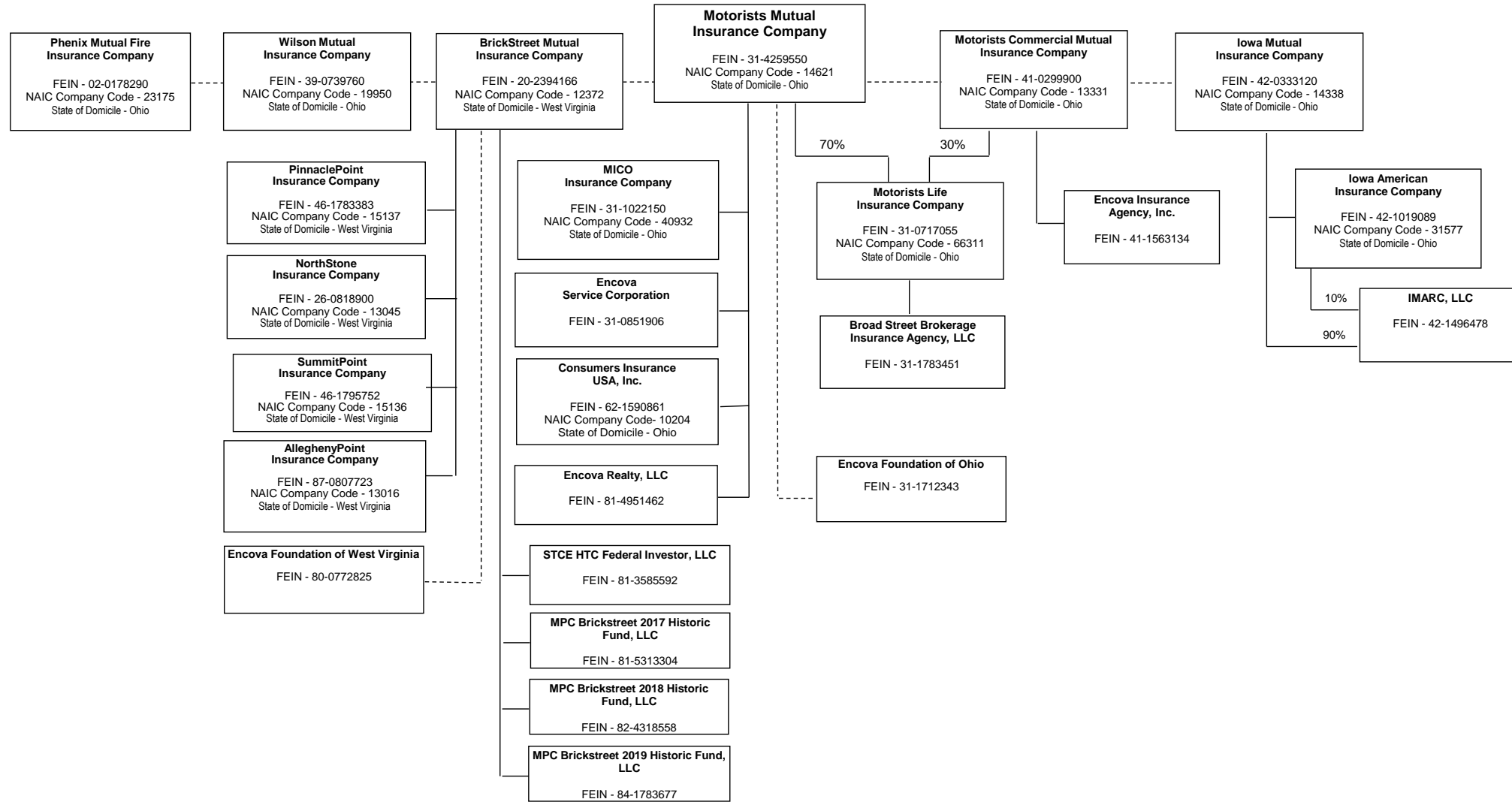
58001.....	XXX						
58002.....	XXX						
58003.....	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 6  
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state  
 (other than their state of domicile - See DSLI)..... 0

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



**MOTORISTS MUTUAL INSURANCE COMPANY**

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required (Y/N)
<b>Members</b>														
			31-1783451..				Broad Street Brokerage Insurance Agency, LLC	OH.....	DS.....	Motorists Life Insurance Company.....	Ownership.....	100.000	Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	10204..	62-1590861..				Consumers Insurance USA, Inc.....	OH.....	DS.....	Motorists Mutual Insurance Company.....	Ownership.....	100.000	Motorists Mutual Insurance Company.....	N..
			42-1496478..				IMARC, LLC.....	IA.....	NIA.....	Iowa Mutual Insurance Company.....	Ownership.....	90.000	Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	31577..	42-1019089..				Iowa American Insurance Company.....	OH.....	IA.....	Iowa Mutual Insurance Company.....	Ownership.....	100.000	Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	14338..	42-0333120..				Iowa Mutual Insurance Company.....	OH.....	IA.....				Motorists Mutual Insurance Company.....	N..
			41-1563134..				Encova Insurance Agency, Inc.....	MN.....	NIA.....	Motorists Commercial Mutual Insurance Company	Ownership.....	100.000	Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	40932..	31-1022150..				MICO Insurance Company.....	OH.....	DS.....	Motorists Mutual Insurance Company.....	Ownership.....	100.000	Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	13331..	41-0299900..				Motorists Commercial Mutual Insurance Company	OH.....	IA.....				Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	66311..	31-0717055..				Motorists Life Insurance Company.....	OH.....	DS.....	Motorists Mutual Insurance Company.....	Ownership.....	70.000	Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	14621..	31-4259550..				Motorists Mutual Insurance Company.....	OH.....	RE.....					N..
			31-0851906..				Encova Service Corporation.....	OH.....	DS.....	Motorists Mutual Insurance Company.....	Ownership.....	100.000	Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	23175..	02-0178290..				Phenix Mutual Fire Insurance Company.....	OH.....	IA.....				Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	19950..	39-0739760..				Wilson Mutual Insurance Company.....	OH.....	IA.....				Motorists Mutual Insurance Company.....	N..
			81-4951462..				Encova Realty, LLC.....	OH.....	DS.....	Motorists Mutual Insurance Company.....	Ownership.....	100.000	Motorists Mutual Insurance Company.....	N..
			31-1712343..				Encova Foundation of Ohio.....	OH.....	NIA.....	Motorists Mutual Insurance Company.....	Board.....		Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	12372..	20-2394166..				BrickStreet Mutual Insurance Company.....	WV.....	IA.....				Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	15137..	46-1783383..				PinnaclePoint Insurance Company.....	WV.....	IA.....	BrickStreet Mutual Insurance Company.....	Ownership.....	100.000	Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	13045..	26-0818900..				NorthStone Insurance Company.....	WV.....	IA.....	BrickStreet Mutual Insurance Company.....	Ownership.....	100.000	Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	15136..	46-1795752..				SummitPoint Insurance Company.....	WV.....	IA.....	BrickStreet Mutual Insurance Company.....	Ownership.....	100.000	Motorists Mutual Insurance Company.....	N..
0291	Encova Mutual Insurance Group	13016..	87-0807723..				AlleghenyPoint Insurance Company	WV.....	IA.....	BrickStreet Mutual Insurance Company	Ownership.....	100.000	Motorists Mutual Insurance Company	N..

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**MOTORISTS MUTUAL INSURANCE COMPANY**

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

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

**Aster Explanation**

1	The company is a mutual property/casualty insurer and an affiliate of Encova Mutual Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of the Group through an interlocking board of directors.
2	This company is a stock subsidiary of BrickStreet Mutual Insurance Company with ultimate control of that parent as described in Note 1
3	The entity is a subsidiary of an insurer that is an affiliate of Encova Mutual Insurance Group. With ultimate control of that insurer as described in Note 1
4	Schedule Y, Parts 1 and 1A, includes the Encova Foundation of Ohio a 501(c)(3) tax-exempt private foundation incorporated on 7/12/2000.
5	Schedule Y, Parts 1 and 1A, includes Encova Foundation of West Virginia a 501(c)(3) tax-exempt private foundation incorporated on December 23, 2011.
6	NorthStone Insurance Company and AlleghenyPoint Insurance Company redomesticated from Pennsylvania to West Virginia on 6/24/2020.

Q12.1

## MOTORISTS MUTUAL INSURANCE COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,249,236	159,038	12.731	
2. Allied lines.....	1,461,052	671,430	45.955	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....	40,097,695	21,700,664	54.119	
5. Commercial multiple peril.....	16,008,453	6,330,661	39.546	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....	159,660	(20,575)	(12.887)	
9. Inland marine.....	4,441,800	863,236	19.434	
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....	727,520		0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....	1,484,579	(822,135)	(55.378)	
17.1 Other liability-occurrence.....	20,376,961	19,714,071	96.747	
17.2 Other liability-claims made.....			0.000	
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....	1,087,380	545,908	50.204	
18.2 Products liability-claims made.....			0.000	
19.1, 19.2 Private passenger auto liability.....	33,561,545	19,739,986	58.817	
19.3, 19.4 Commercial auto liability.....	18,702,531	13,511,035	72.242	
21. Auto physical damage.....	38,934,610	15,980,168	41.044	
22. Aircraft (all perils).....			0.000	
23. Fidelity.....	243,297	263,939	108.484	
24. Surety.....			0.000	
26. Burglary and theft.....	78,821	(5,522)	(7.006)	
27. Boiler and machinery.....	831,474	(954)	(0.115)	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	179,446,614	98,630,949	54.964	

### DETAILS OF WRITE-INS

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

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	322,157	958,703	
2. Allied lines.....	397,860	1,201,757	
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....	14,464,538	38,896,570	
5. Commercial multiple peril.....	18,734	(226,731)	
6. Mortgage guaranty.....			
8. Ocean marine.....	53,368	159,219	
9. Inland marine.....	400,107	997,894	
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....	163,728	445,417	
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....	(25,732)	186,131	
17.1 Other liability-occurrence.....	658,484	1,380,520	
17.2 Other liability-claims made.....			
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....	2,633	(54,863)	
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....	10,331,617	31,951,406	
19.3 19.4 Commercial auto liability.....	31	(631,117)	
21. Auto physical damage.....	9,213,773	27,896,607	
22. Aircraft (all perils).....			
23. Fidelity.....	(273)	(8,685)	
24. Surety.....			
26. Burglary and theft.....	(281)	(4,068)	
27. Boiler and machinery.....	185	(9,892)	
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	
35. Totals.....	36,000,928	103,138,868	21

### DETAILS OF WRITE-INS

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

**MOTORISTS MUTUAL INSURANCE COMPANY**

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total and LAE Payments on Claims Reported and Open as of Prior Year-End (Cols. 1 + 4 + 5 + 6 + 7 + 8 + 9 + 10 + 11 + 12)
1. 2017 + Prior.....	171,718	151,234	322,952	22,826	1,964	24,789	135,478	16,143	124,328	275,949	(13,414)	(8,799)	
2. 2018.....	49,076	65,279	114,355	18,018	1,749	19,767	28,030	8,352	50,313	86,695	(3,028)	(4,865)	
3. Subtotals 2018 + Prior.....	220,794	216,513	437,307	40,844	3,713	44,556	163,508	24,495	174,641	362,644	(16,442)	(13,664)	
4. 2019.....	75,945	87,077	163,021	34,865	8,257	43,122	33,814	16,960	67,583	118,357	(7,266)	5,724	
5. Subtotals 2019 + Prior.....	296,739	303,590	600,328	75,709	11,970	87,678	197,322	41,455	242,224	481,001	(23,708)	(7,941)	
6. 2020.....	XXX	XXX	XXX	XXX	72,718	72,718	XXX	62,783	82,987	145,770	XXX	XXX	X
7. Totals.....	296,739	303,590	600,328	75,709	84,688	160,397	197,322	104,238	325,211	626,771	(23,708)	(7,941)	
8. Prior Year-End's Surplus As Regards Policyholders	524,468												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13 As % of Lin
											1. ....(8.0)%	2. ....(2.6)%	3. ....
													Col. 13 Lin
													4. ....

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# 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.

	<b>Respc</b>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	<u>NC</u>
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	<u>NC</u>
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	<u>NC</u>
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	<u>YE</u>

**Explanation:**

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

**Bar Code:**



## MOTORISTS MUTUAL INSURANCE COMPANY Overflow Page for Write-Ins

**Additional Write-ins for Assets:**

	Current Statement Date			4 Decem Prior Ye Admitted
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid expenses.....	9,746,002	9,585,827	160,175	
2505. Other Than Invested Assets.....	2,315,714	2,315,714	.0	
2506. Automobiles.....	455,530	455,530	.0	
2507. Leasehold improvements.....	363,518	363,518	.0	
2508. Employee advances.....	214,632	214,632	.0	
2509. Tenant allowances.....	86,122	86,122	.0	
2510. Miscellaneous receivables.....	(2,339)	187	(2,526)	
2511. Pooled general expenses receivable.....			.0	.1
2597. Summary of remaining write-ins for Line 25.....	13,179,178	13,021,529	157,648	.1

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 3 Prior Year
2504. Deductible Loss Fund Liability.....	728,000	
2505. Reinsurance assumed overhead payable.....	350,295	
2506. Obligations in Pools and Associations.....	(35,228)	
2507. State surcharges payable.....	71,342	
2508. Tenant allowances payable.....	13,793	
2509. Pooled general expenses payable.....		.11,
2597. Summary of remaining write-ins for Line 25.....	1,128,203	.11,

**Additional Write-ins for Statement of Income:**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Decemb
1404. Interest on assets other than securities.....		(116,582)	
1405. Miscellaneous service fees.....			
1406. Gain / (loss) on equipment disposals.....		4,373,248	
1407. Surplus note interest credit.....			
1497. Summary of remaining write-ins for Line 14.....	.0	4,256,666	

## MOTORISTS MUTUAL INSURANCE COMPANY SCHEDULE A - VERIFICATION

### Real Estate

	1 Year to Date	2 Prior Year End December 31
1. Book/adjusted carrying value, December 31 of prior year.....	34,243,465	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	436,833	
2.2 Additional investment made after acquisition.....	2,760,960	
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	(26,894)	
5. Deduct amounts received on disposals.....	1,527,864	
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.....	919,086	
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	34,967,414	
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	34,967,414	

## SCHEDULE B - VERIFICATION

### Mortgage Loans

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

NONE

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year End December 31
1. Book/adjusted carrying value, December 31 of prior year.....	143,714,864	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	4,496,381	
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(1,032,605)	
6. Total gain (loss) on disposals.....	(276,149)	
7. Deduct amounts received on disposals.....	7,899,898	
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....	39,334	
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).....	139,041,926	
12. Deduct total nonadmitted amounts.....	28,664,404	
13. Statement value at end of current period (Line 11 minus Line 12).....	110,377,522	

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year End December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	983,567,501	91
2. Cost of bonds and stocks acquired.....	125,406,753	2
3. Accrual of discount.....	519,866	
4. Unrealized valuation increase (decrease).....	(8,116,784)	
5. Total gain (loss) on disposals.....	12,238,169	
6. Deduct consideration for bonds and stocks disposed of.....	174,085,140	1
7. Deduct amortization of premium.....	2,660,327	
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....	15,908,414	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	107,487	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	921,069,110	91
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	921,069,110	91

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	600,307,422	45,521,161	31,498,275	(391,984)	607,079,290	600,307,422	613,938,325	629,5
2. NAIC 2 (a).....	63,129,550	5,181,205	5,561,419	(1,358)	63,740,399	63,129,550	62,747,978	61,5
3. NAIC 3 (a).....	1,586,080			28,550	1,019,860	1,586,080	1,614,630	
4. NAIC 4 (a).....							0	
5. NAIC 5 (a).....							0	
6. NAIC 6 (a).....							0	
7. Total Bonds.....	665,023,052	50,702,366	37,059,694	(364,791)	671,839,549	665,023,052	678,300,934	691,0
<b>PREFERRED STOCK</b>								
8. NAIC 1.....							0	
9. NAIC 2.....							0	
10. NAIC 3.....							0	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	0	0	0	0	0	0	0	
15. Total Bonds and Preferred Stock.....	665,023,052	50,702,366	37,059,694	(364,791)	671,839,549	665,023,052	678,300,934	691,0

QSI02

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

**MOTORISTS MUTUAL INSURANCE COMPANY**  
**SCHEDULE DA - PART 1**

Short-Term Investments

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

**NONE**

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year End December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....0	.....
2. Cost of short-term investments acquired.....	.....	.....
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....	.....
7. Deduct amortization of premium.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....0	.....
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....0	.....

**Sch. DB - Pt. A - Verification**  
**NONE**

**Sch. DB - Pt. B - Verification**  
**NONE**

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

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

**Sch. DB - Verification**  
**NONE**

**MOTORISTS MUTUAL INSURANCE COMPANY**

**SCHEDULE E - PART 2 - VERIFICATION**

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	35,948,535	4
2. Cost of cash equivalents acquired.....	397,552,052	38
3. Accrual of discount.....	4,239	
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	21	
6. Deduct consideration received on disposals.....	385,731,901	39
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	47,772,946	3
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	47,772,946	3

**MOTORISTS MUTUAL INSURANCE COMPANY**

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Invest After Acqui
	2 City	3 State						
<b>Acquired by Purchase</b>								
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	07/09/2020....	TOMMYS POWERWASHING LLC.....				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	07/31/2020....	O & S ASSOCIATES, INC.....				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	07/31/2020....	THYSSENKRUPP ELEVATOR.....				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	09/08/2020....	MERIT CONSTRUCTION SERVICES.....				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	09/01/2020....	MERIT CONSTRUCTION SERVICES.....				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	09/01/2020....	O & A ASSOCIATES, INC.....				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	08/31/2020....	KOORSEN FIRE & SECURITY.....				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	09/01/2020....	ELFORD, INC.....				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	09/08/2020....	THYSSENKRUPP ELEVATOR.....				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	09/25/2020....	JOHNSON CONTROLS, INC.....				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	09/24/2020....	SHAFFER CONSTRUCTION.....				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	09/24/2020....	WSA STUDIO.....				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	09/30/2020....	WSA Studio.....				
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus.....	OH..	09/30/2020....	CHURCHWELL FIRE CONSULTANTS, INC.....				
0199999. Totals.....					0	0	0	
0399999. Totals.....					0	0	0	

QE01

**SCHEDULE A - PART 3**

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

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

**Property Disposed**

**SCHEDULE A - PART 3**

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.						
12445 Cirrus Dr.....	Fishers.....	IN...	08/13/2020	Ryan & Avery Yszenga.....	.....435,608	.....	.....435,608	.....	.....	.....	.....0	.....	.....435,608	.....415,128	.....	.....(20,480)	.....(20,480)	.....
4813 Bears Paw.....	Springfield.....	IL...	09/02/2020	Jacob Saladino.....	.....432,364	.....	.....432,364	.....	.....	.....	.....0	.....	.....432,364	.....375,636	.....	.....(56,728)	.....(56,728)	.....
0199999. Totals.....					.....867,972	.....0	.....867,972	.....0	.....0	.....0	.....0	.....0	.....867,972	.....790,764	.....0	.....(77,209)	.....(77,209)	.....0
0399999. Totals.....					.....867,972	.....0	.....867,972	.....0	.....0	.....0	.....0	.....0	.....867,972	.....790,764	.....0	.....(77,209)	.....(77,209)	.....0

QE01.1

**SCHEDULE B - PART 2**

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

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

**NONE**

QE02

**SCHEDULE B - PART 3**

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

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

**NONE**

**MOTORISTS MUTUAL INSURANCE COMPANY**

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment
		City	City									
<b>Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated</b>												
	Intercompany Long-Term Loan.....	Columbus.....	OH..	Private Placement.....			10/20/2015.....				172,185	
1499999	Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated.....											
									0	172,185	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
	Aberdeen Institutional Commingled Funds, LLC.....	Philadelphia.....	PA...	Aberdeen Asset Management Inc.....			08/24/2017.....			387,342		
	Crescent Senior Secured Floating Rate Fund.....	Dover.....	DE...	Crescent Capital Group LP.....			05/01/2007.....			269,952		
2599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....											
									0	657,294	0	0
4899999	Subtotal - Unaffiliated.....											
									0	657,294	0	0
4999999	Subtotal - Affiliated.....											
									0	172,185	0	0
5099999	Totals.....											
									0	829,479	0	0

QE03

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	
		City	City						9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated</b>																				
	Intercompany Long-Term Loan.....	Columbus.....	OH..	Private Placement.....		10/20/2015	06/30/2020	30,786,190							27,906,489	1,136,550			0	
1499999	Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Affiliated.....																			
								30,786,190	0	0	0	0	0	0	27,906,489	1,136,550	0	0	0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
	Adams Street 2012 Global Fund LP.....	Chicago.....	IL...	Adams Street Partners.....		02/15/2012	09/22/2020	14,296,130	1,340,118					1,340,118	13,727,101	605,535			0	
	HIPPEP V 2007 European Buyout Companion Fund LP	Wilmington.....	DE..	HarbourVest.....		05/02/2007	09/30/2020	399,833	21,153					21,153	285,495	64,538			0	
	HarbourVest Partners VIII Venture Capital Fund LP...	Wilmington.....	DE..	HarbourVest.....		03/29/2007	08/06/2020	1,754,519	246,768					246,768	1,589,647	58,763			0	
	HarbourVest Partners IX-Buyout Fund LP.....	Wilmington.....	DE..	HarbourVest.....		12/21/2011	07/31/2020	4,618,397	498,103					498,103	4,485,244	149,721			0	
	HarbourVest Partners IX-Venture Fund LP.....	Wilmington.....	DE..	HarbourVest.....		12/21/2011	07/31/2020	3,530,698	479,030					479,030	3,586,227	182,733			0	
	Park Street Capital Private Equity Fund VIII.....	Boston.....	MA..	Park Street Capital.....		05/04/2007	09/24/2020	2,049,691	143,878					143,878	1,715,307	166,250			0	
2599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....																			
								26,649,268	2,729,050	0	0	0	0	2,729,050	26,067	25,389,021	1,227,540	0	0	
<b>All Other Low Income Housing Tax Credit - Unaffiliated</b>																				
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving.....	CA..	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		03/28/2006	09/30/2020	1,112,582						0					(95,460)	(95,460)
4399999	Total - All Other Low Income Housing Tax Credit - Unaffiliated.....																			
								1,112,582	0	0	0	0	0	0	0	0	0	0	(95,460)	(95,460)
4899999	Subtotal - Unaffiliated.....																			
								27,761,851	2,729,050	0	0	0	0	2,729,050	26,067	25,389,021	1,227,540	0	(95,460)	(95,460)
4999999	Subtotal - Affiliated.....																			
								30,786,190	0	0	0	0	0	27,906,489	1,136,550	0	0	0	0	
5099999	Totals.....																			
								58,619,044	2,729,050	0	0	0	0	2,729,050	28,067	52,906,510	2,264,090	0	(95,460)	(95,460)

**MOTORISTS MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admir
<b>Bonds - U.S. States, Territories and Possessions</b>									
68609T A6 5	OREGON ST.....		07/09/2020.....	CITIGROUP GLOBAL MARKETS INC.....		1,000,000	1,000,000		1FE...
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					1,000,000	1,000,000	0	
<b>Bonds - U.S. Political Subdivisions of States</b>									
529063 VT 3	LEXINGTON CNTY S C SCH DIST NO 001.....		07/08/2020.....	PERSHING DIV OF DLJ SEC LNDING.....		1,014,950	1,000,000	703	1FE...
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					1,014,950	1,000,000	703	
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
017357 K9 4	ALLEGHENY CNTY PA SAN AUTH SWR REV.....		09/24/2020.....	JANNEY MONTGOMERY SCOTT INC.....		1,178,110	1,000,000		1FE...
172311 QE 5	CINCINNATI OHIO WTR SYS REV.....		07/02/2020.....	MORGAN STANLEY CO.....		1,016,520	1,000,000	530	1FE...
220245 L9 3	CORPUS CHRISTI TEX UTIL SYS REV.....		07/01/2020.....	CITIGROUP GLOBAL MARKETS INC.....		1,000,000	1,000,000		1FE...
3132DV 7B 5	FH SD8090 - RMBS.....		08/28/2020.....	Various.....		3,954,377	3,837,749	2,772	1.....
3133A8 MR 5	FH QB2168 - RMBS.....		08/11/2020.....	CANTOR FITZGERALD + CO.....		3,362,734	3,250,000	2,167	1.....
3140KP JP 9	FN BQ3869 - RMBS.....		09/09/2020.....	Citigroup (SSB).....		5,170,313	5,000,000	3,611	1.....
3140X7 XJ 3	FN FM4280 - RMBS.....		09/09/2020.....	SUNTRUST CAPITAL MARKETS, INC.....		6,784,367	6,550,000	4,731	1.....
416498 DK 6	HARTFORD CNTY CONN MET DIST CLEAN WTR PR.....		08/13/2020.....	GOLDMAN.....		1,000,000	1,000,000		1FE...
45505M HZ 2	INDIANA ST FIN AUTH WASTEWATER UTIL REV.....		09/18/2020.....	CITIGROUP GLOBAL MARKETS INC.....		1,172,830	1,000,000		1FE...
594615 HY 5	MICHIGAN ST BLDG AUTH REV.....		09/11/2020.....	Jefferies.....		1,000,000	1,000,000		1FE...
64972G XP 4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &.....		09/24/2020.....	RAYMOND JAMES & ASSOCIATES.....		1,165,730	1,000,000		1FE...
66353L DM 6	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG.....		09/18/2020.....	MERRILL LYNCH PIERCE FENNER & SMITH INC.....		1,000,000	1,000,000		1FE...
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL.....		08/06/2020.....	Jefferies.....		1,108,808	1,010,000	19,553	1FE...
812643 VH 4	SEATTLE WASH MUN LT & PWR REV.....		07/30/2020.....	WELLS FARGO BANK, N.A./SIG.....		1,201,780	1,000,000		1FE...
812643 VJ 0	SEATTLE WASH MUN LT & PWR REV.....		07/30/2020.....	WELLS FARGO BANK, N.A./SIG.....		1,200,770	1,000,000		1FE...
91417K 5T 4	UNIVERSITY COLO ENTERPRISE SYS REV.....		07/01/2020.....	WELLS FARGO BANK, N.A./SIG.....		1,000,000	1,000,000		1FE...
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					32,316,339	30,647,749	33,363	
<b>Bonds - Industrial and Miscellaneous</b>									
00206R HJ 4	AT&T INC.....		07/21/2020.....	DEUTSCHE BANK SECURITIES, INC.....		1,782,825	1,500,000	25,738	2FE...
065403 BC 0	BANK 2019-BNK17 A4 - CMBS.....		08/19/2020.....	MORGAN STANLEY CO.....		1,171,055	1,000,000	2,063	1FM...
06540B BD 0	BANK 2019-BNK21 A5 - CMBS.....		08/19/2020.....	MORGAN STANLEY CO.....		1,108,203	1,000,000	1,584	1FM...
08162W BB 1	BMARK 2020-B19 A4 - CMBS.....		09/22/2020.....	Citigroup (SSB).....		2,019,901	2,000,000	2,491	1FE...
08163A AD 5	BMARK 2020-B18 A4 - CMBS.....		07/24/2020.....	DEUTSCHE BANK SECURITIES, INC.....		4,645,664	4,600,000	6,409	1FE...
191241 AJ 7	COCA-COLA FEMSA SAB DE CV.....	C.....	08/26/2020.....	MORGAN STANLEY CO.....		1,245,050	1,250,000		1FE...
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY.....		08/05/2020.....	GOLDMAN.....		1,000,000	1,000,000		1FE...
65473P AL 9	NISOURCE INC.....		08/12/2020.....	CREDIT SUISSE SECURITIES (USA).....		2,248,290	2,250,000		2FE...
708696 BZ 1	PENNSYLVANIA ELECTRIC CO.....		07/20/2020.....	DEUTSCHE BANK SECURITIES, INC.....		1,150,090	1,000,000	5,100	2FE...
G9001E 13 6	LIBERTY LATIN AMERICA SUBSRTS.....		09/22/2020.....	Unknown.....			151		2Z.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					16,371,077	15,600,151	43,385	
8399997	Total - Bonds - Part 3.....					50,702,366	48,247,900	77,451	
8399999	Total - Bonds.....					50,702,366	48,247,900	77,451	
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>									
74915M 30 8	QURATE RETAIL 8 0 PRF.....		09/15/2020.....	ITG INC.....	26,400	5,286			3FE...
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					5,286	XXX	0	
8999997	Total - Preferred Stocks - Part 3.....					5,286	XXX	0	
8999999	Total - Preferred Stocks.....					5,286	XXX	0	
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>									
00187Y 10 0	API GROUP ORD.....		07/16/2020.....	ITG INC.....	565,000	7,232	XXX		
02772A 10 9	AMERICAN NATIONAL GROUP ORD.....		07/02/2020.....	CITIGROUP GLOBAL MARKETS INC.....	25,000	2,864	XXX		
02875D 10 0	AMERICAN OUTDOOR BRANDS ORD.....		09/25/2020.....	GOLDMAN.....	60,000	405	XXX		

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admin
03272L 10 8	ANAPLAN ORD.....		07/16/2020.....	ITG INC.....	530.000	23,453	XXX		
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD.....		07/16/2020.....	ITG INC.....	690.000	35,271	XXX		
04335A 10 5	ARVINAS ORD.....		07/16/2020.....	ITG INC.....	120.000	4,159	XXX		
05465P 10 1	AXONICS MODULATION TECHNOLOGIES ORD.....		07/16/2020.....	ITG INC.....	125.000	4,965	XXX		
0556EL 10 9	BP MIDSTREAM PARTNERS UNT.....		09/30/2020.....	MORGAN STANLEY CO.....	5,300.000	53,878	XXX		
05722G 10 0	BAKER HUGHES CL A ORD.....		07/16/2020.....	ITG INC.....	1,215.000	18,699	XXX		
093712 10 7	BLOOM ENERGY CL A ORD.....		07/16/2020.....	ITG INC.....	345.000	6,016	XXX		
10806X 10 2	BRIDGEBIO PHARMA ORD.....		07/16/2020.....	ITG INC.....	295.000	9,071	XXX		
11275Q 10 7	BROOKFIELD INFRASTRUCTURE CL A ORD.....		07/16/2020.....	ITG INC.....	135.000	6,387	XXX		
12503M 10 8	CBOE GLOBAL MARKETS ORD.....		07/16/2020.....	ITG INC.....	445.000	41,407	XXX		
13123X 50 8	CALLON PETROLEUM ORD.....		08/10/2020.....	ITG INC.....	155.000	20,448	XXX		
14161W 10 5	CARDLYTICS ORD.....		07/16/2020.....	ITG INC.....	105.000	8,207	XXX		
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD.....		07/16/2020.....	ITG INC.....	470.000	47,418	XXX		
22978P 10 6	CUE BIOPHARMA ORD.....		07/16/2020.....	ITG INC.....	115.000	2,512	XXX		
23804L 10 3	DATADOG CL A ORD.....		07/16/2020.....	ITG INC.....	615.000	52,279	XXX		
24344T 10 1	DECIPHERA PHARMACEUTICALS ORD.....		07/16/2020.....	ITG INC.....	150.000	7,971	XXX		
247361 70 2	DELTA AIR LINES ORD.....		07/16/2020.....	ITG INC.....	1,050.000	28,474	XXX		
24823R 10 5	DENALI THERAPEUTICS ORD.....		07/16/2020.....	ITG INC.....	255.000	6,588	XXX		
256163 10 6	DOCUSIGN ORD.....		07/16/2020.....	ITG INC.....	330.000	63,101	XXX		
29273V 10 0	ENERGY TRANSFER UNT.....		09/30/2020.....	WELLS FARGO SECURITIES.....	6,760.000	37,856	XXX		
30257X 10 4	FB FINANCIAL ORD.....		08/18/2020.....	Unknown.....	57.900	1,962	XXX		
31188V 10 0	FASTLY CL A ORD.....		07/16/2020.....	ITG INC.....	295.000	23,069	XXX		
320517 10 5	FIRST HORIZON NATIONAL ORD.....		07/01/2020.....	ITG INC.....	1,054.320	18,901	XXX		
35803L 10 8	FREQUENCY THERAPEUTICS ORD.....		07/16/2020.....	ITG INC.....	115.000	2,453	XXX		
35952H 60 1	FUELCCELL ENERGY ORD.....		07/16/2020.....	ITG INC.....	855.000	2,608	XXX		
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD.....		09/25/2020.....	CORPORATE ACTION.....	10.550	398	XXX		
38267D 10 9	GOOSEHEAD INSURANCE CL A ORD.....		07/16/2020.....	ITG INC.....	55.000	4,549	XXX		
40131M 10 9	GUARDANT HEALTH ORD.....		07/16/2020.....	ITG INC.....	300.000	24,681	XXX		
42225T 10 7	HEALTH CATALYST ORD.....		07/16/2020.....	ITG INC.....	125.000	4,442	XXX		
44891N 10 9	IAC INTERACTIVE ORD.....		07/01/2020.....	ITG INC.....	180.000	11,573	XXX		
45773H 20 1	INOVIO PHARMACEUTICALS ORD.....		07/16/2020.....	ITG INC.....	575.000	13,992	XXX		
48251W 10 4	KKR AND CO ORD.....		07/16/2020.....	ITG INC.....	2,075.000	71,610	XXX		
49456B 10 1	KINDER MORGAN CL P ORD.....		09/30/2020.....	Citigroup Global Markets Inc. NY.....	2,300.000	28,816	XXX		
539183 10 3	LIVONGO HEALTH ORD.....		07/16/2020.....	ITG INC.....	215.000	22,276	XXX		
55336V 10 0	MPLX COM UNT.....		09/30/2020.....	MORGAN STANLEY CO.....	14,000.000	225,606	XXX		
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT.....		09/30/2020.....	MORGAN STANLEY CO.....	11,500.000	402,397	XXX		
559663 10 9	MAGNOLIA OIL GAS CL A ORD.....		07/16/2020.....	ITG INC.....	500.000	3,303	XXX		
57667L 10 7	MATCH GROUP ORD.....		07/01/2020.....	ITG INC.....	594.512	35,823	XXX		
59045L 10 6	MERSANA THERAPEUTICS ORD.....		07/16/2020.....	ITG INC.....	180.000	3,926	XXX		
665531 30 7	NORTHERN OIL AND GAS, INC.....		09/21/2020.....	GOLDMAN.....	118.000	2,277	XXX		
670002 40 1	NOVAVAX ORD.....		07/16/2020.....	ITG INC.....	230.000	27,340	XXX		
690370 10 1	OVERSTOCK COM ORD.....		07/16/2020.....	ITG INC.....	160.000	7,266	XXX		
69047Q 10 2	OVINTIV ORD.....		07/16/2020.....	ITG INC.....	1,045.000	10,889	XXX		
69553P 10 0	PAGERDUTY ORD.....		07/16/2020.....	ITG INC.....	275.000	6,926	XXX		
69753M 10 5	PALOMAR HOLDINGS ORD.....		07/16/2020.....	ITG INC.....	75.000	6,023	XXX		
718549 20 7	PHILLIPS 66 PARTNERS COM UNT.....		09/30/2020.....	RBC CAPITAL MARKETS.....	7,000.000	164,833	XXX		

QE04.1

**MOTORISTS MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	NAIC
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Admir
71944F 10 6	PHREESIA ORD.....		07/16/2020.....	ITG INC.....	.110.000	3,227	XXX		
72352L 10 6	PINTEREST CL A ORD.....		07/16/2020.....	ITG INC.....	1,620.000	39,803	XXX		
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT.....		09/30/2020.....	J.P. MORGAN SECURITIES LLC.....	7,500.000	45,329	XXX		
72651A 20 7	PLAINS GP HOLDINGS CL A ORD.....		09/30/2020.....	J.P. MORGAN SECURITIES LLC.....	5,300.000	32,865	XXX		
74167P 10 8	PRIMO WATER ORD.....		07/16/2020.....	ITG INC.....	625.000	8,600	XXX		
74257L 10 8	PRINCIPIA BIOPHARMA ORD.....		07/16/2020.....	ITG INC.....	115.000	10,444	XXX		
74915M 10 0	QURATE RETAIL SRS A ORD.....		09/15/2020.....	ITG INC.....	880.000	13,071	XXX		
76243J 10 5	RHYTHM PHARMACEUTICALS ORD.....		07/16/2020.....	ITG INC.....	130.000	2,842	XXX		
77543R 10 2	ROKU CL A ORD.....		07/16/2020.....	ITG INC.....	240.000	36,686	XXX		
806857 10 8	SCHLUMBERGER ORD.....		07/16/2020.....	ITG INC.....	2,455.000	45,715	XXX		
822634 10 1	SHELL MIDSTREAM PARTNERS UNT.....		09/30/2020.....	WELLS FARGO SECURITIES.....	20,400.000	195,703	XXX		
82710M 10 0	SILK ROAD MEDICAL ORD.....		07/16/2020.....	ITG INC.....	125.000	5,703	XXX		
83088V 10 2	SLACK TECHNOLOGIES CL A ORD.....		07/16/2020.....	ITG INC.....	1,510.000	47,821	XXX		
831754 10 6	SMITH WESSON BRANDS ORD.....		08/25/2020.....	GOLDMAN.....	240.000	1,756	XXX		
83417M 10 4	SOLAREdge TECHNOLOGIES ORD.....	C.....	07/16/2020.....	ITG INC.....	195.000	32,107	XXX		
84920Y 10 6	SPORTSMANS WAREHOUSE HOLDINGS ORD.....		07/16/2020.....	ITG INC.....	170.000	2,671	XXX		
87184Q 10 7	SYROS PHARMACEUTICALS ORD.....		07/16/2020.....	ITG INC.....	165.000	1,939	XXX		
87612G 10 1	TARGA RESOURCES ORD.....		09/30/2020.....	WELLS FARGO SECURITIES.....	9,300.000	135,036	XXX		
88025U 10 9	10X GENOMICS CL A ORD.....		07/16/2020.....	ITG INC.....	215.000	19,153	XXX		
892672 10 6	TRADEWEB MARKETS CL A ORD.....		07/16/2020.....	ITG INC.....	330.000	17,813	XXX		
89374L 10 4	TRANSLATE BIO ORD.....		07/16/2020.....	ITG INC.....	200.000	3,634	XXX		
89653L 10 6	BROADMARK REALTY CAPITAL ORD.....		07/16/2020.....	ITG INC.....	520.000	4,827	XXX		
90138F 10 2	TWILIO CL A ORD.....		07/16/2020.....	ITG INC.....	175.000	38,957	XXX		
90353T 10 0	UBER TECHNOLOGIES ORD.....		07/16/2020.....	ITG INC.....	2,090.000	67,715	XXX		
91688F 10 4	UPWORK ORD.....		07/16/2020.....	ITG INC.....	370.000	5,162	XXX		
91822J 10 3	VBI VACCINES ORD.....		07/16/2020.....	ITG INC.....	685.000	3,439	XXX		
922107 10 7	VAPOTHERM ORD.....		07/16/2020.....	ITG INC.....	75.000	3,708	XXX		
92243A 20 0	VAXART ORD.....		07/16/2020.....	ITG INC.....	175.000	2,795	XXX		
92764N 10 2	VIR BIOTECHNOLOGY ORD.....		07/16/2020.....	ITG INC.....	185.000	9,056	XXX		
92854Q 10 6	VIVINT SOLAR ORD.....		07/16/2020.....	ITG INC.....	195.000	3,968	XXX		
971375 12 6	WILLSCOT ORD.....		07/01/2020.....	ITG INC.....	408.850	7,244	XXX		
971378 10 4	WILLSCOT MOBILE MINI HOLDIN CL A ORD.....		07/16/2020.....	ITG INC.....	640.000	8,717	XXX		
98138J 20 6	WORKHORSE GROUP ORD.....		07/16/2020.....	ITG INC.....	250.000	3,975	XXX		
984241 10 9	Y MABS THERAPEUTICS ORD.....		07/16/2020.....	ITG INC.....	115.000	4,332	XXX		
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD.....		07/16/2020.....	ITG INC.....	545.000	136,125	XXX		
G14838 10 9	MIMECAST ORD.....	C.....	07/16/2020.....	ITG INC.....	225.000	8,996	XXX		
G85158 10 6	STONECO CL A ORD.....	C.....	07/16/2020.....	ITG INC.....	625.000	25,133	XXX		
L44385 10 9	GLOBANT ORD.....	C.....	07/16/2020.....	ITG INC.....	145.000	23,094	XXX		
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					2,675,756	XXX	0	
9799997	Total - Common Stocks - Part 3.....					2,675,756	XXX	0	
9799999	Total - Common Stocks.....					2,675,756	XXX	0	
9899999	Total - Preferred and Common Stocks.....					2,681,041	XXX	0	
9999999	Total - Bonds, Preferred and Common Stocks.....					53,383,408	XXX	77,451	

QE04.2

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
<b>Bonds - U.S. Government</b>																				
36179T	7K 5		09/01/2020	G2 MA5398 - RMBS		213,177	213,177	218,057	217,959		(4,782)		(4,782)		213,177		0	0	5,621	08/20/2048
3620AD	NY 4		09/01/2020	GN 726807 - RMBS		2,814	2,814	2,883	2,898		(84)		(84)		2,814		0	0	84	09/15/2039
3620C6	EG 6		09/01/2020	GN 749935 - RMBS		2,372	2,372	2,475	2,497		(125)		(125)		2,372		0	0	64	11/15/2040
36291E	H8 7		09/01/2020	GN 625855 - RMBS		2,806	2,806	3,073	2,913		(106)		(106)		2,806		0	0	108	06/15/2035
36291H	C9 3		09/01/2020	GN 628396 - RMBS		9,171	9,171	9,745	9,370		(199)		(199)		9,171		0	0	398	10/15/2028
36291J	W3 0		09/01/2020	GN 629866 - RMBS		4,207	4,207	4,270	4,231		(24)		(24)		4,207		(0)	(0)	175	09/15/2034
36297D	K3 0		09/01/2020	GN 708714 - RMBS		183	183	189	188		(5)		(5)		183		0	0	6	04/15/2039
38376G	DN 7		09/01/2020	GNR 2010-018 C - CMBS		5,684	5,684	5,965	5,909		(225)		(225)		5,684		0	0	178	03/16/2051
38376G	XT 2		09/01/2020	GNR 2010-148 C - CMBS		1,444	1,444	1,487	1,459		(15)		(15)		1,444		0	0	30	12/16/2050
0599999	Total - Bonds - U.S. Government					241,859	241,859	248,143	247,424	0	(5,565)	0	(5,565)	0	241,859	0	0	0	6,663	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
222102	AA 3		09/29/2020	COULEE MED FNDTN WASH REV		48,000	48,000	48,000	48,000				0	48,000		0	0	2,421	04/20/2036	
3131WR	K2 0		09/01/2020	FH ZJ1213 - RMBS		15,403	15,403	16,197	16,200		(797)		(797)		15,403		0	0	419	02/01/2041
3131X4	2T 1		09/01/2020	FH ZK1686 - RMBS		931	931	922	920		10		10		931		0	0	25	07/01/2024
3131X4	2U 8		09/01/2020	FH ZK1687 - RMBS		4,697	4,697	4,652	4,663		33		33		4,697		0	0	132	07/01/2024
3131X5	AP 7		09/01/2020	FH ZK1814 - RMBS		11,921	11,921	12,260	12,024		(103)		(103)		11,921		0	0	357	10/01/2024
3131X5	B4 3		09/01/2020	FH ZK1859 - RMBS		775	775	804	791		(16)		(16)		775		0	0	23	09/01/2024
3131X5	D3 3		09/01/2020	FH ZK1922 - RMBS		4,438	4,438	4,602	4,509		(71)		(71)		4,438		0	0	133	10/01/2024
3131XJ	S5 2		09/01/2020	FH ZL3240 - RMBS		108,972	108,972	113,808	113,632		(4,659)		(4,659)		108,972		0	0	2,520	06/01/2042
3131XM	FM 2		09/01/2020	FH ZL5572 - RMBS		35,066	35,066	36,546	36,313		(1,246)		(1,246)		35,066		0	0	892	04/01/2043
3131XN	DU 2		09/01/2020	FH ZL7183 - RMBS		8,013	8,013	8,425	8,422		(409)		(409)		8,013		0	0	210	10/01/2043
3131XP	DV 7		09/01/2020	FH ZL7316 - RMBS		36,413	36,413	38,541	38,776		(2,363)		(2,363)		36,413		0	0	993	11/01/2043
3131XQ	TK 2		09/01/2020	FH ZL8654 - RMBS		21,952	21,952	23,295	23,520		(1,569)		(1,569)		21,952		0	0	614	11/01/2044
3131XR	BB 9		09/01/2020	FH ZL9034 - RMBS		98,138	98,138	102,955	102,309		(4,171)		(4,171)		98,138		0	0	2,330	02/01/2045
31329J	PV 3		09/01/2020	FH ZA1336 - RMBS		113,097	113,097	117,462	117,005		(3,908)		(3,908)		113,097		0	0	2,238	07/01/2042
31329J	PX 9		09/01/2020	FH ZA1338 - RMBS		89,888	89,888	92,936	92,568		(2,680)		(2,680)		89,888		0	0	1,800	08/01/2042
31329K	XH 2		09/01/2020	FH ZA2480 - RMBS		1,515,422	1,515,422	1,463,668	1,463,668		51,753		51,753		1,515,422		0	0	30,106	11/01/2037
31329K	YU 2		09/01/2020	FH ZA2523 - RMBS		1,008,653	1,008,652	1,025,201	1,025,046		(16,393)		(16,393)		1,008,652		0	0	26,793	09/01/2038
3132A4	6K 9		09/01/2020	FH ZS4474 - RMBS		68,653	68,653	70,927	70,725		(2,072)		(2,072)		68,653		0	0	1,612	03/01/2042
3132A4	PW 2		09/01/2020	FH ZS4037 - RMBS		33,575	33,575	34,929	34,899		(1,324)		(1,324)		33,575		0	0	779	05/01/2044
3132A5	A4 7		09/01/2020	FH ZS4527 - RMBS		65,381	65,381	67,322	67,708		(2,327)		(2,327)		65,381		0	0	1,732	08/01/2043
3132A5	AY 1		09/01/2020	FH ZS4523 - RMBS		37,981	37,981	38,177	38,114		(133)		(133)		37,981		0	0	891	07/01/2043
3132A5	XA 8		09/01/2020	FH ZS5173 - RMBS		642	642	615	635		7		7		642		0	0	19	09/01/2021
3132A6	TF 0		09/01/2020	FH ZS5950 - RMBS		4,138	4,138	4,302	4,216		(77)		(77)		4,138		0	0	123	09/01/2024
3132HM	ZZ 7		09/01/2020	FH Q11660 - RMBS		139,958	139,958	145,491	144,564		(4,606)		(4,606)		139,958		0	0	2,652	10/01/2042
3132L5	SE 4		09/01/2020	FH V80517 - RMBS		141,123	141,123	149,216	149,954		(8,831)		(8,831)		141,123		0	0	3,753	10/01/2043
3132M9	5A 8		09/01/2020	FH Q29241 - RMBS		187,840	187,840	200,842	200,022		(12,182)		(12,182)		187,840		0	0	4,739	10/01/2044
3132QU	3B 7		09/01/2020	FH Q37993 - RMBS		81,326	81,326	86,625	87,307		(5,980)		(5,980)		81,326		0	0	2,119	12/01/2045
3133A8	MR 5		09/01/2020	FH QB2168 - RMBS		6,081	6,081	6,292	6,292		(211)		(211)		6,081		0	0	10	08/01/2050
3136AC	U5 8		09/01/2020	FNR 2013-15 EP - CMO/RMBS		44,416	44,416	46,165	45,663		(1,246)		(1,246)		44,416		0	0	1,036	08/25/2042
3136AE	ZQ 3		09/01/2020	FNR 2013-56 P - CMO/RMBS		154,919	154,919	153,128	153,442		1,477		1,477		154,919		0	0	2,578	06/25/2043

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3136AF Y8 1	FNR 2013-89 PA - CMO/RMBS.....		09/01/2020	Paydown.....		63,591	63,591	65,916	65,434		(1,843)		(1,843)		63,591			.0	1,519	02/25/2043.
3137AC P3 7	FHR 3879 NW - CMO/RMBS.....		09/01/2020	Paydown.....		5,757	5,757	6,031	5,873		(116)		(116)		5,757			.0	155	09/15/2040.
3137B4 Z5 8	FHR 4261 PA - CMO/RMBS.....		09/01/2020	Paydown.....		35,932	35,932	36,852	36,562		(630)		(630)		35,932		.0	.0	719	07/15/2032.
3137B8 PF 6	FHR 4322 PA - CMO/RMBS.....		09/01/2020	Paydown.....		30,113	30,113	31,788	31,741		(1,628)		(1,628)		30,113		.0	.0	799	03/15/2044.
31385X NF 0	FN 555790 - RMBS.....		09/01/2020	Paydown.....		3,803	3,803	3,856	3,906		(103)		(103)		3,803		.0	.0	101	10/01/2033.
3138EN 7M 5	FN AL6299 - RMBS.....		09/01/2020	Paydown.....		71,340	71,340	75,453	75,757		(4,416)		(4,416)		71,340		.0	.0	1,588	01/01/2045.
3138EN WV 7	FN AL6059 - RMBS.....		09/01/2020	Paydown.....		141,753	141,753	146,460	146,735		(4,982)		(4,982)		141,753		.0	.0	3,820	11/01/2044.
3138EN WX 3	FN AL6061 - RMBS.....		09/01/2020	Paydown.....		70,143	70,143	72,587	72,137		(1,994)		(1,994)		70,143		.0	.0	1,655	11/01/2044.
3138WG EZ 3	FN AS6451 - RMBS.....		09/01/2020	Paydown.....		115,811	115,811	121,068	120,466		(4,655)		(4,655)		115,811		.0	.0	2,657	01/01/2046.
3138WH RL 8	FN AS7690 - RMBS.....		09/01/2020	Paydown.....		231,296	231,296	232,381	232,386		(1,089)		(1,089)		231,296		.0	.0	5,235	08/01/2046.
3138WH XR 8	FN AS7887 - RMBS.....		09/01/2020	Paydown.....		361,298	361,298	355,044	355,131		6,168		6,168		361,298		.0	.0	7,166	09/01/2041.
3138WK 3E 3	FN AS9796 - RMBS.....		09/01/2020	Paydown.....		1,767,950	1,767,950	1,771,265	1,771,120		(3,170)		(3,170)		1,767,950		.0	.0	40,959	06/01/2047.
3138WT UT 1	FN AT5993 - RMBS.....		09/01/2020	Paydown.....		374,996	374,996	368,546	368,513		6,483		6,483		374,996		.0	.0	7,556	05/01/2043.
3138Y1 3L 7	FN AX0802 - RMBS.....		09/01/2020	Paydown.....		4,944	4,944	5,207	5,220		(276)		(276)		4,944		.0	.0	117	10/01/2044.
3138Y6 MY 7	FN AX4874 - RMBS.....		09/01/2020	Paydown.....		143,507	143,507	152,117	150,362		(6,855)		(6,855)		143,507		(0)	(0)	3,431	12/01/2044.
3138YE 5V 5	FN AY1759 - RMBS.....		09/01/2020	Paydown.....		168,270	168,270	171,662	171,673		(3,403)		(3,403)		168,270		.0	.0	4,254	02/01/2045.
31390U MU 7	FN 656571 - RMBS.....		09/01/2020	Paydown.....		18,963	18,963	19,010	19,528		(565)		(565)		18,963		.0	.0	509	05/01/2033.
31402H Z2 0	FN 729861 - RMBS.....		09/01/2020	Paydown.....		1,571	1,571	1,620	1,627		(56)		(56)		1,571		.0	.0	40	11/01/2033.
31403D YB 9	FN 746006 - RMBS.....		09/01/2020	Paydown.....		4,550	4,550	4,712	4,740		(190)		(190)		4,550		.0	.0	118	12/01/2033.
31405Q AX 6	FN 795722 - RMBS.....		09/01/2020	Paydown.....		14,289	14,289	14,503	14,699		(410)		(410)		14,289		.0	.0	353	10/01/2034.
3140FP C9 8	FN BE3695 - RMBS.....		09/01/2020	Paydown.....		255,797	255,797	261,313	261,457		(5,659)		(5,659)		255,797		.0	.0	5,926	06/01/2047.
3140GY GZ 6	FN BH9215 - RMBS.....		09/01/2020	Paydown.....		166,499	166,498	170,895	170,883		(4,385)		(4,385)		166,498		.0	.0	3,858	01/01/2048.
3140H5 AW 1	FN BJ3620 - RMBS.....		09/01/2020	Paydown.....		89,294	89,294	93,717	93,002		(3,708)		(3,708)		89,294		.0	.0	2,468	01/01/2048.
3140JQ TE 3	FN BN7748 - RMBS.....		09/01/2020	Paydown.....		27,691	27,691	28,771	28,725		(1,034)		(1,034)		27,691		.0	.0	646	09/01/2049.
3140K3 J2 9	FN BO7480 - RMBS.....		09/01/2020	Paydown.....		307,859	307,859	317,383			(9,524)		(9,524)		307,859		.0	.0	4,541	12/01/2049.
3140Q9 NW 9	FN CA2204 - RMBS.....		09/01/2020	Paydown.....		848,749	848,749	883,362	885,236		(36,487)		(36,487)		848,749		.0	.0	24,988	08/01/2048.
3140QA NN 6	FN CA3096 - RMBS.....		09/01/2020	Paydown.....		437,670	437,670	458,836	459,459		(21,789)		(21,789)		437,670		.0	.0	12,741	02/01/2049.
3140X4 M4 5	FN FM1278 - RMBS.....		09/01/2020	Paydown.....		542,706	542,706	555,340	554,588		(11,882)		(11,882)		542,706		.0	.0	10,937	07/01/2034.
31410L UV 2	FN 890796 - RMBS.....		09/01/2020	Paydown.....		93,952	93,952	96,095	96,084		(2,132)		(2,132)		93,952		.0	.0	2,183	12/01/2045.
31412U AJ 9	FN 934809 - RMBS.....		09/01/2020	Paydown.....		4,733	4,733	4,901	4,792		(59)		(59)		4,733		.0	.0	133	03/01/2024.
31414R PK 5	FN 973926 - RMBS.....		09/01/2020	Paydown.....		1,233	1,233	1,251	1,247		(14)		(14)		1,233		(0)	(0)	34	05/01/2038.
31416X FA 3	FN AB1960 - RMBS.....		09/01/2020	Paydown.....		20,390	20,390	21,831	21,634		(1,244)		(1,244)		20,390		.0	.0	567	12/01/2040.
31418V KJ 0	FN AD7496 - RMBS.....		09/01/2020	Paydown.....		2,327	2,327	2,344	2,334		(7)		(7)		2,327		.0	.0	56	01/01/2026.
575896 GX 7	MASSACHUSETTS ST PORT AUTH REV		07/01/2020	Call @ 100.00.....		900,000	900,000	964,359	914,491		(14,491)		(14,491)		900,000		.0	.0	45,000	07/01/2023.
646065 GS 5	NEW JERSEY ST EDL FACS AUTH REV.		07/01/2020	Call @ 100.00.....		650,000	650,000	697,080	660,597		(10,597)		(10,597)		650,000		.0	.0	32,500	07/01/2027.
746189 PR 4	PURDUE UNIV IND UNIV REVS.....		07/01/2020	Call @ 100.00.....		900,000	900,000	964,152	914,446		(14,446)		(14,446)		900,000		.0	.0	45,000	07/01/2024.
880461 SB 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		08/25/2020	Call @ 100.00.....		20,000	20,000	19,775	19,789		5		5		19,794		206	206	692	07/01/2040.
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C		09/01/2020	Paydown.....		23,068	23,068	23,068	23,068		(0)		(0)		23,068		.0	.0	436	04/25/2042.
968369 AA 6	WILKES CNTY GA HOSP AUTH REV.....		09/30/2020	Call @ 100.00.....		51,000	51,000	51,000	51,000				0		51,000		.0	.0	2,500	02/20/2037.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					13,060,659	13,060,659	13,386,937	12,922,054	0	(185,277)	0	(185,277)	0	13,060,453	0	206	206	372,004	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
<b>Bonds - Industrial and Miscellaneous</b>																				
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		08/12/2020	Various		1,392,900	1,336,000	1,237,898	1,303,924		7,509		7,509		1,311,432		24,568	24,568	92,812	07/15/2022
05588U AA 0	HGVGI 19A A - ABS		09/25/2020	Paydown		117,766	117,766	117,737	117,738		28		28		117,766				2,616	09/26/2033
17119B AD 9	CCART 2016-B A4 - ABS		08/17/2020	Paydown		109,668	109,668	109,648	109,666		2		2		109,668				1,226	02/15/2022
19123M AA 1	COCA-COLA EUROPEAN PARTNERS PLC	C	09/15/2020	Maturity @ 100.00		2,750,000	2,750,000	2,767,614	2,755,228		(5,228)		(5,228)		2,750,000				96,250	09/15/2020
22546Q AF 4	CREDIT SUISSE AG (NEW YORK BRANCH)		08/05/2020	Maturity @ 100.00		1,750,000	1,750,000	1,705,900	1,746,497		3,503		3,503		1,750,000				76,563	08/05/2020
28415P AA 2	EHGVT 2016-A A - ABS		09/25/2020	Paydown		23,516	23,516	23,515	23,515		0		0		23,516				428	04/25/2028
34528Q EC 4	FORDF 2015-5 A - ABS		08/15/2020	Various		1,000,000	1,000,000	1,005,938	1,000,992		(992)		(992)		1,000,000				15,933	08/15/2022
34532F AD 4	FORDL 2019-A A3 - ABS		09/15/2020	Paydown		61,079	61,079	61,074	61,077		2		2		61,079				1,328	05/15/2022
350910 AN 5	FTST 2006-4TS A - CMBS		09/15/2020	Paydown		4,573,561	4,573,561	4,596,346	4,573,999		(438)		(438)		4,573,561				185,112	12/13/2028
36249K AC 4	GSMS 2010-C1 A2 - CMBS		09/01/2020	Paydown		63,825	63,825	65,737	63,856		(31)		(31)		63,825				1,727	08/10/2043
42824C AG 4	HEWLETT PACKARD ENTERPRISE CO.		08/17/2020	Various		1,503,704	1,500,000	1,499,580	1,499,934		52		52		1,499,986		14	14	49,004	10/15/2020
452570 AE 4	IMSA 2007-2 2A - RMBS		09/25/2020	Paydown		1,776	1,776	1,776	1,822		(46)		(46)		1,776		(0)	(0)	17	04/25/2037
46625H HZ 6	JPMORGAN CHASE & CO.		09/16/2020	Not Available		1,799,788	1,750,000	1,781,903	1,755,311		(2,786)		(2,786)		1,752,525		47,262	47,262	69,921	05/10/2021
55265K 2G 3	MASTR 2003-11 7A2 - CMO/RMBS		09/01/2020	Paydown		17,602	17,602	16,969	17,317		284		284		17,602		(0)	(0)	684	12/25/2033
617446 7P 8	MORGAN STANLEY		07/24/2020	Maturity @ 100.00		1,000,000	1,000,000	1,005,770	1,000,437		(437)		(437)		1,000,000				55,000	07/24/2020
65478W AE 5	NAROT 2016-C A4 - ABS		09/15/2020	Paydown		1,613,753	1,613,753	1,565,034	1,603,091		10,662		10,662		1,613,753				14,688	01/17/2023
74456Q AX 4	PUBLIC SERVICE ELECTRIC AND GAS CO		07/14/2020	US BANCORP INVESTMENTS INC.		4,712,079	4,700,000	4,835,863	4,710,779		(9,348)		(9,348)		4,701,432		10,647	10,647	151,249	08/15/2020
82652J AA 5	SRFC 2015-3 A - ABS		09/20/2020	Paydown		8,973	8,973	8,972	8,971		3		3		8,973		(0)	(0)	155	09/20/2032
82652K AA 2	SRFC 171 A - ABS		09/20/2020	Paydown		18,338	18,338	18,337	18,337		1		1		18,338				358	03/20/2034
82652M AA 8	SRFC 2019-2 A - ABS		09/20/2020	Paydown		64,502	64,502	64,485	64,485		17		17		64,502				1,113	05/20/2036
82652N AA 6	SRFC 193 A - RMBS		09/20/2020	Paydown		66,489	66,489	66,488	66,488		1		1		66,489				1,008	08/20/2036
82653E AB 3	SRFC 2019-1 B - ABS		09/20/2020	Paydown		90,525	90,525	90,505	95,772		(5,247)		(5,247)		90,525				2,104	01/22/2036
872590 11 2	T MOBILE US SUBSRTS		07/22/2020	ITG INC.		157	1,510						0					157	157	
89175V AA 1	TPMT 182 A1 - RMBS		09/01/2020	Paydown		52,662	52,662	53,929			(1,267)		(1,267)		52,662				428	03/25/2058
89176E AA 8	TPMT 2018-1 A1 - RMBS		09/01/2020	Paydown		38,867	38,867	39,735			(868)		(868)		38,867				270	01/25/2058
89178B AA 2	TPMT 2019-4 A1 - CMO/RMBS		09/01/2020	Paydown		130,796	130,796	132,064	132,063		(1,266)		(1,266)		130,796				2,527	10/27/2059
92348R AB 4	VZOT 2017-3 A1B - ABS		09/20/2020	Paydown		179,074	179,074	179,074	179,074				0		179,074				1,442	04/20/2022
92349F AB 9	VZOT 2018-1 A1B - ABS		09/21/2020	Paydown		759,233	759,233	759,233	759,233				0		759,233				5,880	09/20/2022
8399999	Total - Bonds - Industrial and Miscellaneous					23,900,634	23,779,516	23,811,123	23,669,605	0	(5,888)	0	(5,888)	0	23,757,382	0	82,648	82,648	829,841	XXX
8399997	Total - Bonds - Part 4					37,203,152	37,082,034	37,446,203	36,839,084	0	(196,730)	0	(196,730)	0	37,059,694	0	82,854	82,854	1,208,508	XXX
8399999	Total - Bonds					37,203,152	37,082,034	37,446,203	36,839,084	0	(196,730)	0	(196,730)	0	37,059,694	0	82,854	82,854	1,208,508	XXX
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>																				
95082P 30 3	WESCO INTERNATIONAL INC.		07/21/2020	ITG INC.		76,000	2,034	2,041					0		2,041		(7)	(7)		XXX
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					2,034	2,034	2,041	0	0	0	0	0	0	2,041	0	(7)	(7)	0	XXX
8999997	Total - Preferred Stocks - Part 4					2,034	2,034	2,041	0	0	0	0	0	0	2,041	0	(7)	(7)	0	XXX
8999999	Total - Preferred Stocks					2,034	2,034	2,041	0	0	0	0	0	0	2,041	0	(7)	(7)	0	XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																				

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
000360 20 6	AAON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	4,269	XXX	2,551	3,706	(1,155)			(1,155)		2,551		1,718	1,718	14	XXX
000361 10 5	AAR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	101	XXX	228	226	3			3		228		(127)	(127)	1	XXX
00081T 10 8	ACCO BRANDS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	220.000	1,424	XXX	2,081	2,059	22			22		2,081		(657)	(657)	43	XXX
000957 10 0	ABM INDUSTRIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	115.000	4,385	XXX	3,756	4,337	(581)			(581)		3,756		629	629	64	XXX
001055 10 2	AFLAC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	790.000	28,686	XXX	30,652	41,791	(11,139)			(11,139)		30,652		(1,966)	(1,966)	664	XXX
001084 10 2	AGCO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125.000	8,886	XXX	7,294	9,656	(2,363)			(2,363)		7,294		1,593	1,593	60	XXX
00123Q 10 4	AGNC INVESTMENT REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	335.000	4,724	XXX	6,332	5,923	409			409		6,332		(1,607)	(1,607)	415	XXX
00130H 10 5	THE AES CORPORATION.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,145.000	20,315	XXX	16,980	22,786	(5,805)			(5,805)		16,980		3,334	3,334	492	XXX
00163U 10 6	AMAG PHARMACEUTICALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	207	XXX	239	243	(5)			(5)		239		(32)	(32)		XXX
00164V 10 3	AMC NETWORKS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	486	XXX	1,199	790	409			409		1,199		(714)	(714)		XXX
00165C 10 4	AMC ENTERTAINMENT HOLDINGS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	88	XXX	163	109	54			54		163		(75)	(75)	0	XXX
001744 10 1	AMN HEALTHCARE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	4,307	XXX	4,217	4,985	(768)			(768)		4,217		90	90		XXX
00182C 10 3	ANI PHARMACEUTICALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	470	XXX	1,233	925	308			308		1,233		(762)	(762)		XXX
00187Y 10 0	API GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	240.000	3,392	XXX	3,072						3,072		320	320		XXX	
00191U 10 2	ASGN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	6,458	XXX	6,329	6,387	(59)			(59)		6,329		130	130		XXX
00206R 10 2	AT&T ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	8,965.000	267,174	XXX	300,417	350,352	(49,935)			(49,935)		300,417		(33,244)	(33,244)	13,985	XXX
002474 10 4	AZZ ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	174	XXX	228	230	(1)			(1)		228		(55)	(55)	3	XXX
002535 30 0	AARONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	6,706	XXX	6,154	6,853	(700)			(700)		6,154		552	552	14	XXX
002824 10 0	ABBOTT LABORATORIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	2,430.000	265,988	XXX	83,599	211,070	(127,471)			(127,471)		83,599		182,389	182,389	2,624	XXX
00287Y 10 9	ABBVIE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	2,205.000	211,152	XXX	208,549	195,231	13,318			13,318		208,549		2,603	2,603	7,806	XXX
002896 20 7	ABERCROMBIE AND FITCH CL A ORD.....		08/31/2020	Adjustment.....	140.000	1,820	XXX	2,723	2,723	0			0		2,723		(903)	(903)	28	XXX
003654 10 0	ABIOMED ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	23,070	XXX	12,350							12,350		10,721	10,721		XXX
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD.....		08/31/2020	Adjustment.....	145.000	4,481	XXX	5,612	5,612	0			0		5,612		(1,131)	(1,131)		XXX
004225 10 8	ACADIA PHARMACEUTICALS ORD.....		08/31/2020	Adjustment.....	145.000	5,739	XXX	3,070	3,070	0			0		3,070		2,670	2,670		XXX
00434H 10 8	ACCELERON PHARMA ORD.....		08/31/2020	Adjustment.....	40.000	3,898	XXX	2,012	2,012	0			0		2,012		1,886	1,886		XXX
004498 10 1	ACI WORLDWIDE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	205.000	6,021	XXX	5,420	7,766	(2,346)			(2,346)		5,420		601	601		XXX
00507V 10 9	ACTIVISION BLIZZARD ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	570.000	47,601	XXX	44,261	33,869	10,391			10,391		44,261		3,341	3,341	234	XXX
00508Y 10 2	ACUITY BRANDS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	8,196	XXX	9,455	10,350	(896)			(896)		9,455		(1,259)	(1,259)	29	XXX
006739 10 6	ADDUS HOMECARE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	1,405	XXX	1,124	1,458	(334)			(334)		1,124		281	281		XXX
00724F 10 1	ADOBE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	490.000	251,552	XXX	88,935	161,607	(72,672)			(72,672)		88,935		162,617	162,617		XXX
00737L 10 3	ADTALEM GLOBAL EDUCATION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	130.000	4,315	XXX	6,122	4,546	1,576			1,576		6,122		(1,807)	(1,807)		XXX
00738A 10 6	ADTRAN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	166	XXX	229	148	80			80		229		(62)	(62)	4	XXX
00751Y 10 6	ADVANCE AUTO PARTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	135.000	21,100	XXX	22,802	21,622	1,180			1,180		22,802		(1,701)	(1,701)	76	XXX
00766T 10 0	AECOM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	295.000	11,653	XXX	9,549	12,723	(3,174)			(3,174)		9,549		2,104	2,104		XXX
00770F 10 4	AEGIO CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	243	XXX	276	336	(60)			(60)		276		(33)	(33)		XXX
00773T 10 1	ADVANSIX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	191	XXX	453	299	154			154		453		(262)	(262)		XXX
007800 10 5	AEROJET ROCKETDYNE HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	4,963	XXX	3,865	5,479	(1,614)			(1,614)		3,865		1,098	1,098		XXX
007903 10 7	ADVANCED MICRO DEVICES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	970.000	88,086	XXX	26,433	44,484	(18,052)			(18,052)		26,433		61,654	61,654		XXX
00790X 10 1	ADVANCED DISPOSAL SERVICES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	130.000	3,916	XXX	3,424	4,273	(849)			(849)		3,424		492	492		XXX
007973 10 0	ADVANCED ENERGY INDUSTRIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	5,188	XXX	3,336	4,984	(1,648)			(1,648)		3,336		1,852	1,852		XXX

QE05.3

**MOTORISTS MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
008073 10 8	AEROVIRONMENT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	3,055	XXX	3,936	2,470	1,466			1,466		3,936		(880)	(880)		XXX
008252 10 8	AFFILIATED MANAGERS GROUP ORD...		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	3,089	XXX	7,024	3,813	3,211			3,211		7,024		(3,936)	(3,936)	15	XXX
00846U 10 1	AGILENT TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	585.000	58,740	XXX	33,521	49,906	(16,385)			(16,385)		33,521		25,219	25,219	316	XXX
00847J 10 5	AGILYSYS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	380	XXX	395	381	13			13		395		(14)	(14)		XXX
00912X 30 2	AIR LEASE CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	150.000	4,661	XXX	6,537	7,128	(591)			(591)		6,537		(1,876)	(1,876)	68	XXX
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD.		08/31/2020	JP MORGAN SECURITIES INC.....	260.000	75,984	XXX	42,726	61,097	(18,372)			(18,372)		42,726		33,258	33,258	998	XXX
00922R 10 5	AIR TRANSPORT SERVICES GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	2,541	XXX	2,182	2,346	(164)			(164)		2,182		359	359		XXX
00971T 10 1	AKAMAI TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	305.000	35,508	XXX	19,807	26,346	(6,539)			(6,539)		19,807		15,701	15,701		XXX
011311 10 7	ALAMO GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	2,218	XXX	2,122	2,511	(389)			(389)		2,122		96	96	8	XXX
011659 10 9	ALASKA AIR GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	150.000	5,841	XXX	9,393	10,163	(770)			(770)		9,393		(3,552)	(3,552)	56	XXX
012653 10 1	ALBEMARLE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	195.000	17,745	XXX	18,972	14,243	4,729			4,729		18,972		(1,226)	(1,226)	222	XXX
013872 10 6	ALCOA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	325.000	4,749	XXX	12,236	6,991	5,246			5,246		12,236		(7,487)	(7,487)		XXX
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.....	135.000	22,730	XXX	17,153	21,813	(4,660)			(4,660)		17,153		5,577	5,577	421	XXX
015351 10 9	ALEXION PHARMACEUTICALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	375.000	42,829	XXX	48,971	40,556	8,415			8,415		48,971		(6,143)	(6,143)		XXX
016255 10 1	ALIGN TECHNOLOGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	14,848	XXX	17,049	13,952	3,097			3,097		17,049		(2,201)	(2,201)		XXX
017175 10 0	ALLEGHANY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	8,318	XXX	8,766	11,994	(3,228)			(3,228)		8,766		(448)	(448)	225	XXX
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	215.000	1,789	XXX	6,155	4,442	1,714			1,714		6,155		(4,366)	(4,366)		XXX
01748H 10 7	ALLEGIANCE BANCSHARES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	2,287	XXX	3,000	3,384	(384)			(384)		3,000		(713)	(713)	27	XXX
01748X 10 2	ALLEGIANCY TRAVEL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	3,215	XXX	2,975	4,351	(1,376)			(1,376)		2,975		239	239	18	XXX
018802 10 8	ALLIANT ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	280.000	15,160	XXX	12,111	15,327	(3,216)			(3,216)		12,111		3,048	3,048	319	XXX
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.....	205.000	7,352	XXX	10,320	9,906	414			414		10,320		(2,968)	(2,968)	105	XXX
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	491	XXX	757	540	217			217		757		(266)	(266)		XXX
02005N 10 0	ALLY FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	850.000	19,441	XXX	22,729	25,976	(3,247)			(3,247)		22,729		(3,288)	(3,288)	485	XXX
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105.000	13,926	XXX	8,577	12,093	(3,515)			(3,515)		8,577		5,349	5,349		XXX
02079K 10 7	ALPHABET CL C ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	335.000	547,436	XXX	367,645	447,902	(80,256)			(80,256)		367,645		179,790	179,790		XXX
02079K 30 5	ALPHABET CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	355.000	578,468	XXX	195,094	475,483	(280,390)			(280,390)		195,094		383,374	383,374		XXX
02208R 10 6	ALTRA INDUSTRIAL MOTION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	3,904	XXX	3,253	3,621	(368)			(368)		3,253		651	651	38	XXX
02209S 10 3	ALTRIA GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,780.000	77,842	XXX	85,273	27,950	7,392			7,392		85,273		(7,431)	(7,431)	2,436	XXX
023135 10 6	AMAZON COM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	465.000	1,604,657	XXX	881,255	813,050	9,896			9,896		881,255		723,402	723,402		XXX
023139 88 4	AMBAC FINANCIAL GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95.000	1,199	XXX	1,600	2,049	(449)			(449)		1,600		(401)	(401)		XXX
023436 10 8	AMEDISYS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	8,466	XXX	4,160	5,842	(1,682)			(1,682)		4,160		4,306	4,306		XXX
023586 10 0	AMERCO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	1,774	XXX	1,730	1,879	(149)			(149)		1,730		44	44	3	XXX
023608 10 2	AMEREN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	415.000	32,827	XXX	27,531	31,872	(4,341)			(4,341)		27,531		5,296	5,296	411	XXX
02376R 10 2	AMERICAN AIRLINES GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	535.000	6,978	XXX	17,955	15,344	2,611			2,611		17,955		(10,977)	(10,977)	54	XXX
024835 10 0	AMERICAN CAMPUS COMM REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.....	235.000	7,965	XXX	9,870	11,052	(1,182)			(1,182)		9,870		(1,906)	(1,906)	331	XXX
025537 10 1	AMERICAN ELECTRIC POWER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	580.000	45,716	XXX	42,375	54,816	(12,441)			(12,441)		42,375		3,341	3,341	1,218	XXX
02553E 10 6	AMERICAN EAGLE OUTFITTERS ORD.		08/31/2020	JP MORGAN SECURITIES INC.....	300.000	3,781	XXX	6,504	4,410	2,094			2,094		6,504		(2,723)	(2,723)	41	XXX
025676 20 6	AMERICAN EQUITY INV LIFE HLD ORD.		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	1,076	XXX	1,625	1,347	278			278		1,625		(549)	(549)		XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
025816 10 9	AMERICAN EXPRESS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	705.000	71,614	XXX	68,547	87,765	(19,218)			(19,218)		68,547		3,067	3,067	909	XXX
025932 10 4	AMERICAN FINANCIAL GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	668	XXX	1,117	1,097	21			21		1,117		(449)	(449)	14	XXX
02607T 10 9	AMERICAN FIN CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	195.000	1,331	XXX	2,125	2,586	(461)			(461)		2,125		(794)	(794)	123	XXX
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.....	445.000	12,741	XXX	9,376	11,663	(2,287)			(2,287)		9,376		3,365	3,365	67	XXX
027745 10 8	AMERICAN NATIONAL BANKSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	1,127	XXX	1,975	1,979	(4)			(4)		1,975		(848)	(848)	27	XXX
028591 10 5	AMERICAN NATIONAL INSURANCE ORD		07/02/2020	Various.....	25.000	2,864	XXX	2,864	2,942	(78)			(78)		2,864				41	XXX
02875D 10 9	AMERICAN OUTDOOR BRANDS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	76	XXX	34					0		34		42	42		XXX
02913V 10 3	AMERICAN PUBLIC EDUCATION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	1,100	XXX	1,035	959	76			76		1,035		65	65		XXX
029683 10 9	AMERICAN SOFTWARE CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	71	XXX	66	74	(9)			(9)		66		5	5	2	XXX
029899 10 1	AMERICAN STATES WATER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	4,945	XXX	3,997	5,632	(1,635)			(1,635)		3,997		948	948	61	XXX
03027X 10 0	AMERICAN TOWER REIT.....		08/31/2020	JP MORGAN SECURITIES INC.....	395.000	98,409	XXX	56,413	90,779	(34,366)			(34,366)		56,413		41,996	41,996	1,260	XXX
030371 10 8	AMER VANGUARD ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	778	XXX	991	1,071	(80)			(80)		991		(213)	(213)	2	XXX
030420 10 3	AMERICAN WATER WORKS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	200.000	28,266	XXX	16,272	24,570	(8,298)			(8,298)		16,272		11,994	11,994	320	XXX
03062T 10 5	AMERICA'S CAR-MART ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	502	XXX	430	548	(118)			(118)		430		72	72		XXX
03071H 10 0	AMERISAFE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	3,002	XXX	2,614	2,971	(357)			(357)		2,614		388	388	24	XXX
03073E 10 5	AMERISOURCEBERGEN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	290.000	28,136	XXX	26,370	24,656	1,714			1,714		26,370		1,766	1,766	365	XXX
03076C 10 6	AMERIPRISE FINANCE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	195.000	30,574	XXX	29,061	32,483	(3,422)			(3,422)		29,061		1,513	1,513	595	XXX
031100 10 0	AMETEK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	135.000	13,593	XXX	8,265	13,465	(5,200)			(5,200)		8,265		5,328	5,328	49	XXX
031162 10 0	AMGEN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	595.000	150,718	XXX	122,576	143,437	(20,861)			(20,861)		122,576		28,142	28,142	2,856	XXX
032095 10 1	AMPHENOL CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	330.000	36,231	XXX	24,775	35,716	(10,941)			(10,941)		24,775		11,455	11,455	248	XXX
03209R 10 3	AMPHASTAR PHARMACEUTICALS ORD		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	1,528	XXX	1,583	1,447	136			136		1,583		(55)	(55)		XXX
032654 10 5	ANALOG DEVICES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	450.000	52,591	XXX	39,047	53,478	(14,432)			(14,432)		39,047		13,545	13,545	837	XXX
03272L 10 8	ANAPLAN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	225.000	13,779	XXX	9,956					0		9,956		3,823	3,823		XXX
034164 10 3	ANDERSONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	1,152	XXX	1,770	1,643	127			127		1,770		(618)	(618)	34	XXX
03475V 10 1	ANGIODYNAMICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	94	XXX	197	160	37			37		197		(103)	(103)		XXX
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.....	1,835.000	13,473	XXX	19,127	17,286	1,841			1,841		19,127		(5,653)	(5,653)	1,321	XXX
03662Q 10 5	ANSYS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	130.000	44,069	XXX	16,981	33,463	(16,482)			(16,482)		16,981		27,088	27,088		XXX
036642 10 6	ANTARES PHARMA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	71	XXX	82	118	(35)			(35)		82		(12)	(12)		XXX
03674X 10 6	ANTERO RESOURCES ORD.....		08/31/2020	Adjustment.....	435.000	1,397	XXX	580					0		580		818	818		XXX
036752 10 3	ANTHEM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	260.000	73,192	XXX	72,589	78,528	(5,938)			(5,938)		72,589		602	602	494	XXX
03676B 10 2	ANTERO MIDSTREAM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	315.000	2,130	XXX	2,355	2,391	(36)			(36)		2,355		(224)	(224)	291	XXX
037347 10 1	ANWORTH MORTGAGE ASSET REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.....	425.000	732	XXX	1,539	1,496	43			43		1,539		(806)	(806)	81	XXX
037411 10 5	APACHE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	675.000	9,985	XXX	33,284	17,273	16,011			16,011		33,284		(23,300)	(23,300)	203	XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.....	295.000	10,626	XXX	13,580	15,234	(1,654)			(1,654)		13,580		(2,953)	(2,953)	363	XXX
037598 10 9	APOGEE ENTERPRISES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	418	XXX	869	650	219			219		869		(450)	(450)	11	XXX
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.....	290.000	13,590	XXX	14,824					0		14,824		(1,234)	(1,234)	142	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
03782L 10 1	APPIAN CL A ORD.....		08/31/2020	Adjustment.....	60.000	3,674	XXX	2,164	2,164				0		2,164		1,510	1,510		XXX
037833 10 0	APPLE ORD.....		08/31/2020	Various.....	18,060.000	2,412,154	XXX	1,078,814	(3,272,465)	4,351,280			4,351,280		1,078,814		1,333,339	1,333,339	11,197	XXX
03783C 10 0	APPFOLIO CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	5,041	XXX	2,814	3,299	(484)			(484)		2,814		2,226	2,226		XXX
03784Y 20 0	APPLE HOSPITALITY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	285.000	2,896	XXX	5,013	4,631	382			382		5,013		(2,117)	(2,117)	86	XXX
03820C 10 5	APPLIED INDUSTRIAL TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	4,214	XXX	5,326	4,668	658			658		5,326		(1,112)	(1,112)	67	XXX
038222 10 5	APPLIED MATERIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	485.000	29,872	XXX	17,329	29,604	(12,275)			(12,275)		17,329		12,543	12,543	315	XXX
038336 10 3	APTARGROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	6,511	XXX	4,774	6,359	(1,585)			(1,585)		4,774		1,737	1,737	59	XXX
03937C 10 5	ARCBEST ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	1,691	XXX	1,400	1,380	20			20		1,400		291	291	12	XXX
03940R 10 7	ARCH RESOURCES CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	1,883	XXX	4,574	3,587	987			987		4,574		(2,690)	(2,690)	25	XXX
039483 10 2	ARCHER DANIELS MIDLAND ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	250.000	11,188	XXX	11,632	11,588	45			45		11,632		(445)	(445)	270	XXX
039653 10 0	ARCOSA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	3,703	XXX	2,630	3,564	(934)			(934)		2,630		1,072	1,072	12	XXX
03966V 10 7	ARCONIC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	215.000	4,782	XXX	4,588		0			0		4,588		194	194		XXX
040047 60 7	ARENA PHARMACEUTICALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	4,887	XXX	2,784	3,179	(396)			(396)		2,784		2,103	2,103		XXX
04010E 10 9	ARGAN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	423	XXX	406	401	4			4		406		18	18	18	XXX
04013V 10 8	ARES COMMERCIAL REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	448	XXX	689	713	(24)			(24)		689		(241)	(241)	45	XXX
040413 10 6	ARISTA NETWORKS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	15,641	XXX	16,706	14,238	2,468			2,468		16,706		(1,066)	(1,066)		XXX
04208T 10 8	ARMADA HOFFLER PROPERTIES REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	1,009	XXX	1,655	1,835	(180)			(180)		1,655		(645)	(645)	43	XXX
042315 50 7	ARMOUR RESIDENTIAL REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	48	XXX	93	89	4			4		93		(45)	(45)	4	XXX
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	5,530	XXX	4,976	7,048	(2,072)			(2,072)		4,976		554	554	45	XXX
042735 10 0	ARROW ELECTRONICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	175.000	13,746	XXX	12,453	14,830	(2,377)			(2,377)		12,453		1,293	1,293		XXX
042744 10 2	ARROW FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	1,719	XXX	2,251	2,268	(17)			(17)		2,251		(533)	(533)	31	XXX
04280A 10 0	ARROWHEAD PHARMACEUTICALS ORD		08/31/2020	Adjustment.....	155.000	6,546	XXX	2,914	2,914	0			0		2,914		3,632	3,632		XXX
043436 10 4	ASBURY AUTOMOTIVE GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	4,760	XXX	2,838	5,031	(2,192)			(2,192)		2,838		1,922	1,922		XXX
044186 10 4	ASHLAND GLOBAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	130.000	9,579	XXX	10,559	9,949	610			610		10,559		(980)	(980)	107	XXX
045327 10 3	ASPEN TECHNOLOGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	130.000	16,513	XXX	13,822	15,721	(1,899)			(1,899)		13,822		2,691	2,691		XXX
045487 10 5	ASSOCIATED BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	1,007	XXX	1,991	1,653	338			338		1,991		(983)	(983)	41	XXX
04621X 10 8	ASSURANT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	7,293	XXX	6,505	7,865	(1,360)			(1,360)		6,505		788	788	113	XXX
046224 10 1	ASTEC INDUSTRIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	2,372	XXX	1,283	1,890	(607)			(607)		1,283		1,089	1,089	15	XXX
046433 10 8	ASTRONICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	135	XXX	603	419	184			184		603		(468)	(468)		XXX
047649 10 8	ATKORE INTERNATIONAL GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	134	XXX	129	202	(73)			(73)		129		4	4		XXX
048269 20 3	ATLANTIC CAPITAL BANCSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	1,153	XXX	1,890	1,835	55			55		1,890		(737)	(737)		XXX
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	2,255	XXX	2,238	1,103	1,136			1,136		2,238		17	17		XXX
049560 10 5	ATMOS ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	2,994	XXX	2,673	3,356	(683)			(683)		2,673		321	321	52	XXX
04963C 20 9	ATRICURE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	3,131	XXX	1,907	2,276	(369)			(369)		1,907		1,224	1,224		XXX
049904 10 5	ATRION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	3,158	XXX	3,610	3,758	(148)			(148)		3,610		(452)	(452)	16	XXX
052769 10 6	AUTODESK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	380.000	93,361	XXX	54,291	69,715	(15,424)			(15,424)		54,291		39,070	39,070		XXX
053015 10 3	AUTOMATIC DATA PROCESSING ORD..		08/31/2020	JP MORGAN SECURITIES INC.....	505.000	70,235	XXX	56,360	86,103	(29,742)			(29,742)		56,360		13,875	13,875	1,379	XXX
05329W 10 2	AUTONATION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	5,117	XXX	3,587	4,377	(790)			(790)		3,587		1,530	1,530		XXX
053332 10 2	AUTOZONE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	5,981	XXX	1,458	5,957	(4,499)			(4,499)		1,458		4,523	4,523		XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11 Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
053484 10 1	AVALONBAY COMMUNITIES REIT ORD..		08/31/2020	JP MORGAN SECURITIES INC.....	145.000	22,917	XXX	24,338	30,407	(6,068)			(6,068)		24,338		(1,421)	(1,421)	682	XXX
05350V 10 6	AVANOS MEDICAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	2,591	XXX	5,054	2,695	2,358			2,358		5,054		(2,462)	(2,462)		XXX
05351X 10 1	AVAYA HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	215.000	3,335	XXX	4,388	2,903	1,486			1,486		4,388		(1,053)	(1,053)		XXX
053611 10 9	AVERY DENNISON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	5,192	XXX	4,511	5,887	(1,376)			(1,376)		4,511		681	681	52	XXX
05368M 10 6	AVID BIOSERVICES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	126	XXX	109	115	(6)			(6)		109		17	17		XXX
053774 10 5	AVIS BUDGET GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	145.000	4,945	XXX	4,627	4,675	(48)			(48)		4,627		318	318		XXX
05379B 10 7	AVISTA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	4,422	XXX	6,154	5,771	383			383		6,154		(1,731)	(1,731)	146	XXX
053807 10 3	AVNET ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	250.000	6,875	XXX	10,403	10,608	(205)			(205)		10,403		(3,527)	(3,527)	105	XXX
054540 20 8	AXCELIS TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	118	XXX	75	120	(45)			(45)		75		43	43		XXX
05464C 10 1	AXON ENTERPRISE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95.000	8,139	XXX	5,971	6,962	(991)			(991)		5,971		2,168	2,168		XXX
05464T 10 4	AXSOME THERAPEUTICS ORD.....		08/31/2020	Adjustment.....	45.000	3,299	XXX	1,158	1,158				0		1,158		2,140	2,140		XXX
05465C 10 0	AXOS FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105.000	2,601	XXX	3,214	3,179	35			35		3,214		(613)	(613)		XXX
05508R 10 6	B AND G FOODS ORD.....		08/31/2020	Adjustment.....	120.000	3,736	XXX	3,137	3,137				0		3,137		599	599	171	XXX
05561Q 20 1	BOK FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	561	XXX	970	874	96			96		970		(409)	(409)	15	XXX
05591B 10 9	BMC HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125.000	4,989	XXX	2,224	3,586	(1,362)			(1,362)		2,224		2,764	2,764		XXX
05605H 10 0	BWX TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	6,672	XXX	7,475	7,450	25			25		7,475		(803)	(803)	68	XXX
05722G 10 0	BAKER HUGHES CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	975.000	13,915	XXX	31,824	24,989	6,835			6,835		31,824		(17,909)	(17,909)	527	XXX
057665 20 0	BALCHEM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	5,373	XXX	5,725	5,590	135			135		5,725		(352)	(352)	29	XXX
058498 10 6	BALL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	640.000	51,431	XXX	29,267	41,389	(12,122)			(12,122)		29,267		22,164	22,164	288	XXX
05969A 10 5	BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	95	XXX	99	130	(31)			(31)		99		(4)	(4)		XXX
05988J 10 3	BANDWIDTH CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	3,937	XXX	1,875	1,601	274			274		1,875		2,062	2,062		XXX
05990K 10 6	BANC OF CALIFORNIA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	220	XXX	279	344	(64)			(64)		279		(60)	(60)	4	XXX
060505 10 4	BANK OF AMERICA ORD.....		08/31/2020	Various.....	10,930.000	267,934	XXX	327,791	384,955	(57,164)			(57,164)		327,791		(59,857)	(59,857)	3,935	XXX
062540 10 9	BANK OF HAWAII ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	1,376	XXX	2,130	2,379	(249)			(249)		2,130		(754)	(754)	50	XXX
063425 10 2	BANK OF MARIN BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	1,909	XXX	2,461	2,703	(242)			(242)		2,461		(552)	(552)	41	XXX
064058 10 0	BANK OF NEW YORK MELLON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	490.000	18,116	XXX	25,598	24,662	936			936		25,598		(7,481)	(7,481)	456	XXX
06417N 10 3	BANK OZK ORD.....		08/31/2020	Adjustment.....	215.000	4,952	XXX	8,222	8,222				0		8,222		(3,270)	(3,270)	173	XXX
06652K 10 3	BANKUNIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	1,402	XXX	2,099	2,194	(94)			(94)		2,099		(697)	(697)	40	XXX
066849 10 0	BAR HARBOR BANKSHARES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	1,418	XXX	1,799	1,777	22			22		1,799		(381)	(381)	46	XXX
067806 10 9	BARNES GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	396	XXX	659	620	39			39		659		(263)	(263)	5	XXX
068463 10 8	BARRETT BUSINESS SERVICES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	1,151	XXX	1,652	1,809	(158)			(158)		1,652		(500)	(500)	18	XXX
071813 10 9	BAXTER INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	580.000	50,495	XXX	41,279	48,500	(7,221)			(7,221)		41,279		9,217	9,217	397	XXX
073685 10 9	BEACON ROOFING SUPPLY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	1,863	XXX	1,834	1,759	75			75		1,834		30	30		XXX
07556Q 88 1	BEAZER HOMES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	122	XXX	155	141	14			14		155		(33)	(33)		XXX
075887 10 9	BECTON DICKINSON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	225.000	54,620	XXX	58,165		0			0		58,165		(3,545)	(3,545)	178	XXX
075896 10 0	BED BATH AND BEYOND ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	255.000	3,104	XXX	3,552	4,412	(859)			(859)		3,552		(448)	(448)	87	XXX
077454 10 6	BELDEN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	2,189	XXX	4,243	3,575	668			668		4,243		(2,055)	(2,055)	10	XXX
08160H 10 1	BENCHMARK ELECTRONICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85.000	1,666	XXX	2,135	2,921	(785)			(785)		2,135		(469)	(469)	40	XXX
084423 10 2	WR BERKLEY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	260.000	16,131	XXX	12,637	17,966	(5,329)			(5,329)		12,637		3,494	3,494	60	XXX
084670 70 2	BERKSHIRE HATHWAY CL B ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,955.000	426,244	XXX	327,418	442,808	(115,390)			(115,390)		327,418		98,826	98,826		XXX
08579W 10 3	BERRY GLOBAL GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	230.000	11,852	XXX	10,359	10,923	(564)			(564)		10,359		1,493	1,493		XXX
08862E 10 9	BEYOND MEAT ORD.....		08/31/2020	Adjustment.....	75.000	10,188	XXX	5,676		0			0		5,676		4,512	4,512		XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11 Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
089302 10 3	BIG LOTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	3,536	XXX	3,161	2,154	1,007			1,007		3,161		374	374	45	XXX
090572 20 7	BIO RAD LABORATORIES CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	22,886	XXX	12,032	16,651	(4,619)			(4,619)		12,032		10,853	10,853		XXX
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	300.000	23,406	XXX	31,284	25,365	5,919			5,919		31,284		(7,878)	(7,878)		XXX
09062X 10 3	BIOGEN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	185.000	53,211	XXX	44,946	54,895	(9,949)			(9,949)		44,946		8,265	8,265		XXX
09073M 10 4	BIO TECHNE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	8,941	XXX	4,112	7,683	(3,571)			(3,571)		4,112		4,828	4,828	34	XXX
09180C 10 6	BJS RESTAURANTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	473	XXX	1,038	569	469			469		1,038		(566)	(566)		XXX
09215C 10 5	BLACK KNIGHT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	240.000	20,182	XXX	11,988	15,475	(3,487)			(3,487)		11,988		8,194	8,194		XXX
09227Q 10 0	BLACKBAUD ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85.000	5,426	XXX	6,578	6,766	(188)			(188)		6,578		(1,152)	(1,152)	10	XXX
09247X 10 1	BLACKROCK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	155.000	92,096	XXX	64,715	77,919	(13,203)			(13,203)		64,715		27,381	27,381	1,125	XXX
093671 10 5	H&R BLOCK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	390.000	5,652	XXX	10,440	9,157	1,283			1,283		10,440		(4,788)	(4,788)	304	XXX
093712 10 7	BLOOM ENERGY CL A ORD.....		08/31/2020	Adjustment.....	145.000	2,270	XXX	2,529					0		2,529		(259)	(259)		XXX
095229 10 0	BLUCORA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	60	XXX	180	131	50			50		180		(121)	(121)		XXX
09609G 10 0	BLUEBIRD BIO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	4,150	XXX	9,540	6,143	3,397			3,397		9,540		(5,389)	(5,389)		XXX
09627Y 10 9	BLUEPRINT MEDICINES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	3,484	XXX	3,088	3,605	(517)			(517)		3,088		396	396		XXX
097023 10 5	BOEING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	605.000	103,944	XXX	233,197	197,085	36,112			36,112		233,197		(129,253)	(129,253)	1,243	XXX
09739C 10 2	BOINGO WIRELESS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	844	XXX	2,113	712	1,401			1,401		2,113		(1,269)	(1,269)		XXX
09739D 10 0	BOISE CASCADE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	3,205	XXX	2,324	2,557	(233)			(233)		2,324		881	881	21	XXX
09857L 10 8	BOOKING HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	95,520	XXX	93,526	102,687	(9,161)			(9,161)		93,526		1,995	1,995		XXX
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	250.000	22,013	XXX	12,398	17,783	(5,385)			(5,385)		12,398		9,615	9,615	233	XXX
099724 10 6	BORGWARNER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	750.000	30,436	XXX	22,781	32,535	(9,754)			(9,754)		22,781		7,655	7,655	255	XXX
100557 10 7	BOSTON BEER CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	13,229	XXX	4,209	5,668	(1,459)			(1,459)		4,209		9,020	9,020		XXX
101119 10 5	BOSTON PRIVATE FINANCIAL HOLDING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	148	XXX	284	301	(17)			(17)		284		(136)	(136)	8	XXX
101121 10 1	BOSTON PROPERTIES REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	270.000	23,452	XXX	33,912	37,222	(3,310)			(3,310)		33,912		(10,460)	(10,460)	794	XXX
101137 10 7	BOSTON SCIENTIFIC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,910.000	78,332	XXX	71,472	86,370	(14,898)			(14,898)		71,472		6,860	6,860		XXX
101388 10 6	BOTTOMLINE TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	3,333	XXX	4,760	3,752	1,008			1,008		4,760		(1,427)	(1,427)		XXX
10316T 10 4	BOX CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	160.000	3,140	XXX	3,157	2,685	472			472		3,157		(17)	(17)		XXX
103304 10 1	BOYD GAMING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	268	XXX	322	299	23			23		322		(54)	(54)	1	XXX
104674 10 6	BRADY NONVOTING CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	3,521	XXX	3,143	4,295	(1,151)			(1,151)		3,143		378	378	49	XXX
105368 20 3	BRANDYWINE REALTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	445	XXX	610	630	(20)			(20)		610		(165)	(165)	23	XXX
108035 10 6	BRIDGE BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	1,500	XXX	2,532	2,515	17			17		2,532		(1,032)	(1,032)	54	XXX
10806X 10 2	BRIDGEBIO PHARMA ORD.....		08/31/2020	Adjustment.....	125.000	3,731	XXX	3,844					0		3,844		(112)	(112)		XXX
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	8,645	XXX	6,855	9,769	(2,914)			(2,914)		6,855		1,790	1,790		XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD.....		08/31/2020	Various.....	410.000	12,380	XXX	18,245	16,084	2,161			2,161		18,245		(5,865)	(5,865)		XXX
10948W 10 3	BRIGHTSPHERE INVESTMENT GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	693	XXX	505	511	(7)			(7)		505		188	188	6	XXX
109641 10 0	BRINKER INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	3,377	XXX	3,439	3,150	289			289		3,439		(61)	(61)	29	XXX
109696 10 4	BRINK'S ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	4,352	XXX	5,840	8,161	(2,321)			(2,321)		5,840		(1,488)	(1,488)	41	XXX
110122 10 8	BRISTOL MYERS SQUIBB ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	2,725.000	169,471	XXX	172,329	174,918	(2,589)			(2,589)		172,329		(2,858)	(2,858)	3,679	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	10,304	XXX	5,733	9,266	(3,533)			(3,533)		5,733		4,571	4,571	122	XXX
11135F 10 1	BROADCOM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	400.000	138,854	XXX	97,884	126,408	(28,524)			(28,524)		97,884		40,970	40,970	2,600	XXX
112463 10 4	BROOKDALE SENIOR LIVING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	55	XXX	190	145	45			45		190		(135)	(135)		XXX
11275Q 10 7	BROOKFIELD INFRASTRUCTURE CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	2,995	XXX	2,839					0		2,839		156	156	22	XXX
11373M 10 7	BROOKLINE BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	320.000	3,070	XXX	5,434	5,267	166			166		5,434		(2,364)	(2,364)	110	XXX
114340 10 2	BROOKS AUTOMATION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	110.000	5,678	XXX	3,530	4,616	(1,086)			(1,086)		3,530		2,148	2,148	22	XXX
115236 10 1	BROWN & BROWN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	240.000	11,134	XXX	5,152	9,475	(4,324)			(4,324)		5,152		5,982	5,982	61	XXX
115637 20 9	BROWN FORMAN CL B ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	450.000	32,922	XXX	21,128	30,420	(9,292)			(9,292)		21,128		11,795	11,795	235	XXX
116794 10 8	BRUKER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	170.000	7,142	XXX	5,500	8,665	(3,165)			(3,165)		5,500		1,642	1,642	20	XXX
117043 10 9	BRUNSWICK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	165.000	10,210	XXX	10,027	9,897	130			130		10,027		183	183	119	XXX
117665 10 9	BRYN MAWR BANK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	2,442	XXX	3,358	3,712	(354)			(354)		3,358		(916)	(916)	71	XXX
12008R 10 7	BUILDERS FIRSTSOURCE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	190.000	5,816	XXX	2,567	4,828	(2,261)			(2,261)		2,567		3,249	3,249		XXX
122017 10 6	BURLINGTON STORES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	115.000	22,646	XXX	17,573	26,223	(8,650)			(8,650)		17,573		5,072	5,072		XXX
12477X 10 6	CAI INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	763	XXX	1,012	1,014	(3)			(3)		1,012		(248)	(248)		XXX
124805 10 2	CBIZ ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	243	XXX	196	270	(74)			(74)		196		47	47		XXX
12503M 10 8	CBOE GLOBAL MARKETS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	190.000	17,438	XXX	17,680					0		17,680		(241)	(241)	80	XXX
12504L 10 9	CBRE GROUP CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	515.000	24,216	XXX	21,223	31,564	(10,341)			(10,341)		21,223		2,993	2,993		XXX
12508E 10 1	CDK GLOBAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	245.000	11,420	XXX	14,286	13,397	889			889		14,286		(2,866)	(2,866)	110	XXX
12514G 10 8	CDW ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	140.000	15,910	XXX	11,827	19,998	(8,170)			(8,170)		11,827		4,082	4,082	160	XXX
125269 10 0	CF INDUSTRIES HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	455.000	14,843	XXX	24,943	21,722	3,221			3,221		24,943		(10,100)	(10,100)	410	XXX
12541W 20 9	CH ROBINSON WORLDWIDE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	255.000	25,064	XXX	20,887	19,941	946			946		20,887		4,177	4,177	260	XXX
125523 10 0	CIGNA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	350.000	62,075	XXX	66,421	71,572	(5,150)			(5,150)		66,421		(4,346)	(4,346)	14	XXX
125581 80 1	CIT GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	230.000	4,522	XXX	11,778	10,495	1,283			1,283		11,778		(7,256)	(7,256)	242	XXX
12572Q 10 5	CME GROUP CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	310.000	54,516	XXX	38,477	62,223	(23,746)			(23,746)		38,477		16,039	16,039	1,302	XXX
125896 10 0	CMS ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	195.000	11,794	XXX	8,635	12,254	(3,619)			(3,619)		8,635		3,159	3,159	238	XXX
126128 10 7	CNB FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	1,036	XXX	2,146	2,124	21			21		2,146		(1,109)	(1,109)	33	XXX
12621E 10 3	CNO FINANCIAL GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	1,466	XXX	1,949	1,632	318			318		1,949		(483)	(483)	21	XXX
126349 10 9	CSG SYSTEMS INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	213	XXX	191	259	(68)			(68)		191		22	22	2	XXX
126402 10 6	CSW INDUSTRIALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	2,528	XXX	2,385	2,695	(310)			(310)		2,385		144	144	14	XXX
126408 10 3	CSX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	325.000	24,847	XXX	24,252	23,517	735			735		24,252		595	595	254	XXX
126501 10 5	CTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	209	XXX	310	300	10			10		310		(101)	(101)	1	XXX
12653C 10 8	CNX RESOURCES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	420.000	4,600	XXX	6,115	3,717	2,398			2,398		6,115		(1,515)	(1,515)		XXX
126600 10 5	CVB FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	150.000	2,730	XXX	3,362	3,237	125			125		3,362		(631)	(631)	81	XXX
126650 10 0	CVS HEALTH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,620.000	100,620	XXX	122,091	120,350	1,742			1,742		122,091		(21,471)	(21,471)	2,430	XXX
12685J 10 5	CABLE ONE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	18,403	XXX	8,845	14,885	(6,039)			(6,039)		8,845		9,557	9,557	70	XXX
127055 10 1	CABOT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	740	XXX	1,228	950	278			278		1,228		(488)	(488)	21	XXX
127097 10 3	CABOT OIL & GAS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	860.000	16,307	XXX	21,001	14,973	6,029			6,029		21,001		(4,694)	(4,694)	258	XXX
12709P 10 3	CABOT MICROELECTRONICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	6,091	XXX	3,910	5,773	(1,862)			(1,862)		3,910		2,181	2,181	52	XXX
127190 30 4	CACI INTERNATIONAL CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	9,367	XXX	7,356	10,000	(2,643)			(2,643)		7,356		2,011	2,011		XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
127387 10 8	CADENCE DESIGN SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	480,000	53,232	XXX	19,834	33,293	(13,459)			(13,459)		19,834		33,398	33,398		XXX
127686 10 3	CAESARS ENTERTAINMENT ORD.....		07/21/2020	CORPORATE ACTION.....	2,410,000	29,909	XXX	23,425	32,776	(9,351)			(9,351)		23,425		6,484	6,484		XXX
128030 20 2	CAL MAINE FOODS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55,000	2,122	XXX	2,476	2,351	125			125		2,476		(354)	(354)		XXX
128246 10 5	CALAVO GROWERS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30,000	1,904	XXX	2,959	2,718	242			242		2,959		(1,055)	(1,055)		XXX
129500 10 4	CALERES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15,000	117	XXX	516	356	159			159		516		(399)	(399)	3	XXX
130788 10 2	CALIFORNIA WATER SERVICE GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.....	85,000	3,853	XXX	3,621	4,383	(762)			(762)		3,621		232	232	54	XXX
13123X 10 2	CALLON PETROLEUM ORD.....		08/10/2020	Various.....	1,550,000	20,448	XXX	20,448	7,487	12,961			12,961		20,448		0	0		XXX
133034 10 8	CAMDEN NATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70,000	2,285	XXX	3,210	3,224	(14)			(14)		3,210		(925)	(925)	69	XXX
133131 10 2	CAMDEN PROPERTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	140,000	12,730	XXX	13,061	14,854	(1,793)			(1,793)		13,061		(330)	(330)	344	XXX
134429 10 9	CAMPBELL SOUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	310,000	16,306	XXX	11,634	15,320	(3,686)			(3,686)		11,634		4,672	4,672	326	XXX
13462K 10 9	CAMPING WORLD CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	291	XXX	139	147	(8)			(8)		139		151	151	3	XXX
138098 10 8	CANTEL MEDICAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65,000	3,411	XXX	6,177	4,609	1,568			1,568		6,177		(2,766)	(2,766)	7	XXX
14057J 10 1	CAPITOL FEDERAL FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	520,000	4,853	XXX	6,786	7,140	(354)			(354)		6,786		(1,933)	(1,933)	133	XXX
14149Y 10 8	CARDINAL HEALTH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	580,000	29,436	XXX	31,546	29,336	2,210			2,210		31,546		(2,110)	(2,110)	840	XXX
141619 10 6	CARDIOVASCULAR SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	163	XXX	197	243	(46)			(46)		197		(34)	(34)		XXX
14161W 10 5	CARDLYTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45,000	3,413	XXX	3,517		0			0		3,517		(104)	(104)		XXX
142339 10 0	CARLISLE COMPANIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85,000	11,130	XXX	8,004	13,756	(5,753)			(5,753)		8,004		3,126	3,126	130	XXX
143130 10 2	CARMAX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	240,000	25,661	XXX	16,990	21,041	(4,051)			(4,051)		16,990		8,671	8,671		XXX
143905 10 7	CARRIAGE SERVICES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	111	XXX	138	128	10			10		138		(27)	(27)	1	XXX
144285 10 3	CARPENTER TECHNOLOGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80,000	1,682	XXX	4,679	3,982	697			697		4,679		(2,997)	(2,997)	48	XXX
14448C 10 4	CARRIER GLOBAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,265,000	37,750	XXX	21,613		0			0		21,613		16,137	16,137	101	XXX
14575E 10 5	CARS.COM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15,000	130	XXX	387	183	204			204		387		(257)	(257)		XXX
146102 10 8	CARTER BANK AND TRUST ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100,000	708	XXX	2,278	2,372	(94)			(94)		2,278		(1,570)	(1,570)	14	XXX
146229 10 9	CARTERS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90,000	7,165	XXX	8,853	9,841	(987)			(987)		8,853		(1,688)	(1,688)	54	XXX
146869 10 2	CARVANA CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	2,159	XXX	513	921	(408)			(408)		513		1,647	1,647		XXX
147448 10 4	CASELLA WASTE CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75,000	4,211	XXX	2,632	3,452	(821)			(821)		2,632		1,579	1,579		XXX
147528 10 3	CASEYS GENERAL STORES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60,000	10,670	XXX	7,453	9,539	(2,086)			(2,086)		7,453		3,217	3,217	58	XXX
148806 10 2	CATALENT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	230,000	21,273	XXX	10,122	12,949	(2,827)			(2,827)		10,122		11,150	11,150		XXX
14888U 10 1	CATALYST PHARMACEUTICALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15,000	49	XXX	81	56	24			24		81		(32)	(32)		XXX
149123 10 1	CATERPILLAR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	415,000	59,054	XXX	62,030	61,287	743			743		62,030		(2,976)	(2,976)	1,282	XXX
14912Y 20 2	CATCHMARK TIMBER CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95,000	943	XXX	993	1,090	(97)			(97)		993		(50)	(50)	38	XXX
149150 10 4	CATHAY GENERAL BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	150,000	3,702	XXX	6,381	5,708	674			674		6,381		(2,679)	(2,679)	140	XXX
149568 10 7	CAVCO INDUSTRIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	954	XXX	1,124	977	147			147		1,124		(170)	(170)		XXX
150870 10 3	CELANESE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	195,000	19,722	XXX	19,892	24,008	(4,116)			(4,116)		19,892		(170)	(170)	363	XXX
15135B 10 1	CENTENE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	825,000	50,582	XXX	58,988	51,868	7,120			7,120		58,988		(8,406)	(8,406)		XXX
15189T 10 7	CENTERPOINT ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	800,000	16,050	XXX	22,512	21,816	696			696		22,512		(6,462)	(6,462)	472	XXX
153527 20 5	CENTRAL GARDEN AND PET CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75,000	2,786	XXX	2,402	2,202	200			200		2,402		384	384		XXX
154760 40 9	CENTRAL PACIFIC FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55,000	852	XXX	1,647	1,627	20			20		1,647		(796)	(796)	38	XXX
156700 10 6	CENTURYLINK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,435,000	15,415	XXX	30,192	18,956	11,236			11,236		30,192		(14,777)	(14,777)	1,076	XXX
156727 10 9	CERENCE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55,000	2,926	XXX	1,017	1,245	(228)			(228)		1,017		1,909	1,909		XXX
156782 10 4	CERNER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	580,000	42,549	XXX	36,876	42,566	(5,690)			(5,690)		36,876		5,673	5,673	313	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11 Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
157210 10 5	CEVA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	422	XXX	243	270	(26)			(26)		243		179	179		XXX
159864 10 7	CHRLS RIVER LABS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85.000	18,610	XXX	10,898	12,985	(2,087)			(2,087)		10,898		7,712	7,712		XXX
16115Q 30 8	CHART INDUSTRIES ORD.....		08/31/2020	Adjustment.....	45.000	2,957	XXX	3,181	3,181				0		3,181		(224)	(224)		XXX
16119P 10 8	ORD.....		08/31/2020	Adjustment.....	170.000	104,650	XXX	31,503	82,464	(50,961)			(50,961)		31,503		73,148	73,148		XXX
16150R 10 4	CHASE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	976	XXX	1,076	1,185	(109)			(109)		1,076		(101)	(101)		XXX
16208T 10 2	CHATHAM LODGING REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	200.000	1,382	XXX	3,773	3,668	105			105		3,773		(2,391)	(2,391)	66	XXX
163072 10 1	CHEESECAKE FACTORY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	148	XXX	262	194	68			68		262		(114)	(114)	2	XXX
163086 10 1	CHEFS' WAREHOUSE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	148	XXX	351	381	(30)			(30)		351		(203)	(203)		XXX
163092 10 9	CHEGG ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	155.000	11,428	XXX	4,256	5,876	(1,620)			(1,620)		4,256		7,172	7,172		XXX
16359R 10 3	CHEMED ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	12,927	XXX	7,911	10,982	(3,070)			(3,070)		7,911		5,016	5,016	25	XXX
16383L 10 6	CHEMOCENTRYX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	3,209	XXX	2,889					0		2,889		321	321		XXX
163851 10 8	CHEMOURS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	350.000	7,228	XXX	12,436	6,332	6,104			6,104		12,436		(5,207)	(5,207)	263	XXX
16411R 20 8	CHENIERE ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	400.000	20,817	XXX	26,392	24,428	1,964			1,964		26,392		(5,575)	(5,575)		XXX
165303 10 8	CHESAPEAKE UTILITIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	2,454	XXX	2,536	2,875	(339)			(339)		2,536		(82)	(82)	38	XXX
166764 10 0	CHEVRON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	2,375.000	199,312	XXX	266,702	286,211	(19,509)			(19,509)		266,702		(67,391)	(67,391)	9,191	XXX
168905 10 7	CHILDREN S PLACE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	200	XXX	1,298	625	672			672		1,298		(1,098)	(1,098)		XXX
16934Q 20 8	CHIMERA INVESTMENT REIT.....		08/31/2020	JP MORGAN SECURITIES INC.....	235.000	2,087	XXX	4,449	4,832	(383)			(383)		4,449		(2,361)	(2,361)	306	XXX
169656 10 5	CHIPOTLE MEXICAN GRILL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	45,859	XXX	15,649	29,299	(13,650)			(13,650)		15,649		30,210	30,210		XXX
169905 10 6	CHOICE HOTELS INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	6,453	XXX	5,038	6,723	(1,685)			(1,685)		5,038		1,415	1,415	29	XXX
171340 10 2	CHURCH AND DWIGHT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	280.000	26,830	XXX	14,176	19,695	(5,519)			(5,519)		14,176		12,653	12,653	202	XXX
171484 10 8	CHURCHILL DOWNS ORD.....		08/31/2020	Adjustment.....	60.000	10,485	XXX	5,682	5,682				0		5,682		4,803	4,803	35	XXX
171779 30 9	CIENA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	225.000	12,771	XXX	6,527	9,605	(3,078)			(3,078)		6,527		6,244	6,244		XXX
171798 10 1	CIMAREX ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	315.000	8,748	XXX	23,489	16,534	6,954			6,954		23,489		(14,740)	(14,740)	132	XXX
171871 50 2	CINCINNATI BELL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	151	XXX	75	105	(29)			(29)		75		75	75		XXX
172062 10 1	CINCINNATI FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	280.000	22,232	XXX	15,423	29,442	(14,019)			(14,019)		15,423		6,809	6,809	493	XXX
17243V 10 2	CINEMARK HOLDINGS ORD.....		08/31/2020	Adjustment.....	190.000	2,782	XXX	7,665	7,665				0		7,665		(4,883)	(4,883)	68	XXX
17273K 10 9	CIRCOR INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	148	XXX	230	231	(1)			(1)		230		(82)	(82)		XXX
172755 10 0	CIRRUS LOGIC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	110.000	6,664	XXX	4,015	9,065	(5,050)			(5,050)		4,015		2,649	2,649		XXX
17275R 10 2	CISCO SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,215.000	220,133	XXX	181,681	250,111	(68,431)			(68,431)		181,681		38,453	38,453	5,580	XXX
172908 10 5	CINTAS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	33,323	XXX	3,751	26,908	(23,157)			(23,157)		3,751		29,572	29,572		XXX
172967 42 4	CITIGROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,670.000	85,356	XXX	66,701	133,416	(66,715)			(66,715)		66,701		18,655	18,655	2,555	XXX
174610 10 5	CITIZENS FINANCIAL GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	940.000	24,310	XXX	36,641	38,173	(1,532)			(1,532)		36,641		(12,331)	(12,331)	1,100	XXX
177376 10 0	CITRIX SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	135.000	19,601	XXX	14,373	14,972	(598)			(598)		14,373		5,227	5,227	95	XXX
177835 10 5	CITY HOLDING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	4,478	XXX	5,380	5,737	(357)			(357)		5,380		(902)	(902)	120	XXX
178867 10 7	CIVISTA BANCSHARES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	934	XXX	1,621	1,680	(60)			(60)		1,621		(687)	(687)	23	XXX
184496 10 7	CLEAN HARBORS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	5,498	XXX	6,303	7,718	(1,415)			(1,415)		6,303		(805)	(805)		XXX
18539C 10 5	CLEARWAY ENERGY CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	1,569	XXX	1,051	1,243	(191)			(191)		1,051		518	518	48	XXX
185899 10 1	CLEVELAND CLIFFS ORD.....		08/31/2020	Adjustment.....	795.000	5,225	XXX	9,755	9,755				0		9,755		(4,530)	(4,530)	95	XXX
189054 10 9	CLOROX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	155.000	34,641	XXX	17,768	23,799	(6,031)			(6,031)		17,768		16,872	16,872	501	XXX
18914U 10 0	CLOUDERA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	325.000	4,291	XXX	5,649	3,780	1,869			1,869		5,649		(1,358)	(1,358)		XXX
191098 10 2	COCA COLA CONSOLIDATED ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	1,366	XXX	1,295	1,420	(125)			(125)		1,295		71	71	4	XXX
191216 10 0	COCA-COLA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,325.000	263,701	XXX	245,434	294,739	(49,305)			(49,305)		245,434		18,267	18,267	4,367	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
192005 10 6	CODEXIS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	138	XXX	184	160	24			24		184		(46)	(46)		XXX
192108 50 4	COEUR MINING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	310.000	2,620	XXX	1,345	2,505	(1,160)			(1,160)		1,345		1,275	1,275		XXX
19239V 30 2	COGENT COMMUNICATIONS HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	4,708	XXX	3,612	4,607	(995)			(995)		3,612		1,096	1,096	143	XXX
192422 10 3	COGNEX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	285.000	19,717	XXX	13,888	15,971	(2,083)			(2,083)		13,888		5,829	5,829	47	XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	315.000	21,058	XXX	16,752					0		16,752		4,306	4,306	139	XXX
192479 10 3	COHERENT ORD.....		08/31/2020	Adjustment.....	40.000	4,506	XXX	5,822	5,822				0		5,822		(1,316)	(1,316)		XXX
192576 10 6	COHU ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	172	XXX	154	229	(74)			(74)		154		18	18	1	XXX
194014 10 6	COLFAX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	3,993	XXX	4,168	4,366	(198)			(198)		4,168		(175)	(175)		XXX
194162 10 3	COLGATE PALMOLIVE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,270.000	100,648	XXX	82,759	87,427	(4,668)			(4,668)		82,759		17,889	17,889	1,664	XXX
19459J 10 4	COLLEGIUM PHARMACEUTICAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	1,143	XXX	680	1,235	(555)			(555)		680		463	463		XXX
19626G 10 8	COLONY CAPITAL CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	850.000	2,297	XXX	4,981	4,038	944			944		4,981		(2,684)	(2,684)	187	XXX
197236 10 2	COLUMBIA BANKING SYSTEM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	130.000	3,627	XXX	5,028	5,289	(261)			(261)		5,028		(1,401)	(1,401)	138	XXX
198287 20 3	COLUMBIA PROPERTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	145.000	1,710	XXX	3,284	3,032	252			252		3,284		(1,574)	(1,574)	122	XXX
198516 10 6	COLUMBIA SPORTSWEAR ORD.....		08/31/2020	Adjustment.....	60.000	5,134	XXX	5,369	5,369				0		5,369		(236)	(236)	16	XXX
199333 10 5	COLUMBUS MCKINNON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	1,637	XXX	1,477	1,801	(324)			(324)		1,477		160	160	8	XXX
199908 10 4	COMFORT SYSTEMS USA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	253	XXX	271	249	22			22		271		(18)	(18)	2	XXX
20030N 10 1	COMCAST CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,250.000	235,208	XXX	111,381	236,093	(124,712)			(124,712)		111,381		123,827	123,827	3,518	XXX
200525 10 3	COMMERCE BANCSHARES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	2,680	XXX	2,698	3,057	(360)			(360)		2,698		(17)	(17)	24	XXX
201723 10 3	COMMERCIAL METALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	195.000	4,068	XXX	3,927	4,343	(415)			(415)		3,927		141	141	70	XXX
20337X 10 9	COMMSCOPE HOLDING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	320.000	3,294	XXX	8,701	4,541	4,160			4,160		8,701		(5,407)	(5,407)		XXX
203607 10 6	COMMUNITY BANK SYSTEM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	5,415	XXX	5,566	6,385	(819)			(819)		5,566		(151)	(151)	111	XXX
20369C 10 6	COMMUNITY HEALTHCARE TRUST ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	1,401	XXX	1,182	1,286	(104)			(104)		1,182		219	219	38	XXX
204149 10 8	COMMUNITY TRUST BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	2,258	XXX	2,960	3,265	(305)			(305)		2,960		(701)	(701)	80	XXX
20451N 10 1	COMPASS MINERALS INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	3,415	XXX	3,913	3,658	256			256		3,913		(498)	(498)	130	XXX
205826 20 9	COMTECH TELECOMMUNICATIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	166	XXX	281	355	(74)			(74)		281		(115)	(115)	3	XXX
20605P 10 1	CONCHO RESOURCES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	355.000	18,450	XXX	17,785					0		17,785		664	664	142	XXX
206787 10 3	CONDUENT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	115.000	388	XXX	2,387	712	1,676			1,676		2,387		(2,000)	(2,000)		XXX
207410 10 1	CONMED ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	3,884	XXX	3,298	5,032	(1,734)			(1,734)		3,298		585	585	27	XXX
20786W 10 7	CONNECTONE BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	907	XXX	1,359	1,543	(184)			(184)		1,359		(453)	(453)	16	XXX
20825C 10 4	CONOCOPHILLIPS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,570.000	59,474	XXX	124,674	102,097	22,577			22,577		124,674		(65,200)	(65,200)	1,978	XXX
20854L 10 8	CONSOL ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	310	XXX	1,596	871	726			726		1,596		(1,286)	(1,286)		XXX
216648 40 2	COOPER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85.000	26,721	XXX	22,075	27,310	(5,235)			(5,235)		22,075		4,647	4,647	5	XXX
21676P 10 3	COOPER STANDARD HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	724	XXX	4,133	1,326	2,806			2,806		4,133		(3,408)	(3,408)		XXX
216831 10 7	COOPER TIRE AND RUBBER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	3,111	XXX	2,363	2,588	(224)			(224)		2,363		747	747	28	XXX
217204 10 6	COPART ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105.000	10,848	XXX	3,312	9,549	(6,237)			(6,237)		3,312		7,536	7,536		XXX
218352 10 2	CORCEPT THERAPEUTICS ORD.....		08/31/2020	Adjustment.....	180.000	2,285	XXX	2,470	2,470				0		2,470		(185)	(185)		XXX
218681 10 4	CORE MARK HOLDING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85.000	2,840	XXX	2,956	2,311	645			645		2,956		(116)	(116)	31	XXX
21870Q 10 5	CORESITE REALTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	7,346	XXX	6,332	6,727	(395)			(395)		6,332		1,014	1,014	220	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11 Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
21870U 50 2	COREENERGY INFRASTRUCTURE REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.....	25,000	223	XXX	991	1,118	(127)			(127)		991		(768)	(768)	21	XXX
21871D 10 3	CORELOGIC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	145,000	9,627	XXX	6,747	6,338	409			409		6,747		2,880	2,880	112	XXX
21871N 10 1	CORECIVIC REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	205,000	1,907	XXX	4,953	3,563	1,390			1,390		4,953		(3,046)	(3,046)	180	XXX
21925Y 10 3	CORNERSTONE ONDEMAND ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80,000	2,821	XXX	4,127	4,684	(557)			(557)		4,127		(1,306)	(1,306)		XXX
219350 10 5	CORNING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,495,000	48,515	XXX	51,219	43,519	7,699			7,699		51,219		(2,703)	(2,703)	987	XXX
22002T 10 8	CORPORATE OFFICE PROP REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	160,000	3,941	XXX	4,618	4,701	(83)			(83)		4,618		(676)	(676)	132	XXX
22052L 10 4	CORTEVA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	305,000	8,705	XXX	11,027	9,016	2,011			2,011		11,027		(2,321)	(2,321)	119	XXX
22160K 10 5	COSTCO WHOLESALE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	570,000	198,158	XXX	97,694	167,534	(69,841)			(69,841)		97,694		100,464	100,464	1,169	XXX
22160N 10 9	COSTAR GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60,000	50,914	XXX	23,027	35,898	(12,871)			(12,871)		23,027		27,888	27,888		XXX
222070 20 3	COTY CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	805,000	2,876	XXX	9,534	9,056	478			478		9,534		(6,659)	(6,659)	101	XXX
22266L 10 6	COUPA SOFTWARE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65,000	21,302	XXX	4,330	9,506	(5,176)			(5,176)		4,330		16,972	16,972		XXX
222795 50 2	COUSINS PROPERTIES REIT ORD.....		08/31/2020	Adjustment.....	250,000	7,460	XXX	8,820	10,300	(1,480)			(1,480)		8,820		(1,360)	(1,360)		XXX
223622 60 6	COWEN CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20,000	362	XXX	344	315	29			29		344		18	18	2	XXX
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE ORD		08/31/2020	JP MORGAN SECURITIES INC.....	20,000	2,674	XXX	2,967	3,075	(108)			(108)		2,967		(293)	(293)	52	XXX
224399 10 5	CRANE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90,000	5,088	XXX	8,593	7,774	819			819		8,593		(3,505)	(3,505)	116	XXX
225310 10 1	CREDIT ACCEPTANCE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25,000	9,670	XXX	10,388	11,058	(671)			(671)		10,388		(718)	(718)		XXX
225447 10 1	CREE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	155,000	9,779	XXX	5,510	7,153	(1,643)			(1,643)		5,510		4,269	4,269		XXX
227046 10 9	CROCS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125,000	4,988	XXX	2,430	5,236	(2,806)			(2,806)		2,430		2,558	2,558		XXX
227483 10 4	CROSS COUNTRY HEALTHCARE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65,000	415	XXX	742	755	(13)			(13)		742		(327)	(327)		XXX
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	200,000	25,144	XXX	20,178					0		20,178		4,966	4,966		XXX
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.....	535,000	87,333	XXX	59,823	76,050	(16,227)			(16,227)		59,823		27,510	27,510	1,284	XXX
228368 10 6	CROWN HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	225,000	17,289	XXX	10,973	16,322	(5,348)			(5,348)		10,973		6,316	6,316		XXX
228903 10 0	CRYOLIFE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	202	XXX	279	271	8			8		279		(77)	(77)		XXX
229663 10 9	CUBESMART REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	300,000	9,484	XXX	8,445	9,444	(999)			(999)		8,445		1,039	1,039	297	XXX
229899 10 9	CULLEN FROST BANKERS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105,000	7,292	XXX	11,259	10,267	992			992		11,259		(3,966)	(3,966)	224	XXX
231021 10 6	CUMMINS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55,000	11,398	XXX	3,256	9,843	(6,587)			(6,587)		3,256		8,142	8,142	216	XXX
231561 10 1	CURTISS WRIGHT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70,000	7,162	XXX	9,228	9,862	(634)			(634)		9,228		(2,066)	(2,066)	24	XXX
23204G 10 0	CUSTOMERS BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65,000	830	XXX	1,365	1,548	(183)			(183)		1,365		(535)	(535)		XXX
23255M 10 5	CYCLERION THERAPEUTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	34	XXX	143	14	129			129		143		(109)	(109)		XXX
23282W 60 5	CYTOKINETICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	240	XXX	112	106	6			6		112		127	127		XXX
23283R 10 0	CYRUSONE REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	150,000	12,528	XXX	9,374	9,815	(441)			(441)		9,374		3,155	3,155	225	XXX
23284F 10 5	CYTOMX THERAPEUTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15,000	109	XXX	168	125	44			44		168		(59)	(59)		XXX
23291C 10 3	DMC GLOBAL ORD.....		08/31/2020	Adjustment.....	10,000	354	XXX	678	678				0		678		(323)	(323)	3	XXX
23331A 10 9	D R HORTON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	450,000	32,112	XXX	17,730	23,738	(6,008)			(6,008)		17,730		14,382	14,382	236	XXX
233331 10 7	DTE ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	180,000	21,359	XXX	18,081	23,377	(5,296)			(5,296)		18,081		3,278	3,278	547	XXX
23355L 10 6	DXC TECHNOLOGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	550,000	10,985	XXX	20,576	20,675	(99)			(99)		20,576		(9,591)	(9,591)	116	XXX
235825 20 5	DANA INCORPORATED ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	255,000	3,555	XXX	4,427	4,641	(214)			(214)		4,427		(872)	(872)	26	XXX
235851 10 2	DANAHER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	625,000	129,036	XXX	53,538	95,925	(42,388)			(42,388)		53,538		75,499	75,499	331	XXX
237266 10 1	DARLING INGREDIENTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	285,000	9,109	XXX	5,461	8,003	(2,542)			(2,542)		5,461		3,649	3,649		XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
23804L 10 3	DATADOG CL A ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	260.000	21,721	XXX	22,102					0		22,102		(381)	(381)		XXX
23918K 10 8	DAVITA ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	70.000	6,073	XXX	5,240	5,252	(13)			(13)		5,240		833	833		XXX
24344T 10 1	DECIPHERA PHARMACEUTICALS ORD..	..	08/31/2020	JP MORGAN SECURITIES INC.....	60.000	2,700	XXX	3,188					0		3,188		(488)	(488)		XXX
243537 10 7	DECKERS OUTDOOR ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	65.000	13,251	XXX	7,103	10,976	(3,873)			(3,873)		7,103		6,148	6,148		XXX
244199 10 5	DEERE ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	355.000	74,567	XXX	53,413	61,507	(8,094)			(8,094)		53,413		21,154	21,154	809	XXX
24665A 10 3	DELEK US HOLDINGS ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	195.000	3,066	XXX	7,940	6,538	1,402			1,402		7,940		(4,875)	(4,875)	181	XXX
247361 70 2	DELTA AIR LINES ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	390.000	12,028	XXX	19,839	22,807	(2,968)			(2,968)		19,839		(7,811)	(7,811)	157	XXX
248019 10 1	DELUXE ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	30.000	852	XXX	1,638	1,498	140			140		1,638		(786)	(786)	27	XXX
24823R 10 5	DENALI THERAPEUTICS ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	110.000	3,508	XXX	2,842					0		2,842		666	666		XXX
24869P 10 4	DENNY'S ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	30.000	344	XXX	673	596	76			76		673		(329)	(329)		XXX
24906P 10 9	DENTSPLY SIRONA ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	385.000	17,272	XXX	13,001	21,787	(8,787)			(8,787)		13,001		4,271	4,271	116	XXX
250565 10 8	DESIGNER BRANDS CL A ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	30.000	211	XXX	981	472	509			509		981		(769)	(769)	11	XXX
25179M 10 3	DEVON ENERGY ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	1,400.000	15,207	XXX	48,365	36,358	12,007			12,007		48,365		(33,158)	(33,158)	280	XXX
252131 10 7	DEXCOM ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	145.000	61,682	XXX	17,764	31,717	(13,953)			(13,953)		17,764		43,918	43,918		XXX
252784 30 1	DIAMONDROCK HOSPITALITY REIT ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	380.000	2,011	XXX	4,267	4,210	57			57		4,267		(2,256)	(2,256)	48	XXX
253393 10 2	DICKS SPORTING ORD.....	..	08/31/2020	Adjustment.....	165.000	8,928	XXX	5,524	5,524				0		5,524		3,404	3,404	103	XXX
253651 10 3	DIEBOLD NIXDORF ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	45.000	375	XXX	580	475	105			105		580		(205)	(205)		XXX
253798 10 2	DIGI INTERNATIONAL ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	5.000	68	XXX	89	89				0		89		(21)	(21)		XXX
25381B 10 1	DIGIMARC ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	5.000	80	XXX	172	168	5			5		172		(92)	(92)		XXX
253868 10 3	DIGITAL REALTY REIT ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	220.000	34,241	XXX	24,578	26,343	(1,764)			(1,764)		24,578		9,662	9,662	730	XXX
253922 10 8	DIME COMMUNITY BANCSHARES ORD.	..	08/31/2020	JP MORGAN SECURITIES INC.....	140.000	1,805	XXX	2,815	2,925	(109)			(109)		2,815		(1,010)	(1,010)	59	XXX
25400W 10 2	DIGITAL TURBINE ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	140.000	3,385	XXX	888	998	(111)			(111)		888		2,498	2,498		XXX
254423 10 6	DINE BRANDS GLOBAL ORD.....	..	08/31/2020	Adjustment.....	5.000	298	XXX	390	390				0		390		(92)	(92)	7	XXX
254543 10 1	DIODES ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	70.000	3,420	XXX	2,322	3,946	(1,624)			(1,624)		2,322		1,098	1,098		XXX
254687 10 6	WALT DISNEY ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	2,270.000	299,321	XXX	196,766	328,310	(131,544)			(131,544)		196,766		102,555	102,555	1,998	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD.	..	08/31/2020	JP MORGAN SECURITIES INC.....	420.000	22,290	XXX	25,144	35,624	(10,480)			(10,480)		25,144		(2,854)	(2,854)	554	XXX
25470F 10 4	DISCOVERY SRS A ORD.....	..	08/31/2020	Adjustment.....	265.000	5,845	XXX	8,578	8,578				0		8,578		(2,733)	(2,733)		XXX
25470F 30 2	DISCOVERY SRS C ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	645.000	12,876	XXX	19,215	19,666	(452)			(452)		19,215		(6,339)	(6,339)		XXX
25470M 10 9	DISH NETWORK CL A ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	425.000	15,092	XXX	14,608	15,075	(467)			(467)		14,608		485	485		XXX
25525P 10 7	DIVERSIFIED HEALTHCARE ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	400.000	1,517	XXX	6,541					0		6,541		(5,024)	(5,024)	68	XXX
256163 10 6	DOCUSIGN ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	240.000	53,517	XXX	45,892					0		45,892		7,625	7,625		XXX
256677 10 5	DOLLAR GENERAL ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	215.000	43,402	XXX	22,599	33,536	(10,937)			(10,937)		22,599		20,803	20,803	224	XXX
256746 10 8	DOLLAR TREE ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	285.000	27,434	XXX	23,618	26,804	(3,186)			(3,186)		23,618		3,816	3,816		XXX
25746U 10 9	DOMINION ENERGY ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	1,080.000	84,705	XXX	79,240	89,446	(10,206)			(10,206)		79,240		5,466	5,466	2,030	XXX
25754A 20 1	DOMINOS PIZZA ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	85.000	34,760	XXX	20,565	24,971	(4,406)			(4,406)		20,565		14,195	14,195	133	XXX
257559 20 3	DOMTAR ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	130.000	3,707	XXX	6,113	4,971	1,141			1,141		6,113		(2,406)	(2,406)	118	XXX
257651 10 9	DONALDSON ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	25.000	1,259	XXX	1,145	1,441	(295)			(295)		1,145		113	113	16	XXX
25787G 10 0	DONNELLEY FINANCIAL SOLTN ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	15.000	163	XXX	200	157	43			43		200		(37)	(37)		XXX
25960P 10 9	DOUGLAS EMMETT REIT ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	170.000	4,745	XXX	6,848	7,463	(615)			(615)		6,848		(2,103)	(2,103)	143	XXX
260003 10 8	DOVER ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	195.000	21,417	XXX	14,481	22,476	(7,994)			(7,994)		14,481		6,936	6,936	288	XXX
260557 10 3	DOW ORD.....	..	08/31/2020	JP MORGAN SECURITIES INC.....	515.000	23,232	XXX	30,805	28,186	2,619			2,619		30,805		(7,572)	(7,572)	1,082	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
262037 10 4	DRIL QUIP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	497	XXX	761	704	58			58		761		(265)	(265)		XXX
26210C 10 4	DROPBOX CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	350.000	7,407	XXX	6,826	6,269	558			558		6,826		580	580		XXX
264147 10 9	DUCOMMUN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	187	XXX	252	253	(1)			(1)		252		(65)	(65)		XXX
264411 50 5	DUKE REALTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	595.000	22,932	XXX	17,112	20,629	(3,516)			(3,516)		17,112		5,820	5,820	419	XXX
26441C 20 4	DUKE ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	505.000	40,567	XXX	41,290	46,061	(4,772)			(4,772)		41,290		(723)	(723)	1,442	XXX
265504 10 0	DUNKIN BRANDS GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	150.000	11,411	XXX	11,012	11,331	(320)			(320)		11,012		399	399	121	XXX
26614N 10 2	DUPONT DE NEMOURS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	205.000	11,429	XXX	17,749	13,161	4,588			4,588		17,749		(6,320)	(6,320)	185	XXX
267475 10 1	DYCOM INDUSTRIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	3,383	XXX	4,393	2,593	1,800			1,800		4,393		(1,011)	(1,011)		XXX
26817Q 88 6	DYNEX CAPITAL REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	792	XXX	849	849				0		849		(57)	(57)	65	XXX
26884L 10 9	EQT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	435.000	6,900	XXX	5,721							5,721		1,179	1,179		XXX
26884U 10 9	EPR PROPERTIES REIT ORD.....		08/31/2020	Adjustment.....	75.000	2,423	XXX	4,926	4,926				0		4,926		(2,503)	(2,503)	142	XXX
268948 10 6	EAGLE BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	1,582	XXX	2,763	2,675	89			89		2,763		(1,181)	(1,181)	36	XXX
269246 40 1	E TRADE FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	545.000	29,480	XXX	28,978	24,727	4,251			4,251		28,978		502	502	229	XXX
26969P 10 8	EAGLE MATERIALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	1,635	XXX	1,659	1,813	(154)			(154)		1,659		(24)	(24)	4	XXX
27579R 10 4	EAST WEST BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	260.000	9,561	XXX	15,800	12,662	3,138			3,138		15,800		(6,240)	(6,240)	215	XXX
27616P 10 3	EASTERLY GOVERNMENT PROPERTIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125.000	3,023	XXX	2,263	2,966	(703)			(703)		2,263		760	760	98	XXX
277276 10 1	EASTGROUP PROPERTIES REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	7,989	XXX	5,709	7,960	(2,251)			(2,251)		5,709		2,280	2,280	135	XXX
277432 10 0	EASTMAN CHEMICAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	270.000	19,737	XXX	19,292	21,400	(2,108)			(2,108)		19,292		445	445	535	XXX
278642 10 3	EBAY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	550.000	30,124	XXX	20,483		0			0		20,483		9,641	9,641	176	XXX
27875T 10 1	ECHO GLOBAL LOGISTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	273	XXX	209	207	2			2		209		64	64		XXX
278768 10 6	ECHOSTAR CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	2,643	XXX	3,242	3,898	(656)			(656)		3,242		(599)	(599)		XXX
278865 10 0	ECOLAB ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	305.000	60,106	XXX	38,244	58,862	(20,618)			(20,618)		38,244		21,862	21,862	430	XXX
28035Q 10 2	EDGEWELL PERSONAL CARE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	2,583	XXX	4,194	2,786	1,408			1,408		4,194		(1,611)	(1,611)		XXX
281020 10 7	EDISON INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	375.000	19,677	XXX	22,913		0			0		22,913		(3,237)	(3,237)	239	XXX
28176E 10 8	EDWARDS LIFESCIENCES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	500.000	42,915	XXX	24,658	67,328	(42,670)			(42,670)		24,658		18,257	18,257		XXX
28238P 10 9	EHEALTH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	1,893	XXX	1,710	2,882	(1,172)			(1,172)		1,710		183	183		XXX
283677 85 4	EL PASO ELECTRIC ORD.....		07/30/2020	CORPORATE ACTION.....	170.000	11,603	XXX	10,103	11,541	(1,438)			(1,438)		10,103		1,499	1,499	168	XXX
28414H 10 3	ELANCO ANIMAL HEALTH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	500.000	14,526	XXX	15,447	14,725	722			722		15,447		(921)	(921)		XXX
285512 10 9	ELECTRONIC ARTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105.000	14,643	XXX	12,029		0			0		12,029		2,614	2,614		XXX
28618M 10 6	ELEMENT SOLUTIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	385.000	4,136	XXX	4,489	4,497	(8)			(8)		4,489		(353)	(353)		XXX
29084Q 10 0	EMCOR GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	110.000	8,250	XXX	8,011	9,493	(1,482)			(1,482)		8,011		239	239	26	XXX
29089Q 10 5	EMERGENT BIOSOLUTIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	8,553	XXX	4,864	4,046	818			818		4,864		3,689	3,689		XXX
291011 10 4	EMERSON ELECTRIC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	630.000	43,760	XXX	37,141	48,044	(10,903)			(10,903)		37,141		6,619	6,619	945	XXX
292218 10 4	EMPLOYERS HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	1,954	XXX	2,711	2,505	206			206		2,711		(757)	(757)	45	XXX
292554 10 2	ENCORE CAPITAL GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	2,986	XXX	2,201	2,298	(97)			(97)		2,201		785	785		XXX
29261A 10 0	ENCOMPASS HEALTH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	175.000	11,415	XXX	13,468	12,122	1,346			1,346		13,468		(2,053)	(2,053)	147	XXX
29272W 10 9	ENERGIZER HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95.000	4,397	XXX	5,772	5,772	0			0		5,772		(1,375)	(1,375)	86	XXX
29275Y 10 2	ENERSYS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	5,038	XXX	6,070	5,238	832			832		6,070		(1,032)	(1,032)	25	XXX
292765 10 4	ENERPAC TOOL GROUP CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	624	XXX	800	781	19			19		800		(176)	(176)		XXX
293389 10 2	ENNIS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105.000	1,924	XXX	2,072	2,273	(202)			(202)		2,072		(148)	(148)	71	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
29355A 10 7	ENPHASE ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	155,000	11,969	XXX	2,825	4,050	(1,225)			(1,225)		2,825		9,144	9,144		XXX
29355X 10 7	ENPRO INDUSTRIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	293	XXX	369	334	34			34		369		(76)	(76)	3	XXX
29357K 10 3	ENOVA INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30,000	512	XXX	691	722	(30)			(30)		691		(179)	(179)		XXX
29358P 10 1	ENSGN GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80,000	4,682	XXX	2,795	3,630	(834)			(834)		2,795		1,887	1,887	12	XXX
29362U 10 4	ENTEGRI ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	265,000	17,723	XXX	7,195	13,274	(6,079)			(6,079)		7,195		10,529	10,529	64	XXX
293639 10 0	ENTERCOM COMMUNICATIONS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.....	60,000	90	XXX	200	278	(79)			(79)		200		(110)	(110)	1	XXX
29364G 10 3	ENTERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	265,000	26,270	XXX	22,112	31,747	(9,635)			(9,635)		22,112		4,158	4,158	739	XXX
293712 10 5	ENTERPRISE FINANCIAL SERVICES ORD		08/31/2020	JP MORGAN SECURITIES INC.....	50,000	1,495	XXX	2,079	2,411	(331)			(331)		2,079		(584)	(584)	18	XXX
29414B 10 4	EPAM SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85,000	27,802	XXX	10,961	18,034	(7,073)			(7,073)		10,961		16,841	16,841		XXX
29415F 10 4	ENVISTA HOLDINGS ORD.....		08/31/2020	Adjustment.....	215,000	5,156	XXX	3,714					0	3,714		1,443	1,443		XXX	
294268 10 7	EPLUS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20,000	1,534	XXX	1,557	1,686	(129)			(129)		1,557		(22)	(22)		XXX
294429 10 5	EQUIFAX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	145,000	24,398	XXX	5,319	20,317	(14,999)			(14,999)		5,319		19,079	19,079	170	XXX
29444U 70 0	EQUINIX REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75,000	59,232	XXX	51,062					0	51,062		8,169	8,169	399	XXX	
29460X 10 9	EQUITY BANCSHARES CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30,000	477	XXX	927	926	1			1		927		(451)	(451)		XXX
294628 10 2	EQUITY COMMONWEALTH REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	135,000	4,237	XXX	4,290	4,432	(142)			(142)		4,290		(54)	(54)		XXX
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	185,000	12,262	XXX	8,473	13,022	(4,549)			(4,549)		8,473		3,789	3,789	183	XXX
29476L 10 7	EQUITY RESIDENTIAL REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	605,000	34,147	XXX	39,936	48,957	(9,021)			(9,021)		39,936		(5,789)	(5,789)	1,072	XXX
29530P 10 2	ERIE INDEMNITY CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25,000	5,336	XXX	3,105	4,150	(1,045)			(1,045)		3,105		2,230	2,230	72	XXX
296315 10 4	ESCO TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50,000	4,496	XXX	3,240	4,625	(1,386)			(1,386)		3,240		1,256	1,256	12	XXX
297178 10 5	ESSEX PROPERTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	115,000	24,897	XXX	28,267	34,599	(6,332)			(6,332)		28,267		(3,370)	(3,370)	702	XXX
29786A 10 6	ETSY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	215,000	25,733	XXX	9,086	9,525	(439)			(439)		9,086		16,647	16,647		XXX
298736 10 9	EURONET WORLDWIDE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80,000	8,270	XXX	9,199	12,605	(3,406)			(3,406)		9,199		(930)	(930)		XXX
29977A 10 5	EVERCORE CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	309	XXX	470	374	96			96		470		(161)	(161)	9	XXX
29978A 10 4	EVERBRIDGE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30,000	4,458	XXX	1,583	2,342	(759)			(759)		1,583		2,875	2,875		XXX
30034W 10 6	EVERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	430,000	22,881	XXX	24,248	27,989	(3,741)			(3,741)		24,248		(1,367)	(1,367)	651	XXX
30040P 10 3	EVERTEC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	175	XXX	118	170	(52)			(52)		118		57	57	1	XXX
30040W 10 8	EVERSOURCE ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	505,000	43,279	XXX	29,690	42,960	(13,271)			(13,271)		29,690		13,589	13,589	573	XXX
30063P 10 5	EXACT SCIENCES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	185,000	13,927	XXX	13,504	17,109	(3,605)			(3,605)		13,504		423	423		XXX
30161N 10 1	EXELON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,140,000	42,068	XXX	50,194	51,950	(1,756)			(1,756)		50,194		(8,126)	(8,126)	1,308	XXX
30161Q 10 4	EXELIXIS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	485,000	10,773	XXX	8,478	8,546	(68)			(68)		8,478		2,295	2,295		XXX
30212P 30 3	EXPEDIA GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	250,000	24,535	XXX	30,343	27,035	3,308			3,308		30,343		(5,807)	(5,807)	85	XXX
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD		08/31/2020	JP MORGAN SECURITIES INC.....	320,000	28,282	XXX	19,301	24,966	(5,665)			(5,665)		19,301		8,981	8,981	166	XXX
30214U 10 2	EXPONENT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90,000	7,240	XXX	4,600	6,211	(1,611)			(1,611)		4,600		2,640	2,640	34	XXX
30219E 10 3	EXPRESS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25,000	28	XXX	126	122	5			5		126		(99)	(99)		XXX
30224P 20 0	EXTENDED STAY AMERICA UNT.....		08/31/2020	JP MORGAN SECURITIES INC.....	50,000	624	XXX	952	744	208			208		952		(327)	(327)	13	XXX
30225T 10 2	EXTRA SPACE STORAGE REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	205,000	21,841	XXX	17,858	21,652	(3,795)			(3,795)		17,858		3,983	3,983	369	XXX
30226D 10 6	EXTREME NETWORKS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20,000	87	XXX	156	147	8			8		156		(68)	(68)		XXX
302301 10 6	EZCORP CL A NV ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25,000	134	XXX	237	171	66			66		237		(102)	(102)		XXX
30231G 10 2	EXXON MOBIL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	4,610,000	184,085	XXX	376,083	321,686	54,398			54,398		376,083		(191,999)	(191,999)	12,032	XXX

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**SCHEDULE D - PART 4**

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

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										11	12	13	14	15						
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
302445 10 1	FLIR SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	220.000	8,116	XXX	12,839	11,455	1,384			1,384		12,839		(4,723)	(4,723)	112	XXX
302491 30 3	FMC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	250.000	26,713	XXX	18,848	24,955	(6,107)			(6,107)		18,848		7,864	7,864	330	XXX
302520 10 1	FNB ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	560.000	4,196	XXX	7,179	7,112	67			67		7,179		(2,984)	(2,984)	134	XXX
30257X 10 4	FB FINANCIAL ORD.....		08/18/2020	CORPORATE ACTION.....	0.900	24	XXX	30					0		30		(7)	(7)	0	XXX
302941 10 9	FTI CONSULTING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	8,606	XXX	5,370	8,300	(2,930)			(2,930)		5,370		3,236	3,236		XXX
30303M 10 2	FACEBOOK CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	2,500.000	732,965	XXX	423,767	513,125	(89,358)			(89,358)		423,767		309,198	309,198		XXX
303075 10 5	FACTSET RESEARCH SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	14,015	XXX	6,671	10,732	(4,061)			(4,061)		6,671		7,345	7,345	90	XXX
303250 10 4	FAIR ISAAC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	23,143	XXX	11,868	20,607	(8,739)			(8,739)		11,868		11,274	11,274		XXX
309627 10 7	FARMERS NATIONAL BANC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	115.000	1,340	XXX	1,862	1,877	(15)			(15)		1,862		(522)	(522)	25	XXX
311642 10 2	FARO TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	282	XXX	280	252	29			29		280		2	2		XXX
31188V 10 0	FASTLY CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125.000	11,604	XXX	9,775					0		9,775		1,829	1,829		XXX
31189P 10 2	FATE THERAPEUTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	115.000	4,185	XXX	1,881	2,251	(369)			(369)		1,881		2,304	2,304		XXX
311900 10 4	FASTENAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	840.000	41,035	XXX	23,373	31,038	(7,665)			(7,665)		23,373		17,662	17,662	630	XXX
313747 20 6	FEDERAL REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	5,546	XXX	8,793	9,011	(218)			(218)		8,793		(3,247)	(3,247)	221	XXX
31428X 10 6	FEDEX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	175.000	38,470	XXX	40,208	26,462	13,746			13,746		40,208		(1,738)	(1,738)	341	XXX
315405 10 0	FERRO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	125	XXX	218	148	69			69		218		(93)	(93)		XXX
315616 10 2	F5 NETWORKS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105.000	13,894	XXX	18,568	14,663	3,905			3,905		18,568		(4,675)	(4,675)		XXX
31572Q 80 8	FIBROGEN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	115.000	5,154	XXX	6,069	4,932	1,136			1,136		6,069		(914)	(914)		XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		08/31/2020	JP MORGAN SECURITIES INC.....	875.000	131,984	XXX	80,475	121,704	(41,229)			(41,229)		80,475		51,509	51,509	613	XXX
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD....		08/31/2020	JP MORGAN SECURITIES INC.....	405.000	13,293	XXX	14,892	18,367	(3,475)			(3,475)		14,892		(1,599)	(1,599)	267	XXX
317585 40 4	FINANCIAL INSTITUTIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	1,119	XXX	1,882	2,087	(205)			(205)		1,882		(762)	(762)	50	XXX
31816Q 10 1	FIREEYE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	270.000	3,961	XXX	4,509	4,463	46			46		4,509		(548)	(548)		XXX
31847R 10 2	FIRST AMERICAN FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125.000	6,570	XXX	6,325	7,290	(965)			(965)		6,325		245	245	110	XXX
318910 10 6	FIRST BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	1,227	XXX	2,166	2,395	(228)			(228)		2,166		(940)	(940)	32	XXX
318916 10 3	FIRST BANCSHARES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	643	XXX	910	1,066	(156)			(156)		910		(267)	(267)	9	XXX
319383 20 4	FIRST BUSEY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	1,068	XXX	1,852	1,650	202			202		1,852		(784)	(784)	40	XXX
31946M 10 3	FIRST CITIZENS BANCSHARES CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	7,863	XXX	9,262	10,644	(1,382)			(1,382)		9,262		(1,400)	(1,400)	24	XXX
319829 10 7	FIRST COMMONWEALTH FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.....	185.000	1,516	XXX	3,001	2,684	316			316		3,001		(1,485)	(1,485)	61	XXX
31983A 10 3	FIRST COMMUNITY BANKSHARES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	1,346	XXX	2,363	2,171	192			192		2,363		(1,017)	(1,017)	53	XXX
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD....		08/31/2020	JP MORGAN SECURITIES INC.....	240.000	7,264	XXX	7,176	8,424	(1,248)			(1,248)		7,176		88	88	89	XXX
320218 10 0	FIRST FINANCIAL CORPORTN INDIANA ORD		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	1,891	XXX	2,244	2,515	(271)			(271)		2,244		(353)	(353)	57	XXX
32026V 10 4	FIRST FOUNDATION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	1,139	XXX	1,008	1,305	(297)			(297)		1,008		131	131	16	XXX
320517 10 5	FIRST HORIZON NATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,050.320	10,023	XXX	18,830					0		18,830		(8,807)	(8,807)		XXX
32054K 10 3	FIRST INDUSTRIAL REALTY TRUST ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	215.000	9,168	XXX	6,831	8,925	(2,094)			(2,094)		6,831		2,337	2,337	157	XXX
32055Y 20 1	FIRST INTERSTATE BANCSYSTEM CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	1,312	XXX	1,840	1,677	163			163		1,840		(528)	(528)	65	XXX
320734 10 6	FIRST OF LONG ISLAND ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	110.000	1,689	XXX	2,209	2,759	(550)			(550)		2,209		(520)	(520)	59	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
320866 10 6	FIRST MID BANCSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC	65.000	1,692	XXX	2,341	2,291	49			49		2,341		(649)	(649)	26	XXX
33616C 10 0	FIRST REPUBLIC BANK ORD		08/31/2020	JP MORGAN SECURITIES INC	220.000	24,838	XXX	19,341	25,839	(6,498)			(6,498)		19,341		5,497	5,497	130	XXX
336433 10 7	FIRST SOLAR ORD		08/31/2020	Adjustment	145.000	11,104	XXX	6,835	6,835				0		6,835		4,269	4,269		XXX
33767D 10 5	FIRSTCASH ORD		08/31/2020	JP MORGAN SECURITIES INC	85.000	5,078	XXX	6,531	6,854	(322)			(322)		6,531		(1,453)	(1,453)	69	XXX
337738 10 8	FISERV ORD		08/31/2020	JP MORGAN SECURITIES INC	480.000	47,794	XXX	37,713	55,502	(17,790)			(17,790)		37,713		10,081	10,081		XXX
33829M 10 1	FIVE BELOW ORD		08/31/2020	JP MORGAN SECURITIES INC	90.000	9,850	XXX	10,895	11,507	(612)			(612)		10,895		(1,046)	(1,046)		XXX
338307 10 1	FIVE9 ORD		08/31/2020	JP MORGAN SECURITIES INC	95.000	12,106	XXX	3,727	6,230	(2,503)			(2,503)		3,727		8,379	8,379		XXX
339041 10 5	FLEETCOR TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC	115.000	28,915	XXX	24,745	33,088	(8,343)			(8,343)		24,745		4,171	4,171		XXX
343412 10 2	FLUOR ORD		08/31/2020	JP MORGAN SECURITIES INC	245.000	2,331	XXX	1,973					0		1,973		358	358		XXX
343498 10 1	FLOWERS FOODS ORD		08/31/2020	JP MORGAN SECURITIES INC	275.000	6,724	XXX	5,288	5,979	(690)			(690)		5,288		1,436	1,436	162	XXX
34354P 10 5	FLOWSERVE ORD		08/31/2020	Adjustment	215.000	6,379	XXX	11,487	11,487				0		11,487		(5,108)	(5,108)	127	XXX
34385P 10 8	FLUIDIGM ORD		08/31/2020	JP MORGAN SECURITIES INC	15.000	118	XXX	185	52	133			133		185		(67)	(67)		XXX
343873 10 5	FLUSHING FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC	115.000	1,394	XXX	2,223	2,485	(262)			(262)		2,223		(829)	(829)	48	XXX
344849 10 4	FOOT LOCKER ORD		08/31/2020	JP MORGAN SECURITIES INC	240.000	7,277	XXX	11,782	9,358	2,424			2,424		11,782		(4,504)	(4,504)	187	XXX
345370 86 0	FORD MOTOR ORD		08/31/2020	JP MORGAN SECURITIES INC	4,710.000	32,086	XXX	42,202	43,803	(1,601)			(1,601)		42,202		(10,115)	(10,115)	707	XXX
34553D 10 1	FORESCOUT TECHNOLOGIES ORD		08/17/2020	CORPORATE ACTION	120.000	3,480	XXX	5,365	3,936	1,429			1,429		5,365		(1,885)	(1,885)		XXX
346375 10 8	FORMFACTOR ORD		08/31/2020	JP MORGAN SECURITIES INC	140.000	3,657	XXX	2,565	3,636	(1,071)			(1,071)		2,565		1,092	1,092		XXX
34959E 10 9	FORTINET ORD		08/31/2020	JP MORGAN SECURITIES INC	260.000	34,319	XXX	21,468	27,758	(6,289)			(6,289)		21,468		12,850	12,850		XXX
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD		08/31/2020	JP MORGAN SECURITIES INC	260.000	21,858	XXX	12,995	16,988	(3,994)			(3,994)		12,995		8,864	8,864	187	XXX
349853 10 1	FORWARD AIR ORD		08/31/2020	JP MORGAN SECURITIES INC	55.000	3,244	XXX	3,677	3,847	(170)			(170)		3,677		(433)	(433)	30	XXX
34988V 10 6	FOSSIL GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC	15.000	96	XXX	165	118	47			47		165		(68)	(68)		XXX
35138V 10 2	FOX FACTORY HOLDING ORD		08/31/2020	Adjustment	60.000	6,048	XXX	3,856	3,856				0		3,856		2,192	2,192		XXX
353514 10 2	FRANKLIN ELECTRIC ORD		08/31/2020	JP MORGAN SECURITIES INC	80.000	4,748	XXX	3,668	4,586	(918)			(918)		3,668		1,080	1,080	37	XXX
35352P 10 4	FRANKLIN FINANCIAL NETWORK ORD		08/18/2020	Various	60.000	2,082	XXX	2,082	2,060	22			22		2,082		0	0	7	XXX
354613 10 1	FRANKLIN RESOURCES ORD		08/31/2020	JP MORGAN SECURITIES INC	470.000	9,894	XXX	15,563	12,211	3,352			3,352		15,563		(5,668)	(5,668)	381	XXX
35471R 10 6	FRANKLIN STREET PROPERTIES REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	210.000	929	XXX	1,549	1,798	(248)			(248)		1,549		(621)	(621)	57	XXX
35671D 85 7	FREEMPORT MCMORAN ORD		08/31/2020	JP MORGAN SECURITIES INC	2,500.000	39,005	XXX	32,975	32,800	175			175		32,975		6,030	6,030	125	XXX
358039 10 5	FRESHPET ORD		08/31/2020	JP MORGAN SECURITIES INC	30.000	3,408	XXX	1,256	1,773	(517)			(517)		1,256		2,152	2,152		XXX
35904G 10 7	FRONT YARD RESIDENTIAL ORD		08/31/2020	JP MORGAN SECURITIES INC	100.000	974	XXX	1,222	1,234	(12)			(12)		1,222		(247)	(247)	15	XXX
359694 10 6	HB FULLER ORD		08/31/2020	JP MORGAN SECURITIES INC	95.000	4,575	XXX	4,636	4,899	(263)			(263)		4,636		(61)	(61)	46	XXX
360271 10 0	FULTON FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC	40.000	391	XXX	688	697	(9)			(9)		688		(298)	(298)	16	XXX
361448 10 3	GATX ORD		08/31/2020	Adjustment	75.000	5,015	XXX	6,647	6,647				0		6,647		(1,631)	(1,631)	72	XXX
36162J 10 6	GEO GROUP REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	215.000	2,398	XXX	5,311	3,571	1,739			1,739		5,311		(2,913)	(2,913)	310	XXX
36164V 30 5	GCI LIBERTY CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	180.000	14,539	XXX	8,932	12,753	(3,821)			(3,821)		8,932		5,607	5,607		XXX
36164Y 10 1	GCP APPLIED TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC	90.000	2,345	XXX	2,299	2,044	255			255		2,299		46	46		XXX
3621LQ 10 9	G1 THERAPEUTICS ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	153	XXX	307	264	42			42		307		(153)	(153)		XXX
362393 10 0	GTT COMMUNICATIONS ORD		08/31/2020	JP MORGAN SECURITIES INC	40.000	199	XXX	1,632	454	1,178			1,178		1,632		(1,434)	(1,434)		XXX
363576 10 9	ARTHUR J GALLAGHER ORD		08/31/2020	JP MORGAN SECURITIES INC	185.000	19,479	XXX	10,742	17,618	(6,876)			(6,876)		10,742		8,737	8,737	167	XXX
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD		09/29/2020	JP MORGAN SECURITIES INC	355.550	12,922	XXX	12,437	14,852	(2,819)			(2,819)		12,437		485	485	662	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36467W 10 9	GAMESTOP CL A ORD.....		08/31/2020	Various.....	155,000	906	XXX	2,289	942	1,347			1,347		2,289		(1,384)	(1,384)		XXX
364760 10 8	GAP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	460,000	7,996	XXX	12,668	8,133	4,536			4,536		12,668		(4,673)	(4,673)	112	XXX
368736 10 4	GENERAC HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105,000	19,947	XXX	5,991	10,562	(4,571)			(4,571)		5,991		13,955	13,955		XXX
369604 10 3	GENERAL ELECTRIC ORD.....		08/31/2020	Various.....	12,510,000	84,388	XXX	163,062	139,612	23,451			23,451		163,062		(78,675)	(78,675)	375	XXX
370334 10 4	GENERAL MILLS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	995,000	63,621	XXX	44,968	53,292	(8,324)			(8,324)		44,968		18,654	18,654	1,463	XXX
37045V 10 0	GENERAL MOTORS ORD.....		07/16/2020	ITG INC.....	3,170,000	84,606	XXX	103,532	116,022	(12,490)			(12,490)		103,532		(18,926)	(18,926)	1,205	XXX
371532 10 2	GENESCO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15,000	292	XXX	484	719	(234)			(234)		484		(192)	(192)		XXX
371901 10 9	GENTEX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	340,000	9,194	XXX	6,810	9,853	(3,043)			(3,043)		6,810		2,384	2,384	121	XXX
372460 10 5	GENUINE PARTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	155,000	14,637	XXX	14,065	16,466	(2,401)			(2,401)		14,065		572	572	363	XXX
37247D 10 6	GENWORTH FINANCIAL CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	870,000	2,621	XXX	3,689	3,828	(139)			(139)		3,689		(1,068)	(1,068)		XXX
37253A 10 3	GENTHERM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70,000	3,166	XXX	2,990	3,107	(118)			(118)		2,990		176	176		XXX
373865 10 4	GERMAN AMERICAN BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100,000	2,834	XXX	3,011	3,562	(551)			(551)		3,011		(177)	(177)	57	XXX
374297 10 9	GETTY REALTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70,000	2,050	XXX	2,153	2,301	(148)			(148)		2,153		(103)	(103)	78	XXX
374689 10 7	GIBRALTAR INDUSTRIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50,000	3,122	XXX	2,086	2,522	(437)			(437)		2,086		1,036	1,036		XXX
375558 10 3	GILEAD SCIENCES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,320,000	88,098	XXX	98,422	85,774	12,649			12,649		98,422		(10,324)	(10,324)	1,795	XXX
37637Q 10 5	GLACIER BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125,000	4,385	XXX	5,545	5,749	(204)			(204)		5,545		(1,160)	(1,160)	98	XXX
376536 10 8	GLADSTONE COMMERCIAL REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50,000	980	XXX	1,061	1,093	(32)			(32)		1,061		(81)	(81)	50	XXX
377316 10 4	GLATFELTER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	150	XXX	146	183	(37)			(37)		146		3	3	4	XXX
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70,000	4,394	XXX	2,360	5,564	(3,204)			(3,204)		2,360		2,034	2,034		XXX
37940X 10 2	GLOBAL PAYMENTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	350,000	61,813	XXX	41,174	63,896	(22,722)			(22,722)		41,174		20,639	20,639	137	XXX
379577 20 8	GLOBUS MEDICAL CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125,000	7,064	XXX	6,360	7,360	(1,000)			(1,000)		6,360		704	704		XXX
37959E 10 2	GLOBE LIFE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	140,000	11,546	XXX	10,595	14,735	(4,140)			(4,140)		10,595		951	951	77	XXX
380237 10 7	GODADDY CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	265,000	22,173	XXX	20,058	17,999	2,059			2,059		20,058		2,115	2,115		XXX
38068T 10 5	GOLD RESOURCE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	265,000	1,053	XXX	1,389	1,468	(80)			(80)		1,389		(336)	(336)	7	XXX
38141G 10 4	GOLDMAN SACHS GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	225,000	46,093	XXX	50,157	51,734	(1,577)			(1,577)		50,157		(4,064)	(4,064)	844	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD.....		08/31/2020	Various.....	855,000	8,198	XXX	16,817	13,300	3,517			3,517		16,817		(8,619)	(8,619)	147	XXX
38267D 10 9	GOOSEHEAD INSURANCE CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	1,027	XXX	827							827		200	200	11	XXX
38268T 10 3	GOPRO CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	23	XXX	27	22	6			6		27		(4)	(4)		XXX
38388F 10 8	WR GRACE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	135,000	5,495	XXX	9,578	9,430	149			149		9,578		(4,084)	(4,084)	122	XXX
384109 10 4	GRACO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	195,000	11,312	XXX	9,114	10,140	(1,026)			(1,026)		9,114		2,198	2,198	102	XXX
38526M 10 6	GRAND CANYON EDUCATION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90,000	8,463	XXX	10,398	8,621	1,777			1,777		10,398		(1,935)	(1,935)		XXX
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD.....		08/31/2020	Adjustment.....	10,000	66	XXX	192	192	0			0		192		(126)	(126)	4	XXX
388689 10 1	GRAPHIC PACKAGING HOLDING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	615,000	8,593	XXX	8,087	10,240	(2,153)			(2,153)		8,087		506	506	138	XXX
390607 10 9	GREAT LAKES DREDGE AND DOCK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	47	XXX	55	57	(1)			(1)		55		(8)	(8)		XXX
390905 10 7	GREAT SOUTHERN BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50,000	1,927	XXX	2,992	3,166	(174)			(174)		2,992		(1,065)	(1,065)	101	XXX
391416 10 4	GREAT WESTERN BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15,000	209	XXX	634	521	113			113		634		(425)	(425)	7	XXX
39304D 10 2	GREEN DOT CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80,000	4,164	XXX	6,500	1,864	4,636			4,636		6,500		(2,336)	(2,336)		XXX
393222 10 4	GREEN PLAINS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20,000	267	XXX	225	309	(84)			(84)		225		43	43		XXX
393657 10 1	GREENBRIER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	136	XXX	322	162	160			160		322		(186)	(186)	4	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11 Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
397624 10 7	GREIF CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	5,000	184	XXX	246	221	25			25		246		(62)	(62)	7	XXX
398433 10 2	GRIFFON ORD		08/31/2020	JP MORGAN SECURITIES INC	10,000	217	XXX	169	203	(34)			(34)		169		48	48	2	XXX
398905 10 9	GROUP 1 AUTOMOTIVE ORD		08/31/2020	JP MORGAN SECURITIES INC	5,000	432	XXX	409	500	(91)			(91)		409		23	23	2	XXX
40131M 10 9	GUARDANT HEALTH ORD		08/31/2020	JP MORGAN SECURITIES INC	125,000	11,936	XXX	10,284					0		10,284		1,653	1,653		XXX
401617 10 5	GUESS ORD		08/31/2020	JP MORGAN SECURITIES INC	50,000	575	XXX	1,125	1,119	6			6		1,125		(551)	(551)	6	XXX
40171V 10 0	GUIDEWIRE SOFTWARE ORD		08/31/2020	JP MORGAN SECURITIES INC	135,000	15,161	XXX	12,698	14,819	(2,121)			(2,121)		12,698		2,462	2,462		XXX
404030 10 8	H AND E EQUIPMENT SERVICES ORD		08/31/2020	JP MORGAN SECURITIES INC	10,000	203	XXX	295	334	(40)			(40)		295		(92)	(92)	8	XXX
40412C 10 1	HCA HEALTHCARE ORD		08/31/2020	JP MORGAN SECURITIES INC	435,000	59,034	XXX	52,919	64,297	(11,378)			(11,378)		52,919		6,115	6,115	187	XXX
40416M 10 5	HD SUPPLY HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	385,000	15,266	XXX	15,835	15,485	350			350		15,835		(569)	(569)		XXX
404251 10 0	HNI ORD		08/31/2020	JP MORGAN SECURITIES INC	25,000	796	XXX	1,044	937	107			107		1,044		(247)	(247)	23	XXX
40425J 10 1	HMS HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	135,000	3,764	XXX	4,254	3,996	258			258		4,254		(490)	(490)		XXX
40434L 10 5	HP ORD		08/31/2020	JP MORGAN SECURITIES INC	525,000	10,260	XXX	8,081					0		8,081		2,179	2,179	93	XXX
405024 10 0	HAEMONETICS ORD		08/31/2020	JP MORGAN SECURITIES INC	90,000	8,069	XXX	9,721	10,341	(620)			(620)		9,721		(1,652)	(1,652)		XXX
405217 10 0	HAIN CELESTIAL GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC	200,000	6,556	XXX	5,228	5,191	37			37		5,228		1,328	1,328		XXX
40637H 10 9	HALOZYME THERAPEUTICS ORD		08/31/2020	JP MORGAN SECURITIES INC	195,000	5,652	XXX	3,459	3,457	2			2		3,459		2,193	2,193		XXX
407497 10 6	HAMILTON LANE CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	10,000	731	XXX	570	596	(26)			(26)		570		161	161	9	XXX
410120 10 9	HANCOCK WHITNEY ORD		08/31/2020	JP MORGAN SECURITIES INC	150,000	3,000	XXX	7,200	6,582	618			618		7,200		(4,200)	(4,200)	81	XXX
410345 10 2	HANESBRANDS ORD		08/31/2020	Various	1,340,000	20,400	XXX	24,903	19,899	5,004			5,004		24,903		(4,504)	(4,504)	418	XXX
410495 20 4	HANMI FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC	130,000	1,238	XXX	2,894	2,599	295			295		2,894		(1,657)	(1,657)	57	XXX
41068X 10 0	HANNON ARMSTRONG SUST INFR CAP ORD		08/31/2020	Adjustment	75,000	3,184	XXX	1,840	1,840				0		1,840		1,344	1,344	76	XXX
410867 10 5	HANOVER INSURANCE GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC	55,000	5,636	XXX	6,531	7,517	(986)			(986)		6,531		(895)	(895)	72	XXX
412822 10 8	HARLEY DAVIDSON ORD		08/31/2020	Adjustment	325,000	9,003	XXX	13,813	13,813				0		13,813		(4,809)	(4,809)	130	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD		08/31/2020	JP MORGAN SECURITIES INC	1,080,000	43,677	XXX	44,773	65,632	(20,858)			(20,858)		44,773		(1,097)	(1,097)	1,026	XXX
419596 10 1	HAVERTY FURNITURE COMPANIES ORD		08/31/2020	JP MORGAN SECURITIES INC	35,000	739	XXX	735	706	29			29		735		4	4	19	XXX
419879 10 1	HAWAIIAN HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	105,000	1,410	XXX	3,642	3,075	567			567		3,642		(2,232)	(2,232)	13	XXX
420261 10 9	HAWKINS ORD		08/31/2020	JP MORGAN SECURITIES INC	15,000	753	XXX	671	687	(17)			(17)		671		83	83	10	XXX
420877 20 1	HAYNES INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC	50,000	937	XXX	1,825	1,789	36			36		1,825		(888)	(888)	33	XXX
421906 10 8	HEALTHCARE SERVICES ORD		08/31/2020	JP MORGAN SECURITIES INC	125,000	2,599	XXX	5,138	3,040	2,098			2,098		5,138		(2,539)	(2,539)	76	XXX
421946 10 4	HEALTHCARE REAL REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	185,000	5,336	XXX	5,310	6,173	(864)			(864)		5,310		26	26	167	XXX
42222N 10 3	HEALTHSTREAM ORD		08/31/2020	JP MORGAN SECURITIES INC	5,000	104	XXX	129	136	(7)			(7)		129		(26)	(26)		XXX
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	330,000	8,706	XXX	8,841	9,992	(1,152)			(1,152)		8,841		(135)	(135)	312	XXX
42226A 10 7	HEALTHQUITY ORD		08/31/2020	JP MORGAN SECURITIES INC	45,000	2,586	XXX	3,992	3,333	659			659		3,992		(1,406)	(1,406)		XXX
42250P 10 3	HEALTHPEAK PROPERTIES ORD		08/31/2020	JP MORGAN SECURITIES INC	660,000	18,237	XXX	17,107	22,750	(5,643)			(5,643)		17,107		1,130	1,130	733	XXX
422704 10 6	HECLA MINING ORD		08/31/2020	JP MORGAN SECURITIES INC	625,000	3,758	XXX	1,775	2,119	(344)			(344)		1,775		1,983	1,983	5	XXX
422806 10 9	HEICO ORD		08/31/2020	JP MORGAN SECURITIES INC	55,000	6,045	XXX	4,807	6,278	(1,471)			(1,471)		4,807		1,238	1,238	9	XXX
422806 20 8	HEICO CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	125,000	11,171	XXX	8,753	11,191	(2,439)			(2,439)		8,753		2,419	2,419	20	XXX
422819 10 2	HEIDRICK STRUGGLES INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC	45,000	973	XXX	1,348	1,463	(114)			(114)		1,348		(375)	(375)	20	XXX

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1	2	3	4	5	6	7	8	9	10	11 Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser						
426927	10 9	HERITAGE COMMERCE ORD	08/31/2020	JP MORGAN SECURITIES INC	45,000	312	XXX	551	577						(26)			(26)		551
42704L	10 4	HERC HOLDINGS ORD	08/31/2020	JP MORGAN SECURITIES INC	10,000	409	XXX	458	489	(31)			(31)		458		(49)	(49)		XXX
42722X	10 6	HERITAGE FINANCIAL ORD	08/31/2020	JP MORGAN SECURITIES INC	65,000	1,296	XXX	2,289	1,840	450			450	2,289		(994)	(994)	39	XXX	
427825	50 0	HERSHA HOSPITALITY CL A REIT ORD	08/31/2020	JP MORGAN SECURITIES INC	10,000	64	XXX	165	146	20			20	165		(101)	(101)	3	XXX	
427866	10 8	HERSHEY FOODS ORD	08/31/2020	JP MORGAN SECURITIES INC	140,000	20,808	XXX	12,974	20,577	(7,604)			(7,604)	12,974		7,834	7,834	329	XXX	
42806J	10 6	HERTZ GLOBAL HOLDINGS ORD	08/31/2020	JP MORGAN SECURITIES INC	85,000	123	XXX	1,356	1,339	18			18	1,356		(1,233)	(1,233)		XXX	
42809H	10 7	HESS ORD	08/31/2020	JP MORGAN SECURITIES INC	440,000	20,254	XXX	31,935	29,396	2,539			2,539	31,935		(11,681)	(11,681)	220	XXX	
42824C	10 9	HEWLETT PACKARD ENTERPRISE ORD	08/31/2020	JP MORGAN SECURITIES INC	3,180,000	30,726	XXX	49,926	50,435	(509)			(509)	49,926		(19,200)	(19,200)	1,145	XXX	
428291	10 8	HEXCEL ORD	08/31/2020	JP MORGAN SECURITIES INC	140,000	5,513	XXX	8,832	10,263	(1,432)			(1,432)	8,832		(3,318)	(3,318)	24	XXX	
428567	10 1	HIBBETT SPORTS ORD	08/31/2020	JP MORGAN SECURITIES INC	5,000	167	XXX	131	140	(10)			(10)	131		36	36		XXX	
431284	10 8	HIGHWOODS PROPERTIES REIT ORD	08/31/2020	JP MORGAN SECURITIES INC	75,000	2,794	XXX	3,780	3,668	112			112	3,780		(986)	(986)	108	XXX	
431475	10 2	HILL ROM HOLDINGS ORD	08/31/2020	JP MORGAN SECURITIES INC	115,000	10,785	XXX	10,181	13,056	(2,875)			(2,875)	10,181		604	604	51	XXX	
431571	10 8	HILLENBRAND ORD	08/31/2020	JP MORGAN SECURITIES INC	130,000	4,121	XXX	6,763	4,330	2,432			2,432	6,763		(2,641)	(2,641)	55	XXX	
43283X	10 5	HILTON GRAND VACATIONS ORD	08/31/2020	JP MORGAN SECURITIES INC	55,000	1,205	XXX	1,667	1,891	(224)			(224)	1,667		(462)	(462)		XXX	
436106	10 8	HOLLYFRONTIER ORD	08/31/2020	JP MORGAN SECURITIES INC	105,000	2,506	XXX	7,208	5,325	1,884			1,884	7,208		(4,703)	(4,703)	110	XXX	
436440	10 1	HOLOGIC ORD	08/31/2020	JP MORGAN SECURITIES INC	505,000	30,154	XXX	20,887	26,366	(5,479)			(5,479)	20,887		9,267	9,267		XXX	
436893	20 0	HOME BANCSHARES ORD	08/31/2020	JP MORGAN SECURITIES INC	30,000	486	XXX	651	590	62			62	651		(165)	(165)	12	XXX	
437076	10 2	HOME DEPOT ORD	08/31/2020	JP MORGAN SECURITIES INC	1,245,000	354,858	XXX	203,494	271,883	(68,389)			(68,389)	203,494		151,364	151,364	3,735	XXX	
43785V	10 2	HOMESTREET ORD	08/31/2020	JP MORGAN SECURITIES INC	105,000	2,873	XXX	2,727	3,570	(843)			(843)	2,727		146	146	47	XXX	
438516	10 6	HONEYWELL INTERNATIONAL ORD	08/31/2020	JP MORGAN SECURITIES INC	805,000	133,259	XXX	89,453	142,485	(53,032)			(53,032)	89,453		43,806	43,806	2,174	XXX	
43940T	10 9	HOPE BANCORP ORD	08/31/2020	JP MORGAN SECURITIES INC	35,000	296	XXX	574	520	54			54	574		(278)	(278)	15	XXX	
440407	10 4	HORIZON BANCORP ORD	08/31/2020	JP MORGAN SECURITIES INC	60,000	670	XXX	980	1,140	(160)			(160)	980		(310)	(310)	22	XXX	
440452	10 0	HORMEL FOODS ORD	08/31/2020	JP MORGAN SECURITIES INC	120,000	6,117	XXX	1,679	5,413	(3,734)			(3,734)	1,679		4,437	4,437	84	XXX	
44107P	10 4	HOST HOTELS & RESORTS REIT ORD	08/31/2020	JP MORGAN SECURITIES INC	1,350,000	15,150	XXX	28,917	25,043	3,875			3,875	28,917		(13,767)	(13,767)	608	XXX	
44157R	10 9	HOUGHTON MIFFLIN HARCOURT ORD	08/31/2020	JP MORGAN SECURITIES INC	10,000	23	XXX	73	63	10			10	73		(50)	(50)		XXX	
44267D	10 7	HOWARD HUGHES ORD	08/31/2020	JP MORGAN SECURITIES INC	65,000	3,842	XXX	7,737	8,242	(505)			(505)	7,737		(3,895)	(3,895)		XXX	
443201	10 8	HOWMET AEROSPACE ORD	08/31/2020	JP MORGAN SECURITIES INC	845,000	14,798	XXX	14,800		0			0	14,800		(2)	(2)		XXX	
443320	10 6	HUB GROUP CL A ORD	08/31/2020	JP MORGAN SECURITIES INC	60,000	3,230	XXX	2,655	3,077	(422)			(422)	2,655		575	575		XXX	
443510	60 7	HUBBELL ORD	08/31/2020	JP MORGAN SECURITIES INC	55,000	7,970	XXX	6,208	8,130	(1,922)			(1,922)	6,208		1,762	1,762	150	XXX	
443573	10 0	HUBSPOT ORD	08/31/2020	JP MORGAN SECURITIES INC	50,000	14,983	XXX	6,785	7,925	(1,140)			(1,140)	6,785		8,198	8,198		XXX	
444097	10 9	HUDSON PACIFIC PROPERTIES REIT ORD	08/31/2020	JP MORGAN SECURITIES INC	275,000	6,455	XXX	9,001	10,354	(1,353)			(1,353)	9,001		(2,546)	(2,546)	138	XXX	
444859	10 2	HUMANA ORD	08/31/2020	JP MORGAN SECURITIES INC	145,000	60,197	XXX	48,597	53,145	(4,549)			(4,549)	48,597		11,600	11,600	261	XXX	
445658	10 7	JB HUNT TRANSPORT SERVICES ORD	08/31/2020	JP MORGAN SECURITIES INC	95,000	13,350	XXX	8,244	11,094	(2,850)			(2,850)	8,244		5,106	5,106	77	XXX	
446150	10 4	HUNTINGTON BANCSHARES ORD	08/31/2020	JP MORGAN SECURITIES INC	2,100,000	19,745	XXX	32,445	31,668	777			777	32,445		(12,700)	(12,700)	945	XXX	
446413	10 6	HUNTINGTON INGALLS INDUSTRIES ORD	08/31/2020	JP MORGAN SECURITIES INC	70,000	10,606	XXX	13,791		0			0	13,791		(3,185)	(3,185)	144	XXX	
447011	10 7	HUNTSMAN ORD	08/31/2020	JP MORGAN SECURITIES INC	425,000	9,185	XXX	10,213	10,268	(55)			(55)	10,213		(1,028)	(1,028)	138	XXX	
447462	10 2	HURON CONSULTING GROUP ORD	08/31/2020	JP MORGAN SECURITIES INC	5,000	217	XXX	252	344	(92)			(92)	252		(35)	(35)		XXX	
448579	10 2	HYATT HOTELS CL A ORD	08/31/2020	JP MORGAN SECURITIES INC	30,000	1,694	XXX	2,358	2,691	(333)			(333)	2,358		(664)	(664)	6	XXX	
449172	10 5	HYSTER YALE MATERIAL HANDLG CL A ORD	08/31/2020	JP MORGAN SECURITIES INC	15,000	605	XXX	951	884	67			67	951		(346)	(346)	14	XXX	

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
44919P 50 8	MATCH GROUP, INC.....		07/01/2020	VARIOUS.....	180.000	36,302	XXX	36,302	44,840	(8,537)			(8,537)		36,302			.0		XXX
449253 10 3	IAA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	220.000	11,508	XXX	7,839	10,353	(2,514)			(2,514)		7,839		3,670	3,670		XXX
44925C 10 3	ICF INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	342	XXX	366	458	(93)			(93)		366		(24)	(24)	2	XXX
44930G 10 7	ICU MEDICAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	4,005	XXX	5,363	3,742	1,621			1,621		5,363		(1,359)	(1,359)		XXX
44980X 10 9	IPG PHOTONICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	10,512	XXX	8,761	9,420	(659)			(659)		8,761		1,751	1,751		XXX
450056 10 6	IRHYTHM TECHNOLOGIES ORD.....		08/31/2020	Adjustment.....	35.000	7,706	XXX	2,903	2,903				0		2,903		4,803	4,803		XXX
45073V 10 8	ITT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	160.000	10,048	XXX	9,030	11,826	(2,795)			(2,795)		9,030		1,018	1,018	54	XXX
450828 10 8	IBERIABANK ORD.....		07/01/2020	VARIOUS.....	230.000	18,901	XXX	18,901	17,211	1,691			1,691		18,901				320	XXX
451107 10 6	IDACORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	8,090	XXX	9,064	9,612	(548)			(548)		9,064		(974)	(974)	181	XXX
45167R 10 4	IDEX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	16,220	XXX	11,181	15,480	(4,299)			(4,299)		11,181		5,039	5,039	135	XXX
452308 10 9	ILLINOIS TOOL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	445.000	87,904	XXX	60,912	79,935	(19,024)			(19,024)		60,912		26,993	26,993	1,428	XXX
452327 10 9	ILLUMINA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	17,860	XXX	16,188	16,587	(400)			(400)		16,188		1,673	1,673		XXX
45245E 10 9	IMAX ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	20.000	307	XXX	487	409	78			78		487		(180)	(180)		XXX
452907 10 8	IMMUNOMEDICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	4,455	XXX	2,032	2,116	(84)			(84)		2,032		2,423	2,423		XXX
45337C 10 2	INCYTE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	285.000	27,457	XXX	18,670	24,886	(6,216)			(6,216)		18,670		8,787	8,787		XXX
45378A 10 6	INDEPENDENCE REALTY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	170.000	1,989	XXX	1,966	2,389	(422)			(422)		1,966		23	23	82	XXX
453838 60 9	INDEPENDENT BANK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	1,341	XXX	1,961	2,039	(78)			(78)		1,961		(619)	(619)	54	XXX
45667G 10 3	INFINERA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	73	XXX	47	79	(32)			(32)		47		25	25		XXX
45687V 10 6	INGERSOLL RAND ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	195.000	6,835	XXX	5,318	7,153	(1,835)			(1,835)		5,318		1,517	1,517		XXX
45688C 10 7	INGEVITY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	4,493	XXX	7,524	6,990	534			534		7,524		(3,031)	(3,031)		XXX
457030 10 4	INGLES MARKETS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	2,423	XXX	2,034	2,851	(817)			(817)		2,034		389	389	30	XXX
457187 10 2	INGREDION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	130.000	10,456	XXX	13,484	12,084	1,400			1,400		13,484		(3,028)	(3,028)	246	XXX
45765U 10 3	INSIGHT ENTERPRISES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	4,186	XXX	3,462	4,920	(1,459)			(1,459)		3,462		724	724		XXX
45768S 10 5	INNOSPEC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	2,987	XXX	2,886	4,138	(1,252)			(1,252)		2,886		102	102	21	XXX
45772F 10 7	INPHI ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	7,408	XXX	2,211	4,811	(2,601)			(2,601)		2,211		5,197	5,197		XXX
45773H 20 1	INOVIO PHARMACEUTICALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	240.000	2,876	XXX	5,840					0		5,840		(2,964)	(2,964)		XXX
45774W 10 8	INSTEEL INDUSTRIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	553	XXX	690	645	46			46		690		(137)	(137)	2	XXX
45778Q 10 7	INSPERITY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	5,052	XXX	8,531	6,453	2,078			2,078		8,531		(3,478)	(3,478)	60	XXX
45784P 10 1	INSULET ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	19,641	XXX	8,180	15,408	(7,228)			(7,228)		8,180		11,461	11,461		XXX
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125.000	5,973	XXX	7,629	7,285	344			344		7,629		(1,656)	(1,656)		XXX
458140 10 0	INTEL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,350.000	272,536	XXX	212,605	320,198	(107,593)			(107,593)		212,605		59,932	59,932	5,297	XXX
45826H 10 9	INTEGER HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	3,809	XXX	4,193	4,424	(230)			(230)		4,193		(384)	(384)		XXX
458334 10 9	INTER PARFUMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	1,340	XXX	2,309	2,181	128			128		2,309		(970)	(970)	20	XXX
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	135.000	7,157	XXX	7,491	6,294	1,197			1,197		7,491		(335)	(335)	41	XXX
458665 30 4	INTERFACE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	76	XXX	214	166	48			48		214		(138)	(138)	1	XXX
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	460.000	48,861	XXX	29,569	42,573	(13,004)			(13,004)		29,569		19,292	19,292	276	XXX
45867G 10 1	INTERDIGITAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	1,223	XXX	1,502	1,090	412			412		1,502		(279)	(279)	21	XXX
459044 10 3	INTERNATIONAL BANCSHARES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	110.000	3,473	XXX	4,791	4,738	53			53		4,791		(1,318)	(1,318)	61	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	985.000	121,450	XXX	145,041	132,029	13,012			13,012		145,041		(23,591)	(23,591)	4,807	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11 Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
460146 10 3	INTERNATIONAL PAPER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	750.000	27,196	XXX	33,488	34,538	(1,050)			(1,050)		33,488		(6,291)	(6,291)	1,153	XXX
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD		08/31/2020	JP MORGAN SECURITIES INC.....	465.000	8,255	XXX	1,841	10,742	(8,900)			(8,900)		1,841		6,413	6,413	356	XXX
461202 10 3	INTUITIVE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	265.000	91,524	XXX	43,183	69,411	(26,229)			(26,229)		43,183		48,342	48,342	421	XXX
46120E 60 2	INTUITIVE SURGICAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	130.000	95,006	XXX	55,090	76,850	(21,760)			(21,760)		55,090		39,916	39,916		XXX
46146L 10 1	INVESTORS BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	470.000	3,639	XXX	5,725	5,600	125			125		5,725		(2,086)	(2,086)	169	XXX
461730 50 9	INVESTORS REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	1,777	XXX	1,467	1,813	(346)			(346)		1,467		311	311	53	XXX
462222 10 0	IONIS PHARMACEUTICALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	210.000	11,443	XXX	9,429	12,686	(3,257)			(3,257)		9,429		2,014	2,014		XXX
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	140.000	4,665	XXX	1,546	3,875	(2,329)			(2,329)		1,546		3,119	3,119		XXX
46266C 10 5	IQVIA HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	9,824	XXX	7,643	9,271	(1,627)			(1,627)		7,643		2,181	2,181		XXX
46269C 10 2	IRIDIUM COMMUNICATIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	115.000	3,220	XXX	2,354	2,834	(480)			(480)		2,354		866	866		XXX
462726 10 0	IROBOT ORD.....		08/31/2020	Adjustment.....	50.000	3,701	XXX	4,750	4,750				0		4,750		(1,049)	(1,049)		XXX
46284V 10 1	IRON MOUNTAIN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	490.000	14,740	XXX	16,444	15,616	828			828		16,444		(1,704)	(1,704)	909	XXX
46571Y 10 7	I3 VERTICALS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	139	XXX	142	141	1			1		142		(2)	(2)		XXX
46590V 10 0	JBG SMITH PROPERTIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	140.000	3,873	XXX	5,197	5,585	(388)			(388)		5,197		(1,324)	(1,324)	95	XXX
466032 10 9	J AND J SNACK FOODS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	5,438	XXX	5,918	7,371	(1,452)			(1,452)		5,918		(481)	(481)	69	XXX
46625H 10 0	JPMORGAN CHASE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	3,290.000	329,593	XXX	221,966	458,626	(236,660)			(236,660)		221,966		107,627	107,627	8,883	XXX
466313 10 3	JABIL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	330.000	11,267	XXX	8,158	13,639	(5,481)			(5,481)		8,158		3,109	3,109	79	XXX
466367 10 9	JACK IN THE BOX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	4,943	XXX	5,054	4,682	372			372		5,054		(111)	(111)	48	XXX
469814 10 7	JACOBS ENGINEERING GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	230.000	20,760	XXX	17,634	20,661	(3,027)			(3,027)		17,634		3,126	3,126	131	XXX
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	700.000	12,272	XXX	15,890	14,959	931			931		15,890		(3,618)	(3,618)	315	XXX
476405 10 5	JERNIGAN CAPITAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	689	XXX	704	766	(61)			(61)		704		(15)	(15)	32	XXX
477143 10 1	JETBLUE AIRWAYS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	650.000	7,483	XXX	11,304	12,168	(865)			(865)		11,304		(3,821)	(3,821)		XXX
477839 10 4	JOHN BEAN TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	5,125	XXX	5,476	5,633	(158)			(158)		5,476		(351)	(351)	15	XXX
478160 10 4	JOHNSON & JOHNSON ORD.....		08/31/2020	Various.....	3,030.000	462,039	XXX	425,416	321,643	(20,907)			(20,907)		425,416		36,623	36,623	7,680	XXX
48020Q 10 7	JONES LANG LASALLE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85.000	8,758	XXX	11,561	14,798	(3,237)			(3,237)		11,561		(2,804)	(2,804)		XXX
48123V 10 2	J2 GLOBAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	5,249	XXX	5,694	7,028	(1,334)			(1,334)		5,694		(445)	(445)		XXX
48203R 10 4	JUNIPER NETWORKS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	620.000	15,495	XXX	17,837	15,271	2,567			2,567		17,837		(2,342)	(2,342)	372	XXX
48238T 10 9	KAR AUCTION SERVICES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	220.000	3,813	XXX	4,772	4,794	(22)			(22)		4,772		(959)	(959)	84	XXX
48242W 10 6	KBR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	235.000	5,871	XXX	5,092	7,168	(2,075)			(2,075)		5,092		778	778	66	XXX
482480 10 0	KLA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	275.000	56,410	XXX	27,269	48,997	(21,728)			(21,728)		27,269		29,141	29,141	715	XXX
48251W 10 4	KKR AND CO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	845.000	30,261	XXX	29,161	0				0		29,161		1,099	1,099	114	XXX
48273U 10 2	K12 ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	2,232	XXX	1,999	1,221	778			778		1,999		234	234		XXX
48666K 10 9	KB HOME ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	140.000	5,005	XXX	3,132	4,798	(1,666)			(1,666)		3,132		1,873	1,873	38	XXX
48716P 10 8	KEARNY FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	390.000	3,023	XXX	5,405	5,394	12			12		5,405		(2,382)	(2,382)	62	XXX
488152 20 8	KELLY SERVICES CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	1,234	XXX	1,702	1,468	234			234		1,702		(468)	(468)	5	XXX
488401 10 0	KEMPER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	5,436	XXX	5,737	5,425	312			312		5,737		(301)	(301)	63	XXX
489170 10 0	KENNAMETAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	130.000	3,772	XXX	5,546	4,796	750			750		5,546		(1,774)	(1,774)	78	XXX
489398 10 7	KENNEDY WILSON HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	143	XXX	198	223	(25)			(25)		198		(55)	(55)	7	XXX
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	320.000	31,523	XXX	20,630	32,842	(12,211)			(12,211)		20,630		10,893	10,893		XXX
493732 10 1	KFORCE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	1,545	XXX	1,579	1,787	(208)			(208)		1,579		(34)	(34)	18	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
494274 10 3	KIMBALL INTERNATIONAL CL B ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	56	XXX	85	103	(19)			(19)		85		(29)	(29)	1	XXX
49427F 10 8	KILROY REALTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120,000	7,021	XXX	9,032	10,068	(1,036)			(1,036)		9,032		(2,011)	(2,011)	175	XXX
49428J 10 9	KIMBALL ELECTRONICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50,000	674	XXX	897	878	20			20		897		(223)	(223)		XXX
494368 10 3	KIMBERLY CLARK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	430,000	67,832	XXX	32,498	59,147	(26,649)			(26,649)		32,498		35,334	35,334	1,363	XXX
49446R 10 9	KIMCO REALTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	680,000	8,148	XXX	10,730	14,083	(3,352)			(3,352)		10,730		(2,582)	(2,582)	381	XXX
49456B 10 1	KINDER MORGAN CL P ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	3,175,000	43,854	XXX	58,992	67,215	(8,223)			(8,223)		58,992		(15,138)	(15,138)	2,461	XXX
49714P 10 8	KINSALE CAPITAL GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35,000	7,253	XXX	2,395	2,395				0		2,395		4,857	4,857	9	XXX
497266 10 6	KIRBY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95,000	4,031	XXX	7,982	8,505	(523)			(523)		7,982		(3,951)	(3,951)		XXX
49803T 30 0	KITE REALTY GROUP REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	140,000	1,573	XXX	2,219	2,734	(515)			(515)		2,219		(646)	(646)	52	XXX
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD		08/31/2020	Adjustment.....	235,000	10,681	XXX	7,649	7,649				0		7,649		3,032	3,032	38	XXX
50015M 10 9	KODIAK SCIENCES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45,000	2,366	XXX	2,370					0		2,370		(4)	(4)		XXX
500255 10 4	KOHL'S ORD.....		08/31/2020	Adjustment.....	315,000	6,726	XXX	22,349	22,349				0		22,349		(15,623)	(15,623)	222	XXX
50060P 10 6	KOPPERS HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	241	XXX	294	382	(89)			(89)		294		(53)	(53)		XXX
500643 20 0	KORN FERRY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105,000	3,202	XXX	4,961	4,452	509			509		4,961		(1,760)	(1,760)	32	XXX
500754 10 6	KRAFT HEINZ ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	610,000	21,369	XXX	19,896	19,464	311			311		19,896		1,473	1,473	730	XXX
501044 10 1	KROGER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	460,000	16,409	XXX	14,583					0		14,583		1,826	1,826	156	XXX
501797 10 4	L BRANDS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	400,000	11,757	XXX	11,536	7,248	4,288			4,288		11,536		221	221	120	XXX
50187A 10 7	LHC GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45,000	9,379	XXX	4,502	6,199	(1,697)			(1,697)		4,502		4,877	4,877		XXX
501889 20 8	LKQ ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	580,000	18,404	XXX	17,654	20,706	(3,052)			(3,052)		17,654		750	750		XXX
50212V 10 0	LPL FINANCIAL HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	180,000	14,787	XXX	11,457	16,605	(5,148)			(5,148)		11,457		3,330	3,330	135	XXX
502175 10 2	LTC PROPERTIES REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65,000	2,371	XXX	2,861	2,910	(49)			(49)		2,861		(489)	(489)	99	XXX
502431 10 9	L3HARRIS TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	115,000	20,784	XXX	5,988	22,755	(16,767)			(16,767)		5,988		14,795	14,795	196	XXX
511637 10 0	LAKELAND BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	200,000	2,124	XXX	3,229	3,476	(247)			(247)		3,229		(1,105)	(1,105)	75	XXX
511656 10 0	LAKELAND FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55,000	2,512	XXX	2,552	2,691	(139)			(139)		2,552		(40)	(40)	50	XXX
512807 10 8	LAM RESEARCH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55,000	18,498	XXX	7,946	16,082	(8,136)			(8,136)		7,946		10,551	10,551	190	XXX
512816 10 9	LAMAR ADVERTISING CL A REIT.....		08/31/2020	JP MORGAN SECURITIES INC.....	140,000	9,691	XXX	10,629	12,496	(1,868)			(1,868)		10,629		(938)	(938)	210	XXX
513847 10 3	LANCASTER COLONY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30,000	5,331	XXX	4,435	4,803	(368)			(368)		4,435		896	896	42	XXX
515098 10 1	LANDSTAR SYSTEM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55,000	7,319	XXX	4,634	6,263	(1,629)			(1,629)		4,634		2,686	2,686	142	XXX
516544 10 3	LANTHEUS HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	67	XXX	120	103	17			17		120		(53)	(53)		XXX
517834 10 7	LAS VEGAS SANDS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	675,000	34,223	XXX	39,346	46,602	(7,256)			(7,256)		39,346		(5,122)	(5,122)	533	XXX
518415 10 4	LATTICE SEMICONDUCTOR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	175,000	5,004	XXX	2,252	3,350	(1,097)			(1,097)		2,252		2,751	2,751		XXX
518439 10 4	ESTEE LAUDER CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	230,000	50,993	XXX	24,657	47,504	(22,847)			(22,847)		24,657		26,336	26,336	221	XXX
521865 20 4	LEAR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125,000	14,240	XXX	17,583	17,150	433			433		17,583		(3,343)	(3,343)	96	XXX
524660 10 7	LEGGETT & PLATT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	220,000	9,018	XXX	9,612	11,183	(1,571)			(1,571)		9,612		(594)	(594)	264	XXX
524901 10 5	LEGG MASON ORD.....		07/31/2020	CORPORATE ACTION.....	340,000	17,000	XXX	10,292	12,209	(1,918)			(1,918)		10,292		6,708	6,708	408	XXX
525327 10 2	LEIDOS HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	260,000	23,525	XXX	17,475	25,451	(7,977)			(7,977)		17,475		6,050	6,050	177	XXX
52603B 10 7	LENDINGTREE ORD.....		08/31/2020	Adjustment.....	15,000	4,634	XXX	3,256	3,256				0		3,256		1,378	1,378		XXX
526057 10 4	LENNAR CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	375,000	28,054	XXX	16,620	20,921	(4,301)			(4,301)		16,620		11,434	11,434	141	XXX
526107 10 7	LENNOX INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60,000	16,819	XXX	12,669	14,638	(1,969)			(1,969)		12,669		4,150	4,150	139	XXX
529043 10 1	LEXINGTON REALTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	275,000	3,125	XXX	2,272	2,921	(649)			(649)		2,272		853	853	87	XXX
530307 10 7	LIBERTY BROADBAND SRS A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45,000	6,218	XXX	3,713	5,605	(1,892)			(1,892)		3,713		2,505	2,505		XXX

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**MOTORISTS MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11 Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
530307 30 5	LIBERTY BROADBAND SRS C ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	180.000	25,214	XXX	14,809	22,635	(7,826)			(7,826)		14,809		10,406	10,406		XXX
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	182	XXX	210	242	(31)			(31)		210		(29)	(29)		XXX
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/31/2020	JP MORGAN SECURITIES INC.....	365.000	13,135	XXX	15,388	17,571	(2,183)			(2,183)		15,388		(2,253)	(2,253)		XXX
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD		08/31/2020	JP MORGAN SECURITIES INC.....	215.000	8,379	XXX	7,544	9,882	(2,338)			(2,338)		7,544		835	835		XXX
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	362	XXX	366	438	(72)			(72)		366		(4)	(4)		XXX
531229 88 8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	97	XXX	140	148	(8)			(8)		140		(43)	(43)		XXX
531465 10 2	LIBERTY TRIPADVISOR HOLDIG SRS A ORD		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	28	XXX	172	74	98			98		172		(144)	(144)		XXX
53220K 50 4	LIGAND PHARMACEUTICALS ORD.....		08/31/2020	Adjustment.....	50.000	5,100	XXX	11,760	11,760	0			0		11,760		(6,660)	(6,660)		XXX
53223X 10 7	LIFE STORAGE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	7,907	XXX	7,014	8,121	(1,107)			(1,107)		7,014		893	893	241	XXX
532457 10 8	ELI LILLY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	725.000	107,575	XXX	78,778	95,287	(16,509)			(16,509)		78,778		28,797	28,797	1,610	XXX
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	11,604	XXX	10,790	11,608	(817)			(817)		10,790		814	814	176	XXX
534187 10 9	LINCOLN NATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	435.000	15,678	XXX	30,502	25,669	4,833			4,833		30,502		(14,824)	(14,824)	522	XXX
535555 10 6	LINDSAY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	2,498	XXX	2,166	2,400	(234)			(234)		2,166		332	332	24	XXX
536797 10 3	LITHIA MOTORS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	9,958	XXX	3,120	5,880	(2,760)			(2,760)		3,120		6,838	6,838	36	XXX
537008 10 4	LITTELFUSE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	7,233	XXX	7,286	7,652	(366)			(366)		7,286		(53)	(53)	58	XXX
538034 10 9	LIVE NATION ENTERTAINMENT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	225.000	12,778	XXX	11,392	16,081	(4,689)			(4,689)		11,392		1,386	1,386		XXX
538146 10 1	LIVEPERSON ORD.....		08/31/2020	Adjustment.....	90.000	5,369	XXX	2,108	2,108	0			0		2,108		3,261	3,261		XXX
53815P 10 8	LIVERAMP HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	150.000	8,375	XXX	7,010	7,211	(201)			(201)		7,010		1,365	1,365		XXX
539183 10 3	LIVONGO HEALTH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95.000	13,043	XXX	9,843		0			0		9,843		3,200	3,200		XXX
539830 10 9	LOCKHEED MARTIN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	320.000	124,878	XXX	122,812	27,257	(2,944)			(2,944)		122,812		2,066	2,066	1,704	XXX
540424 10 8	LOEWS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	865.000	31,012	XXX	31,739	45,404	(13,665)			(13,665)		31,739		(727)	(727)	142	XXX
54142L 10 9	LOGMEIN ORD.....		08/31/2020	CORPORATE ACTION.....	200.000	17,210	XXX	16,492	17,148	(656)			(656)		16,492		718	718		XXX
546347 10 5	LOUISIANA PACIFIC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	315.000	10,374	XXX	7,412	9,346	(1,934)			(1,934)		7,412		2,962	2,962	137	XXX
548661 10 7	LOWE'S COMPANIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	885.000	145,741	XXX	96,624	105,988	(9,363)			(9,363)		96,624		49,116	49,116	1,460	XXX
550021 10 9	LULULEMON ATHLETICA ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	130.000	48,835	XXX	19,534	30,117	(10,583)			(10,583)		19,534		29,301	29,301		XXX
55003T 10 7	LUMBER LIQUIDATORS HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	120	XXX	51	49	3			3		51		68	68		XXX
55024U 10 9	LUMENTUM HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	10,319	XXX	6,872	9,516	(2,644)			(2,644)		6,872		3,446	3,446		XXX
550678 10 6	LUXFER HOLDINGS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	45.000	640	XXX	1,103	833	270			270		1,103		(464)	(464)	17	XXX
550819 10 6	LYDALL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	94	XXX	101	103	(1)			(1)		101		(7)	(7)		XXX
55087P 10 4	LYFT CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	240.000	7,119	XXX	6,879		0			0		6,879		240	240		XXX
55262C 10 0	MBIA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95.000	770	XXX	893	884	10			10		893		(124)	(124)		XXX
552690 10 9	MDU RESOURCES GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	315.000	7,438	XXX	9,009	9,359	(350)			(350)		9,009		(1,571)	(1,571)	196	XXX
552848 10 3	MGIC INVESTMENT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	670.000	6,139	XXX	8,650	9,494	(844)			(844)		8,650		(2,511)	(2,511)	121	XXX
552953 10 1	MGM RESORTS INTERNATIONAL ORD..		08/31/2020	JP MORGAN SECURITIES INC.....	940.000	21,142	XXX	25,709	31,274	(5,565)			(5,565)		25,709		(4,567)	(4,567)	143	XXX
55303J 10 6	MGP INGREDIENTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	178	XXX	238	242	(4)			(4)		238		(61)	(61)	2	XXX
55306N 10 4	MKS INSTRUMENTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85.000	10,159	XXX	6,438	9,351	(2,913)			(2,913)		6,438		3,721	3,721	51	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
553530 10 6	MSC INDUSTRIAL CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	3,953	XXX	5,080	4,708	372			372		5,080		(1,127)	(1,127)	435	XXX
55354G 10 0	MSCI ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	160.000	59,721	XXX	26,715	41,309	(14,594)			(14,594)		26,715		33,005	33,005	342	XXX
553573 10 6	MSG NETWORKS CL A ORD.....		08/31/2020	Adjustment.....	70.000	681	XXX	1,828	1,828				0		1,828		(1,146)	(1,146)		XXX
553777 10 3	MTS SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	122	XXX	276	240	36			36		276		(154)	(154)	2	XXX
55405Y 10 0	MACOM TECHNOLOGY SOLUTIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.....	95.000	3,384	XXX	2,071	2,527	(456)			(456)		2,071		1,313	1,313		XXX
554382 10 1	MACERICH REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	255.000	2,020	XXX	13,426	6,865	6,561			6,561		13,426		(11,406)	(11,406)	357	XXX
554489 10 4	MACK CALI REALTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	155.000	1,956	XXX	3,145	3,585	(440)			(440)		3,145		(1,189)	(1,189)	93	XXX
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD...		08/31/2020	JP MORGAN SECURITIES INC.....	150.000	4,202	XXX	6,587	6,426	161			161		6,587		(2,385)	(2,385)	150	XXX
556099 10 9	MACROGENICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	2,604	XXX	1,527	979	548			548		1,527		1,077	1,077		XXX
55616P 10 4	MACYS ORD.....		08/31/2020	Adjustment.....	515.000	3,586	XXX	17,026	17,026				0		17,026		(13,440)	(13,440)	389	XXX
556269 10 8	STEVEN MADDEN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	317	XXX	488	645	(157)			(157)		488		(170)	(170)	2	XXX
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	4,100	XXX	5,230					0		5,230		(1,130)	(1,130)		XXX
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	1,879	XXX	2,057					0		2,057		(178)	(178)		XXX
56117J 10 0	MALIBU BOATS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	518	XXX	316	410	(93)			(93)		316		202	202		XXX
562750 10 9	MANHATTAN ASSOCIATES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	115.000	11,183	XXX	5,714	9,171	(3,457)			(3,457)		5,714		5,468	5,468		XXX
563571 40 5	MANITOWOC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	706	XXX	1,129	1,313	(184)			(184)		1,129		(423)	(423)		XXX
56418H 10 0	MANPOWERGROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	130.000	9,529	XXX	10,175	12,623	(2,448)			(2,448)		10,175		(646)	(646)	142	XXX
565849 10 6	MARATHON OIL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,425.000	7,513	XXX	5,960					0		5,960		1,553	1,553		XXX
56585A 10 2	MARATHON PETROLEUM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	405.000	14,358	XXX	23,827	24,401	(574)			(574)		23,827		(9,469)	(9,469)	705	XXX
566330 10 6	MARCUS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	78	XXX	172	159	14			14		172		(94)	(94)	1	XXX
570535 10 4	MARKEL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	16,302	XXX	14,301	17,148	(2,847)			(2,847)		14,301		2,001	2,001		XXX
571748 10 2	MARSH & MCLENNAN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	610.000	70,089	XXX	28,097	67,960	(39,864)			(39,864)		28,097		41,992	41,992	839	XXX
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD.		08/31/2020	JP MORGAN SECURITIES INC.....	255.000	26,240	XXX	30,544	38,615	(8,071)			(8,071)		30,544		(4,304)	(4,304)	122	XXX
573284 10 6	MARTIN MARIETTA MATERIALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	16,229	XXX	14,472	22,371	(7,899)			(7,899)		14,472		1,757	1,757	134	XXX
574599 10 6	MASCO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	645.000	37,598	XXX	21,872	30,954	(9,082)			(9,082)		21,872		15,726	15,726	261	XXX
574795 10 0	MASIMO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	15,679	XXX	8,348	11,064	(2,717)			(2,717)		8,348		7,332	7,332		XXX
575385 10 9	MASONITE INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	1,369	XXX	913	1,083	(171)			(171)		913		457	457		XXX
576323 10 9	MASTEC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	130.000	6,006	XXX	5,513	8,341	(2,828)			(2,828)		5,513		493	493		XXX
57636Q 10 4	MASTERCARD CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,060.000	379,665	XXX	177,761	316,505	(138,744)			(138,744)		177,761		201,904	201,904	1,272	XXX
57665R 10 6	MATCH GROUP HOLDINGS II, LLC.....		07/01/2020	VARIOUS.....	200.000	11,094	XXX	11,094	16,422	(5,328)			(5,328)		11,094		0	0		XXX
57667L 10 7	MATCH GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.512	10,099	XXX	5,761					0		5,761		4,338	4,338		XXX
576690 10 1	MATERION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	1,910	XXX	2,061	2,081	(20)			(20)		2,061		(150)	(150)	12	XXX
576853 10 5	MATRIX SERVICE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	92	XXX	203	229	(26)			(26)		203		(110)	(110)		XXX
57686G 10 5	MATSON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	3,005	XXX	2,958	3,060	(102)			(102)		2,958		47	47	50	XXX
577081 10 2	MATTEL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	595.000	6,389	XXX	8,622	8,062	559			559		8,622		(2,233)	(2,233)		XXX
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD..		08/31/2020	JP MORGAN SECURITIES INC.....	505.000	34,558	XXX	26,699	31,063	(4,363)			(4,363)		26,699		7,858	7,858	727	XXX
577933 10 4	MAXIMUS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	110.000	8,529	XXX	6,898	8,183	(1,285)			(1,285)		6,898		1,631	1,631	92	XXX
579780 20 6	MCCORMICK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	135.000	27,835	XXX	10,714	22,914	(12,200)			(12,200)		10,714		17,121	17,121	251	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11 Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
580037 70 3	MCDERMOTT INTERNATIONAL ORD.....		07/03/2020	Not Available.....	720.000		XXX	12,787	487	12,300			12,300		12,787		(12,787)	(12,787)		XXX
580135 10 1	MCDONALD'S ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	880.000	187,887	XXX	143,089	123,506	(26,856)			(26,856)		143,089		44,798	44,798	2,981	XXX
58155Q 10 3	MCKESSON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	12,274	XXX	10,948	11,066	(118)			(118)		10,948		1,326	1,326	98	XXX
58502B 10 6	MEDNAX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	557	XXX	1,393	834	560			560		1,393		(836)	(836)		XXX
58506Q 10 9	MEDPACE HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	7,138	XXX	4,237	4,623	(386)			(386)		4,237		2,901	2,901		XXX
58513U 10 1	THE MEET GROUP ORD.....		09/04/2020	JP MORGAN SECURITIES INC.....	320.000	2,016	XXX	1,437	1,603	(166)			(166)		1,437		579	579		XXX
587376 10 4	MERCANTILE BANK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	1,310	XXX	1,954	2,188	(234)			(234)		1,954		(644)	(644)	34	XXX
58933Y 10 5	MERCK & CO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	3,195.000	272,408	XXX	221,312	290,585	(69,273)			(69,273)		221,312		51,096	51,096	5,847	XXX
589378 10 8	MERCURY SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	4,165	XXX	2,981	3,801	(820)			(820)		2,981		1,184	1,184		XXX
58958U 10 3	MERIDIAN BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	205.000	2,385	XXX	3,605	4,118	(514)			(514)		3,605		(1,220)	(1,220)	49	XXX
589889 10 4	MERIT MEDICAL SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	4,418	XXX	5,643	2,810	2,833			2,833		5,643		(1,225)	(1,225)		XXX
59001A 10 2	MERITAGE HOMES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	6,241	XXX	2,415	3,972	(1,557)			(1,557)		2,415		3,826	3,826		XXX
59001K 10 0	MERITOR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	175.000	3,982	XXX	3,372	4,583	(1,211)			(1,211)		3,372		609	609		XXX
59100U 10 8	META FINANCIAL GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	155.000	2,987	XXX	4,483	5,659	(1,176)			(1,176)		4,483		(1,495)	(1,495)	23	XXX
591520 20 0	METHODE ELECTRONICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	283	XXX	261	394	(132)			(132)		261		22	22	3	XXX
59156R 10 8	METLIFE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,735.000	66,714	XXX	76,833	88,433	(11,600)			(11,600)		76,833		(10,119)	(10,119)	1,994	XXX
592688 10 5	METTLER TOLEDO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	38,830	XXX	23,986	31,731	(7,746)			(7,746)		23,986		14,844	14,844		XXX
59408Q 10 6	MICHAELS COMPANIES ORD.....		08/31/2020	Adjustment.....	130.000	1,461	XXX	2,033	2,033				0		2,033		(572)	(572)		XXX
594918 10 4	MICROSOFT ORD.....		08/31/2020	Various.....	8,970.000	2,015,010	XXX	527,217	1,414,569	(887,352)			(887,352)		527,217		1,487,794	1,487,794	13,543	XXX
594972 40 8	MICROSTRATEGY CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	2,166	XXX	2,216	2,139	77			77		2,216		(50)	(50)		XXX
595017 10 4	MICROCHIP TECHNOLOGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	275.000	30,165	XXX	18,532	28,798	(10,266)			(10,266)		18,532		11,633	11,633	303	XXX
595112 10 3	MICRON TECHNOLOGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	505.000	22,978	XXX	21,351	27,159	(5,808)			(5,808)		21,351		1,627	1,627		XXX
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	195.000	22,836	XXX	19,473	25,713	(6,240)			(6,240)		19,473		3,364	3,364	585	XXX
596278 10 1	MIDDLEBY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95.000	9,300	XXX	11,563	10,404	1,159			1,159		11,563		(2,264)	(2,264)		XXX
596680 10 8	MIDDLESEX WATER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	1,603	XXX	1,481	1,589	(108)			(108)		1,481		122	122	19	XXX
597742 10 5	MIDLAND STATES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	1,314	XXX	2,404	2,606	(202)			(202)		2,404		(1,090)	(1,090)	72	XXX
603158 10 6	MINERALS TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	3,298	XXX	4,033	3,746	287			287		4,033		(734)	(734)	10	XXX
60739U 20 4	MOBILEIRON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	98	XXX	93	73	20			20		93		5	5		XXX
60740F 10 5	MOBILE MINI ORD.....		07/01/2020	VARIOUS.....	170.000	7,244	XXX	7,244	6,445	799			799		7,244				155	XXX
60770K 10 7	MODERNA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	265.000	17,193	XXX	3,800	5,183	(1,383)			(1,383)		3,800		13,393	13,393		XXX
607828 10 0	MODINE MANUFACTURING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	34	XXX	80	39	41			41		80		(46)	(46)		XXX
608190 10 4	MOHAWK INDUSTRIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	7,386	XXX	12,854	10,910	1,944			1,944		12,854		(5,469)	(5,469)		XXX
60855R 10 0	MOLINA HEALTHCARE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105.000	19,421	XXX	15,085	14,247	838			838		15,085		4,335	4,335		XXX
60871R 20 9	MOLSON COORS BEVERAGE COMPA CL B ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	290.000	10,913	XXX	17,905	15,631	2,274			2,274		17,905		(6,991)	(6,991)	165	XXX
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,405.000	82,068	XXX	58,027	77,387	(19,361)			(19,361)		58,027		24,041	24,041	1,201	XXX
60937P 10 6	MONGODB CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	17,534	XXX	11,301		0			0		11,301		6,233	6,233		XXX
609720 10 7	MONMOUTH REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	155.000	2,248	XXX	2,026	2,244	(218)			(218)		2,026		222	222	79	XXX
609839 10 5	MONOLITHIC POWER SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	16,027	XXX	7,003	10,681	(3,678)			(3,678)		7,003		9,024	9,024	84	XXX
61174X 10 9	MONSTER BEVERAGE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	755.000	63,307	XXX	42,703	47,980	(5,277)			(5,277)		42,703		20,604	20,604		XXX
615369 10 5	MOODYS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	190.000	55,979	XXX	30,715	45,108	(14,393)			(14,393)		30,715		25,264	25,264	319	XXX

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615394 20 2	MOOG CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	301	XXX	415	427	(12)			(12)		415		(113)	(113)	3	XXX
617446 44 8	MORGAN STANLEY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	990,000	51,729	XXX	24,290	50,609	(26,319)			(26,319)		24,290		27,439	27,439	1,040	XXX
61945C 10 3	MOSAIC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	625,000	11,389	XXX	20,694	13,525	7,169			7,169		20,694		(9,305)	(9,305)	63	XXX
620071 10 0	MOTORCAR PARTS OF AMERICA ORD..		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	87	XXX	111	110	1			1		111		(24)	(24)		XXX
624756 10 2	MUELLER INDUSTRIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95,000	2,821	XXX	2,608	3,016	(409)			(409)		2,608		213	213	19	XXX
62482R 10 7	MR COOPER GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20,000	366	XXX	182	250	(68)			(68)		182		185	185		XXX
626717 10 2	MURPHY OIL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	320,000	4,394	XXX	10,851	10,851	0			0		10,851		(6,457)	(6,457)	160	XXX
626755 10 2	MURPHY USA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60,000	8,091	XXX	4,813	7,020	(2,207)			(2,207)		4,813		3,278	3,278		XXX
628464 10 9	MYERS INDUSTRIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	153	XXX	193	167	26			26		193		(40)	(40)	4	XXX
628778 10 2	NBT BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75,000	2,285	XXX	2,903	3,042	(139)			(139)		2,903		(619)	(619)	61	XXX
62886E 10 8	NCR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	180,000	3,678	XXX	4,849	6,329	(1,480)			(1,480)		4,849		(1,171)	(1,171)		XXX
62914B 10 0	NIC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120,000	2,565	XXX	2,020	2,682	(662)			(662)		2,020		545	545	22	XXX
629377 50 8	NRG ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	660,000	22,705	XXX	24,704	26,235	(1,531)			(1,531)		24,704		(1,999)	(1,999)	594	XXX
62944T 10 5	NVR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	20,841	XXX	12,447	19,042	(6,595)			(6,595)		12,447		8,394	8,394		XXX
63009R 10 9	NANOSTRING TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55,000	2,226	XXX	1,669	1,530	139			139		1,669		557	557		XXX
631103 10 8	NASDAQ ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	225,000	30,242	XXX	4,460	24,098	(19,638)			(19,638)		4,460		25,783	25,783	216	XXX
632307 10 4	NATERA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75,000	4,778	XXX	2,038	2,527	(489)			(489)		2,038		2,740	2,740		XXX
633707 10 4	NATIONAL BANK HOLDINGS CL A ORD..		08/31/2020	JP MORGAN SECURITIES INC.....	55,000	1,564	XXX	1,996	1,937	59			59		1,996		(432)	(432)	33	XXX
635906 10 0	NATIONAL HEALTHCARE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25,000	1,592	XXX	2,028	2,161	(133)			(133)		2,028		(436)	(436)	39	XXX
636180 10 1	NATL FUEL GAS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	130,000	5,932	XXX	7,606	6,050	1,556			1,556		7,606		(1,674)	(1,674)	171	XXX
637071 10 1	NATIONAL OILWELL VARCO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	645,000	7,735	XXX	29,322	16,157	13,164			13,164		29,322		(21,587)	(21,587)	32	XXX
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	135,000	4,783	XXX	5,904	7,239	(1,335)			(1,335)		5,904		(1,120)	(1,120)	209	XXX
639050 10 3	NATUS MEDICAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	91	XXX	128	165	(37)			(37)		128		(38)	(38)		XXX
63938C 10 8	NAVIENT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	610,000	5,540	XXX	8,028	8,345	(317)			(317)		8,028		(2,487)	(2,487)	195	XXX
640268 10 8	NEKTAR THERAPEUTICS ORD.....		08/31/2020	Adjustment.....	230,000	4,446	XXX	11,953	11,953	0			0		11,953		(7,507)	(7,507)		XXX
640491 10 6	NEOGEN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80,000	6,095	XXX	5,176	5,221	(45)			(45)		5,176		919	919		XXX
64049M 20 9	NEOGENOMICS ORD.....		08/31/2020	Adjustment.....	95,000	3,699	XXX	1,872	1,872	0			0		1,872		1,828	1,828		XXX
64110L 10 6	NETFLIX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	535,000	283,304	XXX	190,310	173,110	17,200			17,200		190,310		92,994	92,994		XXX
64111Q 10 4	NETGEAR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55,000	1,834	XXX	2,001	1,348	653			653		2,001		(167)	(167)		XXX
64115T 10 4	NETSCOUT SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25,000	578	XXX	560	602	(42)			(42)		560		18	18		XXX
64125C 10 9	NEUROCRINE BIOSCIENCES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	150,000	17,461	XXX	16,370	16,124	246			246		16,370		1,092	1,092		XXX
64157F 10 3	NEVRO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35,000	4,814	XXX	1,812	4,114	(2,302)			(2,302)		1,812		3,001	3,001		XXX
648691 10 3	NEW SENIOR INVESTMENT GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20,000	87	XXX	134	153	(19)			(19)		134		(47)	(47)	4	XXX
649445 10 3	NEW YORK COMMUNITY BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	885,000	8,002	XXX	9,518	10,638	(1,119)			(1,119)		9,518		(1,516)	(1,516)	451	XXX
650111 10 7	NEW YORK TIMES CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	145,000	6,282	XXX	3,703	4,665	(961)			(961)		3,703		2,578	2,578	25	XXX
651229 10 6	NEWELL BRANDS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	885,000	14,135	XXX	16,576	17,010	(434)			(434)		16,576		(2,441)	(2,441)	611	XXX
651587 10 7	NEWMARKET ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15,000	5,587	XXX	5,993	7,298	(1,305)			(1,305)		5,993		(406)	(406)	86	XXX
651639 10 6	NEWMONT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	630,000	42,381	XXX	21,572	27,374	(5,801)			(5,801)		21,572		20,808	20,808	246	XXX
651718 50 4	NEWPARK RSC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15,000	29	XXX	111	94	17			17		111		(82)	(82)		XXX

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65249B 10 9	NEWS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	645,000	9,747	XXX	8,701	9,120	(419)			(419)		8,701		1,046	1,046	65	XXX
65249B 20 8	NEWS CL B ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	210,000	3,163	XXX	2,885	3,047	(162)			(162)		2,885		278	278	21	XXX
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80,000	7,680	XXX	6,380	9,380	(3,000)			(3,000)		6,380		1,300	1,300	134	XXX
65339F 10 1	NEXTERA ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	695,000	194,014	XXX	138,153	84,756	(30,015)			(30,015)		138,153		55,861	55,861	2,436	XXX
65343C 10 2	NEXTGEN HEALTHCARE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	133	XXX	199	161	38			38		199		(66)	(66)		XXX
65406E 10 2	NICOLET BANKSHARES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15,000	900	XXX	1,113	1,108	6			6		1,113		(213)	(213)		XXX
654106 10 3	NIKE CL B ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,395,000	156,073	XXX	83,376	141,327	(57,951)			(57,951)		83,376		72,697	72,697	1,025	XXX
65473P 10 5	NISOURCE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	340,000	7,532	XXX	8,500	9,466	(966)			(966)		8,500		(968)	(968)	214	XXX
655044 10 5	NOBLE ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	840,000	8,352	XXX	27,325	20,866	6,460			6,460		27,325		(18,974)	(18,974)	134	XXX
655663 10 2	NORDSON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95,000	17,715	XXX	12,666	15,470	(2,803)			(2,803)		12,666		5,049	5,049	145	XXX
655664 10 0	NORDSTROM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	220,000	3,518	XXX	13,510	9,005	4,506			4,506		13,510		(9,992)	(9,992)	81	XXX
655844 10 8	NORFOLK SOUTHERN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	390,000	82,882	XXX	70,863	75,711	(4,848)			(4,848)		70,863		12,019	12,019	1,100	XXX
665531 10 9	NORTHERN OIL AND GAS ORD.....		09/21/2020	VARIOUS.....	1,180,000	2,277	XXX	2,277	2,761	(484)			(484)		2,277		0	0		XXX
665859 10 4	NORTHERN TRUST ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	819	XXX	1,055	1,062	(7)			(7)		1,055		(237)	(237)	21	XXX
66611T 10 8	NORTHFIELD BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	185,000	1,786	XXX	2,825	3,138	(313)			(313)		2,825		(1,039)	(1,039)	61	XXX
667340 10 3	NORTHWEST BANCSHARES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	390,000	3,940	XXX	6,770	6,486	285			285		6,770		(2,831)	(2,831)	222	XXX
668771 10 8	NORTONLIFELOCK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,220,000	28,685	XXX	24,302	31,134	(6,832)			(6,832)		24,302		4,382	4,382	14,945	XXX
66987E 20 6	NOVAGOLD RESOURCES ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	435,000	4,603	XXX	2,570	5,055	(2,485)			(2,485)		2,570		2,033	2,033		XXX
670002 40 1	NOVAVAX ORD.....		08/31/2020	Adjustment.....	100,000	11,033	XXX	11,887		0			0		11,887		(854)	(854)		XXX
67000B 10 4	NOVANTA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55,000	5,894	XXX	3,563	4,864	(1,301)			(1,301)		3,563		2,330	2,330		XXX
67018T 10 5	NU SKIN ENTERPRISES CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100,000	4,726	XXX	7,423	4,098	3,325			3,325		7,423		(2,697)	(2,697)	113	XXX
67020Y 10 0	NUANCE COMMUNICATIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	500,000	14,976	XXX	7,410	8,915	(1,505)			(1,505)		7,410		7,566	7,566		XXX
670346 10 5	NUCOR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	345,000	15,681	XXX	21,980	19,417	2,563			2,563		21,980		(6,299)	(6,299)	417	XXX
67066G 10 4	NVIDIA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	605,000	323,651	XXX	167,476	72,943	9,378			9,378		167,476		156,175	156,175	146	XXX
670704 10 5	NUVASIVE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85,000	4,430	XXX	5,922	6,574	(652)			(652)		5,922		(1,492)	(1,492)		XXX
670837 10 3	OGE ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	210,000	6,689	XXX	7,879	9,339	(1,460)			(1,460)		7,879		(1,190)	(1,190)	244	XXX
67098H 10 4	O I GLASS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	54	XXX	94	60	35			35		94		(40)	(40)	0	XXX
67103H 10 7	O'REILLY AUTOMOTIVE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95,000	44,233	XXX	20,866	41,635	(20,769)			(20,769)		20,866		23,367	23,367		XXX
67103X 10 2	OFG BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	128	XXX	238	236	2			2		238		(109)	(109)	2	XXX
671044 10 5	OSI SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	394	XXX	438	504	(66)			(66)		438		(44)	(44)		XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	290,000	3,692	XXX	23,842	11,951	11,891			11,891		23,842		(20,150)	(20,150)	635	XXX
675234 10 8	OCEANFIRST FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	190,000	2,964	XXX	5,198	4,853	346			346		5,198		(2,234)	(2,234)	97	XXX
679295 10 5	OKTA CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75,000	16,152	XXX	4,478	8,653	(4,175)			(4,175)		4,478		11,674	11,674		XXX
679580 10 0	OLD DOMINION FREIGHT LINE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	165,000	33,358	XXX	16,325	23,151	(6,826)			(6,826)		16,325		17,033	17,033	50	XXX
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	325,000	5,233	XXX	6,594	7,270	(676)			(676)		6,594		(1,361)	(1,361)	137	XXX
680665 20 5	OLIN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95,000	1,068	XXX	2,290	1,639	651			651		2,290		(1,221)	(1,221)	57	XXX
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70,000	6,687	XXX	6,341	4,572	1,770			1,770		6,341		346	346		XXX
681919 10 6	OMNICOM GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	290,000	15,684	XXX	20,796	23,496	(2,700)			(2,700)		20,796		(5,112)	(5,112)	566	XXX
681936 10 0	OMEGA HEALTHCARE REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	270,000	8,360	XXX	8,940	11,435	(2,495)			(2,495)		8,940		(580)	(580)	543	XXX
682189 10 5	ON SEMICONDUCTOR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	775,000	16,556	XXX	13,067	18,895	(5,828)			(5,828)		13,067		3,489	3,489		XXX
68235P 10 8	ONE GAS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80,000	5,929	XXX	6,703	7,486	(782)			(782)		6,703		(774)	(774)	130	XXX
682680 10 3	ONEOK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	425,000	11,676	XXX	29,210	32,160	(2,950)			(2,950)		29,210		(17,535)	(17,535)	1,192	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
68268W 10 3	ONEMAIN HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	1,163	XXX	1,267	1,686	(419)			(419)		1,267		(104)	(104)	220	XXX
683344 10 5	ONTO INNOVATION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	156	XXX	174	183	(9)			(9)		174		(17)	(17)		XXX
68375N 10 3	OPKO HEALTH ORD.....		08/31/2020	Adjustment.....	620.000	2,004	XXX	1,280	1,280				0		1,280		724	724		XXX
68389X 10 5	ORACLE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	2,085.000	119,285	XXX	96,082	110,463	(14,382)			(14,382)		96,082		23,204	23,204	1,501	XXX
68554V 10 8	ORASURE TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	117	XXX	93	80	12			12		93		24	24		XXX
68555P 10 0	ORBCOMM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	60	XXX	109	63	46			46		109		(49)	(49)		XXX
68571X 10 3	ORCHID ISLAND CAPITAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	26	XXX	30	29	0			0		30		(4)	(4)	3	XXX
686688 10 2	ORMAT TECH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	4,260	XXX	3,692	5,216	(1,525)			(1,525)		3,692		568	568	23	XXX
688239 20 1	OSHKOSH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	135.000	10,395	XXX	9,142	12,778	(3,636)			(3,636)		9,142		1,253	1,253	122	XXX
68902V 10 7	OTIS WORLDWIDE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	695.000	43,709	XXX	35,052					0		35,052		8,658	8,658	278	XXX
69007J 10 6	OUTFRONT MEDIA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	230.000	3,892	XXX	4,418	6,169	(1,750)			(1,750)		4,418		(526)	(526)	87	XXX
690370 10 1	OVERSTOCK COM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	6,124	XXX	3,179					0		3,179		2,946	2,946		XXX
69047Q 10 2	OVINTIV ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	445.000	4,927	XXX	4,637					0		4,637		290	290		XXX
690732 10 2	OWENS & MINOR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	166	XXX	47	52	(5)			(5)		47		119	119	0	XXX
690742 10 1	OWENS CORNIING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	195.000	13,188	XXX	10,191	12,698	(2,508)			(2,508)		10,191		2,997	2,997	140	XXX
69318G 10 6	PBF ENERGY CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	255.000	2,181	XXX	13,257	7,999	5,258			5,258		13,257		(11,077)	(11,077)	77	XXX
69327R 10 1	PDC ENERGY ORD.....		08/31/2020	Adjustment.....	155.000	2,345	XXX	8,983	103				0		8,983		(6,637)	(6,637)		XXX
693282 10 5	PDF SOLUTIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	103	XXX	80	84	(4)			(4)		80		23	23		XXX
69329Y 10 4	PDL BIOPHARMA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	117	XXX	96	93	2			2		96		21	21	(20)	XXX
69336V 10 1	PGT INNOVATIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	181	XXX	167	149	18			18		167		14	14		XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	495.000	55,039	XXX	23,610	79,017	(55,406)			(55,406)		23,610		31,429	31,429	1,708	XXX
69351T 10 6	PPL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,045.000	28,865	XXX	31,799	37,495	(5,695)			(5,695)		31,799		(2,934)	(2,934)	1,298	XXX
69354M 10 8	PRA HEALTH SCIENCES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85.000	9,087	XXX	8,752	9,448	(696)			(696)		8,752		335	335		XXX
69354N 10 6	PRA GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	3,267	XXX	2,401	2,541	(140)			(140)		2,401		866	866		XXX
69360J 10 7	PS BUSINESS PARKS REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	4,417	XXX	4,445	5,770	(1,325)			(1,325)		4,445		(28)	(28)	74	XXX
693656 10 0	PVH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	5,575	XXX	13,463	10,515	2,948			2,948		13,463		(7,888)	(7,888)	4	XXX
69370C 10 0	PTC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	240.000	21,936	XXX	23,822	17,974	5,849			5,849		23,822		(1,886)	(1,886)		XXX
69404D 10 8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	250.000	1,648	XXX	1,834	1,285	549			549		1,834		(186)	(186)		XXX
695127 10 0	PACIRA BIOSCIENCES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	4,063	XXX	3,082	2,945	137			137		3,082		982	982		XXX
695156 10 9	PACKAGING CORP OF AMERICA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	155.000	15,691	XXX	17,253	17,358	(105)			(105)		17,253		(1,562)	(1,562)	367	XXX
695263 10 3	PACW PACWEST BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	220.000	4,196	XXX	10,560	8,419	2,141			2,141		10,560		(6,364)	(6,364)	242	XXX
69553P 10 0	PAGERDUTY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	3,919	XXX	3,022					0		3,022		897	897		XXX
697435 10 5	PALO ALTO NETWORKS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85.000	21,879	XXX	18,048	19,656	(1,608)			(1,608)		18,048		3,831	3,831		XXX
69753M 10 5	PALOMAR HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	3,932	XXX	2,811					0		2,811		1,121	1,121		XXX
69924R 10 8	PARAMOUNT GROUP REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	395.000	2,920	XXX	5,870	5,498	371			371		5,870		(2,950)	(2,950)	119	XXX
700517 10 5	PARK HOTELS RESORTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	395.000	3,746	XXX	12,255	10,219	2,037			2,037		12,255		(8,510)	(8,510)	395	XXX
701094 10 4	PARKER HANNIFIN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	170.000	35,020	XXX	9,630	34,989	(25,360)			(25,360)		9,630		25,390	25,390	299	XXX
701877 10 2	PARSLEY ENERGY CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	365.000	3,921	XXX	11,209	6,902	4,307			4,307		11,209		(7,288)	(7,288)	37	XXX
703395 10 3	PATTERSON COMPANIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125.000	3,625	XXX	2,959	2,560	399			399		2,959		666	666	98	XXX
703481 10 1	PATTERSON UTI ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	145.000	557	XXX	2,604	1,523	1,082			1,082		2,604		(2,047)	(2,047)	9	XXX
704326 10 7	PAYCHEX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	340.000	25,997	XXX	20,141	28,920	(8,780)			(8,780)		20,141		5,856	5,856	632	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11 Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
70432V 10 2	PAYCOM SOFTWARE ORD		08/31/2020	JP MORGAN SECURITIES INC	90.000	26,950	XXX	12,133	23,828	(11,696)			(11,696)		12,133		14,817	14,817		XXX
70438V 10 6	PAYLOCITY HOLDING ORD		08/31/2020	JP MORGAN SECURITIES INC	30.000	4,417	XXX	2,092	3,625	(1,533)			(1,533)		2,092		2,326	2,326		XXX
70450Y 10 3	PAYPAL HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	1,380.000	281,697	XXX	110,455	149,275	(38,819)			(38,819)		110,455		171,241	171,241		XXX
704551 10 0	PEABODY ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC	60.000	156	XXX	2,142	547	1,595			1,595		2,142		(1,986)	(1,986)		XXX
704699 10 7	PEAPACK GLADSTONE FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC	80.000	1,359	XXX	2,249	2,472	(223)			(223)		2,249		(890)	(890)	12	XXX
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	220.000	2,775	XXX	7,968	5,898	2,070			2,070		7,968		(5,193)	(5,193)	88	XXX
705573 10 3	PEGASYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC	60.000	7,708	XXX	3,498	4,779	(1,281)			(1,281)		3,498		4,210	4,210	5	XXX
707569 10 9	PENN NATIONAL GAMING ORD		08/31/2020	Adjustment	120.000	6,131	XXX	3,455	3,455				0		3,455		2,676	2,676		XXX
708160 10 6	JC PENNEY ORD		08/31/2020	JP MORGAN SECURITIES INC	1,350.000	288	XXX	1,539	1,512	27			27		1,539		(1,250)	(1,250)		XXX
70959W 10 3	PENSKE AUTOMOTIVE GROUP VTG ORD		08/31/2020	JP MORGAN SECURITIES INC	25.000	1,179	XXX	1,139	1,256	(117)			(117)		1,139		40	40	11	XXX
70975L 10 7	PENUMBRA ORD		08/31/2020	JP MORGAN SECURITIES INC	50.000	10,457	XXX	6,678	8,214	(1,536)			(1,536)		6,678		3,779	3,779		XXX
709789 10 1	PEOPLE BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC	70.000	1,479	XXX	2,258	2,426	(169)			(169)		2,258		(778)	(778)	71	XXX
712704 10 5	PEOPLES UNITED FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC	710.000	7,506	XXX	13,171	11,999	1,172			1,172		13,171		(5,664)	(5,664)	382	XXX
713448 10 8	PEPSICO ORD		08/31/2020	JP MORGAN SECURITIES INC	1,655.000	231,782	XXX	165,320	226,189	(60,868)			(60,868)		165,320		66,461	66,461	4,853	XXX
71363P 10 6	PERDOCEO EDUCATION ORD		08/31/2020	JP MORGAN SECURITIES INC	135.000	1,939	XXX	2,372	2,483	(110)			(110)		2,372		(434)	(434)		XXX
71377A 10 3	PERFORMANCE FOOD GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC	100.000	3,650	XXX	3,019	5,148	(2,129)			(2,129)		3,019		631	631		XXX
714046 10 9	PERKINELMER ORD		08/31/2020	JP MORGAN SECURITIES INC	180.000	21,188	XXX	14,998	17,478	(2,480)			(2,480)		14,998		6,190	6,190	38	XXX
715347 10 0	PERSPECTA ORD		08/31/2020	JP MORGAN SECURITIES INC	250.000	5,191	XXX	6,390	6,610	(220)			(220)		6,390		(1,200)	(1,200)	48	XXX
716382 10 6	PETMED EXPRESS ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	174	XXX	113	118	(5)			(5)		113		61	61	4	XXX
717081 10 3	PFIZER ORD		08/31/2020	JP MORGAN SECURITIES INC	6,980.000	263,716	XXX	125,410	273,476	(148,067)			(148,067)		125,410		138,306	138,306	6,797	XXX
71742Q 10 6	PHIBRO ANIMAL HEALTH CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	30.000	644	XXX	953	745	208			208		953		(309)	(309)	7	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC	2,065.000	164,747	XXX	179,923	175,711	4,212			4,212		179,923		(15,175)	(15,175)	7,248	XXX
719405 10 2	PHOTRONICS ORD		08/31/2020	JP MORGAN SECURITIES INC	125.000	1,253	XXX	1,025	1,970	(945)			(945)		1,025		228	228		XXX
71943U 10 4	PHYSICIANS REALTY REIT ORD		08/31/2020	Adjustment	265.000	4,808	XXX	4,426	4,426				0		4,426		382	382	183	XXX
720190 20 6	PIEDMONT OFFICE REIT CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	220.000	3,366	XXX	4,118	4,893	(774)			(774)		4,118		(752)	(752)	185	XXX
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD		08/31/2020	JP MORGAN SECURITIES INC	130.000	5,192	XXX	7,801	8,320	(519)			(519)		7,801		(2,609)	(2,609)	62	XXX
72348A 10 1	PINNACLE WEST ORD		08/31/2020	JP MORGAN SECURITIES INC	70.000	5,134	XXX	5,833	6,295	(462)			(462)		5,833		(699)	(699)	164	XXX
72352L 10 6	PINTEREST CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	690.000	25,379	XXX	16,953					0		16,953		8,426	8,426		XXX
723787 10 7	PIONEER NATURAL RESOURCE ORD		08/31/2020	JP MORGAN SECURITIES INC	210.000	21,823	XXX	39,465	31,788	7,678			7,678		39,465		(17,642)	(17,642)	323	XXX
724479 10 0	PITNEY BOWES ORD		08/31/2020	JP MORGAN SECURITIES INC	55.000	302	XXX	375	222	153			153		375		(74)	(74)	8	XXX
72703H 10 1	PLANET FITNESS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	165.000	10,029	XXX	8,026	12,322	(4,297)			(4,297)		8,026		2,003	2,003		XXX
729132 10 0	PLEXUS ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	380	XXX	272	385	(112)			(112)		272		108	108		XXX
731068 10 2	POLARIS INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC	100.000	10,103	XXX	9,541	10,170	(629)			(629)		9,541		562	562	186	XXX
73278L 10 5	POOL ORD		08/31/2020	JP MORGAN SECURITIES INC	50.000	16,391	XXX	7,586	10,619	(3,033)			(3,033)		7,586		8,805	8,805	86	XXX
733174 70 0	POPULAR ORD		08/31/2020	JP MORGAN SECURITIES INC	200.000	7,406	XXX	10,400	11,750	(1,350)			(1,350)		10,400		(2,994)	(2,994)	198	XXX
737010 10 8	PORTOLA PHARMACEUTICALS ORD		07/06/2020	CORPORATE ACTION	260.000	4,680	XXX	6,292	6,209	83			83		6,292		(1,612)	(1,612)		XXX
737446 10 4	POST HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	115.000	10,121	XXX	10,937	12,547	(1,610)			(1,610)		10,937		(815)	(815)		XXX
737630 10 3	POTLATCHDELTC ORD		08/31/2020	JP MORGAN SECURITIES INC	90.000	4,143	XXX	3,425	3,894	(469)			(469)		3,425		717	717	72	XXX
739276 10 3	POWER INTEGRATIONS ORD		08/31/2020	JP MORGAN SECURITIES INC	85.000	4,757	XXX	2,453	1,423	1,030			1,030		2,453		2,304	2,304	26	XXX
740367 40 4	PREFERRED BANK ORD		08/31/2020	JP MORGAN SECURITIES INC	20.000	748	XXX	945	1,202	(257)			(257)		945		(197)	(197)	18	XXX
	PREFERRED APARTMENT COMM REIT																			

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74112D 10 1	PRESTIGE CONSUMER HEALTHCARE ORD		08/31/2020	JP MORGAN SECURITIES INC.....	85,000	3,096	XXX	3,290	3,443	(153)			(153)		3,290		(194)	(194)		XXX
74144T 10 8	T ROWE PRICE GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	165,000	22,968	XXX	12,167	20,104	(7,937)			(7,937)		12,167		10,801	10,801	297	XXX
741511 10 9	PRICESMART ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30,000	1,972	XXX	2,363	2,131	233			233		2,363		(391)	(391)	21	XXX
74164M 10 8	PRIMERICA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80,000	9,987	XXX	9,698	10,445	(746)			(746)		9,698		289	289	96	XXX
74167P 10 8	PRIMO WATER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	270,000	3,691	XXX	3,715					0		3,715		(24)	(24)	14	XXX
74257L 10 8	PRINCIPIA BIOPHARMA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50,000	5,000	XXX	4,541					0		4,541		459	459		XXX
74267C 10 6	PROASSURANCE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90,000	1,378	XXX	4,166	3,253	914			914		4,166		(2,788)	(2,788)	60	XXX
742718 10 9	PROCTER & GAMBLE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	2,415,000	334,041	XXX	169,000	301,634	(132,634)			(132,634)		169,000		165,042	165,042	5,620	XXX
743315 10 3	PROGRESSIVE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	475,000	45,139	XXX	38,657					0		38,657		6,483	6,483	48	XXX
74340W 10 3	PROLOGIS REIT.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,230,000	125,276	XXX	80,982	93,697	(24,458)			(24,458)		80,982		44,294	44,294	1,427	XXX
743424 10 3	PROOFPOINT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70,000	7,676	XXX	6,671	8,035	(1,364)			(1,364)		6,671		1,005	1,005		XXX
743606 10 5	PROSPERITY BANCSHARES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100,000	5,451	XXX	7,122	7,189	(67)			(67)		7,122		(1,671)	(1,671)	138	XXX
743713 10 9	PROTO LABS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40,000	5,880	XXX	5,582	4,062	1,520			1,520		5,582		297	297		XXX
744320 10 2	PRUDENTIAL FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	790,000	53,531	XXX	71,246	74,055	(2,808)			(2,808)		71,246		(17,715)	(17,715)	2,607	XXX
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.....	360,000	18,803	XXX	16,175	21,258	(5,083)			(5,083)		16,175		2,628	2,628	353	XXX
745867 10 1	PULTEGROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	425,000	18,947	XXX	10,145	16,490	(6,345)			(6,345)		10,145		8,802	8,802	153	XXX
74727A 10 4	QCR HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30,000	899	XXX	1,046	1,316	(270)			(270)		1,046		(147)	(147)	5	XXX
74733V 10 0	QEP RESOURCES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	260,000	336	XXX	3,063	1,170	1,893			1,893		3,063		(2,727)	(2,727)	5	XXX
74736A 10 3	QTS REALTY CL A REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65,000	4,408	XXX	2,768	3,528	(760)			(760)		2,768		1,640	1,640	90	XXX
74736K 10 1	QORVO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	245,000	31,424	XXX	18,216	28,476	(10,261)			(10,261)		18,216		13,208	13,208		XXX
747525 10 3	QUALCOMM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,115,000	132,785	XXX	78,206	98,376	(20,170)			(20,170)		78,206		54,579	54,579	1,416	XXX
74758T 30 3	QUALYS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55,000	5,837	XXX	4,153	4,585	(433)			(433)		4,153		1,685	1,685		XXX
747619 10 4	QUANEX BUILDING PRODUCTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	168	XXX	189	171	18			18		189		(21)	(21)	2	XXX
74762E 10 2	QUANTA SERVICES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	295,000	15,116	XXX	9,564	12,009	(2,446)			(2,446)		9,564		5,552	5,552	44	XXX
74838J 10 1	QUIDEL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45,000	7,918	XXX	2,897	3,376	(479)			(479)		2,897		5,021	5,021		XXX
74915M 10 0	QURATE RETAIL SRS A ORD.....		09/15/2020	JP MORGAN SECURITIES INC.....	1,720,000	27,632	XXX	35,879	14,500	21,380			21,380		35,879		(8,247)	(8,247)	1,320	XXX
749607 10 7	RLI ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60,000	5,627	XXX	4,610	5,401	(791)			(791)		4,610		1,017	1,017	43	XXX
74965L 10 1	RLJ LODGING REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	315,000	2,971	XXX	6,662	5,582	1,080			1,080		6,662		(3,691)	(3,691)	110	XXX
74967X 10 3	RH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35,000	11,569	XXX	3,805	7,473	(3,668)			(3,668)		3,805		7,764	7,764		XXX
749685 10 3	RPM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	150,000	12,714	XXX	8,888	11,514	(2,627)			(2,627)		8,888		3,827	3,827	162	XXX
74971D 10 1	RPT REALTY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	29	XXX	61	75	(15)			(15)		61		(31)	(31)	2	XXX
750236 10 1	RADIAN GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	420,000	6,482	XXX	8,413	10,567	(2,155)			(2,155)		8,413		(1,931)	(1,931)	158	XXX
750469 20 7	RADIUS HEALTH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	124	XXX	244	202	42			42		244		(120)	(120)		XXX
750917 10 6	RAMBUS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	190,000	2,550	XXX	2,255	2,617	(362)			(362)		2,255		295	295		XXX
751212 10 1	RALPH LAUREN CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	110,000	7,570	XXX	14,053	12,894	1,158			1,158		14,053		(6,482)	(6,482)	151	XXX
75281A 10 9	RANGE RESOURCES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	350,000	2,608	XXX	1,558					0		1,558		1,050	1,050		XXX
754730 10 9	RAYMOND JAMES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	250,000	18,928	XXX	23,708	22,365	1,343			1,343		23,708		(4,780)	(4,780)	278	XXX
75513E 10 1	RAYTHEON TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,925,000	117,408	XXX	136,769					0		136,769		(19,361)	(19,361)	1,829	XXX
75524B 10 4	RBC BEARINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35,000	4,621	XXX	5,362	5,542	(180)			(180)		5,362		(741)	(741)		XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
75524W 10 8	RE MAX HOLDINGS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	1,054	XXX	923	1,155	(232)			(232)		923		131	131	20	XXX
75605Y 10 6	REALOGY HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	230.000	2,547	XXX	4,524	2,226	2,298			2,298		4,524		(1,977)	(1,977)		XXX
75606N 10 9	REALPAGE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	5,009	XXX	4,634	4,300	334			334		4,634		375	375		XXX
756109 10 4	REALTY INCOME REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	370.000	22,948	XXX	21,675	27,243	(5,569)			(5,569)		21,675		1,273	1,273	774	XXX
75700L 10 8	RED ROCK RESORTS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	85	XXX	122	120	2			2		122		(37)	(37)	1	XXX
75737F 10 8	REDFIN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	4,281	XXX	1,460	1,903	(443)			(443)		1,460		2,821	2,821		XXX
758750 10 3	REGAL BELOIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	7,908	XXX	6,605	6,849	(244)			(244)		6,605		1,303	1,303	72	XXX
758849 10 3	REGENCY CENTERS REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	220.000	8,734	XXX	14,093	13,878	216			216		14,093		(5,359)	(5,359)	393	XXX
75886F 10 7	REGENERON PHARMACEUTICALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	61,991	XXX	39,254	37,548	1,706			1,706		39,254		22,737	22,737		XXX
759351 60 4	REINSURANCE GROUP OF AMER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	5,959	XXX	9,198	10,599	(1,401)			(1,401)		9,198		(3,240)	(3,240)	137	XXX
759509 10 2	RELIANCE STEEL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125.000	13,108	XXX	11,671	14,970	(3,299)			(3,299)		11,671		1,436	1,436	234	XXX
75972A 30 1	RENEWABLE ENERGY GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	2,172	XXX	1,031	1,752	(721)			(721)		1,031		1,142	1,142		XXX
759916 10 9	REPLIGEN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	4,647	XXX	1,621	2,775	(1,154)			(1,154)		1,621		3,026	3,026		XXX
76009N 10 0	RENT-A-CENTER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	2,762	XXX	2,396	2,596	(199)			(199)		2,396		366	366	78	XXX
76118Y 10 4	RESIDEO TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	1,001	XXX	1,647	895	752			752		1,647		(646)	(646)		XXX
76122Q 10 5	RESOURCES CONNECTION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	61	XXX	80	82	(2)			(2)		80		(19)	(19)	2	XXX
761299 10 6	RETROPHIN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	98	XXX	101	71	30			30		101		(3)	(3)		XXX
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	240.000	1,513	XXX	3,146	3,216	(70)			(70)		3,146		(1,634)	(1,634)	80	XXX
766559 60 3	RIGEL PHARMACEUTICALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	112	XXX	99	96	2			2		99		13	13		XXX
76680R 20 6	RINGCENTRAL CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95.000	27,622	XXX	7,771	16,024	(8,253)			(8,253)		7,771		19,851	19,851		XXX
767754 87 2	RITE AID ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	130	XXX	93	155	(62)			(62)		93		37	37		XXX
770323 10 3	ROBERT HALF ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	225.000	11,968	XXX	15,320	14,209	1,112			1,112		15,320		(3,352)	(3,352)	230	XXX
773903 10 9	ROCKWELL AUTOMAT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	135.000	31,120	XXX	24,758	27,360	(2,603)			(2,603)		24,758		6,362	6,362	413	XXX
775133 10 1	ROGERS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	3,399	XXX	4,018	3,742	276			276		4,018		(619)	(619)		XXX
77543R 10 2	ROKU CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	175.000	30,357	XXX	26,751					0		26,751		3,607	3,607		XXX
775711 10 4	ROLLINS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85.000	4,686	XXX	2,953	2,819	134			134		2,953		1,734	1,734	24	XXX
776696 10 6	ROPER TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	27,766	XXX	6,138	23,025	(16,887)			(16,887)		6,138		21,629	21,629	100	XXX
778296 10 3	ROSS STORES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	205.000	18,669	XXX	19,836	7,567	(275)			(275)		19,836		(1,167)	(1,167)	19	XXX
780287 10 8	ROYAL GOLD ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	110.000	14,994	XXX	8,218	13,448	(5,229)			(5,229)		8,218		6,776	6,776	92	XXX
781846 20 9	RUSH ENTERPRISES CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	1,208	XXX	1,047	1,163	(116)			(116)		1,047		161	161	10	XXX
783332 10 9	RUTHS HOSPITALITY GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	154	XXX	341	326	14			14		341		(187)	(187)	2	XXX
783549 10 8	RYDER SYSTEM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	3,680	XXX	6,258	4,888	1,370			1,370		6,258		(2,577)	(2,577)	151	XXX
783859 10 1	S AND T BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	908	XXX	1,929	1,813	116			116		1,929		(1,020)	(1,020)	38	XXX
78409V 10 4	S&P GLOBAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	325.000	119,081	XXX	61,045	88,741	(27,697)			(27,697)		61,045		58,037	58,037	653	XXX
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	205.000	62,741	XXX	31,949	49,403	(17,454)			(17,454)		31,949		30,792	30,792	286	XXX
784117 10 3	SEI INVESTMENTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	6,282	XXX	6,991	7,858	(866)			(866)		6,991		(709)	(709)	84	XXX
78440X 10 1	SL GREEN RLTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	155.000	7,246	XXX	14,894	14,603	291			291		14,894		(7,647)	(7,647)	412	XXX
78442P 10 6	SLM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	885.000	6,755	XXX	9,514	7,885	1,628			1,628		9,514		(2,759)	(2,759)	53	XXX
78463M 10 7	SPS COMMERCE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	3,195	XXX	1,788	2,217	(429)			(429)		1,788		1,407	1,407		XXX
	SS AND C TECHNOLOGIES HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	310.000	19,750	XXX	16,461	19,034	(2,573)			(2,573)		16,461		3,289	3,289	121	XXX
78469C 10 3	SP PLUS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	820	XXX	1,277	1,697	(420)			(420)		1,277		(457)	(457)		XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11 Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
78648T 10 0	SAFETY INSURANCE GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	1,448	XXX	1,723	1,851	(127)			(127)		1,723		(276)	(276)	54	XXX
78667J 10 8	SAGE THERAPEUTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	3,408	XXX	8,295	4,692	3,602			3,602		8,295		(4,887)	(4,887)		XXX
78709Y 10 5	SAIA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	5,368	XXX	2,654	3,725	(1,071)			(1,071)		2,654		2,714	2,714		XXX
79466L 30 2	SALESFORCE.COM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	780.000	212,656	XXX	115,838	126,859	(11,021)			(11,021)		115,838		96,819	96,819		XXX
79546E 10 4	SALLY BEAUTY HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	446	XXX	709	730	(21)			(21)		709		(263)	(263)		XXX
800013 10 4	SANDERSON FARMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	4,093	XXX	3,513	6,168	(2,655)			(2,655)		3,513		580	580	34	XXX
800422 10 7	JOHN B SANFILIPPO AND SON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	796	XXX	797	913	(116)			(116)		797		(0)	(0)	35	XXX
801056 10 2	SANMINA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	3,395	XXX	2,981	4,109	(1,128)			(1,128)		2,981		414	414		XXX
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD		08/31/2020	Various.....	155.000	2,677	XXX	3,030	3,622	(592)			(592)		3,030		(354)	(354)	100	XXX
803607 10 0	SAREPTA THERAPEUTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	11,713	XXX	10,334	10,323	11			11		10,334		1,378	1,378		XXX
806037 10 7	SCANSOURCE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	1,358	XXX	1,790	2,032	(242)			(242)		1,790		(433)	(433)		XXX
806407 10 2	HENRY SCHEIN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	285.000	18,933	XXX	19,025	19,015	10			10		19,025		(92)	(92)		XXX
806857 10 8	SCHLUMBERGER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	2,385.000	45,320	XXX	113,512	95,877	17,635			17,635		113,512		(68,192)	(68,192)	1,911	XXX
807066 10 5	SCHOLASTIC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	1,237	XXX	1,818	2,115	(297)			(297)		1,818		(581)	(581)	25	XXX
808513 10 5	CHARLES SCHWAB ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,760.000	62,518	XXX	70,024	83,706	(13,681)			(13,681)		70,024		(7,506)	(7,506)	950	XXX
808541 10 6	SCHWEITZER MAUD ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	152	XXX	171	210	(39)			(39)		171		(19)	(19)	7	XXX
810186 10 6	SCOTTS MIRACLE GRO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	11,796	XXX	5,444	7,433	(1,989)			(1,989)		5,444		6,352	6,352	475	XXX
811054 40 2	EW SCRIPPS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	111	XXX	133	157	(24)			(24)		133		(22)	(22)	1	XXX
811707 80 1	SEACOAST BANKING OF FLORIDA ORD		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	1,315	XXX	1,916	1,987	(71)			(71)		1,916		(601)	(601)		XXX
811904 10 1	SEACOR HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	948	XXX	1,425	1,295	130			130		1,425		(477)	(477)		XXX
81211K 10 0	SEALED AIR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	285.000	11,198	XXX	10,690	11,352	(661)			(661)		10,690		508	508	91	XXX
812578 10 2	SEATTLE GENETICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	150.000	23,749	XXX	11,228	17,139	(5,912)			(5,912)		11,228		12,522	12,522		XXX
81282V 10 0	SEAWORLD ENTERTAINMENT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	306	XXX	438	476	(38)			(38)		438		(132)	(132)		XXX
81617J 30 1	SELECT ENERGY SERVICES CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	71	XXX	174	139	35			35		174		(103)	(103)		XXX
81619Q 10 5	SELECT MEDICAL HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	180.000	3,611	XXX	3,229	4,201	(972)			(972)		3,229		382	382		XXX
816300 10 7	SELECTIVE INSURANCE GROUP ORD...		08/31/2020	JP MORGAN SECURITIES INC.....	95.000	5,681	XXX	5,940	6,193	(253)			(253)		5,940		(259)	(259)	66	XXX
816850 10 1	SEMTECH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	115.000	6,744	XXX	5,839	6,084	(245)			(245)		5,839		905	905		XXX
816851 10 9	SEMPRA ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	200.000	24,728	XXX	23,282	30,296	(7,014)			(7,014)		23,282		1,446	1,446	612	XXX
81725T 10 0	SENSIENT TECH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	4,141	XXX	5,784	4,957	827			827		5,784		(1,643)	(1,643)	88	XXX
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD		08/31/2020	JP MORGAN SECURITIES INC.....	300.000	13,692	XXX	13,266	13,809	(543)			(543)		13,266		426	426	114	XXX
81761L 10 2	SERVICE PROPERTIES TRUST ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	285.000	2,338	XXX	7,940	6,934	1,006			1,006		7,940		(5,602)	(5,602)	160	XXX
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.....	230.000	9,175	XXX	10,127	8,892	1,235			1,235		10,127		(952)	(952)		XXX
81762P 10 2	SERVICENOW ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	150.000	72,300	XXX	27,213	42,348	(15,135)			(15,135)		27,213		45,087	45,087		XXX
82312B 10 6	SHENANDOAH TELECOMMUNICATIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	3,870	XXX	2,736	2,913	(176)			(176)		2,736		1,134	1,134		XXX
824348 10 6	SHERWIN WILLIAMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	67,103	XXX	42,474	58,354	(15,880)			(15,880)		42,474		24,629	24,629	402	XXX
82620P 10 2	SIERRA BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	1,072	XXX	1,738	1,747	(10)			(10)		1,738		(666)	(666)	36	XXX
82669G 10 4	SIGNATURE BANK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	8,732	XXX	10,478	12,295	(1,817)			(1,817)		10,478		(1,746)	(1,746)	151	XXX
826919 10 2	SILICON LABORATORIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	7,680	XXX	6,301	8,699	(2,398)			(2,398)		6,301		1,379	1,379		XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
82710M 10 0	SILK ROAD MEDICAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55,000	3,353	XXX	2,509					0		2,509		844	844		XXX
828806 10 9	SIMON PROP GRP REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	365,000	24,762	XXX	63,090	54,370	8,719			8,719		63,090		(38,328)	(38,328)	1,241	XXX
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75,000	1,560	XXX	2,192	2,501	(308)			(308)		2,192		(632)	(632)	45	XXX
82968B 10 3	SIRIUS XM HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	980,000	5,745	XXX	6,066	7,007	(941)			(941)		6,066		(321)	(321)	39	XXX
82981J 10 9	SITE CENTERS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	38	XXX	62	70	(8)			(8)		62		(25)	(25)	2	XXX
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60,000	7,502	XXX	4,061	5,439	(1,378)			(1,378)		4,061		3,442	3,442		XXX
830566 10 5	SKECHERS USA CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	235,000	7,013	XXX	6,242	10,150	(3,908)			(3,908)		6,242		771	771		XXX
830879 10 2	SKYWEST ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90,000	3,028	XXX	4,742	5,817	(1,075)			(1,075)		4,742		(1,714)	(1,714)	23	XXX
83088M 10 2	SKYWORKS SOLUTIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	190,000	27,519	XXX	16,821	22,967	(6,147)			(6,147)		16,821		10,699	10,699	262	XXX
83088V 10 2	SLACK TECHNOLOGIES CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	645,000	21,176	XXX	20,427					0		20,427		749	749		XXX
83125X 10 3	SLEEP NUMBER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35,000	1,680	XXX	1,664	1,723	(60)			(60)		1,664		16	16		XXX
831754 10 6	SMITH WESSON BRANDS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	265,000	2,618	XXX	2,345	2,227	(65)			(65)		2,345		273	273		XXX
831865 20 9	A O SMITH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	260,000	12,730	XXX	14,067	12,386	1,680			1,680		14,067		(1,337)	(1,337)	187	XXX
83200N 10 3	SMARTSHEET CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105,000	5,725	XXX	5,082	4,717	365			365		5,082		643	643		XXX
832696 40 5	JM SMUCKER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	160,000	19,227	XXX	16,317	16,661	(344)			(344)		16,317		2,910	2,910	426	XXX
833034 10 1	SNAP ON ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105,000	15,567	XXX	18,103	17,787	316			316		18,103		(2,535)	(2,535)	340	XXX
83417M 10 4	SOLAREEDGE TECHNOLOGIES ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	85,000	18,797	XXX	13,995					0		13,995		4,801	4,801		XXX
83418M 10 3	SOLARIS OILFIELD INFRASTRUC CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15,000	117	XXX	225	210	15			15		225		(108)	(108)	3	XXX
83545G 10 2	SONIC AUTOMOTIVE CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	211	XXX	117	155	(38)			(38)		117		95	95	2	XXX
835495 10 2	SONOCO PRODUCTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95,000	5,037	XXX	4,847	5,863	(1,017)			(1,017)		4,847		190	190	123	XXX
842587 10 7	SOUTHERN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,120,000	58,432	XXX	49,739	71,344	(21,605)			(21,605)		49,739		8,693	8,693	2,128	XXX
84265V 10 5	SOUTHERN COPPER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	140,000	6,733	XXX	5,912	5,947	(35)			(35)		5,912		821	821	140	XXX
84470P 10 9	SOUTHSIDE BANCSHARES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70,000	1,928	XXX	2,344	2,600	(256)			(256)		2,344		(415)	(415)	65	XXX
844741 10 8	SOUTHWEST AIRLINES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	190,000	7,139	XXX	11,305	10,256	1,049			1,049		11,305		(4,166)	(4,166)	68	XXX
845467 10 9	SOUTHWSTN ENER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,120,000	3,105	XXX	6,451	2,710	3,741			3,741		6,451		(3,346)	(3,346)		XXX
847215 10 0	SPARTANNASH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70,000	1,398	XXX	881	997	(116)			(116)		881		517	517	27	XXX
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95,000	5,661	XXX	6,786	6,108	678			678		6,786		(1,125)	(1,125)	120	XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	180,000	3,699	XXX	15,926	13,118	2,808			2,808		15,926		(12,227)	(12,227)	25	XXX
84857L 10 1	SPIRE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75,000	4,365	XXX	5,585	6,248	(664)			(664)		5,585		(1,219)	(1,219)	140	XXX
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD.....		08/31/2020	Adjustment.....	110,000	3,905	XXX	4,362	5,410	(1,048)			(1,048)		4,362		(456)	(456)		XXX
848637 10 4	SPLUNK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	215,000	47,153	XXX	22,401	32,201	(9,800)			(9,800)		22,401		24,752	24,752		XXX
85208M 10 2	SPROUTS FARMERS MARKET ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	230,000	5,369	XXX	6,150	4,451	1,700			1,700		6,150		(782)	(782)		XXX
852234 10 3	SQUARE CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	315,000	50,258	XXX	27,147	19,706	7,440			7,440		27,147		23,111	23,111		XXX
852312 30 5	STAAR SURGICAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70,000	3,356	XXX	2,915	2,462	453			453		2,915		441	441		XXX
852857 20 0	STAMPS.COM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35,000	8,726	XXX	7,470	2,923	4,547			4,547		7,470		1,256	1,256		XXX
854231 10 7	STANDEX INTL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25,000	1,446	XXX	2,667	1,984	683			683		2,667		(1,221)	(1,221)	17	XXX
855244 10 9	STARBUCKS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,470,000	124,157	XXX	84,848	129,242	(44,394)			(44,394)		84,848		39,309	39,309	1,808	XXX
857477 10 3	STATE STREET ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	190,000	12,935	XXX	16,410	15,029	1,381			1,381		16,410		(3,475)	(3,475)	296	XXX
858912 10 8	STERICYCLE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120,000	7,692	XXX	6,496	7,657	(1,162)			(1,162)		6,496		1,197	1,197		XXX
85917A 10 0	STERLING BAN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120,000	1,399	XXX	2,683	2,530	154			154		2,683		(1,284)	(1,284)	25	XXX

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**SCHEDULE D - PART 4**

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										11	12	13	14	15						
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
860630 10 2	STIFEL FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	6,084	XXX	6,145	7,278	(1,133)			(1,133)		6,145		(61)	(61)	61	XXX
861025 10 4	STOCK YARDS BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	1,502	XXX	1,265	1,437	(172)			(172)		1,265		237	237	19	XXX
86183P 10 2	STONERIDGE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	202	XXX	315	293	22			22		315		(114)	(114)		XXX
862121 10 0	STORE CAPITAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	225.000	6,082	XXX	6,408	8,379	(1,971)			(1,971)		6,408		(326)	(326)	236	XXX
86272C 10 3	STRATEGIC EDUCATION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	3,077	XXX	3,887	4,767	(880)			(880)		3,887		(810)	(810)	36	XXX
863667 10 1	STRYKER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	395.000	78,269	XXX	63,085	82,926	(19,841)			(19,841)		63,085		15,184	15,184	681	XXX
864159 10 8	STURM RUGER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	2,480	XXX	1,906	1,646	260			260		1,906		573	573	208	XXX
866674 10 4	SUN COMMUNITIES REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	115.000	17,143	XXX	11,685	17,262	(5,576)			(5,576)		11,685		5,458	5,458	268	XXX
86771W 10 5	SUNRUN ORD.....		08/31/2020	Adjustment.....	125.000	7,068	XXX	1,546	1,546				0		1,546		5,522	5,522		XXX
	SUNSTONE HOTEL INVESTORS REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	420.000	3,495	XXX	6,539	5,846	693			693		6,539		(3,044)	(3,044)	269	XXX
868873 10 0	SURMODICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	452	XXX	432	414	17			17		432		21	21		XXX
871237 10 3	SYKES ENTERPRISES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	165	XXX	137	185	(48)			(48)		137		29	29		XXX
87157D 10 9	SYNAPTICS ORD.....		08/31/2020	Adjustment.....	65.000	5,546	XXX	2,503	2,503				0		2,503		3,043	3,043		XXX
871607 10 7	SYNOPSIS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	245.000	54,215	XXX	19,703	34,104	(14,401)			(14,401)		19,703		34,512	34,512		XXX
87161C 50 1	SYNOVUS FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	315.000	6,887	XXX	14,345	12,348	1,997			1,997		14,345		(7,459)	(7,459)	302	XXX
87162W 10 0	SYNNEX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	8,264	XXX	5,169	8,372	(3,203)			(3,203)		5,169		3,095	3,095	26	XXX
87165B 10 3	SYNCHRONY FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,650.000	40,923	XXX	51,414	59,417	(8,003)			(8,003)		51,414		(10,491)	(10,491)	1,089	XXX
87166B 10 2	SYNEOS HEALTH CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	6,309	XXX	4,783	5,948	(1,165)			(1,165)		4,783		1,526	1,526		XXX
871829 10 7	SYSCO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	280.000	16,837	XXX	13,978	23,951	(9,974)			(9,974)		13,978		2,859	2,859	378	XXX
872307 10 3	TCF FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	280.000	7,524	XXX	14,916	13,090	1,826			1,826		14,916		(7,391)	(7,391)		XXX
87240R 10 7	TFS FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	170.000	2,625	XXX	2,684	3,346	(662)			(662)		2,684		(59)	(59)	95	XXX
872540 10 9	TJX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,140.000	62,451	XXX	23,980	69,608	(45,629)			(45,629)		23,980		38,471	38,471	262	XXX
872590 10 4	T MOBILE US ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	235.000	27,417	XXX	16,090	18,429	(2,338)			(2,338)		16,090		11,327	11,327		XXX
87265H 10 9	TRI POINTE GROUP ORD.....		08/31/2020	Adjustment.....	80.000	1,350	XXX	960	960				0		960		390	390		XXX
	TAKE TWO INTERACTIVE SOFTWARE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	9,415	XXX	6,838					0		6,838		2,577	2,577		XXX
875372 20 3	TANDEM DIABETES CARE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	7,326	XXX	2,274	3,875	(1,601)			(1,601)		2,274		5,052	5,052		XXX
876030 10 7	TAPESTRY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	525.000	7,729	XXX	25,090	14,159	10,931			10,931		25,090		(17,361)	(17,361)	177	XXX
87612E 10 6	TARGET ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	495.000	74,844	XXX	42,407	63,464	(21,057)			(21,057)		42,407		32,437	32,437	990	XXX
87612G 10 1	TARGA RESOURCES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	360.000	6,121	XXX	20,891	14,699	6,192			6,192		20,891		(14,770)	(14,770)	400	XXX
876664 10 3	TAUBMAN CNTR REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	95.000	3,638	XXX	5,305	2,954	2,351			2,351		5,305		(1,667)	(1,667)	64	XXX
87724P 10 6	TAYLOR MORRISON HOME ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	285.000	6,704	XXX	5,417	3,957	(909)			(909)		5,417		1,286	1,286		XXX
878155 10 0	TEAM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	32	XXX	84	80	4			4		84		(52)	(52)		XXX
87874R 10 0	TECHTARGET ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	198	XXX	114	131	(17)			(17)		114		85	85		XXX
87901J 10 5	TEGNA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	405.000	5,067	XXX	5,835	6,759	(925)			(925)		5,835		(767)	(767)	85	XXX
87918A 10 5	TELADOC HEALTH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	19,411	XXX	6,233	7,535	(1,301)			(1,301)		6,233		13,178	13,178		XXX
879360 10 5	TELEDYNE TECH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	18,816	XXX	14,035	20,792	(6,758)			(6,758)		14,035		4,781	4,781		XXX
879369 10 6	TELEFLEX ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	27,505	XXX	17,485	26,351	(8,866)			(8,866)		17,485		10,020	10,020	71	XXX
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	160.000	3,700	XXX	5,157	4,069	1,088			1,088		5,157		(1,457)	(1,457)	54	XXX
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	6,415	XXX	3,794	6,530	(2,735)			(2,735)		3,794		2,621	2,621		XXX
88025U 10 9	10X GENOMICS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	10,315	XXX	8,018					0		8,018		2,297	2,297		XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
88076W 10 3	TERADATA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	220.000	5,355	XXX	7,854	5,889	1,965			1,965		7,854		(2,499)	(2,499)		XXX
880770 10 2	TERADYNE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	370.000	31,435	XXX	12,584	25,234	(12,650)			(12,650)		12,584		18,852	18,852	74	XXX
88146M 10 1	TERRENO REALTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	4,770	XXX	2,991	4,331	(1,340)			(1,340)		2,991		1,779	1,779	65	XXX
88160R 10 1	TESLA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	750.000	373,726	XXX	39,422	(151,876)	191,297			191,297		39,422		334,305	334,305		XXX
88162G 10 3	TETRA TECH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	9,230	XXX	6,828	8,616	(1,788)			(1,788)		6,828		2,402	2,402	49	XXX
882508 10 4	TEXAS INSTRUMENTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,260.000	179,096	XXX	112,693	161,645	(48,953)			(48,953)		112,693		66,403	66,403	3,402	XXX
882681 10 9	TEXAS ROADHOUSE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	7,558	XXX	8,105	6,758	1,346			1,346		8,105		(547)	(547)	43	XXX
88322Q 10 8	TG THERAPEUTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	110.000	2,728	XXX	951	1,221	(270)			(270)		951		1,776	1,776		XXX
88337F 10 5	ODP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	2,337	XXX	2,960					0		2,960		(623)	(623)		XXX
88339J 10 5	TRADE DESK CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	19,251	XXX	5,157	10,391	(5,234)			(5,234)		5,157		14,094	14,094		XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	395.000	169,440	XXX	51,919	128,324	(76,404)			(76,404)		51,919		117,521	117,521	249	XXX
885160 10 1	THOR INDUSTRIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	7,082	XXX	5,945	5,572	373			373		5,945		1,137	1,137	90	XXX
88579Y 10 1	3M ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	130.000	21,191	XXX	27,356	22,935	4,421			4,421		27,356		(6,165)	(6,165)	573	XXX
88642R 10 9	TIDEWATER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	34	XXX	78	96	(19)			(19)		78		(43)	(43)		XXX
887389 10 4	TIMKEN ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125.000	6,773	XXX	5,893	7,039	(1,146)			(1,146)		5,893		880	880	105	XXX
88870R 10 2	TIVITY HEALTH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	164	XXX	331	203	128			128		331		(168)	(168)		XXX
889478 10 3	TOLL BROTHERS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	295.000	12,452	XXX	9,354	11,655	(2,301)			(2,301)		9,354		3,098	3,098	97	XXX
890110 10 9	TOMPKINS FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30.000	1,985	XXX	2,447	2,745	(298)			(298)		2,447		(462)	(462)	47	XXX
89055F 10 3	TOPBUILD ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	9,996	XXX	3,414	6,700	(3,286)			(3,286)		3,414		6,582	6,582		XXX
891092 10 8	TORO ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	165.000	12,420	XXX	9,464	13,146	(3,681)			(3,681)		9,464		2,955	2,955	124	XXX
89214P 10 9	TOWNE BANK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	110.000	1,949	XXX	3,380	3,060	320			320		3,380		(1,431)	(1,431)	59	XXX
892356 10 6	TRACTOR SUPPLY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	225.000	33,484	XXX	20,036	21,024	(988)			(988)		20,036		13,448	13,448	248	XXX
892672 10 6	TRADEWEB MARKETS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	140.000	8,019	XXX	7,557					0		7,557		462	462	11	XXX
893641 10 0	TRANSDIGM GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	22,484	XXX	15,805	25,200	(9,395)			(9,395)		15,805		6,679	6,679	1,463	XXX
89417E 10 9	TRAVELERS COMPANIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	9,282	XXX	4,145	10,956	(6,811)			(6,811)		4,145		5,138	5,138	134	XXX
894650 10 0	TREDEGAR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	846	XXX	1,144	1,118	27			27		1,144		(298)	(298)	12	XXX
89469A 10 4	TREEHOUSE FOODS ORD.....		08/31/2020	Adjustment.....	90.000	3,852	XXX	4,141	4,141				0		4,141		(289)	(289)		XXX
89531P 10 5	TREX ORD.....		09/15/2020	JP MORGAN SECURITIES INC.....	100.000	14,948	XXX	6,951	6,340	611			611		6,951		7,997	7,997		XXX
896095 10 6	TRICO BANKSHRS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	110.000	3,045	XXX	4,157	4,489	(332)			(332)		4,157		(1,112)	(1,112)	48	XXX
896215 20 9	TRIMAS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85.000	2,148	XXX	2,534	2,670	(136)			(136)		2,534		(386)	(386)		XXX
896239 10 0	TRIMBLE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	425.000	22,271	XXX	17,531	17,718	(187)			(187)		17,531		4,739	4,739		XXX
896288 10 7	TRINET GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	5,426	XXX	4,330	4,529	(199)			(199)		4,330		1,097	1,097		XXX
896522 10 9	TRINITY INDUSTRIES ORD.....		07/16/2020	ITG INC.....	370.000	7,623	XXX	10,416	10,176	240			240		10,416		(2,793)	(2,793)	211	XXX
89653L 10 6	BROADMARK REALTY CAPITAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	220.000	2,154	XXX	2,042					0		2,042		112	112	26	XXX
896749 10 8	TRIPLE S MANAGEMENT CL B ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	837	XXX	1,021	832	189			189		1,021		(184)	(184)		XXX
89678F 10 0	TRISTATE CAPITAL HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	625	XXX	972	1,175	(203)			(203)		972		(347)	(347)		XXX
89679E 30 0	TRIUMPH BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	428	XXX	436	570	(135)			(135)		436		(7)	(7)		XXX
896945 20 1	TRIPADVISOR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	185.000	4,322	XXX	8,845	5,620	3,225			3,225		8,845		(4,523)	(4,523)		XXX
89785L 10 7	TRUECAR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	94	XXX	102	95	7			7		102		(8)	(8)		XXX
89785X 10 1	TRUEBLUE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	1,522	XXX	2,213	2,165	48			48		2,213		(691)	(691)		XXX
898202 10 6	TRUPANION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	3,450	XXX	1,650	2,060	(410)			(410)		1,650		1,800	1,800		XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11 Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89832Q 10 9	TRUIST FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,770,000	68,679	XXX	92,401	99,686	(7,285)			(7,285)		92,401		(23,722)	(23,722)	2,389	XXX
898349 10 5	TRUSTCO BANK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	405,000	2,411	XXX	3,106	3,511	(405)			(405)		3,106		(695)	(695)	83	XXX
898402 10 2	TRUSTMARK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125,000	2,934	XXX	4,288	4,314	(26)			(26)		4,288		(1,354)	(1,354)	86	XXX
898697 20 6	TUCOWS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	20,000	1,264	XXX	1,220	1,236	(16)			(16)		1,220		44	44		XXX
899896 10 4	TUPPERWARE BRANDS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	81	XXX	156	43	113			113		156		(74)	(74)		XXX
90041T 10 8	TURNING POINT THERAPEUTICS ORD..		08/31/2020	JP MORGAN SECURITIES INC.....	50,000	3,909	XXX	2,471					0		2,471		1,437	1,437		XXX
901109 10 8	TUTOR PERINI ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10,000	125	XXX	155	129	27			27		155		(30)	(30)		XXX
90138F 10 2	TWILIO CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	150,000	40,462	XXX	33,392					0		33,392		7,070	7,070		XXX
90184L 10 2	TWITTER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,080,000	43,817	XXX	31,622	34,614	(2,992)			(2,992)		31,622		12,195	12,195		XXX
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD..		08/31/2020	JP MORGAN SECURITIES INC.....	160,000	871	XXX	2,620	2,339	281			281		2,620		(1,749)	(1,749)	94	XXX
902104 10 8	II VI ORD.....		08/31/2020	Adjustment.....	115,000	5,117	XXX	4,510	4,510				0		4,510		606	606		XXX
90214J 10 1	2U ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60,000	2,483	XXX	4,201	1,439	2,762			2,762		4,201		(1,718)	(1,718)		XXX
902252 10 5	TYLER TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30,000	10,359	XXX	6,595	9,001	(2,406)			(2,406)		6,595		3,764	3,764		XXX
902494 10 3	TYSON FOODS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	135,000	8,477	XXX	8,483	12,290	(3,807)			(3,807)		8,483		(7)	(7)	170	XXX
902653 10 4	UDR REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	395,000	13,747	XXX	15,926	18,447	(2,520)			(2,520)		15,926		(2,180)	(2,180)	420	XXX
902681 10 5	UGI ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	210,000	7,250	XXX	11,670	9,484	2,186			2,186		11,670		(4,420)	(4,420)	206	XXX
902788 10 8	UMB FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80,000	4,297	XXX	5,798	5,491	306			306		5,798		(1,501)	(1,501)	74	XXX
90278Q 10 8	UFP INDUSTRIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105,000	6,231	XXX	3,604	5,009	(1,405)			(1,405)		3,604		2,627	2,627	26	XXX
902973 30 4	US BANCORP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	2,350,000	85,520	XXX	116,601	139,332	(22,730)			(22,730)		116,601		(31,081)	(31,081)	2,961	XXX
903002 10 3	UMH PROPERTIES REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70,000	1,017	XXX	1,002	1,101	(99)			(99)		1,002		15	15	38	XXX
90328M 10 7	USANA HEALTH SCIENCES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25,000	1,960	XXX	2,746	1,964	783			783		2,746		(786)	(786)		XXX
90328S 50 0	USA TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	250,000	2,286	XXX	1,857	1,733	125			125		1,857		429	429		XXX
90346E 10 3	US SILICA HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15,000	67	XXX	308	92	216			216		308		(241)	(241)	1	XXX
90353T 10 0	UBER TECHNOLOGIES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,955,000	65,731	XXX	63,341					0		63,341		2,390	2,390		XXX
90353W 10 3	UBIQUITI ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	20,000	3,635	XXX	1,756	3,780	(2,023)			(2,023)		1,756		1,878	1,878	14	XXX
90384S 30 3	ULTA BEAUTY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80,000	18,573	XXX	22,055	20,251	1,804			1,804		22,055		(3,482)	(3,482)		XXX
90385V 10 7	ULTRA CLEAN HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5,000	123	XXX	70	117	(48)			(48)		70		53	53		XXX
90400D 10 8	ULTRAGENYX PHARMACEUTICAL ORD..		08/31/2020	Adjustment.....	50,000	4,253	XXX	3,557	3,557				0		3,557		696	696		XXX
904214 10 3	UMPQUA HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	375,000	4,227	XXX	7,819	6,638	1,181			1,181		7,819		(3,592)	(3,592)	236	XXX
904311 10 7	UNDER ARMOUR CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	315,000	3,088	XXX	6,114	6,804	(690)			(690)		6,114		(3,026)	(3,026)		XXX
904311 20 6	UNDER ARMOUR CL C ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	325,000	2,874	XXX	5,762	6,234	(471)			(471)		5,762		(2,889)	(2,889)		XXX
904708 10 4	UNIFIRST ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	30,000	5,778	XXX	5,004	6,059	(1,056)			(1,056)		5,004		775	775	23	XXX
907818 10 8	UNION PACIFIC ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,100,000	211,671	XXX	136,110	198,869	(62,759)			(62,759)		136,110		75,561	75,561	3,201	XXX
909907 10 7	UNITED BANKSHARES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	220,000	5,749	XXX	7,942	8,505	(563)			(563)		7,942		(2,193)	(2,193)	231	XXX
910340 10 8	UNITED FIRE GROUP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45,000	1,133	XXX	2,180	1,968	212			212		2,180		(1,047)	(1,047)	30	XXX
911312 10 6	UNITED PARCEL SERVICE CL B ORD....		08/31/2020	JP MORGAN SECURITIES INC.....	795,000	130,069	XXX	91,953	93,063	(1,110)			(1,110)		91,953		38,116	38,116	2,409	XXX
911363 10 9	UNITED RENTAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	125,000	22,130	XXX	19,094	20,846	(1,753)			(1,753)		19,094		3,036	3,036		XXX
912008 10 9	US FOODS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	365,000	8,885	XXX	10,778	15,290	(4,511)			(4,511)		10,778		(1,894)	(1,894)		XXX
912909 10 8	US STEEL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	210,000	1,643	XXX	6,138	2,396	3,742			3,742		6,138		(4,496)	(4,496)	6	XXX
91307C 10 2	UNITED THERAPEUTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70,000	7,487	XXX	8,763	6,166	2,597			2,597		8,763		(1,276)	(1,276)		XXX
91324P 10 2	UNITEDHEALTH GRP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	940,000	293,783	XXX	204,133	276,341	(72,208)			(72,208)		204,133		89,650	89,650	2,190	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For reig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
913259 10 7	UNITIL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	2,531	XXX	3,593	3,709	(117)			(117)		3,593		(1,061)	(1,061)	68	XXX
913456 10 9	UNIVERSAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	35.000	1,519	XXX	2,319	1,997	322			322		2,319		(800)	(800)	80	XXX
91347P 10 5	UNIVERSAL DISPLAY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	13,162	XXX	8,726	15,455	(6,730)			(6,730)		8,726		4,436	4,436	23	XXX
913483 10 3	UNIVERSAL ELECTRONICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	205	XXX	223	261	(38)			(38)		223		(18)	(18)		XXX
91359E 10 5	UNVL HEALTH RTY REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	1,668	XXX	1,870	2,934	(1,064)			(1,064)		1,870		(202)	(202)	34	XXX
91359V 10 7	UNIVERSAL INSURANCE HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	1,113	XXX	2,906	1,679	1,227			1,227		2,906		(1,794)	(1,794)	29	XXX
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	13,241	XXX	15,310	17,215	(1,906)			(1,906)		15,310		(2,069)	(2,069)	24	XXX
915271 10 0	UNIVEST FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	1,930	XXX	3,150	3,214	(63)			(63)		3,150		(1,221)	(1,221)	72	XXX
91529Y 10 6	UNUM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	360.000	6,650	XXX	14,335	10,498	3,838			3,838		14,335		(7,685)	(7,685)	308	XXX
917047 10 2	URBAN OUTFITTERS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	135.000	3,177	XXX	5,385	3,749	1,636			1,636		5,385		(2,208)	(2,208)		XXX
917286 20 5	URSTADT BIDDLE CL A REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	511	XXX	1,155	1,366	(211)			(211)		1,155		(644)	(644)	35	XXX
918204 10 8	VF ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	590.000	38,787	XXX	20,556	58,799	(38,243)			(38,243)		20,556		18,231	18,231	566	XXX
91913Y 10 0	VALERO ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	275.000	14,460	XXX	31,809	25,754	6,056			6,056		31,809		(17,349)	(17,349)	809	XXX
92047W 10 1	VALVOLINE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	240.000	4,894	XXX	5,112	5,138	(26)			(26)		5,112		(218)	(218)	81	XXX
92214X 10 6	VAREX IMAGING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	111	XXX	343	298	44			44		343		(232)	(232)		XXX
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	160.000	27,785	XXX	16,865	22,722	(5,856)			(5,856)		16,865		10,920	10,920		XXX
922280 10 2	VARONIS SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	4,941	XXX	2,541	3,108	(568)			(568)		2,541		2,400	2,400		XXX
922417 10 0	VEECO INSTRUMENTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	59	XXX	62	73	(11)			(11)		62		(3)	(3)		XXX
92242T 10 1	VECTRUS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	651	XXX	608	769	(161)			(161)		608		43	43		XXX
922475 10 8	VEEVA SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	175.000	49,395	XXX	16,506	24,616	(8,110)			(8,110)		16,506		32,889	32,889		XXX
92276F 10 0	VENTAS REIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	575.000	23,691	XXX	31,573	33,201	(1,628)			(1,628)		31,573		(7,882)	(7,882)	1,170	XXX
92339V 10 0	VEREIT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,420.000	9,532	XXX	10,295	13,121	(2,826)			(2,826)		10,295		(763)	(763)	500	XXX
92343V 10 4	VERIZON COMMUNICATIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	3,230.000	191,414	XXX	177,650	198,322	(20,672)			(20,672)		177,650		13,764	13,764	5,959	XXX
92343X 10 0	VERINT SYSTEMS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	105.000	4,993	XXX	4,916	5,813	(897)			(897)		4,916		77	77		XXX
92345Y 10 6	VERISK ANALYTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	16,799	XXX	7,412	13,441	(6,029)			(6,029)		7,412		9,387	9,387	49	XXX
92531L 20 7	VERSO CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	917	XXX	900	1,262	(363)			(363)		900		18	18	7	XXX
92532F 10 0	VERTEX PHARMACEUTICALS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	430.000	120,016	XXX	79,838	94,149	(14,310)			(14,310)		79,838		40,178	40,178		XXX
92552V 10 0	VIASAT ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	3,578	XXX	5,656	6,588	(932)			(932)		5,656		(2,078)	(2,078)		XXX
925550 10 5	VIAMI SOLUTIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	385.000	5,131	XXX	4,647	5,775	(1,128)			(1,128)		4,647		484	484		XXX
925652 10 9	VICI PPTYS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	405.000	9,044	XXX	8,712	10,348	(1,636)			(1,636)		8,712		333	333	361	XXX
92686J 10 6	VIKING THERAPEUTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	10.000	67	XXX	83	80	3			3		83		(16)	(16)		XXX
92764N 10 2	VIR BIOTECHNOLOGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	3,238	XXX	3,916					0		3,916		(678)	(678)		XXX
92823T 10 8	VIRNETX HOLDING ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	25	XXX	30	19	11			11		30		(5)	(5)	5	XXX
92826C 83 9	VISA CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	2,005.000	425,016	XXX	244,827	260,242	(118,814)			(118,814)		244,827		180,189	180,189	1,619	XXX
928298 10 8	VISHAY INTERTECH ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	225.000	3,596	XXX	4,241	4,790	(549)			(549)		4,241		(645)	(645)	43	XXX
928377 10 0	VISTA OUTDOOR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	291	XXX	95	112	(17)			(17)		95		196	196		XXX
92840M 10 2	VISTRA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	525.000	10,092	XXX	13,293	12,070	1,223			1,223		13,293		(3,201)	(3,201)	142	XXX
92854Q 10 6	VIVINT SOLAR ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85.000	2,624	XXX	1,730					0		1,730		894	894		XXX
92857F 10 7	VOCERA COMMUNICATIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	140	XXX	160	104	56			56		160		(20)	(20)		XXX
92886T 20 1	VONAGE HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	350.000	4,005	XXX	4,879	2,587	2,293			2,293		4,879		(874)	(874)		XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
929089	10 0		08/31/2020	JP MORGAN SECURITIES INC.....	350.000	18,165	XXX	18,081	21,343	(3,262)			(3,262)		18,081		84	84	158	XXX
929236	10 7		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	4,087	XXX	3,240	3,883	(643)			(643)		3,240		847	847	40	XXX
929328	10 2		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	146	XXX	240	220	20			20		240		(94)	(94)	2	XXX
92936U	10 9		08/31/2020	JP MORGAN SECURITIES INC.....	240.000	16,647	XXX	18,377	19,210	(833)			(833)		18,377		(1,730)	(1,730)	749	XXX
92939U	10 6		08/31/2020	JP MORGAN SECURITIES INC.....	335.000	31,514	XXX	23,138	30,897	(7,759)			(7,759)		23,138		8,375	8,375	636	XXX
929566	10 7		08/31/2020	JP MORGAN SECURITIES INC.....	20.000	244	XXX	325	294	32			32		325		(81)	(81)	5	XXX
930059	10 0		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	866	XXX	1,153	920	234			234		1,153		(288)	(288)	41	XXX
931142	10 3		08/31/2020	JP MORGAN SECURITIES INC.....	1,370.000	190,210	XXX	110,318	162,811	(52,493)			(52,493)		110,318		79,892	79,892	2,946	XXX
931427	10 8		08/31/2020	JP MORGAN SECURITIES INC.....	225.000	8,553	XXX	16,553	13,266	3,287			3,287		16,553		(8,001)	(8,001)	311	XXX
93148P	10 2		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	2,465	XXX	2,229	2,911	(682)			(682)		2,229		236	236	49	XXX
93627C	10 1		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	232	XXX	392	317	75			75		392		(160)	(160)	2	XXX
938824	10 9		08/31/2020	JP MORGAN SECURITIES INC.....	160.000	3,751	XXX	5,101	5,864	(763)			(763)		5,101		(1,350)	(1,350)	106	XXX
93964W	10 8		08/31/2020	JP MORGAN SECURITIES INC.....	750.000	504	XXX	5,085	2,730	2,355			2,355		5,085		(4,581)	(4,581)	94	XXX
939653	10 1		08/31/2020	JP MORGAN SECURITIES INC.....	125.000	2,741	XXX	3,680	3,648	33			33		3,680		(939)	(939)	113	XXX
940610	10 8		08/31/2020	JP MORGAN SECURITIES INC.....	25.000	834	XXX	1,304	1,345	(41)			(41)		1,304		(470)	(470)	38	XXX
94106L	10 9		08/31/2020	JP MORGAN SECURITIES INC.....	310.000	35,337	XXX	22,762	35,328	(12,565)			(12,565)		22,762		12,575	12,575	338	XXX
941848	10 3		08/31/2020	JP MORGAN SECURITIES INC.....	125.000	27,031	XXX	15,114	29,206	(14,092)			(14,092)		15,114		11,917	11,917		XXX
942749	10 2		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	4,787	XXX	3,876	4,988	(1,113)			(1,113)		3,876		912	912	35	XXX
94419L	10 1		08/31/2020	JP MORGAN SECURITIES INC.....	80.000	23,724	XXX	10,218	7,230	2,988			2,988		10,218		13,506	13,506		XXX
947890	10 9		08/31/2020	JP MORGAN SECURITIES INC.....	155.000	4,261	XXX	9,647	8,271	1,376			1,376		9,647		(5,386)	(5,386)	186	XXX
948741	10 3		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	786	XXX	1,426	1,406	20			20		1,426		(640)	(640)	26	XXX
949746	10 1		08/31/2020	JP MORGAN SECURITIES INC.....	4,295.000	103,690	XXX	229,954	231,071	(1,117)			(1,117)		229,954		(126,265)	(126,265)	4,810	XXX
95040Q	10 4		08/31/2020	JP MORGAN SECURITIES INC.....	535.000	30,769	XXX	34,235	43,752	(9,518)			(9,518)		34,235		(3,466)	(3,466)	1,118	XXX
95058W	10 0		08/31/2020	JP MORGAN SECURITIES INC.....	345.000	7,222	XXX	6,027	7,662	(1,635)			(1,635)		6,027		1,194	1,194	76	XXX
950755	10 8		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	2,300	XXX	1,704	1,820	(116)			(116)		1,704		597	597	14	XXX
95082P	10 5		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	4,684	XXX	5,790	5,939	(149)			(149)		5,790		(1,106)	(1,106)		XXX
95123P	10 6		08/31/2020	JP MORGAN SECURITIES INC.....	65.000	1,143	XXX	1,640	1,666	(26)			(26)		1,640		(496)	(496)	41	XXX
955306	10 5		08/31/2020	JP MORGAN SECURITIES INC.....	125.000	35,493	XXX	14,404	18,791	(4,388)			(4,388)		14,404		21,090	21,090	60	XXX
957090	10 3		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	2,434	XXX	2,440	2,711	(270)			(270)		2,440		(6)	(6)	49	XXX
95790D	10 5		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	226	XXX	991	1,033	(42)			(42)		991		(765)	(765)	31	XXX
958102	10 5		08/31/2020	JP MORGAN SECURITIES INC.....	520.000	19,974	XXX	28,304	33,004	(4,701)			(4,701)		28,304		(8,330)	(8,330)	520	XXX
959802	10 9		08/31/2020	JP MORGAN SECURITIES INC.....	855.000	20,163	XXX	15,754	22,897	(7,143)			(7,143)		15,754		4,409	4,409	385	XXX
960413	10 2		08/31/2020	JP MORGAN SECURITIES INC.....	5.000	297	XXX	403	351	52			52		403		(107)	(107)	4	XXX
96145D	10 5		08/31/2020	JP MORGAN SECURITIES INC.....	430.000	13,038	XXX	19,462	18,451	1,011			1,011		19,462		(6,423)	(6,423)	372	XXX
96208T	10 4		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	9,582	XXX	11,284	12,568	(1,284)			(1,284)		11,284		(1,702)	(1,702)		XXX
962166	10 4		08/31/2020	JP MORGAN SECURITIES INC.....	1,330.000	40,301	XXX	40,618	40,166	452			452		40,618		(317)	(317)	452	XXX
963320	10 6		08/31/2020	JP MORGAN SECURITIES INC.....	110.000	19,548	XXX	11,694	16,228	(4,534)			(4,534)		11,694		7,854	7,854	396	XXX
966084	20 4		08/31/2020	JP MORGAN SECURITIES INC.....	70.000	450	XXX	888	953	(65)			(65)		888		(439)	(439)	35	XXX
968223	20 6		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	1,740	XXX	3,534	2,669	865			865		3,534		(1,793)	(1,793)	56	XXX
969457	10 0		08/31/2020	JP MORGAN SECURITIES INC.....	1,965.000	40,778	XXX	54,313	46,610	7,703			7,703		54,313		(13,535)	(13,535)	1,572	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
969904 10 1	WILLIAMS SONOMA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	155.000	13,601	XXX	9,543	11,383	(1,840)			(1,840)		9,543		4,058	4,058	223	XXX
971378 10 4	WILLSCOT MOBILE MINI HOLDIN CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.....	680.850	12,178	XXX	10,948					0		10,948		1,230	1,230		XXX
974155 10 3	WINGSTOP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	45.000	7,352	XXX	3,135	3,880	(745)			(745)		3,135		4,217	4,217	16	XXX
974637 10 0	WINNEBAGO INDS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	60.000	3,238	XXX	2,318	3,179	(860)			(860)		2,318		920	920	20	XXX
97650W 10 8	WINTRUST FINANCIAL ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	15.000	653	XXX	1,366	1,064	302			302		1,366		(713)	(713)	13	XXX
978097 10 3	WOLVERINE WORLD WIDE ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	1,249	XXX	1,812	1,687	125			125		1,812		(563)	(563)	15	XXX
980745 10 3	WOODWARD ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	85.000	7,283	XXX	6,584	10,067	(3,483)			(3,483)		6,584		699	699	38	XXX
98138H 10 1	WORKDAY CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	185.000	44,344	XXX	24,361	30,423	(6,062)			(6,062)		24,361		19,983	19,983		XXX
981475 10 6	WORLD FUEL SERVICES ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	120.000	3,167	XXX	3,360	5,210	(1,850)			(1,850)		3,360		(193)	(193)	36	XXX
981811 10 2	WORTHINGTON INDS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	75.000	3,114	XXX	3,254	3,164	91			91		3,254		(140)	(140)	36	XXX
98212B 10 3	WPX ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	670.000	3,720	XXX	13,568	9,206	4,362			4,362		13,568		(9,847)	(9,847)		XXX
98310W 10 8	WYNDHAM DESTINATIONS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	200.000	5,796	XXX	7,838	10,338	(2,500)			(2,500)		7,838		(2,042)	(2,042)	200	XXX
98311A 10 5	WYNDHAM HOTELS RESORTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	180.000	9,423	XXX	9,499	11,306	(1,807)			(1,807)		9,499		(75)	(75)	72	XXX
983134 10 7	WYNN RESORTS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	185.000	16,177	XXX	22,009	25,691	(3,682)			(3,682)		22,009		(5,833)	(5,833)	185	XXX
983793 10 0	XPO LOGISTICS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	290.000	25,596	XXX	31,335	23,113	8,222			8,222		31,335		(5,739)	(5,739)		XXX
98389B 10 0	XCEL ENERGY ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	710.000	49,321	XXX	34,424	45,078	(10,654)			(10,654)		34,424		14,897	14,897	898	XXX
98419M 10 0	XYLEM ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	310.000	24,853	XXX	23,443	24,425	(982)			(982)		23,443		1,410	1,410	242	XXX
98421M 10 6	XEROX HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	485.000	9,143	XXX	12,717	17,882	(5,165)			(5,165)		12,717		(3,573)	(3,573)	364	XXX
985817 10 5	YELP ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	160.000	3,698	XXX	7,142	5,573	1,570			1,570		7,142		(3,444)	(3,444)		XXX
987184 10 8	YORK WATER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	50.000	2,280	XXX	1,786	2,306	(520)			(520)		1,786		495	495	27	XXX
988498 10 1	YUM BRANDS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	145.000	13,897	XXX	11,867	14,606	(2,739)			(2,739)		11,867		2,030	2,030	204	XXX
98850P 10 9	YUM CHINA ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	660.000	38,083	XXX	22,097	31,687	(9,590)			(9,590)		22,097		15,986	15,986	79	XXX
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	25,786	XXX	14,165	22,990	(8,825)			(8,825)		14,165		11,621	11,621		XXX
98936J 10 1	ZENDESK ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	160.000	15,419	XXX	10,128	12,261	(2,133)			(2,133)		10,128		5,291	5,291		XXX
98954M 10 1	ZILLOW GROUP CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	90.000	7,674	XXX	3,555	4,117	(562)			(562)		3,555		4,119	4,119		XXX
98954M 20 0	ZILLOW GROUP CL C ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	180.000	15,435	XXX	7,103	8,269	(1,166)			(1,166)		7,103		8,332	8,332		XXX
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	215.000	30,287	XXX	27,288	32,181	(4,893)			(4,893)		27,288		2,999	2,999	155	XXX
989701 10 7	ZIONS BANCORPORATION ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	400.000	12,861	XXX	20,672	20,768	(96)			(96)		20,672		(7,811)	(7,811)	408	XXX
98978V 10 3	ZOETIS CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	400.000	64,036	XXX	37,024	52,940	(15,916)			(15,916)		37,024		27,012	27,012	240	XXX
98980G 10 2	ZSCALER ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	100.000	14,333	XXX	6,763	4,650	2,113			2,113		6,763		7,570	7,570		XXX
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.....	160.000	52,014	XXX	39,963					0		39,963		12,050	12,050		XXX
989817 10 1	ZUMIEZ ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	40.000	1,027	XXX	1,265	1,382	(117)			(117)		1,265		(238)	(238)		XXX
98986T 10 8	ZYNGA CL A ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	1,040.000	9,414	XXX	4,545	6,365	(1,820)			(1,820)		4,545		4,870	4,870		XXX
G0084W 10 1	ADIENT ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	170.000	2,946	XXX	5,678	3,613	2,066			2,066		5,678		(2,732)	(2,732)		XXX
G01767 10 5	ALKERMES ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	255.000	4,216	XXX	11,019	5,202	5,817			5,817		11,019		(6,803)	(6,803)		XXX
G0176J 10 9	ALLEGION ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	170.000	17,575	XXX	14,897	21,172	(6,275)			(6,275)		14,897		2,678	2,678	109	XXX
G037AX 10 1	AMBARELLA ORD.....		08/31/2020	JP MORGAN SECURITIES INC.....	55.000	2,898	XXX	2,398	3,331	(933)			(933)		2,398		500	500		XXX
G0403H 10 8	AON CL A ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	200.000	39,996	XXX	27,428	41,658	(14,230)			(14,230)		27,428		12,568	12,568	264	XXX
G0464B 10 7	ARGO GROUP INTERNATIONAL HLDGS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.....	60.000	2,228	XXX	3,785	3,945	(160)			(160)		3,785		(1,557)	(1,557)	56	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For ei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
G0585R 10 6	ASSURED GUARANTY ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	240.000	5,146	XXX	10,255	11,765	(1,510)			(1,510)		10,255		(5,109)	(5,109)	144	XXX
G06242 10 4	ATLASSIAN CL A ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	135.000	25,886	XXX	12,552	16,246	(3,694)			(3,694)		12,552		13,334	13,334		XXX
G0684D 10 7	ATHENE HOLDING CL A ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	375.000	13,707	XXX	19,444	17,636	1,808			1,808		19,444		(5,737)	(5,737)		XXX
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	90.000	4,298	XXX	4,737	5,350	(612)			(612)		4,737		(440)	(440)	111	XXX
G0750C 10 8	AXALTA COATING SYSTEMS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	745.000	17,762	XXX	21,046	22,648	(1,602)			(1,602)		21,046		(3,284)	(3,284)		XXX
G0772R 20 8	BANK NT BUTTERFIELD AND SON ORD.	C	08/31/2020	JP MORGAN SECURITIES INC.....	5.000	126	XXX	264	185	79			79		264		(138)	(138)	7	XXX
G1151C 10 1	ACCENTURE CL A ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	320.000	76,774	XXX	41,579	67,382	(25,804)			(25,804)		41,579		35,195	35,195	768	XXX
G14838 10 9	MIMECAST ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	100.000	4,923	XXX	3,998		0			0		3,998		925	925		XXX
G16962 10 5	BUNGE ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	245.000	11,175	XXX	17,130	14,100	3,031			3,031		17,130		(5,956)	(5,956)	368	XXX
G1890L 10 7	CAPRI HOLDINGS LTD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	250.000	3,958	XXX	3,285	191	(6)			(6)		3,285		673	673		XXX
G1991C 10 5	CARDTRONICS CL A ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	10.000	217	XXX	342	447	(104)			(104)		342		(125)	(125)		XXX
G2143T 10 3	CIMPRESS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	40.000	3,708	XXX	4,852	5,031	(179)			(179)		4,852		(1,144)	(1,144)		XXX
G29183 10 3	EATON ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	705.000	71,974	XXX	55,642	66,778	(11,136)			(11,136)		55,642		16,332	16,332	1,544	XXX
G3198U 10 2	ESSENT GROUP ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	135.000	4,818	XXX	5,655	7,019	(1,364)			(1,364)		5,655		(837)	(837)	65	XXX
G3323L 10 0	FABRINET ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	60.000	4,186	XXX	2,644	3,890	(1,246)			(1,246)		2,644		1,542	1,542		XXX
G36738 10 5	FRESH DEL MONTE PRODUCE ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	60.000	1,391	XXX	1,617	2,099	(482)			(482)		1,617		(226)	(226)	12	XXX
G3922B 10 7	GENPACT ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	160.000	6,747	XXX	5,450	6,747	(1,298)			(1,298)		5,450		1,298	1,298	31	XXX
G4388N 10 6	HELEN OF TROY ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	45.000	9,306	XXX	5,593	8,091	(2,498)			(2,498)		5,593		3,714	3,714		XXX
G4412G 10 1	HERBALIFE NUTRITION ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	200.000	9,828	XXX	10,430	9,534	896			896		10,430		(602)	(602)		XXX
G4474Y 21 4	JANUS HENDERSON GROUP ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	700.000	14,498	XXX	12,478	17,115	(4,637)			(4,637)		12,478		2,020	2,020	756	XXX
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD	C	08/31/2020	JP MORGAN SECURITIES INC.....	210.000	15,773	XXX	3,929	7,602	(3,673)			(3,673)		3,929		11,844	11,844		XXX
G46408 10 3	HUDSON CL A ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	5.000	38	XXX	69	77	(8)			(8)		69		(31)	(31)		XXX
G4740B 10 5	ICHOR HOLDINGS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	5.000	126	XXX	118	166	(48)			(48)		118		8	8		XXX
G47567 10 5	IHS MARKIT ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	430.000	34,362	XXX	22,846	32,401	(9,555)			(9,555)		22,846		11,516	11,516	219	XXX
G491BT 10 8	INVESCO ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	770.000	7,848	XXX	16,794	13,845	2,949			2,949		16,794		(8,946)	(8,946)	477	XXX
G5005R 10 7	JAMES RIVER GROUP HOLDINGS ORD.	C	08/31/2020	JP MORGAN SECURITIES INC.....	55.000	2,679	XXX	2,579	2,267	312			312		2,579		100	100	33	XXX
G50871 10 5	JAZZ PHARMACEUTICALS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	95.000	12,766	XXX	10,549		0			0		10,549		2,217	2,217		XXX
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	C	08/31/2020	JP MORGAN SECURITIES INC.....	380.000	15,474	XXX	13,308	15,470	(2,162)			(2,162)		13,308		2,167	2,167	296	XXX
G5494J 10 3	LINDE ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	810.000	202,279	XXX	136,415	172,449	(36,034)			(36,034)		136,415		65,864	65,864	1,560	XXX
G5509L 10 1	LIVANOVA ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	80.000	3,751	XXX	9,397	6,034	3,362			3,362		9,397		(5,645)	(5,645)		XXX
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD..	C	08/31/2020	JP MORGAN SECURITIES INC.....	1,275.000	49,434	XXX	26,795	33,864	(7,069)			(7,069)		26,795		22,639	22,639	230	XXX
G5960L 10 3	MEDTRONIC ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	1,655.000	177,847	XXX	127,139	187,760	(60,620)			(60,620)		127,139		50,707	50,707	2,747	XXX
G6095L 10 9	APTIV ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	310.000	26,694	XXX	23,737	29,441	(5,704)			(5,704)		23,737		2,958	2,958	68	XXX
G6518L 10 8	NIELSEN HOLDINGS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	615.000	9,392	XXX	16,544	16,544	0			0		16,544		(7,151)	(7,151)	111	XXX
G65773 10 6	NORDIC AMERICAN TANKERS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	275.000	1,197	XXX	1,073	1,353	(281)			(281)		1,073		124	124	113	XXX
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD	C	08/31/2020	Adjustment.....	220.000	3,762	XXX	11,876	11,876	0			0		11,876		(8,113)	(8,113)		XXX
G6674U 10 8	NOVOCURE ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	60.000	4,964	XXX	2,867	5,056	(2,189)			(2,189)		2,867		2,097	2,097		XXX
G6700G 10 7	NVENT ELECTRIC ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	295.000	5,638	XXX	7,859	7,546	313			313		7,859		(2,221)	(2,221)	155	XXX
G72800 10 8	PROTHENA ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	50.000	648	XXX	651	792	(141)			(141)		651		(3)	(3)		XXX
G7S00T 10 4	PENTAIR ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	115.000	5,190	XXX	4,895	5,275	(380)			(380)		4,895		295	295	66	XXX

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**SCHEDULE D - PART 4**

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

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										11	12	13	14	15						
CUSIP Identification	Description	For ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD	C	08/31/2020	JP MORGAN SECURITIES INC.....	315,000	13,114	XXX	14,399	16,969	(2,570)			(2,570)		14,399		(1,285)	(1,285)		XXX
G81276 10 0	SIGNET JEWELERS ORD.....	C	08/31/2020	Adjustment.....	15,000	259	XXX	921	921				0		921		(662)	(662)	6	XXX
G8473T 10 0	STERIS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	130,000	20,752	XXX	14,004	19,815	(5,811)			(5,811)		14,004		6,748	6,748	148	XXX
G85158 10 6	STONECO CL A ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	215,000	10,963	XXX	8,646					0		8,646		2,317	2,317		XXX
G8827U 10 0	THIRD POINT REINSURANCE ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	130,000	1,112	XXX	1,256	1,368	(112)			(112)		1,256		(144)	(144)		XXX
G8994E 10 3	TRANE TECHNOLOGIES ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	95,000	11,246	XXX	2,775					0		2,775		8,471	8,471	101	XXX
G9001E 10 2	LIBERTY LATIN AMERICA CL A ORD.....	C	08/31/2020	Adjustment.....	90,000	881	XXX	1,413	1,413				0		1,413		(532)	(532)		XXX
G9078F 10 7	TRITON INTERNATIONAL ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	90,000	3,245	XXX	2,879	3,618	(739)			(739)		2,879		366	366	94	XXX
G9087Q 10 2	TRONOX HOLDINGS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	30,000	269	XXX	452	343	110			110		452		(184)	(184)	6	XXX
G9456A 10 0	GOLAR LNG ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	175,000	1,810	XXX	4,730	2,489	2,242			2,242		4,730		(2,920)	(2,920)		XXX
G94787 10 1	WATFORD HOLDINGS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	45,000	720	XXX	1,234	1,132	101			101		1,234		(514)	(514)		XXX
G9618E 10 7	WHITE MOUNTAINS INSURANCE ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	5,000	4,457	XXX	4,312	5,578	(1,266)			(1,266)		4,312		145	145	5	XXX
G96629 10 3	WILLIS TOWERS WATSON ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	145,000	29,800	XXX	20,677	29,281	(8,604)			(8,604)		20,677		9,123	9,123	291	XXX
G97822 10 3	PERRIGO ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	195,000	10,197	XXX	13,943	10,074	3,869			3,869		13,943		(3,746)	(3,746)	132	XXX
H1467J 10 4	CHUBB ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	490,000	61,245	XXX	67,523	76,273	(8,751)			(8,751)		67,523		(6,278)	(6,278)	1,117	XXX
H2906T 10 9	GARMIN ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	115,000	11,914	XXX	7,733	11,219	(3,487)			(3,487)		7,733		4,181	4,181	136	XXX
L0223L 10 1	ARDAGH GROUP CL A ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	40,000	608	XXX	795	783	12			12		795		(187)	(187)	10	XXX
L44385 10 9	GLOBANT ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	65,000	11,542	XXX	10,353					0		10,353		1,189	1,189		XXX
L72967 10 9	ORION ENGINEERED CARBONS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	10,000	121	XXX	214	193	21			21		214		(93)	(93)	2	XXX
L8681T 10 2	SPOTIFY TECHNOLOGY ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	200,000	56,429	XXX	29,243	29,910	(667)			(667)		29,243		27,187	27,187		XXX
L9340P 10 1	TRINSEO ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	20,000	498	XXX	1,523	744	779			779		1,523		(1,025)	(1,025)	22	XXX
M85548 10 1	STRATASYS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	210,000	3,119	XXX	6,166	4,247	1,919			1,919		6,166		(3,047)	(3,047)		XXX
N14506 10 4	ELASTIC ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	65,000	7,057	XXX	5,532	4,180	1,352			1,352		5,532		1,526	1,526		XXX
N72482 12 3	QIAGEN ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	370,000	18,852	XXX	13,165	12,506	659			659		13,165		5,687	5,687		XXX
N96617 11 8	WRIGHT MEDICAL GROUP ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	195,000	5,893	XXX	5,304	5,944	(640)			(640)		5,304		589	589		XXX
P16994 13 2	BANCO LATINAMERCN COM EXT CL E ORD	C	08/31/2020	JP MORGAN SECURITIES INC.....	130,000	1,582	XXX	2,707	2,779	(72)			(72)		2,707		(1,125)	(1,125)	115	XXX
P31076 10 5	COPA HOLDINGS CL A ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	50,000	2,662	XXX	4,185	5,404	(1,220)			(1,220)		4,185		(1,522)	(1,522)	40	XXX
P73684 11 3	ONESPAPORLD HOLDINGS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	10,000	69	XXX	155	168	(13)			(13)		155		(86)	(86)	0	XXX
V7780T 10 3	ROYAL CARIBBEAN GROUP ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	75,000	5,162	XXX	9,233	10,013	(781)			(781)		9,233		(4,070)	(4,070)	117	XXX
Y0207T 10 0	ARDMORE SHIPPING ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	65,000	240	XXX	592	588	4			4		592		(352)	(352)	3	XXX
Y2065G 12 1	DHT HOLDINGS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	125,000	660	XXX	900	1,035	(135)			(135)		900		(240)	(240)	144	XXX
Y41053 10 2	INTERNATIONAL SEAWAYS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	50,000	848	XXX	1,243	1,488	(245)			(245)		1,243		(396)	(396)	6	XXX
Y7542C 13 0	SCORPIO TANKERS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	5,000	59	XXX	141	197	(56)			(56)		141		(82)	(82)	1	XXX
Y7546A 13 0	SCORPIO BULKERS ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	23,000	321	XXX	1,619	1,465	157			157		1,619		(1,298)	(1,298)	7	XXX
Y8565N 30 0	TEEKAY TANKERS LTD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	102,000	1,278	XXX	1,632	2,443	(811)			(811)		1,632		(354)	(354)		XXX
Y95308 10 5	WAVE LIFE SCIENCES ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	15,000	188	XXX	263	120	142			142		263		(75)	(75)		XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....				38,736,201		XXX	28,843,485	29,066,160	(2,050,529)	0	0	(2,050,529)	0	28,843,485	0	9,892,715	9,892,715	442,268	XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>																				
41043F 20 8	HANGER ORD.....	C	08/31/2020	JP MORGAN SECURITIES INC.....	10,000	198	XXX	191	276	(85)			(85)		191		6	6	0	XXX
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....				198		XXX	191	276	(85)	0	0	(85)	0	191	0	6	6	0	XXX

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**MOTORISTS MUTUAL INSURANCE COMPANY**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9799997.	Total - Common Stocks - Part 4.....					38,736,398	XXX	28,843,677	29,066,436	(2,050,614)	0	0	(2,050,614)	0	28,843,677	0	9,892,721	9,892,721	442,268	XXX
9799999.	Total - Common Stocks.....					38,736,398	XXX	28,843,677	29,066,436	(2,050,614)	0	0	(2,050,614)	0	28,843,677	0	9,892,721	9,892,721	442,268	XXX
9899999.	Total - Preferred and Common Stocks.....					38,738,432	XXX	28,845,718	29,066,436	(2,050,614)	0	0	(2,050,614)	0	28,845,718	0	9,892,715	9,892,715	442,268	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					75,941,584	XXX	66,291,921	65,905,520	(2,050,614)	(196,730)	0	(2,247,344)	0	65,905,412	0	9,975,569	9,975,569	1,650,776	XXX

QE05.44

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

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

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

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

**Sch. DB - Pt. E**  
**NONE**

**MOTORISTS MUTUAL INSURANCE COMPANY**

**SCHEDULE DL - PART 1**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>					
	BNY MELLON SECURITIES OVERNIGHT FUND.....			2,532,879	2,532,879
7499999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....			2,532,879	2,532,879
7999999	Total - Common Stock.....			2,532,879	2,532,879
8099999	Total - Preferred and Common Stock.....			2,532,879	2,532,879
9999999	Totals.....			2,532,879	2,532,879

General Interrogatories:

- The activity for the year: Fair Value \$.....2,532,879 Book/Adjusted Carrying Value \$.....3,625,397
- Average balance for the year: Fair Value \$.....1,967,205 Book/Adjusted Carrying Value \$.....1,967,205
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....2,532,879 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value
---------------------------	------------------	-----------	--	-----------------	--------------------------------------

General Interrogatories:

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

**NONE**

# MOTORISTS MUTUAL INSURANCE COMPANY

## SCHEDULE E - PART 1 - CASH

### Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter		
					6 First Month	7 Second Month	8 Third Month
<b>Open Depositories</b>							
United Bank..... Charleston, WV.....					41,989,433	62,593,830	20,292,6
Federal Home Loan Bank..... Cincinnati, OH.....					1,435,527	2,327,569	3,075,0
The Bank Of NY Mellon..... New York, NY.....					(8,997,632)	(7,767,764)	505,8
Huntington National Bank..... Columbus, OH.....					1,590,901	7,631,697	(1,391,9
PNC Bank..... Columbus, OH.....					2,435,197	19,000,460	(13,249,7
0199998. Deposits in.....3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			(115,201)	(115,201)	(115,2
0199999. Total Open Depositories.....	XXX	XXX	.0	.0	38,338,226	83,670,590	9,116,8
0399999. Total Cash on Deposit.....	XXX	XXX	.0	.0	38,338,226	83,670,590	9,116,8
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	2,600	2,600	2,6
0599999. Total Cash.....	XXX	XXX	.0	.0	38,340,826	83,673,190	9,119,4

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received Durin
<b>All Other Money Market Mutual Funds</b>								
316175 10 8	FIDELITY IMM:GOVT I.....		09/30/2020.....	.....0.010		.....47,722,512	.....422	
38141W 27 3	GOLDMAN:FS GOVT INST.....		09/30/2020.....	.....0.030		.....50,433	.....136	
8699999	Total - All Other Money Market Mutual Funds.....					.....47,772,946	.....558	
8899999	Total - Cash Equivalents.....					.....47,772,946	.....558	

QE14



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended September 30, 2020

NAIC Group Code.....291

NAIC Company Code

Company Name: MOTORISTS MUTUAL INSURANCE COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ X ]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ X ]

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

2.31 Amount quantified: ..... \$.....

2.32 Amount estimated using reasonable assumptions: .....  
.....

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