



# ANNUAL STATEMENT

## For the Year Ending DECEMBER 31, 2020

### OF THE CONDITION AND AFFAIRS OF THE

# PARAMOUNT INSURANCE COMPANY

NAIC Group Code	1212 <small>(Current Period)</small>	1212 <small>(Prior Period)</small>	NAIC Company Code	11518	Employer's ID Number	010580404
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	OH		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[X] Dental Service Corporation[ ] Other[ ]	Property/Casualty[ ] Vision Service Corporation[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]	Hospital, Medical & Dental Service or Indemnity[ ] Health Maintenance Organization[ ]			
Incorporated/Organized	04/19/2002		Commenced Business	09/26/2002		
Statutory Home Office	1901 Indian Wood Circle <small>(Street and Number)</small>		Maumee, OH, US 43537 <small>(City or Town, State, Country and Zip Code)</small>			
Main Administrative Office	Maumee, OH, US 43537 <small>(City or Town, State, Country and Zip Code)</small>		1901 Indian Wood Circle <small>(Street and Number)</small>		(419)887-2500 <small>(Area Code) (Telephone Number)</small>	
Mail Address	1901 Indian Wood Circle <small>(Street and Number or P.O. Box)</small>		Maumee, OH, US 43537 <small>(City or Town, State, Country and Zip Code)</small>			
Primary Location of Books and Records	Maumee, OH, US 43537 <small>(City or Town, State, Country and Zip Code)</small>		1901 Indian Wood Circle <small>(Street and Number)</small>		(419)887-2500 <small>(Area Code) (Telephone Number)</small>	
Internet Website Address	www.paramounthealthcare.com					
Statutory Statement Contact	Rich Potter, Mr. <small>(Name)</small>		(419)887-2006 <small>(Area Code)(Telephone Number)(Extension)</small>			
	rich.potter@promedica.org <small>(E-Mail Address)</small>		(419)887-2020 <small>(Fax Number)</small>			

### OFFICERS

Name	Title
James Frederick White Mr.	Chairman
Lori Ann Johnston Mrs.	President
Steven Michael Cavanaugh Mr.	Treasurer
Jeffrey Craig Kuhn Mr.	Secretary

### OTHERS

Jeffrey William Martin Mr., Chief Financial Officer Jered Joseph Wilson Mr., Chief Operating Officer Terry Lynn Bawel Ms., President Health Resources Services, Inc. Alan Michael Sattler Mr., Vice President Business Development	Dee Ann Bialecki-Haase M.D., Chief Medical Officer David Roger Brackett Mr., Chief Information Officer Tod L Phillips Mr., Vice President Paramount Preferred Options
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### DIRECTORS OR TRUSTEES

Lori Ann Johnston Ms. Traci Nicole Watkins M.D. Lynn Azar Isaac Mr. Joseph Alphonse Assenmacher M.D. Tammy Lou Claus Ms. Patrice Akilah McClellan PhD Larry Carl Peterson Mr. #	Andrea Marie Gibbons Ms. John Paul Imm M.D. Douglas J Welch Mr. Elaine Marie Canning Ms. Stephanie Michelle Cole M.D. Zak Jon Vassar Mr. David Frantz Waterman Mr. #
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State of Ohio  
 County of Lucas ss

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.

_____ <small>(Signature)</small> Lori Ann Johnston <small>(Printed Name)</small> 1. President <small>(Title)</small>	_____ <small>(Signature)</small> Jeffrey William Martin <small>(Printed Name)</small> 2. Chief Financial Officer <small>(Title)</small>	_____ <small>(Signature)</small> Jeffrey Craig Kuhn <small>(Printed Name)</small> 3. Secretary <small>(Title)</small>
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Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_, 2021

a. Is this an original filing?  
 b. If no: 1. State the amendment number  
 2. Date filed  
 3. Number of pages attached

Yes[X] No[ ]

\_\_\_\_\_  
(Notary Public Signature)

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D Part 1):						
1.01 U.S. governments	3,759,883	7.038	3,759,883		3,759,883	7.038
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	926,892	1.735	926,892		926,892	1.735
1.06 Industrial and miscellaneous	8,246,674	15.438	8,246,674		8,246,674	15.438
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	12,933,448	24.211	12,933,448		12,933,448	24.211
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual Funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgages loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	39,611,648	74.152	39,611,648		39,611,648	74.152
6.02 Cash equivalents (Schedule E, Part 2)	741,652	1.388	741,652		741,652	1.388
6.03 Short-term investments (Schedule DA)	130,366	0.244	130,366		130,366	0.244
6.04 Total Cash, cash equivalents and short-term investments	40,483,666	75.784	40,483,666		40,483,666	75.784
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities	2,430	0.005	2,430		2,430	0.005
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	53,419,544	100.000	53,419,544		53,419,544	100.000

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6) .....		
2.2 Additional investment made after acquisition (Part 2, Column 9) .....		
3. Current year change in encumbrances:		
3.1 TOTALS, Part 1, Column 13 .....		
3.2 TOTALS, Part 3, Column 11 .....		
4. TOTAL gain (loss) on disposals, Part 3, Column 18 .....		
5. Deduct amounts received on disposals, Part 3, Column 15 .....		
6. TOTAL foreign exchange change in book/adjusted	<b>NONE</b>	
6.1 TOTALS, Part 1, Column 15 .....		
6.2 TOTALS, Part 3, Column 13 .....		
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 TOTALS, Part 1, Column 12 .....		
7.2 TOTALS, Part 3, Column 10 .....		
8. Deduct current year's depreciation:		
8.1 TOTALS, Part 1, Column 11 .....		
8.2 TOTALS, Part 3, Column 9 .....		
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) .....		
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Lines 9 minus 10) .....		

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7) .....		
2.2 Additional investment made after acquisition (Part 2, Column 8) .....		
3. Capitalized deferred interest and other:		
3.1 TOTALS, Part 1, Column 12 .....		
3.2 TOTALS, Part 3, Column 11 .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease):		
5.1 TOTALS, Part 1, Column 9 .....		
5.2 TOTALS, Part 3, Column 8 .....		
6. TOTAL gain (loss) on disposals, Part 3, Column 18 .....		
7. Deduct amounts received on disposals, Part 3, Column 15 .....	<b>NONE</b>	
8. Deduct amortization of premium and mortgage interest .....		
9. TOTAL foreign exchange change in book value/recorded interest		
9.1 TOTALS, Part 1, Column 13 .....		
9.2 TOTALS, Part 3, Column 13 .....		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 TOTALS, Part 1, Column 11 .....		
10.2 TOTALS, Part 3, Column 10 .....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) .....		
12. TOTAL valuation allowance .....		
13. Subtotal (Lines 11 plus 12) .....		
14. Deduct total nonadmitted amounts .....		
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....		

**SCHEDULE BA - VERIFICATION BETWEEN YEARS****Other Long-Term Invested Assets**

1.	Book/adjusted carrying value, December 31 of prior year .....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8) .....		
2.2	Additional investment made after acquisition (Part 2, Column 9) .....		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16 .....		
3.2	TOTALS, Part 3, Column 12 .....		
4.	Accrual of discount .....		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13 .....		
5.2	TOTALS, Part 3, Column 9 .....		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19 .....		
7.	Deduct amounts received on disposals, Part 3, Column 18 .....		
8.	Deduct amortization of premium and depreciation .....		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
9.1	TOTALS, Part 1, Column 17 .....		
9.2	TOTALS, Part 3, Column 14 .....		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15 .....		
10.2	TOTALS, Part 3, Column 11 .....		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) .....		
12.	Deduct total nonadmitted amounts .....		
13.	Statement value at end of current period (Line 11 minus Line 12) .....		

**NONE****SCHEDULE D - VERIFICATION BETWEEN YEARS****Bonds and Stocks**

1.	Book/adjusted carrying value, December 31 of prior year .....		13,857,119
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....		22,761,783
3.	Accrual of Discount .....		13,256
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12 .....		
4.2	Part 2, Section 1, Column 15 .....		
4.3	Part 2, Section 2, Column 13 .....		
4.4	Part 4, Column 11 .....	(839,435)	(839,435)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19 .....		(181,770)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....		22,591,754
7.	Deduct amortization of premium .....		89,648
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15 .....		
8.2	Part 2, Section 1, Column 19 .....		
8.3	Part 2, Section 2, Column 16 .....		
8.4	Part 4, Column 15 .....		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14 .....		
9.2	Part 2, Section 1, Column 17 .....		
9.3	Part 2, Section 2, Column 14 .....		
9.4	Part 4, Column 13 .....		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 2 .....		3,897
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) .....		12,933,448
12.	Deduct total nonadmitted amounts .....		
13.	Statement value at end of current period (Line 11 minus Line 12) .....		12,933,448

## SCHEDULE D - SUMMARY BY COUNTRY

### Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States .....	3,759,883	3,762,594	3,764,814	3,744,209
	2. Canada .....				
	3. Other Countries .....				
	4. TOTALS .....	3,759,883	3,762,594	3,764,814	3,744,209
U.S. States, Territories and Possessions (Direct and guaranteed)	5. TOTALS .....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. TOTALS .....				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. TOTALS .....	926,892	960,220	957,664	920,117
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States .....	7,408,688	7,632,211	7,421,226	7,364,068
	9. Canada .....	539,930	554,010	540,304	539,000
	10. Other Countries .....	298,056	299,963	299,708	297,000
	11. TOTALS .....	8,246,674	8,486,184	8,261,237	8,200,068
Parent, Subsidiaries and Affiliates	12. TOTALS .....				
	13. TOTAL Bonds .....	12,933,448	13,208,998	12,983,715	12,864,395
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....				
	15. Canada .....				
	16. Other Countries .....				
	17. TOTALS .....				
Parent, Subsidiaries and Affiliates	18. TOTALS .....				
	19. TOTAL Preferred Stocks .....				
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	20. United States .....				
	21. Canada .....				
	22. Other Countries .....				
	23. TOTALS .....				
Parent, Subsidiaries and Affiliates	24. TOTALS .....				
	25. TOTAL Common Stocks .....				
	26. TOTAL Stocks .....				
	27. TOTAL Bonds and Stocks .....	12,933,448	13,208,998	12,983,715	

## SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	470	3,673,571	2,680	83,161		X X X	3,759,883	28.78	3,714,217	35.68	3,759,883	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	470	3,673,571	2,680	83,161		X X X	3,759,883	28.78	3,714,217	35.68	3,759,883	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						X X X			108,922	1.05		
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS						X X X			108,922	1.05		
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						X X X						
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS						X X X						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	241,670	450,333	93,680	22,987	118,223	X X X	926,892	7.10	1,233,501	11.85	926,892	
5.2 NAIC 2						X X X			5,024	0.05		
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	241,670	450,333	93,680	22,987	118,223	X X X	926,892	7.10	1,238,525	11.90	926,892	

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## SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	774,286	4,231,278	289,944	331,207	92,352	X X X	5,719,067	43.78	3,090,599	29.69	5,719,067	
6.2 NAIC 2	329,438	2,328,536				X X X	2,657,973	20.35	2,258,149	21.69	2,657,973	
6.3 NAIC 3						X X X						
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	1,103,724	6,559,814	289,944	331,207	92,352	X X X	8,377,040	64.12	5,348,748	51.38	8,377,040	
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X						
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						X X X						
10.2 NAIC 2						X X X						
10.3 NAIC 3						X X X						
10.4 NAIC 4						X X X						
10.5 NAIC 5						X X X						
10.6 NAIC 6						X X X						
10.7 TOTALS						X X X						

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## SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,016,426	8,355,182	386,304	437,355	210,575		10,405,842	79.65	X X X	X X X	10,405,842	
11.2 NAIC 2	(d) 329,438	2,328,536					2,657,973	20.35	X X X	X X X	2,657,973	
11.3 NAIC 3	(d)								X X X	X X X		
11.4 NAIC 4	(d)								X X X	X X X		
11.5 NAIC 5	(d)						(c)		X X X	X X X		
11.6 NAIC 6	(d)						(c)		X X X	X X X		
11.7 TOTALS	1,345,864	10,683,718	386,304	437,355	210,575		(b) 13,063,815	100.00	X X X	X X X	13,063,815	
11.8 Line 11.7 as a % of Column 7	10.30	81.78	2.96	3.35	1.61		100.00	X X X	X X X	X X X	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	1,137,169	3,408,205	894,092	1,178,531	1,529,243		X X X	X X X	8,147,239	78.26	8,147,239	
12.2 NAIC 2	186,949	1,431,633	436,175	29,855	178,560		X X X	X X X	2,263,172	21.74	2,263,172	
12.3 NAIC 3							X X X	X X X				
12.4 NAIC 4							X X X	X X X				
12.5 NAIC 5							X X X	X X X	(c)			
12.6 NAIC 6							X X X	X X X	(c)			
12.7 TOTALS	1,324,118	4,839,838	1,330,267	1,208,386	1,707,803		X X X	X X X	(b) 10,410,411	100.00	10,410,411	
12.8 Line 12.7 as a % of Col. 9	12.72	46.49	12.78	11.61	16.40		X X X	X X X	100.00	X X X	100.00	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,016,426	8,355,182	386,304	437,355	210,575		10,405,842	79.65	8,147,239	78.26	10,405,842	X X X
13.2 NAIC 2	329,438	2,328,536					2,657,973	20.35	2,263,172	21.74	2,657,973	X X X
13.3 NAIC 3												X X X
13.4 NAIC 4												X X X
13.5 NAIC 5												X X X
13.6 NAIC 6												X X X
13.7 TOTALS	1,345,864	10,683,718	386,304	437,355	210,575		13,063,815	100.00	10,410,411	100.00	13,063,815	X X X
13.8 Line 13.7 as a % of Col. 7	10.30	81.78	2.96	3.35	1.61		100.00	X X X	X X X	X X X	100.00	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	10.30	81.78	2.96	3.35	1.61		100.00	X X X	X X X	X X X	100.00	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1											X X X	
14.2 NAIC 2											X X X	
14.3 NAIC 3											X X X	
14.4 NAIC 4											X X X	
14.5 NAIC 5											X X X	
14.6 NAIC 6											X X X	
14.7 TOTALS											X X X	
14.8 Line 14.7 as a % of Col. 7								X X X	X X X	X X X	X X X	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								X X X	X X X	X X X	X X X	

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(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$.....0 current year of bonds with Z designations, \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.  
 (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....130,366; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.



# SCHEDULE D - PART 1A - SECTION 2

## Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations		3,671,604				X X X	3,671,604	28.11	3,034,388	29.15	3,671,604	
1.02	Residential Mortgage-Backed Securities						X X X			365,370	3.51		
1.03	Commercial Mortgage-Backed Securities						X X X						
1.04	Other Loan-Backed and Structured Securities	470	1,968	2,680	83,161		X X X	88,279	0.68	314,458	3.02	88,279	
1.05	TOTALS	470	3,673,571	2,680	83,161		X X X	3,759,883	28.78	3,714,217	35.68	3,759,883	
2.	All Other Governments												
2.01	Issuer Obligations						X X X						
2.02	Residential Mortgage-Backed Securities						X X X						
2.03	Commercial Mortgage-Backed Securities						X X X						
2.04	Other Loan-Backed and Structured Securities						X X X						
2.05	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations						X X X			108,922	1.05		
3.02	Residential Mortgage-Backed Securities						X X X						
3.03	Commercial Mortgage-Backed Securities						X X X						
3.04	Other Loan-Backed and Structured Securities						X X X						
3.05	TOTALS						X X X			108,922	1.05		
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations						X X X						
4.02	Residential Mortgage-Backed Securities						X X X						
4.03	Commercial Mortgage-Backed Securities						X X X						
4.04	Other Loan-Backed and Structured Securities						X X X						
4.05	TOTALS						X X X						
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations		75,000			118,101	X X X	193,101	1.48	241,011	2.32	193,101	
5.02	Residential Mortgage-Backed Securities	241,670	375,333	93,680	22,987		X X X	733,792	5.62	997,514	9.58	733,792	
5.03	Commercial Mortgage-Backed Securities						X X X						
5.04	Other Loan-Backed and Structured Securities						X X X						
5.05	TOTALS	241,670	450,333	93,680	22,987	118,223	X X X	926,892	7.10	1,238,525	11.90	926,892	
6.	Industrial and Miscellaneous												
6.01	Issuer Obligations	524,139	5,277,591				X X X	5,801,730	44.41	3,204,007	30.78	5,801,730	
6.02	Residential Mortgage-Backed Securities						X X X						
6.03	Commercial Mortgage-Backed Securities	95,959	321,687	289,590	331,207		X X X	1,130,794	8.66	963,772	9.26	1,130,794	
6.04	Other Loan-Backed and Structured Securities	483,626	960,536	354			X X X	1,444,517	11.06	1,180,969	11.34	1,444,517	
6.05	TOTALS	1,103,724	6,559,814	289,944	331,207		X X X	8,377,040	64.12	5,348,748	51.38	8,377,040	
7.	Hybrid Securities												
7.01	Issuer Obligations						X X X						
7.02	Residential Mortgage-Backed Securities						X X X						
7.03	Commercial Mortgage-Backed Securities						X X X						
7.04	Other Loan-Backed and Structured Securities						X X X						
7.05	TOTALS						X X X						
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations						X X X						
8.02	Residential Mortgage-Backed Securities						X X X						
8.03	Commercial Mortgage-Backed Securities						X X X						
8.04	Other Loan-Backed and Structured Securities						X X X						
8.05	Affiliated Bank Loans - Issued						X X X						
8.06	Affiliated Bank Loans - Acquired						X X X						
8.07	TOTALS						X X X						

# SCHEDULE D - PART 1A - SECTION 2 (Continued)

## Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
	9.01 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
	9.02 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
	9.03 TOTALS	X X X	X X X	X X X	X X X	X X X							
10.	Unaffiliated Bank Loans												
	10.01 Unaffiliated Bank Loans - Issued						X X X						
	10.02 Unaffiliated Bank Loans - Acquired						X X X						
	10.03 TOTALS						X X X						
11.	Total Bonds Current Year												
	11.01 Issuer Obligations	524,139	9,024,194			118,101	X X X	9,666,434	73.99	X X X	X X X	9,666,434	
	11.02 Residential Mortgage-Backed Securities	241,670	375,333	93,680	22,987	122	X X X	733,792	5.62	X X X	X X X	733,792	
	11.03 Commercial Mortgage-Backed Securities	95,959	321,687	289,590	331,207	92,352	X X X	1,130,794	8.66	X X X	X X X	1,130,794	
	11.04 Other Loan-Backed and Structured Securities	484,096	962,504	3,034	83,161		X X X	1,532,796	11.73	X X X	X X X	1,532,796	
	11.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
	11.06 Affiliated Bank Loans						X X X			X X X	X X X		
	11.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
	11.08 TOTALS	1,345,864	10,683,718	386,304	437,355	210,575		13,063,815	100.00	X X X	X X X		13,063,815
	11.09 Line 11.08 as a % of Col. 7	10.30	81.78	2.96	3.35	1.61		100.00	X X X	X X X	X X X		100.00
12.	Total Bonds Prior Year												
	12.01 Issuer Obligations	884,181	3,363,788	791,189	888,536	660,634	X X X	X X X	X X X	6,588,328	63.29	6,588,328	
	12.02 Residential Mortgage-Backed Securities	204,529	542,547	328,178	204,234	83,396	X X X	X X X	X X X	1,362,884	13.09	1,362,884	
	12.03 Commercial Mortgage-Backed Securities					963,772	X X X	X X X	X X X	963,772	9.26	963,772	
	12.04 Other Loan-Backed and Structured Securities	235,408	933,502	210,900	115,616		X X X	X X X	X X X	1,495,427	14.36	1,495,427	
	12.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X		X X X	X X X				
	12.06 Affiliated Bank Loans						X X X	X X X	X X X				
	12.07 Unaffiliated Bank Loans						X X X	X X X	X X X				
	12.08 TOTALS	1,324,118	4,839,838	1,330,267	1,208,386	1,707,803		X X X	X X X	10,410,411	100.00		10,410,411
	12.09 Line 12.08 as a % of Col. 9	12.72	46.49	12.78	11.61	16.40		X X X	X X X	100.00	X X X		100.00
13.	Total Publicly Traded Bonds												
	13.01 Issuer Obligations	524,139	9,024,194			118,101	X X X	9,666,434	73.99	6,588,328	63.29	9,666,434	X X X
	13.02 Residential Mortgage-Backed Securities	241,670	375,333	93,680	22,987	122	X X X	733,792	5.62	1,362,884	13.09	733,792	X X X
	13.03 Commercial Mortgage-Backed Securities	95,959	321,687	289,590	331,207	92,352	X X X	1,130,794	8.66	963,772	9.26	1,130,794	X X X
	13.04 Other Loan-Backed and Structured Securities	484,096	962,504	3,034	83,161		X X X	1,532,796	11.73	1,495,427	14.36	1,532,796	X X X
	13.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X							X X X
	13.06 Affiliated Bank Loans						X X X						X X X
	13.07 Unaffiliated Bank Loans						X X X						X X X
	13.08 TOTALS	1,345,864	10,683,718	386,304	437,355	210,575		13,063,815	100.00	10,410,411	100.00		13,063,815
	13.09 Line 13.08 as a % of Col. 7	10.30	81.78	2.96	3.35	1.61		100.00	X X X	X X X	X X X		100.00
	13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	10.30	81.78	2.96	3.35	1.61		100.00	X X X	X X X	X X X		100.00
14.	Total Privately Placed Bonds												
	14.01 Issuer Obligations						X X X					X X X	
	14.02 Residential Mortgage-Backed Securities						X X X					X X X	
	14.03 Commercial Mortgage-Backed Securities						X X X					X X X	
	14.04 Other Loan-Backed and Structured Securities						X X X					X X X	
	14.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X						X X X	
	14.06 Affiliated Bank Loans						X X X					X X X	
	14.07 Unaffiliated Bank Loans						X X X					X X X	
	14.08 TOTALS											X X X	
	14.09 Line 14.08 as a % of Col. 7								X X X	X X X	X X X	X X X	
	14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11								X X X	X X X	X X X	X X X	

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## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....	5,008	5,008			
2. Cost of short-term investments acquired .....	1,733,014	1,733,014			
3. Accrual of discount .....	529	529			
4. Unrealized valuation increase (decrease) .....					
5. TOTAL gain (loss) on disposals .....	187	187			
6. Deduct consideration received on disposals .....	1,606,589	1,606,589			
7. Deduct amortization of premium .....	1,783	1,783			
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) .....	130,366	130,366			
11. Deduct total nonadmitted amounts .....					
12. Statement value at end of current period (Line 10 minus Line 11) .....	130,366	130,366			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

**SI11 Schedule DB Part A Verification ..... NONE**

**SI11 Schedule DB Part B Verification ..... NONE**

**SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions ..... NONE**

**SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions ..... NONE**

**SI14 Schedule DB Verification ..... NONE**

## SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS (Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....	144,915	144,915		
2. Cost of cash equivalents acquired .....	664,519	664,519		
3. Accrual of discount .....	86	86		
4. Unrealized valuation increase (decrease) .....				
5. TOTAL gain (loss) on disposals .....	111	111		
6. Deduct consideration received on disposals .....	67,979	67,979		
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) .....	741,652	741,652		
11. Deduct total nonadmitted amounts .....				
12. Statement value at end of current period (Lines 10 minus 11) .....	741,652	741,652		

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

**E01 Schedule A - Part 1 Real Estate Owned ..... NONE**

**E02 Schedule A - Part 2 Real Estate Acquired ..... NONE**

**E03 Schedule A - Part 3 Real Estate Disposed ..... NONE**

**E04 Schedule B Part 1 - Mortgage Loans Owned ..... NONE**

**E05 Schedule B Part 2 - Mortgage Loans Acquired ..... NONE**

**E06 Schedule B Part 3 - Mortgage Loans Disposed ..... NONE**

**E07 Schedule BA Part 1 - Long-Term Invested Assets Owned ..... NONE**

**E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired ..... NONE**

**E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed ..... NONE**









# SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
65479MAC0	NISSAN AUTO REC 2 A A3 1.38% 12/16/24			4	1.A FE	123,989	101,854	126,299	124,000	123,991		2			1.380	1.384	MON	76	1,074	04/22/2020	12/16/2024
89239RAC0	TOYOTA AUTO REC 2 B A3 1.36% 8/15/24			4	1.A FE	149,970	101,724	152,586	150,000	149,975		5			1.360	1.370	MON	96	1,281	04/20/2020	08/15/2024
92348XAA3	VERIZON OWNER TRUST 2018A 3.23% 4/20/23			4	1.A FE	9,370	101,327	9,494	9,370	9,370		0			3.230	3.231	MON	10	303	10/02/2018	04/20/2023
92348TAA2	VERIZON OWNER TRUST 2020A 1.85% 7/22/24			4	1.A FE	172,815	102,401	176,130	172,000	172,676		(139)			1.850	1.600	MON	88	2,413	04/06/2020	07/22/2024
92290BAA9	VERIZON OWNER TRUST 2020-B 4.7% 2/20/25			4	1.A FE	37,992	100,354	38,135	38,000	37,993		1			0.470	0.480	MON	6	64	08/04/2020	02/20/2025
98163GAD3	WORLD OMNI AUTO LEA B A3 4.5% 2/15/24			4	1.A FE	39,997	100,252	40,101	40,000	39,997		0			0.450	0.455	MON	9	31	10/06/2020	02/15/2024
98162CAD3	WORLD OMNI AUTO LEA B A3 3.19% 12/15/21			4	1.A FE	3,937	100,335	3,950	3,937	3,937		0			3.190	3.195	MON	6	126	09/11/2018	12/15/2021
98161VAC4	WORLD OMNI AUTO REC A A3 2.5% 4/17/23			4	1.A FE	2,975	100,999	3,005	2,975	2,975		1			2.500	2.510	MON	4	74	01/30/2018	04/17/2023
98163MAD0	WORLD OMNI AUTO REC AA3 1.1% 4/15/25			4	1.A FE	9,998	101,372	10,137	10,000	9,998		0			1.100	1.110	MON	5	84	03/04/2020	04/15/2025
98162YAD5	WORLD OMNI AUTO REC AA3 3.04% 5/15/24			4	1.A FE	9,915	101,933	10,109	9,917	9,916		0			3.040	3.046	MON	14	302	01/23/2019	05/15/2024
98162RAD0	WORLD OMNI AUTO REC C A3 1.96% 12/16/24			4	1.A FE	123,368	102,004	124,445	122,000	123,158		(209)			1.960	1.420	MON	106	1,594	04/22/2020	12/16/2024
98163CAD2	WORLD OMNI AUTO REC CA3 4.8% 11/17/25			4	1.A FE	19,995	100,347	20,069	20,000	19,995		0			0.480	0.491	MON	4	31	08/11/2020	11/17/2025
98163EAD8	WORLD OMNI AUTO REC CA3 3.13% 11/15/23			4	1.A FE	6,429	101,681	6,537	6,429	6,429		0			3.130	3.134	MON	10	201	07/24/2018	11/15/2023
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,445,490	X X X	1,469,174	1,439,016	1,444,492		(1,030)			X X X	X X X	X X X	1,036	16,493	X X X	X X X
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						8,261,237	X X X	8,486,184	8,200,068	8,246,674		(14,598)			X X X	X X X	X X X	42,849	125,114	X X X	X X X
7699999 Subtotals - Issuer Obligations						9,551,914	X X X	9,721,979	9,484,000	9,536,092		(15,469)			X X X	X X X	X X X	46,876	89,641	X X X	X X X
7799999 Subtotals - Residential Mortgage-Backed Securities						764,602	X X X	761,953	725,117	733,791		(35,625)			X X X	X X X	X X X	1,874	8,946	X X X	X X X
7899999 Subtotals - Commercial Mortgage-Backed Securities						1,133,299	X X X	1,165,772	1,131,052	1,130,794		(2,862)			X X X	X X X	X X X	1,920	27,556	X X X	X X X
7999999 Subtotals - Other Loan-Backed and Structured Securities						1,533,900	X X X	1,559,294	1,524,225	1,532,771		(1,676)			X X X	X X X	X X X	1,236	18,465	X X X	X X X
8399999 Grand Total - Bonds						12,983,715	X X X	13,208,998	12,864,395	12,933,448		(55,632)			X X X	X X X	X X X	51,906	144,608	X X X	X X X

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	5,938,166	1B	221,598	1C	239,466	1D	1,412,337	1E	365,003	1F	1,134,809	1G	1,094,470
2A	1,546,684	2B	686,675	2C	294,239								
3A		3B		3C									
4A		4B		4C									
5A		5B		5C									
6													

**E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned ..... NONE**

**E12 Schedule D - Part 2 Sn 2 Common Stocks Owned ..... NONE**

### SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Governments</b>								
912828ZY9	U S TREASURY NOTE .125% 7/15/23		12/30/2020	NATWEST MARKETS SECURITIES INC., NEW YORK	X X X	2,000,620	2,003,000	929
912828ZA1	U S TREASURY NOTE 1.125% 2/28/22		03/23/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	5,267,633	5,184,000	3,803
91282CAG6	US TREASURY SER BF-2022 .125% 8/31/22		09/28/2020	FIFTH THIRD	X X X	675,189	675,000	68
0599999 Subtotal - Bonds - U.S. Governments						7,943,442	7,862,000	4,800
<b>Bonds - All Other Governments</b>								
83162CUV3	SBA GTD PARTN 2012-20F 1 2.42% 6/1/32		10/07/2020	BMO CAPITAL MARKETS CORP, CHICAGO	X X X	98,334	94,617	906
1099999 Subtotal - Bonds - All Other Governments						98,334	94,617	906
<b>Bonds - U.S. Special Revenue, Special Assessment</b>								
231266ML8	CURATORS, UNIV OF MISSOU 1.466% 11/1/23		04/28/2020	GOLDMAN SACHS & CO, NY	X X X	35,000	35,000	
442349EL6	HOUSTON TX ARPT SYS REV 1.272% 7/1/24		09/17/2020	MORGAN STANLEY & CO INC, NY	X X X	40,000	40,000	
59447TUF8	MICHIGAN ST FIN AUTH REV VAR 9/1/49		03/24/2020	RAYMOND JAMES/FI, SAINT PETERSBURG	X X X	48,437	50,000	99
88283KBK3	TEXAS ST TRANSPRTN COMM VAR 8/15/24		04/21/2020	RAYMOND JAMES/FI, SAINT PETERSBURG	X X X	59,625	60,000	158
31288QEM8	FHLMC POOL #84-1040 VAR 7/1/43		07/17/2020	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	103,723	98,432	250
3132A84T3	FHLMC POOL #ZS-8034 3% 6/1/33		07/07/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	63,067	58,709	73
3140J9LD1	FNMA POOL #0BM4823 VAR 7/1/42		01/13/2020	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	11,062	10,567	27
3140JA3K2	FNMA POOL #0BM6201 VAR 8/1/42		01/10/2020	JPMORGAN SECURITIES INC, NEW YORK	X X X	20,201	19,470	51
3138EMFN6	FNMA POOL #0AL4672 VAR 1/1/44		06/22/2020	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	114,667	109,337	213
3138EQMH2	FNMA POOL #0AL7559 VAR 11/1/45		04/03/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	36,031	35,027	68
3140JAUM8	FNMA POOL #0BM5987 3.859% 8/1/44		06/23/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	136,313	129,245	320
3140JA4Z8	FNMA POOL #0BM6239 VAR 2/1/45 DD		08/03/2020	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	34,003	32,250	78
3140JA5B0	FNMA POOL #0BM6241 3.266% 2/1/44		09/21/2020	PITTSBURGH NATIONAL BANK-SECURITIES CORP	X X X	38,010	36,071	74
3140JA5K0	FNMA POOL #0BM6249 VAR 04/01/2044		07/17/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	38,052	35,983	92
3140JA5M6	FNMA POOL #0BM6251 VAR 9/1/43		10/14/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	40,267	38,510	82
3140X3B31	FNMA POOL #0FM0057 2.5% 5/1/32		10/20/2020	GOLDMAN SACHS & CO, NY	X X X	26,359	24,896	28
3140X52J1	FNMA POOL #0FM2576 3% 3/1/35		07/16/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	43,244	40,640	54
3140X8HC4	FNMA POOL #0FM4726 3% 11/1/34		11/16/2020	JPMORGAN SECURITIES INC, NEW YORK	X X X	37,541	35,250	44
3140X8HU4	FNMA POOL #0FM4742 4% 3/1/35		11/05/2020	JPMORGAN SECURITIES INC, NEW YORK	X X X	64,851	60,221	107
35563PGG8	SEASONED CR RISK TRAN 3 MA 3.5% 8/25/57		09/22/2020	CREDIT SUISSE, NEW YORK (CSUS)	X X X	37,866	34,952	78
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						1,028,318	984,561	1,899
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>								
00287YAU3	ABBVIE INC 2.3% 5/14/21		04/01/2020	GOLDMAN SACHS & CO, NY	X X X	70,064	70,000	622
010392FQ6	ALABAMA POWER CO 2.45% 3/30/22		01/02/2020	DEUTSCHE BK SECS INC, NY (NWCUS33)	X X X	9,116	9,000	59
025816BM0	AMERICAN EXPRESS CO 2.5% 8/1/22		03/09/2020	GOLDMAN SACHS & CO, NY	X X X	18,361	18,000	50
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23		04/21/2020	GOLDMAN SACHS & CO, NY	X X X	51,330	49,000	225
025816BW8	AMERICAN EXPRESS CO 3.7% 8/3/23		03/24/2020	CREDIT SUISSE, NEW YORK (CSUS)	X X X	63,260	64,000	349
02665WDH1	AMERICAN HONDA FINANCE 1.95% 5/10/23		03/26/2020	PERSHING LLC, JERSEY CITY	X X X	136,518	139,000	591
037833DV9	APPLE INC 0.75% 5/11/23		05/04/2020	JPMORGAN SECURITIES INC, NEW YORK	X X X	186,491	187,000	
05348EAQ2	AVALONBAY COMMUNITIES INC		03/18/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	5,919	6,000	2
06051GJC4	BANK OF AMERICA CORP VAR 5/19/24		05/14/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	38,000	38,000	
06051GJH3	BANK OF AMERICA VAR 10/24/24		10/16/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	187,000	187,000	
06367WRC9	BANK OF MONTREAL 2.05% 11/1/22		04/21/2020	MERRILL LYNCH PIERCE FENNER SMITH INC NY	X X X	152,250	150,000	1,555
064159VK9	BANK OF NOVA SCOTIA/THE 1.625% 5/1/23		04/14/2020	SCOTIA CAPITAL (USA) INC, NEW YORK	X X X	113,818	114,000	
097023CS2	BOEING CO/THE 4.508% 5/1/23	A	04/30/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	100,000	100,000	
10112RAV6	BOSTON PROPERTIES LP 3.125% 9/1/23		03/24/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	114,295	115,000	250
10112RAU8	BOSTON PROPERTIES LP 3.85% 2/1/23		03/24/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	37,443	37,000	218
110122DT2	BRISTOL-MYERS SQUIBB .537% 11/13/23		11/09/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	70,000	70,000	
14040HCD5	CAPITAL ONE FINANCIAL CORP 2.6% 5/11/23		05/06/2020	MORGAN STANLEY & CO INC, NY	X X X	124,946	125,000	
14913Q3A5	CATERPILLAR FINANCIAL SVCS 1.9% 9/6/22		03/24/2020	BARCLAYS CAPITAL INC, NEW YORK	X X X	106,408	111,000	117
14913Q2N8	CATERPILLAR FINANCIAL SVCS 3.15% 9/7/21		03/26/2020	PERSHING LLC, JERSEY CITY	X X X	40,648	40,000	81
15189TAU1	CENTERPOINT ENERGY INC 3.85% 2/1/24		10/28/2020	BAIRD, ROBERT W & CO INC, MILWAUKEE	X X X	102,240	98,000	740
166764BV1	CHEVRON CORP 1.141% 5/11/23		05/07/2020	JPMORGAN SECURITIES INC, NEW YORK	X X X	37,000	37,000	

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## SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
172967LG4	CITIGROUP INC 2.75% 4/25/22		03/26/2020	PERSHING LLC, JERSEY CITY	X X X	128,798	130,000	1,539
172967MR9	CITIGROUP INC VAR 5/15/24		05/07/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	35,000	35,000	
278062AC8	EATON CORP 2.75% 11/2/22		04/21/2020	GOLDMAN SACHS & CO, NY	X X X	109,874	107,000	1,382
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22		09/16/2020	BARCLAYS CAPITAL INC, NEW YORK	X X X	5,204	5,000	34
30231GBL5	EXXON MOBIL CORP 1.571% 4/15/23		04/13/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	144,000	144,000	
31428XAS5	FEDEX CORP 2.625% 8/1/22		03/17/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	X X X	8,882	9,000	32
31428XBU9	FEDEX CORP 3.4% 1/14/22		04/21/2020	MERRILL LYNCH PIERCE FENNER SMITH INC NY	X X X	41,310	40,000	374
316773CZ1	FIFTH THIRD BANCORP 1.625% 5/5/23		04/30/2020	BNY MELLON	X X X	124,920	125,000	
316773CU2	FIFTH THIRD BANCORP 2.6% 6/15/22		03/13/2020	MORGAN STANLEY & CO INC, NY	X X X	3,010	3,000	20
37045VAW0	GENERAL MOTORS CO 5.4% 10/2/23		05/07/2020	JPMORGAN SECURITIES INC, NEW YORK	X X X	39,958	40,000	
38141GWM2	GOLDMAN SACHS GROUP INC/THE VAR 7/24/23		03/18/2020	GOLDMAN SACHS & CO, NY	X X X	8,797	9,000	41
38141GXL3	GOLDMAN SACHS GROUP VAR 11/17/23		11/16/2020	GOLDMAN SACHS & CO, NY	X X X	148,000	148,000	
42824CBJ7	HEWLETT PACKARD ENTERPRISE 1.45% 4/1/24		07/14/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	73,913	74,000	
527288BE3	JEFFERIES FINANCIAL GRP 5.5% 10/18/23		04/29/2020	JEFFERIES & CO INC, NEW YORK	X X X	99,882	95,000	189
24422EVE6	JOHN DEERE CAPITAL CORP 1.2% 4/6/23		03/04/2020	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	7,998	8,000	
606822AW4	MITSUBISHI UFJ FINAN GRP 3.535% 7/26/21	C	04/21/2020	PERSHING LLC, JERSEY CITY	X X X	136,961	134,000	1,145
609207AV7	MONDELEZ INTL INC .625% 7/1/22		06/30/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	37,995	38,000	
61744YAH1	MORGAN STANLEY 2.75% 5/19/22		04/01/2020	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	151,572	150,000	1,535
61744YAN8	MORGAN STANLEY 3.125% 1/23/23		03/04/2020	MORGAN STANLEY & CO INC, NY	X X X	5,258	5,000	19
65339KAS9	NEXTERA ENERGY CAP HLDG 2.403% 9/1/21		03/17/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	X X X	9,811	10,000	12
655844BJ6	NORFOLK SOUTHERN CORP 3% 4/1/22		03/31/2020	CREDIT SUISSE, NEW YORK (CSUS)	X X X	70,902	71,000	6
67077MAV0	NUTRIEN LTD 1.9% 5/13/23		05/11/2020	CIBC WORLD MARKETS CORP, NEW YORK	X X X	29,973	30,000	
69371RQ74	PACCAR FINANCIAL CORP 2.65% 4/6/23		04/02/2020	JPMORGAN SECURITIES INC, NEW YORK	X X X	85,956	86,000	
70450YAF0	PAYPAL HOLDINGS INC 1.35% 6/1/23		05/11/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	37,965	38,000	
718546AY0	PHILLIPS 66 .9% 2/15/24		11/16/2020	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	63,931	64,000	
693475AV7	PNC FINANCIAL SVCS GRP 3.5% 1/23/24		04/21/2020	GOLDMAN SACHS & CO, NY	X X X	159,779	150,000	1,313
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22		05/20/2020	PERSHING LLC, JERSEY CITY	X X X	56,351	54,000	795
744573AL0	PUBLIC SERVICE ENTERPR GR 2.65% 11/15/22		03/24/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	X X X	64,136	66,000	636
756109AP9	REALTY INCOME CORP 4.65% 8/1/23		04/15/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	114,659	108,000	1,060
78015K7G3	ROYAL BANK OF CANADA 1.6% 4/17/23		04/15/2020	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	123,921	124,000	
78355HKD0	RYDER SYSTEM INC 2.8% 3/1/22		03/24/2020	PERSHING LLC, JERSEY CITY	X X X	94,599	98,000	191
78355HKH1	RYDER SYSTEM INC 3.75% 6/9/23		03/04/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	17,084	16,000	145
816851AU3	SEMPRA ENERGY 4.05% 12/1/23		03/12/2020	MORGAN STANLEY & CO INC, NY	X X X	9,438	9,000	106
822582CJ9	SHELL INTL FINANCE BV .375% 9/15/23	C	09/10/2020	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	151,629	152,000	
844741BH0	SOUTHWEST AIRLINES CO 4.75% 5/4/23		06/03/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	36,981	36,000	162
855244AY5	STARBUCKS CORP 1.3% 5/7/22		05/04/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	124,916	125,000	
89114QCJ5	TORONTO-DOMINION BANK/THE .45% 9/11/23	A	09/09/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	X X X	46,933	47,000	
89114QCD8	TORONTO-DOMINION BANK/THE 1.9% 12/1/22	A	03/26/2020	PERSHING LLC, JERSEY CITY	X X X	49,441	50,000	314
89236TGW9	TOYOTA MOTOR CREDIT CORP 2.9% 3/30/23		03/27/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	269,970	270,000	
907818DK1	UNION PACIFIC CORP 4.163% 7/15/22		03/26/2020	MORGAN STANLEY & CO INC, NY	X X X	61,655	60,000	520
91159JAA4	US BANCORP 2.95% 7/15/22		03/24/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	148,313	150,000	873
254687FN1	WALT DISNEY CO/THE 3.35% 3/24/25		03/31/2020	US BANCORP INVESTMENTS INC, ST PAUL	X X X	75,891	70,000	59
92939UAC0	WEC ENERGY GROUP INC .55% 9/15/23		09/14/2020	JPMORGAN SECURITIES INC, NEW YORK	X X X	63,977	64,000	
95000U2C6	WELLS FARGO & CO 3.75% 1/24/24		10/21/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	203,787	187,000	1,734
08161CAB7	BENCHMARK 2018-B2 CMBS 3.662% 2/15/52		03/06/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	10,550	10,000	9
12624KAD8	COMM 2012-CCRE2 CMBS 3.147% 8/15/45		04/08/2020	INTL FCSTONE FIN INC/BD RATES, NEW YORK	X X X	122,515	122,000	128
12624QAR4	COMM 2012-CCRE4 CMBS 2.853% 10/15/45		03/24/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	145,340	149,089	286
12623SAE0	COMM 2012-CCRE5 CMBS 2.771% 12/10/45		03/24/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	62,514	65,000	125
36192KAT4	GS MORTGAGE SEC GCJ7 A4 3.377% 5/10/45		04/02/2020	JPMORGAN SECURITIES INC, NEW YORK	X X X	193,624	191,765	454
46638UAC0	JP MORGAN CHASE CMBS C8A 2.829% 10/15/45		04/29/2020	SG AMERICAS SECURITIES LLC, NEW YORK	X X X	37,196	37,025	
61762TAE6	MORGAN STANLEY BANK C11 A4 VAR 8/15/46		03/25/2020	MORGAN STANLEY & CO INC, NY	X X X	119,700	120,000	360
61762DAW1	MORGAN STANLEY BANK C9A4 3.102% 5/15/46		04/08/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	100,463	100,000	103
90269CAD2	UBS-BARCLAYS CMBS C2 A4 3.525% 5/10/63		05/05/2020	BARCLAYS CAPITAL INC, NEW YORK	X X X	56,523	55,000	32
92890NAU3	WFRBS CMBS C10 A3 2.875% 12/15/45		04/15/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	41,317	41,000	52
92936JBB9	WFRBS CMBS C5 A4 3.667% 11/15/44		04/02/2020	BNY MELLON	X X X	180,379	177,816	91

## SCHEDULE D - PART 3

### Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
02005AGU6	ALLY MASTER OWNER TR 2 A 3.29% 5/15/23		01/02/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	X X X	10,174	10,000	19
02587AAN4	AMERICAN EXPRESS CR AC2A 2.67% 11/15/24		03/26/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	121,983	121,000	135
12652VAC1	CNH EQUIP TRUST 2018-A 3.12% 7/17/23		03/13/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	4,472	4,429	1
12596JAC7	CNH EQUIP TRUST 2019-A 3.01% 4/15/24		03/10/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	17,468	17,000	38
233854AB4	DAIMLER TRUCKS RETAIL 1A2 1.15% 4/15/22		03/11/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	7,000	7,000	
34531RAD9	FORD CREDIT AUTO LS B A3 .62% 8/15/23		07/21/2020	BNP PARIBAS SECS CP/FIXED INCOME, PA	X X X	59,997	60,000	
34528GAL0	FORD CREDIT AUTO OWNER AA4 1.35% 7/15/25		05/07/2020	JPMORGAN SECURITIES INC, NEW YORK	X X X	124,963	125,000	
34528QGW8	FORD CREDIT FLOORPLAN 2 A 3.06% 4/15/26		10/08/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	37,815	35,000	83
36258NAC6	GM FINANCIAL CONSUMER 1 A3 1.84% 9/16/24		01/08/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	17,996	18,000	
36258VAD6	GM FINANCIAL CONSUMER 2A3 1.49% 12/16/24		04/16/2020	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	123,993	124,000	
44891LAC7	HYUNDAI AUTO REC A A3 1.410% 11/15/24		04/20/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	148,965	149,000	
47789KAC7	JOHN DEERE OWNER TR 20AA3 1.1% /15/24		03/04/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	8,999	9,000	
65479MAC0	NISSAN AUTO REC 2 A A3 1.38% 12/16/24		04/22/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	123,989	124,000	
89239RAC0	TOYOTA AUTO REC 2 B A3 1.36% 8/15/24		04/20/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	149,970	150,000	
92348TAA2	VERIZON OWNER TRUST 2020A 1.85% 7/22/24		04/06/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	172,815	172,000	150
92290BAA9	VERIZON OWNER TRUST 2020-B .47% 2/20/25		08/04/2020	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	37,992	38,000	
98163GAD3	WORLD OMNI AUTO LEA B A3 .45% 2/15/24		10/06/2020	MITSUBISHI UFJ SECURITIES, NEW YORK	X X X	39,997	40,000	
98163MAD0	WORLD OMNI AUTO REC AA3 1.1% 4/15/25		03/04/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	X X X	9,998	10,000	
98162RAD0	WORLD OMNI AUTO REC C A3 1.96% 12/16/24		04/22/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	123,368	122,000	60
98163CAD2	WORLD OMNI AUTO REC CA3 .48% 11/17/25		08/11/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	19,995	20,000	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					7,680,506	7,622,124	21,217
8399997	Subtotal - Bonds - Part 3					16,750,600	16,563,302	28,822
8399998	Summary item from Part 5 for Bonds					5,867,465	5,949,605	12,009
8399999	Subtotal - Bonds					22,618,065	22,512,907	40,831
9799998	Summary Item from Part 5 for Common Stocks					143,717	X X X	
9799999	Subtotal - Common Stocks					143,717	X X X	
9899999	Subtotal - Preferred and Common Stocks					143,717	X X X	
9999999	Totals					22,761,783	X X X	40,831

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## SCHEDULE D - PART 4

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

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	Forfeign	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 (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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. Governments</b>																				
912810SJ8	U S TREASURY BOND 2.25% 8/15/49		03/18/2020	CITADEL SECURITIES LLC, C	X X X	112,120	102,000	102,559	102,555		(3)		(3)		102,552		9,568	9,568	1,356	08/15/2049
912810QA9	U S TREASURY BOND 3.5% 2/15/39		03/18/2020	CITIGROUP GBL MKTS/SALOMO	X X X	90,414	69,000	84,990	84,883		(143)		(143)		84,740		5,675	5,675	1,426	02/15/2039
912810PX0	U S TREASURY BOND 4.5% 5/15/38		03/18/2020	BNP PARIBAS SECS CP/FIXED	X X X	493,401	336,000	417,279	414,192		(698)		(698)		413,494		79,907	79,907	5,175	05/15/2038
912828ZY9	U S TREASURY NOTE .125% 7/15/23		11/10/2020	HSBC SECS INC, NEW YORK	X X X	226,582	227,000	226,894			8		8		226,902		(319)	(319)	84	07/15/2023
912828ZA1	U S TREASURY NOTE 1.125% 2/28/22		12/30/2020	RBC CAPITAL MARKETS LLC,	X X X	4,038,583	3,976,000	4,040,144			(9,667)		(9,667)		4,030,477		8,106	8,106	13,627	02/28/2022
912828Q37	U S TREASURY NOTE 1.25% 3/31/21		04/01/2020	NOMURA SECS, NEW YORK	X X X	170,010	169,000	168,096	168,246		148		148		168,394		1,616	1,616	906	03/31/2021
912828YS3	U S TREASURY NOTE 1.75% 11/15/29		03/18/2020	MERRILL LYNCH PIERCE FENN	X X X	17,875	17,000	16,784	16,784		5		5		16,789		1,087	1,087	102	11/15/2029
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		03/24/2020	CITADEL SECURITIES LLC, C	X X X	236,383	231,000	231,837	231,780		(56)		(56)		231,724		4,659	4,659	1,081	05/31/2022
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		03/24/2020	CITADEL SECURITIES LLC, C	X X X	78,258	76,000	76,295	76,267		(24)		(24)		76,243		2,016	2,016	309	06/30/2022
9128286Z8	U S TREASURY NOTE 1.75% 6/30/24		03/18/2020	DEUTSCHE BK SECS INC, NY	X X X	704,696	679,000	681,475	681,364		(115)		(115)		681,249		23,447	23,447	2,352	06/30/2024
912828M80	U S TREASURY NOTE 2% 11/30/22		03/25/2020	DEUTSCHE BK SECS INC, NY	X X X	143,551	138,000	139,627	139,471		(119)		(119)		139,352		4,200	4,200	873	11/30/2022
9128286G0	U S TREASURY NOTE 2.375% 2/29/24		03/09/2020	MERRILL LYNCH PIERCE FENN	X X X	6,439	6,000	6,147	6,121		(5)		(5)		6,116		323	323	75	02/29/2024
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		03/04/2020	DEUTSCHE BK SECS INC, NY	X X X	13,285	13,000	13,155	13,122		(5)		(5)		13,117		168	168	178	01/15/2022
9128284V9	U S TREASURY NOTE 2.875% 8/15/28		03/18/2020	GOLDMAN SACHS & CO, NY	X X X	234,100	206,000	201,604	202,081		73		73		202,154		31,946	31,946	3,249	08/15/2028
912810SD1	U S TREASURY NOTE 3% 8/15/48		03/18/2020	CITADEL SECURITIES LLC, C	X X X	274,837	220,000	224,287	224,247		(21)		(21)		224,225		50,611	50,611	3,898	08/15/2048
912828L65	US TREASURY NOTE 1.375% 9/30/20		09/30/2020	Maturity	X X X	675,000	675,000	672,574	673,278		1,722		1,722		675,000				9,281	09/30/2020
36202FTL0	GNMA II POOL #0005055 4.5% 5/20/41		03/17/2020	Redemption	X X X	98,016	95,065	100,413	100,205		(223)		(223)		99,983		(1,967)	(1,967)	1,246	05/20/2041
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45		03/17/2020	Redemption	X X X	106,925	103,742	108,945	108,825		(272)		(272)		108,552		(1,628)	(1,628)	1,351	06/20/2045
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		03/17/2020	Redemption	X X X	152,516	147,818	156,872	156,340		(171)		(171)		156,169		(3,654)	(3,654)	1,740	01/15/2041
0599999	Subtotal - Bonds - U.S. Governments					7,872,992	7,486,625	7,669,976	3,399,759		(9,566)		(9,566)		7,657,231		215,762	215,762	48,311	X X X
<b>Bonds - All Other Governments</b>																				
83162CVB6	SBA GTD PART 2012-20J 2.18% 10/1/32		03/16/2020	MERRILL LYNCH PIERCE FENN	X X X	76,661	75,902	73,691	74,819		33		33		74,852		1,810	1,810	772	10/01/2032
83162CVU4	SBA GTD PART 2013-20I 1 3.62% 9/01/33		03/16/2020	Redemption	X X X	49,160	47,158	50,235	49,563		117		117		49,680		(520)	(520)	996	09/01/2033
83162CUA9	SBA GTD PARTN 2011-20E 3.79% 5/1/31		11/02/2020	Redemption	X X X	1,825	1,825	1,863	1,832		(7)		(7)		1,825				51	05/01/2031
83162CUB3	SBA GTD PARTN 2012-20F 1 2.42% 6/1/32		11/16/2020	Redemption	X X X	14,982	14,982	15,617			(129)		(129)		14,982				76	06/01/2032
83162CXL2	SBA GTD PARTN 2015-20L1 2.82% 12/01/35		03/16/2020	BANK OF NEW YORK/VINNING	X X X	140,950	137,094	141,309	139,167		(48)		(48)		139,120		1,830	1,830	1,160	12/01/2035
83162CYD9	SBA GTD PARTN 2016-20K 2.57% 11/1/36		03/16/2020	MERRILL LYNCH PIERCE FENN	X X X	46,675	45,760	43,153	43,375		51		51		43,426		3,249	3,249	451	11/01/2036
1099999	Subtotal - Bonds - All Other Governments					330,252	322,721	325,867	308,756		17		17		323,884		6,368	6,368	3,505	X X X
<b>Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)</b>																				
13063A5E0	CALIFORNIA ST 7.5% 4/1/34		03/16/2020	CITIGROUP GLOBAL MARKETS,	X X X	123,519	80,000	110,529	108,922		(312)		(312)		108,610		14,909	14,909	2,767	04/01/2034
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)					123,519	80,000	110,529	108,922		(312)		(312)		108,610		14,909	14,909	2,767	X X X
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																				
167560PL9	CHICAGO IL MET WTR RECL 5.72% 12/1/38		03/13/2020	JPMORGAN SECURITIES INC,	X X X	76,063	60,000	73,224	72,546		(91)		(91)		72,455		3,607	3,607	1,011	12/01/2038
645913AY0	NEW JERSEY ST ECON DEV AUTH 0% 2/15/20		02/15/2020	Maturity	X X X	5,000	5,000	4,775	4,894		106		106		5,000					02/15/2020





## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

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 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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
00206RCN0	AT&T INC 3.4% 5/15/25		03/16/2020	MERRILL LYNCH PIERCE FENN	X X X	18,545	18,000	17,425	17,552		16		16		17,568		977	977	209	05/15/2025
00206RCZ3	AT&T INC 4.6% 2/15/21		06/29/2020	Call	X X X	12,312	12,000	12,301	12,147		(117)		(117)		12,030		(30)	(30)	794	02/15/2021
00206RGD8	AT&T INC VAR 6/12/24		03/16/2020	PERSHING LLC, JERSEY CITY	X X X	57,666	63,000	61,673	61,910		50		50		61,960		(4,294)	(4,294)	509	06/12/2024
06051GHS1	BANK OF AMERICA CORP VAR 3/15/50		03/16/2020	JPMORGAN SECURITIES INC.	X X X	38,251	34,000	34,000	34,000						34,000		4,251	4,251	748	03/15/2050
06051GGP8	BANK OF AMERICA CORP VAR 7/21/21		02/27/2020	MERRILL LYNCH PIERCE FENN	X X X	16,044	16,000	15,905	15,948		5		5		15,953		91	91	228	07/21/2021
05531FBG7	BB&T CORP 3.05% 6/20/22		03/17/2020	BK OF NEW YORK MELLON/TOR	X X X	55,199	55,000	55,073	55,056		(6)		(6)		55,050		149	149	415	06/20/2022
084670BR8	BERKSHIRE HATHAWAY INC 2.75% 3/15/23		03/16/2020	MIZUHO SECURITIES USA/FIX	X X X	45,780	45,000	43,949	44,298		53		53		44,351		1,429	1,429	629	03/15/2023
11134LAD1	BROADCOM CORP/CAYMA 3% 1/15/22		04/16/2020	BNY MELLON	X X X	10,945	11,000	11,078	11,070		(14)		(14)		11,056		(111)	(111)	255	01/15/2022
136385AW1	CANADIAN NATURAL RESOURCES 2.95% 1/15/23		03/18/2020	PERSHING LLC, JERSEY CITY	X X X	43,667	50,000	48,720	49,183		68		68		49,251		(5,584)	(5,584)	1,004	01/15/2023
13645RAX2	CANADIAN PACIFIC RAIL 6.125% 09/15/15	A	03/19/2020	MORGAN STANLEY & CO INC.	X X X	22,599	22,000	26,820	26,814		0		0		26,814		(4,215)	(4,215)	692	09/15/2115
14040HBP9	CAPITAL ONE FINANCIAL 2.5% 5/12/20		02/13/2020	NATIONAL FINL SVCS CORP.	X X X	11,013	11,000	10,983	10,998		1		1		10,999		14	14	70	05/12/2020
14040HCA1	CAPITAL ONE FINANCIAL 3.9% 1/29/24		03/16/2020	MERRILL LYNCH PIERCE FENN	X X X	21,857	21,000	21,603	21,537		(27)		(27)		21,510		347	347	521	01/29/2024
172967KNO	CITIGROUP INC 3.4% 5/1/26		03/17/2020	MORGAN STANLEY & CO INC.	X X X	47,131	48,000	47,127	47,213		24		24		47,237		(107)	(107)	626	05/01/2026
00209TAB1	COMCAST CABLE COMM 9.455% 11/15/22		03/17/2020	US BANCORP INVESTMENTS IN	X X X	93,947	80,000	101,011	93,449		(972)		(972)		92,477		1,470	1,470	2,605	11/15/2022
20268JAA1	COMMONSPIRIT HEALTH 2.76% 10/1/24		03/13/2020	GOLDMAN SACHS & CO, NY	X X X	54,753	55,000	55,000	55,000						55,000		(247)	(247)	869	10/01/2024
20268JAC7	COMMONSPIRIT HEALTH 4.187% 10/1/49		03/13/2020	MERRILL LYNCH PIERCE FENN	X X X	9,019	9,000	9,433	9,431		(2)		(2)		9,430		(410)	(410)	216	10/01/2049
20605PAK7	CONCHO RESOURCES INC 4.3% 8/15/28		01/08/2020	HSBC SECS INC, NEW YORK	X X X	8,742	8,000	7,973	7,976		0		0		7,976		766	766	137	08/15/2028
21935OBL8	CORNING INC 5.85% 11/15/68		03/17/2020	PERSHING LLC, JERSEY CITY	X X X	19,848	20,000	23,439	23,437		(4)		(4)		23,433		(3,585)	(3,585)	403	11/15/2068
126650BP4	CVS PASS-THROUGH TRUST 6.036% 12/10/28		03/16/2020	PERSHING LLC, JERSEY CITY	X X X	94,922	84,870	98,651	95,690		(441)		(441)		95,249		(326)	(326)	1,384	12/10/2028
24737BAA3	DELTA AIR LINES 2019-1 A 3.204% 10/25/25		03/19/2020	BARCLAYS CAPITAL INC, NEW	X X X	25,520	29,000	29,600	29,542		(19)		(19)		29,523		(4,003)	(4,003)	374	10/25/2025
25746UDA4	DOMINION ENERGY INC STEP 8/15/21		03/17/2020	MORGAN STANLEY & CO INC.	X X X	52,039	54,000	54,013	54,010		(1)		(1)		54,009		(1,970)	(1,970)	872	08/15/2021
29278NAN3	ENERGY TRANSFER OPERATING LP 5.5% 6/1/27		01/24/2020	CITIGROUP GBL MKTS/SALOMO	X X X	34,135	30,000	32,513	32,327		(20)		(20)		32,307		1,828	1,828	261	06/01/2027
29379VAU7	ENTERPRISE PROD OPERATING 5.7% 2/15/42		03/17/2020	SCOTIA CAPITAL (USA) INC.	X X X	29,813	30,000	32,454	31,023		(102)		(102)		30,921		(1,108)	(1,108)	722	02/15/2022
664397AM8	EVERSOURCE ENERGY 3.15% 01/15/25		03/16/2020	PERSHING LLC, JERSEY CITY	X X X	49,048	48,000	49,592	49,007		(42)		(42)		48,965		83	83	1,021	01/15/2025
30161NAS0	EXELON CORP 5.1% 6/15/45		03/18/2020	MORGAN STANLEY & CO INC.	X X X	37,090	37,000	41,395	41,340		(22)		(22)		41,318		(4,228)	(4,228)	498	06/15/2045
31428XBQ8	FEDEX CORP 4.05% 2/15/48		03/17/2020	MERRILL LYNCH PIERCE FENN	X X X	22,600	28,000	24,802	24,848		11		11		24,859		(2,259)	(2,259)	674	02/15/2048
36962G4Y7	GENERAL ELECTRIC CO 4.625% 1/7/21		03/18/2020	MORGAN STANLEY & CO INC.	X X X	80,447	81,000	81,697	81,337		(72)		(72)		81,265		(819)	(819)	2,633	01/07/2021
37045XBS4	GM FINANCIAL CO 3.45% 1/14/22		03/17/2020	GOLDMAN SACHS & CO, NY	X X X	73,851	77,000	76,973	76,967		3		3		76,970		(3,120)	(3,120)	1,808	01/14/2022
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20		02/13/2020	GOLDMAN SACHS & CO, NY	X X X	9,028	9,000	9,784	9,055		(32)		(32)		9,023		5	5	200	03/15/2020
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22		11/16/2020	CITIGROUP GBL MKTS/SALOMO	X X X	90,899	87,000	99,393	92,569		(878)		(878)		91,691		(792)	(792)	3,926	01/24/2022

E14.2

**SCHEDULE D - PART 4**

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
404280AK5 460690BM1 24422ETQ2	HSBC HOLDINGS PLC 5.1% 4/5/21 INTERPUBLIC GROUP OF COS 3.5% 10/1/20 JOHN DEERE CAPITAL CORP 2.2% 3/13/20	C	06/02/2020 10/01/2020 02/13/2020	BNY MELLON Maturity WELLS FARGO SECURITIES LL	X X X X X X X X X	23,875 3,000 10,005	23,000 3,000 10,000	23,791 2,994 9,992	23,592 2,997 9,999			(201) 3 0		(201) 3 0	23,391 3,000 10,000		484 484 5	484 484 5	795 105 92	04/05/2021 10/01/2020 03/13/2020
46625HQJ2 46625HJD3	JPMORGAN CHASE & CO 2.55% 3/1/21 JPMORGAN CHASE & CO 4.5% 1/24/22		09/17/2020 03/17/2020	BNY MELLON BK OF NEW YORK MELLON/TOR	X X X X X X X X X	10,087 60,156 60,156	10,000 58,000 58,000	10,069 62,400 62,400	10,060 59,847 59,847			(60) (189) (189)		(60) (189) (189)	10,000 59,658 59,658		87 498 498	87 498 498	269 1,704 1,704	03/01/2021 01/24/2022 01/24/2022
48203RAJ3 482480AD2 501044CY5	JUNIPER NETWORKS INC 4.35% 6/15/25 KLA CORP 4.125% 11/1/21 KROGER CO/THE 4% 2/1/24		03/17/2020 03/02/2020 03/16/2020	PERSHING LLC, JERSEY CITY Call PERSHING LLC, JERSEY CITY	X X X X X X X X X	48,457 11,463 40,610	52,000 11,000 39,000	53,204 11,380 38,849	53,055 11,334 38,882			(41) (44) 4		(41) (44) 4	53,014 11,290 38,887		(4,557) (290) 1,723	(4,557) (290) 1,723	591 615 875	06/15/2025 11/01/2021 02/01/2024
539830BL2 549271AF1	LOCKHEED MARTIN CORP 4.7% 5/15/46 LUBRIZOL CORP/THE 6.5% 10/1/34		03/16/2020 03/19/2020	MERRILL LYNCH PIERCE FENN MERRILL LYNCH PIERCE FENN	X X X X X X	25,734 62,709	20,000 48,000	21,815 63,735	21,752 62,447			(8) (161)		(8) (161)	21,744 62,286		3,990 422	3,990 422	321 1,465	05/15/2046 10/01/2034
615369AN5 61746BDQ6	MOODY'S CORP 3.25% 6/7/21 MORGAN STANLEY 3.875% 04/29/24		06/11/2020 03/16/2020	Call MERRILL LYNCH PIERCE FENN	X X X X X X	9,240 78,298	9,000 75,000	9,082 79,838	9,079 77,904			(24) (135)		(24) (135)	9,056 77,769		(56) 529	(56) 529	390 1,122	06/07/2021 04/29/2024
65339KAS9 65339KAQ3 666807BL5 674599DG7 674599CP8	NEXTERA ENERGY CAP HLDG 2.403% 9/1/21 NEXTERA ENERGY CAP HLDG 3.342% 9/1/20 NORTHROP GRUMMAN CORP 2.08% 10/15/20 OCCIDENTAL PETROLEUM CORP 0% 10/10/36 OCCIDENTAL PETROLEUM CORP 2.7% 8/15/22		03/18/2020 09/01/2020 10/15/2020 04/15/2020 05/18/2020	MORGAN STANLEY & CO INC, Maturity BNY MELLON WELLS FARGO SECURITIES LL	X X X X X X X X X X X X X X X	42,143 5,000 7,000 23,600 7,815	44,000 5,000 7,000 59,000 9,000	44,108 5,014 6,910 29,648 9,039	44,088 5,005 6,955 29,855 9,038			(11) (5) 45 434		(11) (5) 45 434	44,076 5,000 7,000 30,289		(1,933) (1,933) (6,689) (6,689)	(1,933) (1,933) (6,689) (6,689)	584 167 146 1,122	09/01/2021 09/01/2020 10/15/2020 10/10/2036
70213HAB4 718549AB4	PARTNERS HEALTHCARE SYS 3.443% 7/1/21 PHILLIPS 66 PARTNERS LP3.605% 02/15/25		01/29/2020 03/17/2020	Call WELLS FARGO SECURITIES LL	X X X X X X	5,119 41,916	5,000 49,000	5,054 49,802	5,035 49,506			(2) (19)		(2) (19)	5,033 49,487		(33) (7,571)	(33) (7,571)	218 1,050	07/01/2021 02/15/2025
74432QBZ7 775109AW1 78355HKM0	PRUDENTIAL FINANCIAL 3.500% 05/15/24 ROGERS COMMUNICATIONS INC 3% 03/15/23 RYDER SYSTEM INC 2.875% 6/1/22		03/17/2020 03/16/2020	PERSHING LLC, JERSEY CITY MERRILL LYNCH PIERCE FENN	X X X X X X	38,346 26,216	38,000 26,000	40,124 26,808	39,282 26,389			(60) (28)		(60) (28)	39,222 26,361		(876) (145)	(876) (145)	458 397	05/15/2024 03/15/2023
816851AW9 44106MAU6 828807CZ8	SEMPRA ENERGY 2.400% 03/15/20 SERVICE PROPERTIES TRUST 4.25% 2/15/21 SIMON PROPERTY GROUP LP 4.25% 11/30/46		03/15/2020 06/11/2020 03/18/2020	Maturity BNY MELLON MORGAN STANLEY & CO INC, PERSHING LLC, JERSEY CITY	X X X X X X X X X	82,271 137,000 5,787	82,000 137,000 6,000	81,952 139,617 5,998	81,960 137,000 5,999			3 0 1		3 0 1	81,963 137,000 5,999		308 308 (212)	308 308 (212)	701 1,644 214	06/01/2022 03/15/2020 02/15/2021
842587CV7 86765BAT6 86765BAR0 86787EBE6	SOUTHERN CO/THE 3.250% 07/01/26 SUNOCO LOGISTICS PARTNERS 3.9% 7/15/26 SUNOCO LOGISTICS PARTNERS 4.4% 4/1/21 SUNTRUST BANK/ATLANTA GA 2.8% 5/17/22		03/16/2020 03/16/2020 09/16/2020 03/17/2020	Call BK OF NEW YORK MELLON/TOR BARCLAYS CAPITAL INC. NEW	X X X X X X X X X X X X	66,266 24,069 5,080	66,000 28,000 5,000	68,020 27,882 5,148	67,432 27,893 5,095			(47) 3 (91)		(47) 3 (91)	67,385 27,896 5,005		(1,119) (3,827) 75	(1,119) (3,827) 75	1,531 726 212	07/01/2026 07/15/2026 04/01/2021
86787EBA4 913017CG2 91324PDM1 927804FU3	SUNTRUST BANK/ATLANTA GA VAR 10/26/21 UNITED TECHNOLOGIES CORP 1.950% 11/01/20 UNITEDHEALTH GROUP INC 3.5% 2/15/24 VA ELECTRIC, POWER 3.15% 1/15/26		02/27/2020 02/24/2020 03/16/2020 03/16/2020	SUNTRUST ROBINSON HUMPHRE BNY MELLON PERSHING LLC, JERSEY CITY WELLS FARGO SECURITIES LL	X X X X X X X X X X X X	9,115 86,305 41,729	9,000 88,000 40,000	9,065 87,804 39,900	9,058 87,926 39,919			(13) 6 4		(13) 6 4	9,045 87,932 39,923		69 (1,627) 1,806	69 (1,627) 1,806	108 558 828	10/26/2021 11/01/2021 02/15/2024
92277GAG2	VENTAS REALTY/VENTAS CAP 4.125% 01/15/26		03/16/2020	MERRILL LYNCH PIERCE FENN	X X X	36,609	34,000	36,530	35,735			(58)		(58)	35,677		932	932	947	01/15/2026

E14.3



## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

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	Forfeign	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 (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
34528QGS7	FORD CREDIT FLOORPLAN 1 A 2.84% 3/15/24		03/19/2020	INTL FCSTONE FIN INC/BD R	X X X	154,544	163,000	162,977	162,980		1		1		162,981		(8,437)	(8,437)	1,222	03/15/2024
34528QGH1	FORD CREDIT FLOORPLAN 3A1 3.52% 10/15/23		03/17/2020	DEUTSCHE BK SECS INC, NY	X X X	39,880	40,000	39,991	39,993		0		0		39,993		(114)	(114)	368	10/15/2023
36256XAD4	GM FINANCIAL CONSUMER 1A3 2.97% 11/16/23		12/16/2020	Redemption	X X X	84,138	85,694	85,684	85,686		0		0		85,687		(1,549)	(1,549)	702	11/16/2023
36255JAD6	GM FINANCIAL CONSUMER 3.02% 5/15/23		12/16/2020	Redemption	X X X	2,672	2,672	2,660	2,668		4		4		2,672				56	05/16/2023
47788CAC6	JOHN DEERE OWNER TR 20AA3 2.66% 4/18/22		12/15/2020	Redemption	X X X	7,777	7,777	7,777	7,777		0		0		7,777				106	04/18/2022
89190BAE8	TOYOTA AUTO REC 2 B A4 2.05% 9/15/22		02/27/2020	BARCLAYS CAPITAL INC, NEW	X X X	15,073	15,000	14,996	14,999		0		0		14,999		73	73	62	09/15/2020
92348XAA3	VERIZON OWNER TRUST 2018A 3.23% 4/20/23		12/21/2020	Redemption	X X X	2,630	2,630	2,630	2,630		0		0		2,630				81	04/20/2023
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23		03/13/2020	JPMORGAN SECURITIES INC,	X X X	187,064	185,000	185,289	185,284		(19)		(19)		185,265		1,799	1,799	1,273	09/20/2023
98162GAD4	WORLD OMNI AUTO LEA B A3 2.03% 11/15/22		03/17/2020	WELLS FARGO SECURITIES LL	X X X	126,303	130,000	129,979	129,981		1		1		129,982		(3,679)	(3,679)	689	11/15/2022
98162CAD3	WORLD OMNI AUTO LEA B A3 3.19% 12/15/21		12/15/2020	Redemption	X X X	3,063	3,063	3,063	3,063		0		0		3,063				87	12/15/2021
98161VAC4	WORLD OMNI AUTO REC A A3 2.5% 4/17/23		12/15/2020	Redemption	X X X	3,914	3,914	3,913	3,914		0		0		3,914				51	04/17/2023
98162YAD5	WORLD OMNI AUTO REC AA3 3.04% 5/15/24		12/15/2020	Redemption	X X X	1,083	1,083	1,083	1,083		0		0		1,083				32	05/15/2024
98161PAD5	WORLD OMNI AUTO REC BA3 1.3% 02/15/22		03/18/2020	Redemption	X X X	21,675	21,886	21,858	21,874		5		5		21,879		(204)	(204)	65	02/15/2022
98163EAD8	WORLD OMNI AUTO REC CA3 3.13% 11/15/23		12/15/2020	Redemption	X X X	2,571	2,571	2,571	2,571		0		0		2,571				67	11/15/2023
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,644,418	4,672,936	4,803,847	4,667,346		(5,339)		(5,339)	4,757,636		(115,036)	(115,036)	77,892	X X X
8399997	Subtotal - Bonds - Part 4						14,307,710	13,819,588	14,221,084	9,660,188		(18,661)		(18,661)	14,148,263		157,628	157,628	148,353	X X X
8399998	Summary Item from Part 5 for Bonds						5,882,784	5,949,605	5,867,465			(2,099)		(2,099)	5,865,366		17,418	17,418	35,686	X X X
8399999	Subtotal - Bonds						20,190,494	19,769,193	20,088,550	9,660,188		(20,759)		(20,759)	20,013,629		175,046	175,046	184,038	X X X
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																				
90214J101	2U INC		03/18/2020	JEFFERIES & CO INC, NEW Y	359.000	5,303	X X X	16,913	8,612	8,301			8,301	16,913		(11,610)	(11,610)		X X X	
88579Y101	3M CO		03/12/2020	INVESTMENT TECH GROUP INC	41.000	5,513	X X X	7,722	7,233	489			489	7,722		(2,209)	(2,209)	60	X X X	
002824100	ABBOTT LABORATORIES		03/12/2020	INVESTMENT TECH GROUP INC	115.000	8,633	X X X	5,413	9,989	(4,576)			(4,576)	5,413		3,220	3,220	41	X X X	
00287Y109	ABBVIE INC		03/12/2020	INVESTMENT TECH GROUP INC	90.000	7,088	X X X	5,664	7,969	(2,304)			(2,304)	5,664		1,424	1,424	106	X X X	
003654100	ABIOMED INC		03/18/2020	JEFFERIES & CO INC, NEW Y	17.000	2,350	X X X	3,393	2,900	493			493	3,393		(1,043)	(1,043)		X X X	
00401C108	ACACIA COMMUNICATIONS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	242.000	15,158	X X X	8,193	16,410	(8,217)			(8,217)	8,193		6,965	6,965		X X X	
00404A109	ACADIA HEALTHCARE CO INC		03/18/2020	JEFFERIES & CO INC, NEW Y	405.000	4,775	X X X	12,667	13,454	(787)			(787)	12,667		(7,891)	(7,891)		X X X	
G1151C101	ACCENTURE PLC	C	03/12/2020	INVESTMENT TECH GROUP INC	41.000	6,296	X X X	5,901	8,633	(2,732)			(2,732)	5,901		395	395	25	X X X	
00507Y109	ACTIVISION BLIZZARD INC		03/12/2020	INVESTMENT TECH GROUP INC	50.000	2,745	X X X	2,403	2,971	(568)			(568)	2,403		341	341		X X X	
00724F101	ADOBE INC		03/12/2020	INVESTMENT TECH GROUP INC	31.000	9,058	X X X	4,255	10,224	(5,969)			(5,969)	4,255		4,802	4,802		X X X	
00737L103	ADTALEM GLOBAL EDUCATION INC		03/18/2020	JEFFERIES & CO INC, NEW Y	210.000	5,094	X X X	7,489	7,344	146			146	7,489		(2,395)	(2,395)		X X X	
00751Y106	ADVANCE AUTO PARTS INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,131	X X X	1,700	1,602	99			99	1,700		(569)	(569)	1	X X X	
007903107	ADVANCED MICRO DEVICES INC		03/12/2020	INVESTMENT TECH GROUP INC	270.000	10,768	X X X	5,215	12,382	(7,167)			(7,167)	5,215		5,552	5,552		X X X	
00766T100	AECOM		03/18/2020	JEFFERIES & CO INC, NEW Y	89.000	2,075	X X X	3,242	3,839	(597)			(597)	3,242		(1,167)	(1,167)		X X X	
00771V108	AERIE PHARMACEUTICALS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	336.000	4,212	X X X	9,604	8,121	1,483			1,483	9,604		(5,392)	(5,392)		X X X	

E14.5

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

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 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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
00130H105	AES CORP/VA		03/12/2020	INVESTMENT TECH GROUP INC	70.000	871	X X X	824	1,393	(569)			(569)		824		47	47	10	X X X
001055102	AFLAC INC		03/12/2020	INVESTMENT TECH GROUP INC	50.000	1,612	X X X	1,747	2,645	(898)			(898)		1,747		(136)	(136)	14	X X X
00846U101	AGILENT TECHNOLOGIES INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,295	X X X	915	1,706	(791)			(791)		915		380	380	4	X X X
008474108	AGNICO EAGLE MINES LTD		03/18/2020	JEFFERIES & CO INC, NEW Y	237.000	9,179	X X X	9,749	14,602	(4,853)			(4,853)		9,749		(570)	(570)	36	X X X
009158106	AIR PRODUCTS & CHEMICALS INC		03/12/2020	INVESTMENT TECH GROUP INC	15.000	2,872	X X X	2,362	3,525	(1,163)			(1,163)		2,362		510	510	17	X X X
00971T101	AKAMAI TECHNOLOGIES INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	830	X X X	480	864	(384)			(384)		480		350	350		X X X
011659109	ALASKA AIR GROUP INC		03/18/2020	JEFFERIES & CO INC, NEW Y	102.000	2,478	X X X	5,924	6,911	(986)			(986)		5,924		(3,447)	(3,447)	29	X X X
012653101	ALBEMARLE CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	105.000	6,529	X X X	8,972	7,669	1,302			1,302		8,972		(2,442)	(2,442)	39	X X X
015351109	ALEXION PHARMACEUTICALS INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	760	X X X	1,280	1,082	199			199		1,280		(520)	(520)		X X X
016255101	ALIGN TECHNOLOGY INC		03/12/2020	INVESTMENT TECH GROUP INC	5.000	925	X X X	985	1,395	(410)			(410)		985		(60)	(60)		X X X
01741R102	ALLEGHENY TECHNOLOGIES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,376.000	10,156	X X X	23,067	28,428	(5,361)			(5,361)		23,067		(12,911)	(12,911)		X X X
G0177J108	ALLERGAN PLC	C	03/12/2020	INVESTMENT TECH GROUP INC	25.000	4,401	X X X	4,982	4,779	203			203		4,982		(582)	(582)	14	X X X
018581108	ALLIANCE DATA SYSTEMS CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	130.000	3,163	X X X	20,283	14,586	5,697			5,697		20,283		(17,120)	(17,120)	82	X X X
018802108	ALLIANT ENERGY CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,449	X X X	1,142	1,642	(500)			(500)		1,142		308	308	11	X X X
020002101	ALLSTATE CORP/THE		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,733	X X X	1,490	2,249	(759)			(759)		1,490		243	243	21	X X X
02079K305	ALPHABET INC-CL A		03/12/2020	INVESTMENT TECH GROUP INC	19.000	21,591	X X X	17,406	25,448	(8,042)			(8,042)		17,406		4,185	4,185		X X X
02079K107	ALPHABET INC-CL C		03/12/2020	INVESTMENT TECH GROUP INC	17.000	19,401	X X X	16,445	22,729	(6,284)			(6,284)		16,445		2,956	2,956		X X X
02209S103	ALTRIA GROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	120.000	4,382	X X X	8,153	5,989	2,164			2,164		8,153		(3,770)	(3,770)	101	X X X
023135106	AMAZON.COM INC		03/12/2020	INVESTMENT TECH GROUP INC	25.000	42,498	X X X	30,832	46,196	(15,364)			(15,364)		30,832		11,666	11,666		X X X
023608102	AMEREN CORP		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,458	X X X	1,049	1,536	(487)			(487)		1,049		409	409	10	X X X
02376R102	AMERICAN AIRLINES GROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	1,087.000	13,174	X X X	35,241	31,175	4,066			4,066		35,241		(22,067)	(22,067)	109	X X X
025537101	AMERICAN ELECTRIC POWER CO INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	2,440	X X X	2,178	2,835	(657)			(657)		2,178		262	262	21	X X X
025816109	AMERICAN EXPRESS CO		03/12/2020	INVESTMENT TECH GROUP INC	40.000	3,393	X X X	2,946	4,980	(2,034)			(2,034)		2,946		447	447	17	X X X
026874784	AMERICAN INTERNATIONAL GROUP I		03/12/2020	INVESTMENT TECH GROUP INC	60.000	1,588	X X X	3,940	3,080	860			860		3,940		(2,352)	(2,352)		X X X
03027X100	AMERICAN TOWER CORP		03/12/2020	INVESTMENT TECH GROUP INC	29.000	6,333	X X X	4,708	6,665	(1,956)			(1,956)		4,708		1,625	1,625	29	X X X
030420103	AMERICAN WATER WORKS CO INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,193	X X X	1,056	1,229	(172)			(172)		1,056		137	137	5	X X X
03076C106	AMERIPRISE FINANCIAL INC		03/12/2020	INVESTMENT TECH GROUP INC	9.000	879	X X X	987	1,499	(512)			(512)		987		(108)	(108)	9	X X X
03073E105	AMERISOURCEBERGEN CORP		03/12/2020	INVESTMENT TECH GROUP INC	10.000	810	X X X	798	850	(53)			(53)		798		12	12	4	X X X
031162100	AMGEN INC		03/12/2020	INVESTMENT TECH GROUP INC	38.000	7,051	X X X	5,777	9,161	(3,384)			(3,384)		5,777		1,274	1,274	61	X X X

E14.6

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

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 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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
032095101	AMPHENOL CORP		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,571	X X X	1,347	2,165	(818)			(818)		1,347		224	224	5	X X X
032654105	ANALOG DEVICES INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	2,714	X X X	2,451	3,565	(1,114)			(1,114)		2,451		263	263	19	X X X
03662Q105	ANSYS INC		03/12/2020	INVESTMENT TECH GROUP INC	6.000	1,258	X X X	875	1,544	(670)			(670)		875		383	383		X X X
036752103	ANTHEM INC		03/12/2020	INVESTMENT TECH GROUP INC	17.000	4,390	X X X	2,966	5,135	(2,169)			(2,169)		2,966		1,424	1,424		X X X
G0408V102	AON PLC	C	03/12/2020	INVESTMENT TECH GROUP INC	17.000	2,962	X X X	2,144	3,541	(1,397)			(1,397)		2,144		818	818	7	X X X
037833100	APPLE INC		03/12/2020	INVESTMENT TECH GROUP INC	264.000	67,022	X X X	32,467	77,524	(45,057)			(45,057)		32,467		34,555	34,555	203	X X X
038222105	APPLIED MATERIALS INC		03/12/2020	INVESTMENT TECH GROUP INC	60.000	2,852	X X X	1,956	3,662	(1,707)			(1,707)		1,956		896	896	13	X X X
G6095L109	APTIV PLC	C	03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,228	X X X	1,122	1,899	(778)			(778)		1,122		106	106	3	X X X
03837J101	AQUA METALS INC		01/02/2020	BNY MELLON	244.000	174	X X X	415	184	231			231		(102)		276	276		X X X
039483102	ARCHER-DANIELS-MIDLAND CO		03/12/2020	INVESTMENT TECH GROUP INC	50.000	1,620	X X X	2,272	2,318	(45)			(45)		2,272		(652)	(652)	18	X X X
G0464B107	ARGO GROUP INTERNATIONAL HOLDI	C	03/18/2020	JEFFERIES & CO INC, NEW Y	83.000	2,509	X X X	5,371	5,457	(86)			(86)		5,371		(2,863)	(2,863)	26	X X X
040413106	ARISTA NETWORKS INC		03/12/2020	INVESTMENT TECH GROUP INC	4.000	676	X X X	1,054	814	240			240		1,054		(377)	(377)		X X X
04316A108	ARTISAN PARTNERS ASSET MANAGEM		03/18/2020	JEFFERIES & CO INC, NEW Y	297.000	5,678	X X X	8,831	9,599	(768)			(768)		8,831		(3,153)	(3,153)	380	X X X
04650Y100	AT HOME GROUP INC		03/16/2020	LIQUIDNET INC, NEW YORK	424.000	1,092	X X X	4,015	2,332	1,683			1,683		4,015		(2,922)	(2,922)		X X X
00206R102	AT&T INC		03/12/2020	INVESTMENT TECH GROUP INC	463.000	14,700	X X X	15,403	18,094	(2,691)			(2,691)		15,403		(703)	(703)	241	X X X
049560105	ATMOS ENERGY CORP		03/12/2020	INVESTMENT TECH GROUP INC	10.000	961	X X X	1,016	1,119	(102)			(102)		1,016		(55)	(55)	6	X X X
052769106	AUTODESK INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,415	X X X	1,203	1,835	(631)			(631)		1,203		212	212		X X X
053015103	AUTOMATIC DATA PROCESSING INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	3,983	X X X	3,104	5,115	(2,011)			(2,011)		3,104		879	879	55	X X X
053332102	AUTOZONE INC		03/12/2020	INVESTMENT TECH GROUP INC	2.000	2,012	X X X	1,322	2,383	(1,061)			(1,061)		1,322		690	690		X X X
053484101	AVALONBAY COMMUNITIES INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,824	X X X	2,086	2,097	(11)			(11)		2,086		(262)	(262)	15	X X X
05501U106	AZUL SA	C	03/18/2020	JEFFERIES & CO INC, NEW Y	658.000	4,113	X X X	10,918	28,162	(17,244)			(17,244)		10,918		(6,805)	(6,805)		X X X
05722G100	BAKER HUGHES A GE CO		03/12/2020	INVESTMENT TECH GROUP INC	40.000	441	X X X	2,565	1,025	1,540			1,540		2,565		(2,124)	(2,124)	7	X X X
058498106	BALL CORP		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,284	X X X	757	1,293	(537)			(537)		757		527	527	3	X X X
060505104	BANK OF AMERICA CORP		03/12/2020	INVESTMENT TECH GROUP INC	540.000	11,281	X X X	11,829	19,019	(7,190)			(7,190)		11,829		(548)	(548)	97	X X X
064058100	BANK OF NEW YORK MELLON CORP/T		03/12/2020	INVESTMENT TECH GROUP INC	60.000	1,830	X X X	2,831	3,020	(189)			(189)		2,831		(1,001)	(1,001)	19	X X X
071813109	BAXTER INTERNATIONAL INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	2,207	X X X	1,332	2,509	(1,177)			(1,177)		1,332		875	875	13	X X X
073685109	BEACON ROOFING SUPPLY INC		03/18/2020	JEFFERIES & CO INC, NEW Y	323.000	4,787	X X X	13,706	10,330	3,377			3,377		13,706		(8,919)	(8,919)		X X X
075887109	BECTON DICKINSON AND CO		03/12/2020	INVESTMENT TECH GROUP INC	18.000	4,016	X X X	3,764	4,895	(1,132)			(1,132)		3,764		252	252	14	X X X
08180D106	BENEFITFOCUS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	603.000	3,930	X X X	19,018	13,230	5,788			5,788		19,018		(15,088)	(15,088)		X X X

E14.7

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
084670702	BERKSHIRE HATHAWAY INC		03/12/2020	INVESTMENT TECH GROUP INC	121.000	22,096	X X X	22,438	27,407	(4,968)			(4,968)		22,438		(343)	(343)		X X X
086516101	BEST BUY CO INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,136	X X X	855	1,756	(901)			(901)		855		281	281	10	X X X
09062X103	BIOGEN INC		03/12/2020	INVESTMENT TECH GROUP INC	12.000	3,258	X X X	3,176	3,561	(384)			(384)		3,176		82	82		X X X
09247X101	BLACKROCK INC		03/12/2020	INVESTMENT TECH GROUP INC	5.000	1,943	X X X	2,375	2,514	(138)			(138)		2,375		(432)	(432)	18	X X X
05591B109	BMC STOCK HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	476.000	7,026	X X X	8,851	13,656	(4,805)			(4,805)		8,851		(1,825)	(1,825)		X X X
097023105	BOEING CO/THE		03/12/2020	INVESTMENT TECH GROUP INC	34.000	5,556	X X X	6,041	11,076	(5,035)			(5,035)		6,041		(485)	(485)	70	X X X
09857L108	BOOKING HOLDINGS INC		03/12/2020	INVESTMENT TECH GROUP INC	3.000	3,927	X X X	5,150	6,161	(1,011)			(1,011)		5,150		(1,223)	(1,223)		X X X
099724106	BORGWARNER INC		03/18/2020	JEFFERIES & CO INC, NEW Y	225.000	4,299	X X X	8,301	9,761	(1,459)			(1,459)		8,301		(4,002)	(4,002)	38	X X X
101137107	BOSTON SCIENTIFIC CORP		03/12/2020	INVESTMENT TECH GROUP INC	90.000	2,833	X X X	1,958	4,070	(2,112)			(2,112)		1,958		875	875		X X X
10921T101	BRIGHTCOVE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,572.000	9,101	X X X	11,758	13,661	(1,903)			(1,903)		11,758		(2,657)	(2,657)		X X X
110122108	BRISTOL-MYERS SQUIBB CO		03/12/2020	INVESTMENT TECH GROUP INC	140.000	7,395	X X X	8,115	8,987	(872)			(872)		8,115		(720)	(720)	63	X X X
11135F101	BROADCOM INC		03/12/2020	INVESTMENT TECH GROUP INC	25.000	5,668	X X X	5,265	7,901	(2,635)			(2,635)		5,265		403	403		X X X
127387108	CADENCE DESIGN SYSTEMS INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,187	X X X	876	1,387	(511)			(511)		876		311	311		X X X
14040H105	CAPITAL ONE FINANCIAL CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,924	X X X	2,614	3,087	(473)			(473)		2,614		(690)	(690)	12	X X X
G1890L107	CAPRI HOLDINGS LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	146.000	1,048	X X X	5,203	5,570	(366)			(366)		5,203		(4,156)	(4,156)		X X X
14149Y108	CARDINAL HEALTH INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	862	X X X	1,449	1,012	438			438		1,449		(587)	(587)	10	X X X
141619106	CARDIOVASCULAR SYSTEMS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	383.000	12,726	X X X	8,970	18,610	(9,640)			(9,640)		8,970		3,756	3,756		X X X
14161W105	CARDLYTICS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	316.000	15,789	X X X	4,831	19,864	(15,033)			(15,033)		4,831		10,957	10,957		X X X
141665109	CAREER EDUCATION CORP		01/02/2020	MERGER	897.000	9,040	X X X	9,040	16,496	(7,456)			(7,456)		9,040		0	0		X X X
143130102	CARMAX INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	700	X X X	637	877	(239)			(239)		637		62	62		X X X
143658300	CARNIVAL CORP	C	03/12/2020	INVESTMENT TECH GROUP INC	30.000	517	X X X	1,567	1,525	42			42		1,567		(1,050)	(1,050)	15	X X X
144285103	CARPENTER TECHNOLOGY CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	76.000	1,296	X X X	2,981	3,783	(802)			(802)		2,981		(1,685)	(1,685)	15	X X X
149123101	CATERPILLAR INC		03/12/2020	INVESTMENT TECH GROUP INC	40.000	3,668	X X X	3,726	5,907	(2,181)			(2,181)		3,726		(58)	(58)	41	X X X
12503M108	CBOE HOLDINGS INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	967	X X X	1,055	1,200	(145)			(145)		1,055		(88)	(88)	4	X X X
12504L109	CBRE GROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,377	X X X	937	1,839	(902)			(902)		937		440	440		X X X
12514G108	CDW CORP/DE		03/12/2020	INVESTMENT TECH GROUP INC	10.000	935	X X X	1,215	1,428	(213)			(213)		1,215		(280)	(280)	4	X X X
15135B101	CENTENE CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,697	X X X	1,520	1,886	(366)			(366)		1,520		177	177		X X X
15136A102	CENTENNIAL RESOURCE DEVELOPMEN		03/10/2020	BARCLAYS CAPITAL LE, NEW	1,306.000	790	X X X	17,279	6,034	11,246			11,246		17,279		(16,490)	(16,490)		X X X
156504300	CENTURY COMMUNITIES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	258.000	3,095	X X X	5,775	7,056	(1,281)			(1,281)		5,775		(2,680)	(2,680)		X X X

E14.8

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

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 eign	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 (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
156700106	CENTURYLINK INC		03/12/2020	INVESTMENT TECH GROUP INC	87.000	823	X X X	1,849	1,149	699			699		1,849		(1,025)	(1,025)	22	X X X
156727109	CERENCE INC		01/17/2020	CITIGROUP GLOBAL MARKETS	111.000	2,401	X X X	1,628	2,512	(884)			(884)		1,628		772	772		X X X
156782104	CERNER CORP		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,310	X X X	959	1,468	(509)			(509)		959		351	351	4	X X X
808513105	CHARLES SCHWAB CORP/THE		03/12/2020	INVESTMENT TECH GROUP INC	80.000	2,316	X X X	3,159	3,805	(646)			(646)		3,159		(843)	(843)	14	X X X
16119P108	CHARTER COMMUNICATIONS INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	4,270	X X X	3,056	4,851	(1,795)			(1,795)		3,056		1,215	1,215		X X X
166764100	CHEVRON CORP		03/12/2020	INVESTMENT TECH GROUP INC	120.000	9,108	X X X	14,029	14,461	(433)			(433)		14,029		(4,921)	(4,921)	155	X X X
169656105	CHIPOTLE MEXICAN GRILL INC		03/12/2020	INVESTMENT TECH GROUP INC	2.000	1,181	X X X	1,107	1,674	(567)			(567)		1,107		74	74		X X X
H1467J104	CHUBB LTD	C	03/12/2020	INVESTMENT TECH GROUP INC	30.000	3,605	X X X	3,979	4,670	(691)			(691)		3,979		(374)	(374)	23	X X X
171340102	CHURCH & DWIGHT CO INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,320	X X X	896	1,407	(511)			(511)		896		423	423	5	X X X
125523100	CIGNA CORP		03/12/2020	INVESTMENT TECH GROUP INC	22.000	3,776	X X X	3,321	4,499	(1,177)			(1,177)		3,321		454	454	1	X X X
172908105	CINTAS CORP		03/12/2020	INVESTMENT TECH GROUP INC	10.000	2,265	X X X	2,710	2,691	19			19		2,710		(445)	(445)		X X X
17275R102	CISCO SYSTEMS INC		03/12/2020	INVESTMENT TECH GROUP INC	270.000	9,129	X X X	8,215	12,949	(4,734)			(4,734)		8,215		914	914	95	X X X
172967424	CITIGROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	150.000	6,623	X X X	8,845	11,984	(3,139)			(3,139)		8,845		(2,222)	(2,222)	77	X X X
174610105	CITIZENS FINANCIAL GROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	50.000	1,082	X X X	1,766	2,031	(264)			(264)		1,766		(684)	(684)	20	X X X
189054109	CLOROX CO/THE		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,642	X X X	1,556	1,535	20			20		1,556		86	86	11	X X X
12572Q105	CME GROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	23.000	4,073	X X X	3,488	4,617	(1,129)			(1,129)		3,488		585	585	77	X X X
125896100	CMS ENERGY CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,845	X X X	1,254	1,885	(632)			(632)		1,254		592	592	12	X X X
191216100	COCA-COLA CO/THE		03/12/2020	INVESTMENT TECH GROUP INC	250.000	11,904	X X X	10,410	13,838	(3,427)			(3,427)		10,410		1,494	1,494		X X X
19239V302	COGENT COMMUNICATIONS HOLDINGS		03/02/2020	INSTINET CLEARING SER INC	482.000	38,373	X X X	17,448	31,720	(14,273)			(14,273)		17,448		20,926	20,926	288	X X X
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		03/12/2020	INVESTMENT TECH GROUP INC	40.000	2,021	X X X	2,248	2,481	(233)			(233)		2,248		(227)	(227)	9	X X X
194162103	COLGATE-PALMOLIVE CO		03/12/2020	INVESTMENT TECH GROUP INC	60.000	3,886	X X X	3,948	4,130	(182)			(182)		3,948		(62)	(62)	26	X X X
20030N101	COMCAST CORP		03/12/2020	INVESTMENT TECH GROUP INC	290.000	10,344	X X X	10,182	13,041	(2,859)			(2,859)		10,182		161	161	61	X X X
200340107	COMERICA INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	713	X X X	1,351	1,435	(85)			(85)		1,351		(637)	(637)	27	X X X
20451N101	COMPASS MINERALS INTERNATIONAL		03/18/2020	JEFFERIES & CO INC, NEW Y	122.000	5,243	X X X	5,031	7,437	(2,406)			(2,406)		5,031		212	212	88	X X X
205887102	CONAGRA BRANDS INC		03/12/2020	INVESTMENT TECH GROUP INC	40.000	996	X X X	1,594	1,370	224			224		1,594		(598)	(598)	9	X X X
20605P101	CONCHO RESOURCES INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	400	X X X	1,470	876	594			594		1,470		(1,070)	(1,070)	2	X X X
20825C104	CONOCOPHILLIPS		03/12/2020	INVESTMENT TECH GROUP INC	70.000	2,030	X X X	3,521	4,552	(1,031)			(1,031)		3,521		(1,491)	(1,491)	29	X X X
209115104	CONSOLIDATED EDISON INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	2,474	X X X	2,216	2,714	(498)			(498)		2,216		258	258	23	X X X
21036P108	CONSTELLATION BRANDS INC		03/12/2020	INVESTMENT TECH GROUP INC	11.000	1,496	X X X	1,971	2,087	(117)			(117)		1,971		(475)	(475)	8	X X X

E14.9



## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

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 eign	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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	03/18/2020	JEFFERIES & CO INC, NEW Y	2,197.000	7,086	X X X	15,705	22,893	(7,188)			(7,188)		12,904		(5,818)	(5,818)		X X X
216648402	COOPER COS INC/THE		03/18/2020	JEFFERIES & CO INC, NEW Y	98.000	24,526	X X X	16,374	31,486	(15,112)			(15,112)		16,374		8,152	8,152	3	X X X
217204106	COPART INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	707	X X X	743	909	(167)			(167)		743		(35)	(35)		X X X
219350105	CORNING INC		03/12/2020	INVESTMENT TECH GROUP INC	60.000	1,251	X X X	1,469	1,747	(278)			(278)		1,469		(218)	(218)	13	X X X
22002T108	CORPORATE OFFICE PROPERTIES TR		03/18/2020	JEFFERIES & CO INC, NEW Y	523.000	9,720	X X X	13,214	15,366	(2,152)			(2,152)		13,214		(3,493)	(3,493)	144	X X X
22052L104	CORTEVA INC		03/12/2020	INVESTMENT TECH GROUP INC	56.000	1,261	X X X	1,803	1,655	147			147		1,803		(541)	(541)	7	X X X
22160K105	COSTCO WHOLESALE CORP		03/12/2020	INVESTMENT TECH GROUP INC	28.000	7,948	X X X	5,152	8,230	(3,078)			(3,078)		5,152		2,796	2,796	18	X X X
22282E102	COVANTA HOLDING CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	752.000	6,785	X X X	11,590	11,160	430			430		11,590		(4,805)	(4,805)	188	X X X
225447101	CREE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	245.000	8,838	X X X	6,403	11,307	(4,904)			(4,904)		6,403		2,435	2,435		X X X
22822V101	CROWN CASTLE INTERNATIONAL COR		03/12/2020	INVESTMENT TECH GROUP INC	30.000	4,250	X X X	3,120	4,265	(1,145)			(1,145)		3,120		1,130	1,130	36	X X X
126408103	CSX CORP		03/12/2020	INVESTMENT TECH GROUP INC	50.000	2,698	X X X	1,812	3,618	(1,806)			(1,806)		1,812		886	886	13	X X X
231021106	CUMMINS INC		03/12/2020	INVESTMENT TECH GROUP INC	11.000	1,437	X X X	1,501	1,969	(467)			(467)		1,501		(65)	(65)	14	X X X
126650100	CVS HEALTH CORP		03/12/2020	INVESTMENT TECH GROUP INC	80.000	4,395	X X X	6,283	5,943	339			339		6,283		(1,888)	(1,888)	40	X X X
232806109	CYPRESS SEMICONDUCTOR CORP		03/11/2020	LIQUIDNET INC, NEW YORK	218.000	4,943	X X X	2,348	5,086	(2,738)			(2,738)		2,348		2,595	2,595	24	X X X
235825205	DANA INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,180.000	5,647	X X X	17,171	21,476	(4,305)			(4,305)		17,171		(11,524)	(11,524)	96	X X X
235851102	DANAHER CORP		03/12/2020	INVESTMENT TECH GROUP INC	40.000	5,207	X X X	4,310	6,139	(1,829)			(1,829)		4,310		897	897	7	X X X
237194105	DARDEN RESTAURANTS INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	604	X X X	738	1,090	(352)			(352)		738		(134)	(134)	9	X X X
237266101	DARLING INGREDIENTS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	415.000	5,863	X X X	7,635	11,653	(4,019)			(4,019)		7,635		(1,772)	(1,772)		X X X
244199105	DEERE & CO		03/12/2020	INVESTMENT TECH GROUP INC	20.000	2,637	X X X	2,231	3,465	(1,235)			(1,235)		2,231		406	406	15	X X X
247361702	DELTA AIR LINES INC		03/12/2020	INVESTMENT TECH GROUP INC	40.000	1,406	X X X	1,982	2,339	(357)			(357)		1,982		(576)	(576)	16	X X X
252131107	DEXCOM INC		03/18/2020	J.P MORGAN SECURITIES INC	146.000	30,191	X X X	7,792	31,936	(24,144)			(24,144)		7,792		22,398	22,398		X X X
25278X109	DIAMONDBACK ENERGY INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	253	X X X	875	929	(53)			(53)		875		(622)	(622)	4	X X X
253868103	DIGITAL REALTY TRUST INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	2,532	X X X	2,407	2,395	12			12		2,407		126	126	22	X X X
254709108	DISCOVER FINANCIAL SERVICES		03/12/2020	INVESTMENT TECH GROUP INC	20.000	935	X X X	1,433	1,696	(263)			(263)		1,433		(498)	(498)	9	X X X
256677105	DOLLAR GENERAL CORP		03/12/2020	INVESTMENT TECH GROUP INC	20.000	2,866	X X X	1,886	3,120	(1,234)			(1,234)		1,886		980	980	6	X X X
256746108	DOLLAR TREE INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,445	X X X	1,538	1,881	(343)			(343)		1,538		(93)	(93)		X X X
25746U109	DOMINION ENERGY INC		03/12/2020	INVESTMENT TECH GROUP INC	50.000	3,640	X X X	4,471	4,141	330			330		4,471		(831)	(831)	47	X X X
260557103	DOW INC		03/12/2020	INVESTMENT TECH GROUP INC	56.000	1,376	X X X	3,340	3,065	276			276		3,340		(1,964)	(1,964)	39	X X X
23331A109	DR HORTON INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,196	X X X	827	1,583	(756)			(756)		827		369	369	5	X X X

E14.10

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

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 eign	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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
262037104	DRIL-QUIP INC		03/18/2020	JEFFERIES & CO INC, NEW Y	79.000	2,505	X X X	4,115	3,706	409			409		4,115		(1,610)	(1,610)		X X X
26441C204	DUKE ENERGY CORP		03/12/2020	INVESTMENT TECH GROUP INC	50.000	4,054	X X X	4,187	4,561	(373)			(373)		4,187		(133)	(133)	47	X X X
26614N102	DUPONT DE NEMOURS INC		03/12/2020	INVESTMENT TECH GROUP INC	46.000	1,556	X X X	3,915	2,953	961			961		3,915		(2,358)	(2,358)	14	X X X
233377407	DXP ENTERPRISES INC/TX		03/02/2020	INSTINET CLEARING SER INC	219.000	4,055	X X X	7,125	8,718	(1,594)			(1,594)		7,125		(3,070)	(3,070)		X X X
26969P108	EAGLE MATERIALS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	71.000	3,471	X X X	7,058	6,437	621			621		7,058		(3,586)	(3,586)	5	X X X
G29183103	EATON CORP PLC	C	03/12/2020	INVESTMENT TECH GROUP INC	30.000	2,324	X X X	2,022	2,842	(820)			(820)		2,022		303	303	16	X X X
278642103	EBAY INC		03/12/2020	INVESTMENT TECH GROUP INC	60.000	1,996	X X X	1,796	2,167	(371)			(371)		1,796		201	201	10	X X X
278865100	ECOLAB INC		03/12/2020	INVESTMENT TECH GROUP INC	18.000	3,059	X X X	2,390	3,474	(1,084)			(1,084)		2,390		669	669	8	X X X
281020107	EDISON INTERNATIONAL		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,029	X X X	1,451	1,508	(57)			(57)		1,451		(422)	(422)	13	X X X
28176E108	EDWARDS LIFESCIENCES CORP		03/12/2020	INVESTMENT TECH GROUP INC	69.000	12,089	X X X	6,981	16,097	(9,116)			(9,116)		6,981		5,107	5,107		X X X
28470R102	ELDORADO RESORTS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	317.000	2,180	X X X	13,991	18,906	(4,915)			(4,915)		13,991		(11,812)	(11,812)		X X X
285512109	ELECTRONIC ARTS INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,888	X X X	1,931	2,150	(219)			(219)		1,931		(43)	(43)		X X X
532457108	ELI LILLY & CO		03/12/2020	INVESTMENT TECH GROUP INC	50.000	6,405	X X X	3,682	6,572	(2,889)			(2,889)		3,682		2,722	2,722	37	X X X
291011104	EMERSON ELECTRIC CO		03/12/2020	INVESTMENT TECH GROUP INC	50.000	2,387	X X X	2,805	3,813	(1,008)			(1,008)		2,805		(418)	(418)	25	X X X
292562105	ENCORE WIRE CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	129.000	5,393	X X X	5,427	7,405	(1,978)			(1,978)		5,427		(34)	(34)	3	X X X
29275Y102	ENERSYS		03/18/2020	JEFFERIES & CO INC, NEW Y	49.000	1,806	X X X	3,524	3,667	(143)			(143)		3,524		(1,718)	(1,718)	9	X X X
29364G103	ENERGY CORP		03/12/2020	INVESTMENT TECH GROUP INC	20.000	2,046	X X X	2,101	2,396	(295)			(295)		2,101		(55)	(55)	19	X X X
26875P101	EOG RESOURCES INC		03/12/2020	INVESTMENT TECH GROUP INC	40.000	1,305	X X X	4,203	3,350	852			852		4,203		(2,898)	(2,898)	12	X X X
294429105	EQUIFAX INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,373	X X X	1,190	1,401	(211)			(211)		1,190		183	183	4	X X X
29444U700	EQUINIX INC		03/12/2020	INVESTMENT TECH GROUP INC	6.000	3,368	X X X	2,618	3,502	(884)			(884)		2,618		750	750	16	X X X
297178105	ESSEX PROPERTY TRUST INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	2,609	X X X	2,977	3,009	(32)			(32)		2,977		(368)	(368)	20	X X X
518439104	ESTEE LAUDER COS INC/THE		03/12/2020	INVESTMENT TECH GROUP INC	14.000	2,260	X X X	1,784	2,892	(1,108)			(1,108)		1,784		476	476	7	X X X
B38564108	EURONAV NV	C	03/18/2020	JEFFERIES & CO INC, NEW Y	1,236.000	11,000	X X X	10,461	15,499	(5,038)			(5,038)		10,461		539	539		X X X
298736109	EURONET WORLDWIDE INC		02/27/2020	MORGAN STANLEY & CO INC	101.000	12,582	X X X	7,323	15,914	(8,590)			(8,590)		7,323		5,259	5,259		X X X
G3223R108	EVEREST RE GROUP LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	58.000	10,404	X X X	13,147	16,057	(2,910)			(2,910)		13,147		(2,742)	(2,742)	90	X X X
30034W106	EVERGY INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,132	X X X	1,101	1,302	(201)			(201)		1,101		32	32	10	X X X
30040W108	EVERSOURCE ENERGY		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,637	X X X	1,106	1,701	(596)			(596)		1,106		532	532	11	X X X
30161N101	EXELON CORP		03/12/2020	INVESTMENT TECH GROUP INC	70.000	2,436	X X X	2,499	3,191	(692)			(692)		2,499		(63)	(63)	27	X X X
30212P303	EXPEDIA GROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	666	X X X	1,334	1,081	253			253		1,334		(668)	(668)	3	X X X

E14.11

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
30225T102	EXTRA SPACE STORAGE INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	974	X X X	758	1,056	(298)			(298)		758		216	216		X X X
30231G102	EXXON MOBIL CORP		03/12/2020	INVESTMENT TECH GROUP INC	250.000	9,656	X X X	21,445	17,445	4,000			4,000		21,445		(11,789)	(11,789)	218	X X X
G3323L100	FABRINET	C	03/18/2020	JEFFERIES & CO INC, NEW Y	132.000	6,246	X X X	3,291	8,559	(5,268)			(5,268)		3,291		2,955	2,955		X X X
30303M102	FACEBOOK INC		03/12/2020	INVESTMENT TECH GROUP INC	151.000	23,966	X X X	21,483	30,993	(9,510)			(9,510)		21,483		2,484	2,484		X X X
311900104	FASTENAL CO		03/12/2020	INVESTMENT TECH GROUP INC	50.000	1,575	X X X	1,182	1,848	(666)			(666)		1,182		393	393	13	X X X
31428X106	FEDEX CORP		03/12/2020	INVESTMENT TECH GROUP INC	13.000	1,281	X X X	2,749	1,966	783			783		2,749		(1,468)	(1,468)	17	X X X
31620M106	FIDELITY NATIONAL INFORMATION		03/12/2020	INVESTMENT TECH GROUP INC	40.000	4,906	X X X	5,269	5,564	(294)			(294)		5,269		(364)	(364)	14	X X X
316773100	FIFTH THIRD BANCORP		03/12/2020	INVESTMENT TECH GROUP INC	70.000	1,135	X X X	1,875	2,152	(277)			(277)		1,875		(740)	(740)	17	X X X
318672706	FIRST BANCORP/PUERTO RICO	C	03/18/2020	JEFFERIES & CO INC, NEW Y	1,144.000	4,542	X X X	6,063	12,115	(6,052)			(6,052)		6,063		(1,521)	(1,521)	51	X X X
337932107	FIRSTENERGY CORP		03/12/2020	INVESTMENT TECH GROUP INC	40.000	1,560	X X X	1,244	1,944	(700)			(700)		1,244		316	316	16	X X X
337738108	FISERV INC		03/12/2020	INVESTMENT TECH GROUP INC	40.000	3,890	X X X	4,155	4,625	(470)			(470)		4,155		(265)	(265)		X X X
339041105	FLEETCOR TECHNOLOGIES INC		03/12/2020	INVESTMENT TECH GROUP INC	6.000	1,299	X X X	1,320	1,726	(406)			(406)		1,320		(21)	(21)		X X X
Y2573F102	FLEX LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	1,202.000	6,798	X X X	14,126	15,169	(1,044)			(1,044)		9,718		(2,920)	(2,920)		X X X
339750101	FLOOR & DECOR HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	86.000	2,339	X X X	3,093	4,370	(1,276)			(1,276)		3,093		(754)	(754)		X X X
302491303	FMC CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	299.000	18,166	X X X	16,171	29,846	(13,675)			(13,675)		16,171		1,995	1,995	132	X X X
345370860	FORD MOTOR CO		03/12/2020	INVESTMENT TECH GROUP INC	300.000	1,594	X X X	3,688	2,790	898			898		3,688		(2,093)	(2,093)	45	X X X
34959J108	FORTIVE CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,683	X X X	1,614	2,292	(678)			(678)		1,614		69	69	2	X X X
35137L105	FOX CORP		03/12/2020	INVESTMENT TECH GROUP INC	40.000	1,023	X X X	1,662	1,483	179			179		1,662		(639)	(639)	9	X X X
35671D857	FREEMPORT-MCMORAN INC		03/12/2020	INVESTMENT TECH GROUP INC	130.000	935	X X X	1,737	1,706	32			32		1,737		(802)	(802)	7	X X X
H2906T109	GARMIN LTD	C	03/12/2020	INVESTMENT TECH GROUP INC	10.000	739	X X X	489	976	(486)			(486)		489		250	250		X X X
366651107	GARTNER INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	992	X X X	1,140	1,541	(401)			(401)		1,140		(148)	(148)		X X X
G37585109	GASLOG LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	955.000	3,213	X X X	14,220	9,349	4,870			4,870		14,220		(11,006)	(11,006)	143	X X X
369550108	GENERAL DYNAMICS CORP		03/12/2020	INVESTMENT TECH GROUP INC	16.000	2,123	X X X	2,863	2,822	41			41		2,863		(740)	(740)	16	X X X
369604103	GENERAL ELECTRIC CO		03/12/2020	INVESTMENT TECH GROUP INC	570.000	4,177	X X X	18,123	6,361	11,762			11,762		18,123		(13,946)	(13,946)	11	X X X
370334104	GENERAL MILLS INC		03/12/2020	INVESTMENT TECH GROUP INC	40.000	1,979	X X X	2,409	2,142	267			267		2,409		(431)	(431)	20	X X X
37045V100	GENERAL MOTORS CO		03/12/2020	INVESTMENT TECH GROUP INC	90.000	2,087	X X X	3,171	3,294	(123)			(123)		3,171		(1,085)	(1,085)	34	X X X
372460105	GENUINE PARTS CO		03/12/2020	INVESTMENT TECH GROUP INC	10.000	789	X X X	961	1,062	(101)			(101)		961		(172)	(172)	16	X X X
375558103	GILEAD SCIENCES INC		03/12/2020	INVESTMENT TECH GROUP INC	80.000	5,539	X X X	5,777	5,198	579			579		5,777		(238)	(238)	54	X X X
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		03/18/2020	JEFFERIES & CO INC, NEW Y	4,443.000	713	X X X	9,275	2,222	7,053			7,053		7,941		(7,227)	(7,227)		X X X

E14.12

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

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 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 (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
37940X102	GLOBAL PAYMENTS INC		03/12/2020	INVESTMENT TECH GROUP INC	122.000	20,745	X X X	9,115	22,272	(13,158)			(13,158)		9,115		11,630	11,630	11	X X X
38046C109	GOGO INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,326.000	2,728	X X X	7,996	8,486	(491)			(491)		8,486		(5,758)	(5,758)		X X X
G9456A100	GOLAR LNG LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	250.000	1,730	X X X	5,802	3,555	2,247			2,247		5,802		(4,072)	(4,072)		X X X
38141G104	GOLDMAN SACHS GROUP INC/THE		03/12/2020	INVESTMENT TECH GROUP INC	22.000	3,428	X X X	5,282	5,058	224			224		5,282		(1,855)	(1,855)	28	X X X
387328107	GRANITE CONSTRUCTION INC		03/18/2020	JEFFERIES & CO INC, NEW Y	362.000	3,650	X X X	11,479	10,017	1,462			1,462		11,479		(7,829)	(7,829)	44	X X X
388689101	GRAPHIC PACKAGING HOLDING CO		03/17/2020	CORNERSTONE MACRO LLC, NE	541.000	6,310	X X X	6,924	9,008	(2,084)			(2,084)		6,924		(613)	(613)	81	X X X
39304D102	GREEN DOT CORP		03/05/2020	LIQUIDNET INC, NEW YORK	239.000	4,529	X X X	13,376	5,569	7,808			7,808		13,376		(8,848)	(8,848)		X X X
418056107	HASBRO INC		03/12/2020	INVESTMENT TECH GROUP INC	80.000	533	X X X	4,313	1,958	2,356			2,356		4,313		(3,780)	(3,780)	14	X X X
40412C101	HCA HOLDINGS INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	546	X X X	777	1,056	(279)			(279)		777		(232)	(232)	7	X X X
427866108	HERSHEY CO/THE		03/12/2020	INVESTMENT TECH GROUP INC	20.000	2,042	X X X	1,476	2,956	(1,481)			(1,481)		1,476		566	566	9	X X X
42809H107	HESS CORP		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,382	X X X	1,038	1,470	(431)			(431)		1,038		343	343	8	X X X
42824C109	HEWLETT PACKARD ENTERPRISE CO		03/12/2020	INVESTMENT TECH GROUP INC	20.000	651	X X X	1,251	1,336	(85)			(85)		1,251		(600)	(600)		X X X
43300A203	HILTON WORLDWIDE HOLDINGS INC		03/12/2020	INVESTMENT TECH GROUP INC	120.000	1,106	X X X	1,607	1,903	(296)			(296)		1,607		(502)	(502)	29	X X X
437076102	HOME DEPOT INC/THE		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,499	X X X	1,702	2,218	(516)			(516)		1,702		(203)	(203)	3	X X X
438516106	HONEYWELL INTERNATIONAL INC		03/12/2020	INVESTMENT TECH GROUP INC	69.000	13,393	X X X	10,447	15,068	(4,621)			(4,621)		10,447		2,945	2,945	104	X X X
44107P104	HOST HOTELS & RESORTS INC		03/12/2020	INVESTMENT TECH GROUP INC	46.000	6,374	X X X	5,962	8,142	(2,180)			(2,180)		5,962		413	413	41	X X X
40434L105	HP INC		03/12/2020	INVESTMENT TECH GROUP INC	100.000	1,049	X X X	1,871	1,855	16			16		1,871		(821)	(821)	25	X X X
444859102	HUMANA INC		03/12/2020	INVESTMENT TECH GROUP INC	110.000	1,941	X X X	1,645	2,261	(615)			(615)		1,645		296	296	39	X X X
447011107	HUNTSMAN CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	9.000	2,670	X X X	2,051	3,299	(1,247)			(1,247)		2,051		619	619	5	X X X
450828108	IBERIABANK CORP		01/03/2020	INVESTMENT TECH GROUP INC	122.000	1,762	X X X	2,624	2,948	(323)			(323)		2,624		(862)	(862)	20	X X X
45168D104	IDEXX LABORATORIES INC		03/12/2020	INVESTMENT TECH GROUP INC	97.000	7,471	X X X	7,552	7,259	293			293		7,552		(81)	(81)	44	X X X
G47567105	IHS MARKIT LTD	C	03/12/2020	INVESTMENT TECH GROUP INC	6.000	1,442	X X X	1,107	1,567	(460)			(460)		1,107		335	335		X X X
452308109	ILLINOIS TOOL WORKS INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,595	X X X	1,432	2,261	(828)			(828)		1,432		163	163	5	X X X
452327109	ILLUMINA INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	2,899	X X X	2,694	3,593	(899)			(899)		2,694		205	205	21	X X X
45337C102	INCYTE CORP		03/12/2020	INVESTMENT TECH GROUP INC	9.000	2,037	X X X	1,706	2,986	(1,280)			(1,280)		1,706		331	331		X X X
G47791101	INGERSOLL-RAND PLC	C	03/02/2020	MERGER	10.000	688	X X X	1,474	873	601			601		1,474		(786)	(786)		X X X
45784P101	INSULET CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	20.000	1,522	X X X	1,508	2,658	(1,151)			(1,151)		1,508		14	14		X X X
458140100	INTEL CORP		03/12/2020	INVESTMENT TECH GROUP INC	227.000	29,427	X X X	7,564	38,862	(31,299)			(31,299)		7,564		21,863	21,863		X X X
					280.000	13,181	X X X	10,266	16,758	(6,492)			(6,492)		10,266		2,914	2,914	92	X X X

E14.13

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

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 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 (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
45866F104	INTERCONTINENTAL EXCHANGE INC		03/12/2020	INVESTMENT TECH GROUP INC	40.000	3,173	X X X	2,262	3,702	(1,440)			(1,440)		2,262		911	911		X X X
458665304	INTERFACE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,125.000	7,655	X X X	15,200	18,664	(3,463)			(3,463)		15,200		(7,545)	(7,545)		X X X
459200101	INTERNATIONAL BUSINESS MACHINE		03/12/2020	INVESTMENT TECH GROUP INC	53.000	5,508	X X X	8,319	7,104	1,215			1,215		8,319		(2,810)	(2,810)	86	X X X
459506101	INTERNATIONAL FLAVORS & FRAGRA		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,003	X X X	1,264	1,290	(26)			(26)		1,264		(262)	(262)	8	X X X
460146103	INTERNATIONAL PAPER CO		03/12/2020	INVESTMENT TECH GROUP INC	40.000	1,156	X X X	2,135	1,842	293			293		2,135		(980)	(980)	21	X X X
460690100	INTERPUBLIC GROUP OF COS INC/T		03/12/2020	INVESTMENT TECH GROUP INC	50.000	773	X X X	1,185	1,155	30			30		1,185		(412)	(412)	13	X X X
461202103	INTUIT INC		03/12/2020	INVESTMENT TECH GROUP INC	17.000	4,175	X X X	2,752	4,453	(1,701)			(1,701)		2,752		1,423	1,423	9	X X X
46120E602	INTUITIVE SURGICAL INC		03/12/2020	INVESTMENT TECH GROUP INC	8.000	3,760	X X X	2,736	4,729	(1,993)			(1,993)		2,736		1,024	1,024		X X X
46266C105	IQVIA HOLDINGS INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,116	X X X	1,559	1,545	14			14		1,559		(443)	(443)		X X X
46284V101	IRON MOUNTAIN INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	792	X X X	975	956	19			19		975		(183)	(183)	19	X X X
465741106	ITRON INC		03/18/2020	JEFFERIES & CO INC, NEW Y	281.000	13,925	X X X	16,679	23,590	(6,910)			(6,910)		16,679		(2,755)	(2,755)		X X X
466313103	JABIL CIRCUIT INC		03/18/2020	JEFFERIES & CO INC, NEW Y	535.000	10,675	X X X	10,972	22,112	(11,139)			(11,139)		10,972		(297)	(297)	43	X X X
469814107	JACOBS ENGINEERING GROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	814	X X X	573	898	(325)			(325)		573		241	241	2	X X X
47233W109	JEFFERIES FINANCIAL GROUP INC		03/18/2020	JEFFERIES & CO INC, NEW Y	477.000	6,720	X X X	10,800	10,193	607			607		10,800		(4,081)	(4,081)	72	X X X
477143101	JETBLUE AIRWAYS CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	787.000	6,030	X X X	15,889	14,733	1,156			1,156		15,889		(9,859)	(9,859)		X X X
832696405	JM SMUCKER CO/THE		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,006	X X X	1,387	1,041	346			346		1,387		(381)	(381)	9	X X X
478160104	JOHNSON & JOHNSON		03/12/2020	INVESTMENT TECH GROUP INC	160.000	20,518	X X X	19,289	23,339	(4,050)			(4,050)		19,289		1,229	1,229	152	X X X
G51502105	JOHNSON CONTROLS INTERNATIONAL	C	03/12/2020	INVESTMENT TECH GROUP INC	60.000	1,881	X X X	2,491	2,443	48			48		2,491		(610)	(610)	12	X X X
46625H100	JPMORGAN CHASE & CO		03/12/2020	INVESTMENT TECH GROUP INC	180.000	16,238	X X X	15,369	25,092	(9,723)			(9,723)		15,369		869	869	162	X X X
485170302	KANSAS CITY SOUTHERN		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,164	X X X	843	1,532	(688)			(688)		843		321	321	8	X X X
48242W106	KBR INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,045.000	14,832	X X X	17,423	31,873	(14,450)			(14,450)		17,423		(2,591)	(2,591)	185	X X X
487836108	KELLOGG CO		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,169	X X X	1,479	1,383	95			95		1,479		(309)	(309)	11	X X X
493267108	KEYCORP		03/12/2020	INVESTMENT TECH GROUP INC	100.000	1,102	X X X	1,803	2,024	(221)			(221)		1,803		(701)	(701)	19	X X X
49338L103	KEYSIGHT TECHNOLOGIES INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	846	X X X	988	1,026	(38)			(38)		988		(142)	(142)		X X X
494368103	KIMBERLY-CLARK CORP		03/12/2020	INVESTMENT TECH GROUP INC	20.000	2,502	X X X	2,463	2,751	(288)			(288)		2,463		39	39	42	X X X
49446R109	KIMCO REALTY CORP		03/12/2020	INVESTMENT TECH GROUP INC	60.000	763	X X X	1,492	1,243	249			249		1,492		(729)	(729)	17	X X X
49456B101	KINDER MORGAN INC/DE		03/12/2020	INVESTMENT TECH GROUP INC	150.000	2,081	X X X	3,125	3,176	(50)			(50)		3,125		(1,044)	(1,044)	38	X X X
497266106	KIRBY CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	124.000	4,524	X X X	8,187	11,102	(2,914)			(2,914)		8,187		(3,664)	(3,664)		X X X
482480100	KLA-TENCOR CORP		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,324	X X X	787	1,782	(994)			(994)		787		537	537	9	X X X

E14.14

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

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 eign	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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
499049104	KNIGHT-SWIFT TRANSPORTATION HO		03/18/2020	JEFFERIES & CO INC, NEW Y	376.000	12,266	X X X	10,960	13,476	(2,516)			(2,516)		10,960		1,306	1,306	30	X X X
500754106	KRAFT HEINZ CO/THE		03/12/2020	INVESTMENT TECH GROUP INC	50.000	1,019	X X X	4,403	1,607	2,797			2,797		4,403		(3,385)	(3,385)	20	X X X
50077C106	KRATON CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	517.000	3,143	X X X	16,053	13,090	2,963			2,963		16,053		(12,911)	(12,911)		X X X
50077B207	KRATOS DEFENSE & SECURITY SOLU		03/18/2020	JEFFERIES & CO INC, NEW Y	192.000	2,112	X X X	2,993	3,458	(464)			(464)		2,993		(881)	(881)		X X X
501044101	KROGER CO/THE		03/12/2020	INVESTMENT TECH GROUP INC	60.000	1,759	X X X	2,084	1,739	345			345		2,084		(325)	(325)	10	X X X
502431109	L3HARRIS TECHNOLOGIES INC		03/12/2020	INVESTMENT TECH GROUP INC	14.000	2,360	X X X	1,692	2,770	(1,078)			(1,078)		1,692		668	668	12	X X X
50540R409	LABORATORY CORP OF AMERICA HOL		03/12/2020	INVESTMENT TECH GROUP INC	8.000	1,120	X X X	1,395	1,353	41			41		1,395		(275)	(275)		X X X
512807108	LAM RESEARCH CORP		03/12/2020	INVESTMENT TECH GROUP INC	10.000	2,525	X X X	1,417	2,924	(1,507)			(1,507)		1,417		1,108	1,108	12	X X X
526057104	LENNAR CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,399	X X X	1,272	1,674	(402)			(402)		1,272		127	127	4	X X X
50187T106	LGI HOMES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	125.000	4,480	X X X	5,768	8,831	(3,063)			(3,063)		5,768		(1,288)	(1,288)		X X X
534187109	LINCOLN NATIONAL CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	725	X X X	1,976	1,770	205			205		1,976		(1,250)	(1,250)	12	X X X
G5494J103	LINDE PLC	C	03/12/2020	INVESTMENT TECH GROUP INC	35.000	5,735	X X X	5,375	7,452	(2,076)			(2,076)		5,375		360	360	34	X X X
535919500	LIONS GATE ENTERTAINMENT CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	891.000	4,175	X X X	12,233	8,848	3,385			3,385		12,233		(8,058)	(8,058)		X X X
539830109	LOCKHEED MARTIN CORP		03/12/2020	INVESTMENT TECH GROUP INC	21.000	6,634	X X X	7,255	8,177	(922)			(922)		7,255		(621)	(621)	50	X X X
548661107	LOWE'S COS INC		03/12/2020	INVESTMENT TECH GROUP INC	50.000	4,499	X X X	3,576	5,988	(2,412)			(2,412)		3,576		923	923	28	X X X
50212V100	LPL FINANCIAL HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	222.000	8,958	X X X	11,832	20,480	(8,647)			(8,647)		11,832		(2,874)	(2,874)	56	X X X
N53745100	LYONDELLBASELL INDUSTRIES NV	C	03/12/2020	INVESTMENT TECH GROUP INC	20.000	912	X X X	1,674	1,890	(215)			(215)		1,674		(762)	(762)	21	X X X
55261F104	M&T BANK CORP		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,066	X X X	1,697	1,698	0			0		1,697		(632)	(632)	11	X X X
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		03/18/2020	JEFFERIES & CO INC, NEW Y	651.000	10,728	X X X	14,711	17,317	(2,606)			(2,606)		14,711		(3,983)	(3,983)		X X X
55608B105	MACQUARIE INFRASTRUCTURE CORP		03/05/2020	BARCLAYS CAPITAL LE, NEW	175.000	6,892	X X X	8,073	7,497	576			576		8,073		(1,181)	(1,181)	175	X X X
565849106	MARATHON OIL CORP		03/12/2020	INVESTMENT TECH GROUP INC	90.000	358	X X X	1,576	1,222	354			354		1,576		(1,219)	(1,219)	5	X X X
56585A102	MARATHON PETROLEUM CORP		03/12/2020	INVESTMENT TECH GROUP INC	45.000	1,020	X X X	2,742	2,711	31			31		2,742		(1,722)	(1,722)	26	X X X
57060D108	MARKETAXESS HOLDINGS INC		03/12/2020	INVESTMENT TECH GROUP INC	2.000	634	X X X	679	758	(79)			(79)		679		(45)	(45)	1	X X X
571903202	MARRIOTT INTERNATIONAL INC/MD		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,897	X X X	1,666	3,029	(1,362)			(1,362)		1,666		230	230	10	X X X
571748102	MARSH & MCLENNAN COS INC		03/12/2020	INVESTMENT TECH GROUP INC	40.000	3,831	X X X	2,712	4,456	(1,745)			(1,745)		2,712		1,119	1,119	18	X X X
573284106	MARTIN MARIETTA MATERIALS INC		03/12/2020	INVESTMENT TECH GROUP INC	52.000	8,308	X X X	11,395	14,541	(3,146)			(3,146)		11,395		(3,088)	(3,088)	29	X X X
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	404.000	6,956	X X X	8,553	10,730	(2,178)			(2,178)		8,553		(1,596)	(1,596)	24	X X X
574599106	MASCO CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,141	X X X	957	1,440	(483)			(483)		957		184	184	4	X X X
576323109	MASTEC INC		03/17/2020	STIFEL NICOLAUS	420.000	10,293	X X X	15,681	26,947	(11,266)			(11,266)		15,681		(5,389)	(5,389)		X X X

E14.15

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
57636Q104	MASTERCARD INC		03/12/2020	INVESTMENT TECH GROUP INC	58.000	14,654	X X X	8,717	17,318	(8,601)			(8,601)		8,717		5,937	5,937	23	X X X
579780206	MCCORMICK & CO INC/MD		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,361	X X X	937	1,697	(760)			(760)		937		424	424	6	X X X
580135101	MCDONALD'S CORP		03/12/2020	INVESTMENT TECH GROUP INC	48.000	8,351	X X X	6,202	9,485	(3,283)			(3,283)		6,202		2,149	2,149	60	X X X
58155Q103	MCKESSON CORP		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,153	X X X	1,425	1,383	42			42		1,425		(272)	(272)	8	X X X
G5960L103	MEDTRONIC PLC	C	03/12/2020	INVESTMENT TECH GROUP INC	80.000	6,863	X X X	6,009	9,076	(3,067)			(3,067)		6,009		854	854	32	X X X
58933Y105	MERCK & CO INC		03/12/2020	INVESTMENT TECH GROUP INC	160.000	12,023	X X X	9,470	14,552	(5,082)			(5,082)		9,470		2,553	2,553	98	X X X
589889104	MERIT MEDICAL SYSTEMS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	105.000	2,904	X X X	3,573	3,278	295			295		3,573		(670)	(670)		X X X
59001K100	MERITOR INC		03/18/2020	JEFFERIES & CO INC, NEW Y	777.000	9,047	X X X	10,919	20,350	(9,431)			(9,431)		10,919		(1,872)	(1,872)		X X X
590479135	MESA AIR GROUP INC		03/18/2020	JEFFERIES & CO INC, NEW Y	909.000	2,449	X X X	9,269	8,126	1,143			1,143		9,269		(6,821)	(6,821)		X X X
59156R108	METLIFE INC		03/12/2020	INVESTMENT TECH GROUP INC	60.000	1,741	X X X	2,879	3,058	(179)			(179)		2,879		(1,138)	(1,138)	26	X X X
592688105	METTLER-TOLEDO INTERNATIONAL I		03/12/2020	INVESTMENT TECH GROUP INC	2.000	1,271	X X X	1,195	1,587	(392)			(392)		1,195		76	76		X X X
552953101	MGM RESORTS INTERNATIONAL		03/12/2020	INVESTMENT TECH GROUP INC	50.000	766	X X X	1,625	1,664	(38)			(38)		1,625		(859)	(859)	8	X X X
595017104	MICROCHIP TECHNOLOGY INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,291	X X X	1,295	2,094	(800)			(800)		1,295		(4)	(4)	7	X X X
595112103	MICRON TECHNOLOGY INC		03/12/2020	INVESTMENT TECH GROUP INC	70.000	2,816	X X X	1,821	3,765	(1,943)			(1,943)		1,821		994	994		X X X
594918104	MICROSOFT CORP		03/12/2020	INVESTMENT TECH GROUP INC	470.000	67,500	X X X	35,658	74,119	(38,461)			(38,461)		35,658		31,841	31,841	240	X X X
55306N104	MKS INSTRUMENTS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	56.000	4,061	X X X	4,124	6,161	(2,037)			(2,037)		4,124		(63)	(63)	11	X X X
607525102	MODEL N INC		03/18/2020	JEFFERIES & CO INC, NEW Y	213.000	3,460	X X X	3,586	7,470	(3,883)			(3,883)		3,586		(127)	(127)		X X X
607828100	MODINE MANUFACTURING CO		03/18/2020	JEFFERIES & CO INC, NEW Y	304.000	983	X X X	4,170	2,341	1,830			1,830		4,170		(3,188)	(3,188)		X X X
609207105	MONDELEZ INTERNATIONAL INC		03/12/2020	INVESTMENT TECH GROUP INC	100.000	4,832	X X X	4,481	5,508	(1,027)			(1,027)		4,481		351	351	29	X X X
609839105	MONOLITHIC POWER SYSTEMS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	185.000	26,726	X X X	14,138	32,934	(18,796)			(18,796)		14,138		12,588	12,588	74	X X X
61174X109	MONSTER BEVERAGE CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,749	X X X	1,351	1,907	(555)			(555)		1,351		398	398		X X X
615369105	MOODY'S CORP		03/12/2020	INVESTMENT TECH GROUP INC	11.000	2,141	X X X	1,224	2,612	(1,388)			(1,388)		1,224		918	918	6	X X X
617446448	MORGAN STANLEY		03/12/2020	INVESTMENT TECH GROUP INC	90.000	2,913	X X X	3,778	4,601	(823)			(823)		3,778		(865)	(865)	32	X X X
620076307	MOTOROLA SOLUTIONS INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,481	X X X	828	1,611	(783)			(783)		828		652	652	13	X X X
55345K103	MRC GLOBAL INC		03/18/2020	JEFFERIES & CO INC, NEW Y	343.000	1,222	X X X	4,679	4,679	0			0		4,679		(3,456)	(3,456)		X X X
55354G100	MSCI INC		03/12/2020	INVESTMENT TECH GROUP INC	6.000	1,491	X X X	1,026	1,549	(523)			(523)		1,026		465	465	4	X X X
62855J104	MYRIAD GENETICS INC		03/16/2020	PIPER JAFFRAY & CO., JERS	563.000	10,384	X X X	12,055	15,330	(3,276)			(3,276)		12,055		(1,671)	(1,671)		X X X
Y62132108	NAVIGATOR HOLDINGS LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	1,295.000	5,292	X X X	13,159	17,444	(4,285)			(4,285)		13,159		(7,867)	(7,867)		X X X
640268108	NEKTAR THERAPEUTICS		03/18/2020	JEFFERIES & CO INC, NEW Y	110.000	1,662	X X X	2,004	2,374	(371)			(371)		2,374		(713)	(713)		X X X

E14.16

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
64110D104	NETAPP INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	741	X X X	712	1,245	(533)			(533)		712		29	29	10	X X X
64110L106	NETFLIX INC		03/12/2020	INVESTMENT TECH GROUP INC	28.000	8,843	X X X	5,558	9,060	(3,502)			(3,502)		5,558		3,286	3,286		X X X
64131A105	NEURONETICS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	246.000	331	X X X	2,421	1,105	1,316			1,316		2,421		(2,090)	(2,090)		X X X
651639106	NEWMONT MINING CORP		03/12/2020	INVESTMENT TECH GROUP INC	60.000	2,667	X X X	2,228	2,607	(379)			(379)		2,228		439	439	8	X X X
65339F101	NEXTERA ENERGY INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	6,460	X X X	4,989	7,265	(2,276)			(2,276)		4,989		1,471	1,471	42	X X X
654106103	NIKE INC		03/12/2020	INVESTMENT TECH GROUP INC	80.000	5,975	X X X	4,090	8,105	(4,015)			(4,015)		4,090		1,885	1,885	39	X X X
G65431101	NOBLE CORP PLC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	1,455.000	398	X X X	1,848	1,775	73			73		1,775		(1,377)	(1,377)		X X X
655044105	NOBLE ENERGY INC		03/18/2020	JEFFERIES & CO INC, NEW Y	553.000	1,774	X X X	12,738	13,737	(999)			(999)		12,738		(10,964)	(10,964)	66	X X X
655844108	NORFOLK SOUTHERN CORP		03/12/2020	INVESTMENT TECH GROUP INC	19.000	2,526	X X X	2,052	3,688	(1,637)			(1,637)		2,052		474	474	18	X X X
665859104	NORTHERN TRUST CORP		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,304	X X X	1,768	2,125	(357)			(357)		1,768		(464)	(464)	28	X X X
666807102	NORTHROP GRUMMAN CORP		03/12/2020	INVESTMENT TECH GROUP INC	10.000	2,938	X X X	2,787	3,440	(653)			(653)		2,787		152	152	13	X X X
668771108	NORTONLIFELOCK INC		03/12/2020	INVESTMENT TECH GROUP INC	40.000	674	X X X	965	1,021	(55)			(55)		965		(291)	(291)	485	X X X
67020Y100	NUANCE COMMUNICATIONS INC		03/17/2020	ISI GROUP INC, NEW YORK	889.000	12,501	X X X	11,829	15,851	(4,022)			(4,022)		11,829		672	672		X X X
67066G104	NVIDIA CORP		03/12/2020	INVESTMENT TECH GROUP INC	39.000	8,783	X X X	5,391	9,177	(3,786)			(3,786)		5,391		3,392	3,392	6	X X X
674599105	OCCIDENTAL PETROLEUM CORP		03/12/2020	INVESTMENT TECH GROUP INC	61.000	740	X X X	3,249	2,514	735			735		3,249		(2,510)	(2,510)	96	X X X
681919106	OMNICOM GROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,138	X X X	1,717	1,620	96			96		1,717		(579)	(579)	26	X X X
682680103	ONEOK INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	873	X X X	1,695	2,270	(576)			(576)		1,695		(822)	(822)	28	X X X
68389X105	ORACLE CORP		03/12/2020	INVESTMENT TECH GROUP INC	140.000	5,726	X X X	5,437	7,417	(1,980)			(1,980)		5,437		289	289	34	X X X
67103H107	O'REILLY AUTOMOTIVE INC		03/12/2020	INVESTMENT TECH GROUP INC	5.000	1,697	X X X	1,382	2,191	(810)			(810)		1,382		315	315		X X X
693718108	PACCAR INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,815	X X X	1,935	2,373	(438)			(438)		1,935		(121)	(121)	79	X X X
695127100	PACIRA BIOSCIENCES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	349.000	10,425	X X X	13,550	15,810	(2,260)			(2,260)		13,550		(3,126)	(3,126)		X X X
697900108	PAN AMERICAN SILVER CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	1,510.000	22,172	X X X	27,352	35,772	(8,420)			(8,420)		27,352		(5,180)	(5,180)	57	X X X
697900132	PAN AMERN SILVER CORP		03/18/2020	BTIG LLC, NEW YORK	12,504.000	3,501	X X X										3,501	3,501		X X X
701094104	PARKER-HANNIFIN CORP		03/12/2020	INVESTMENT TECH GROUP INC	11.000	1,494	X X X	1,790	2,264	(474)			(474)		1,790		(296)	(296)	10	X X X
70450Y103	PAYPAL HOLDINGS INC		03/12/2020	INVESTMENT TECH GROUP INC	70.000	6,969	X X X	4,427	7,572	(3,145)			(3,145)		4,427		2,542	2,542		X X X
69327R101	PDC ENERGY INC		03/18/2020	JEFFERIES & CO INC, NEW Y	258.000	1,352	X X X	9,866	6,752	3,114			3,114		9,866		(8,514)	(8,514)		X X X
713448108	PEPSICO INC		03/12/2020	INVESTMENT TECH GROUP INC	80.000	9,475	X X X	8,819	10,934	(2,115)			(2,115)		8,819		657	657	153	X X X
717081103	PFIZER INC		03/12/2020	INVESTMENT TECH GROUP INC	350.000	10,748	X X X	11,386	13,713	(2,327)			(2,327)		11,386		(638)	(638)	133	X X X
718172109	PHILIP MORRIS INTERNATIONAL IN		03/12/2020	INVESTMENT TECH GROUP INC	100.000	7,234	X X X	9,557	8,509	1,048			1,048		9,557		(2,323)	(2,323)	117	X X X

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## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
718546104	PHILLIPS 66		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,398	X X X	2,977	3,342	(365)			(365)		2,977		(1,579)	(1,579)	27	X X X
723484101	PINNACLE WEST CAPITAL CORP		03/12/2020	INVESTMENT TECH GROUP INC	10.000	806	X X X	876	899	(24)			(24)		876		(69)	(69)	8	X X X
723787107	PIONEER NATURAL RESOURCES CO		03/12/2020	INVESTMENT TECH GROUP INC	13.000	819	X X X	2,376	1,968	408			408		2,376		(1,557)	(1,557)	6	X X X
72703H101	PLANET FITNESS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	118.000	3,068	X X X	2,371	8,812	(6,441)			(6,441)		2,371		697	697		X X X
693475105	PNC FINANCIAL SERVICES GROUP I		03/12/2020	INVESTMENT TECH GROUP INC	30.000	2,879	X X X	3,471	4,789	(1,318)			(1,318)		3,471		(592)	(592)	35	X X X
733174700	POPULAR INC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	249.000	6,207	X X X	10,294	14,629	(4,335)			(4,335)		10,294		(4,088)	(4,088)	157	X X X
693506107	PPG INDUSTRIES INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,814	X X X	2,646	2,670	(24)			(24)		2,646		(831)	(831)	10	X X X
69354N106	PRA GROUP INC		03/18/2020	JEFFERIES & CO INC, NEW Y	287.000	6,940	X X X	10,546	10,418	128			128		10,546		(3,607)	(3,607)		X X X
742718109	PROCTER & GAMBLE CO/THE		03/12/2020	INVESTMENT TECH GROUP INC	140.000	14,638	X X X	12,544	17,486	(4,942)			(4,942)		12,544		2,093	2,093	104	X X X
743315103	PROGRESSIVE CORP/THE		03/12/2020	INVESTMENT TECH GROUP INC	40.000	2,838	X X X	1,421	2,896	(1,475)			(1,475)		1,421		1,417	1,417	94	X X X
74340W103	PROLOGIS INC		03/12/2020	INVESTMENT TECH GROUP INC	50.000	3,502	X X X	2,809	4,457	(1,648)			(1,648)		2,809		693	693		X X X
744320102	PRUDENTIAL FINANCIAL INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,437	X X X	3,159	2,812	347			347		3,159		(1,722)	(1,722)	33	X X X
74460D109	PUBLIC STORAGE		03/12/2020	INVESTMENT TECH GROUP INC	12.000	2,457	X X X	2,585	2,556	29			29		2,585		(128)	(128)		X X X
N72482123	QIAGEN NV	C	03/12/2020	WELLS FARGO SECURITIES, L	236.000	9,267	X X X	6,449	7,977	(1,528)			(1,528)		6,449		2,819	2,819		X X X
74736K101	QORVO INC		03/18/2020	J.P MORGAN SECURITIES INC	211.000	16,843	X X X	10,827	24,525	(13,697)			(13,697)		10,827		6,015	6,015		X X X
747525103	QUALCOMM INC		03/12/2020	INVESTMENT TECH GROUP INC	70.000	4,819	X X X	4,608	6,176	(1,568)			(1,568)		4,608		211	211	43	X X X
74834L100	QUEST DIAGNOSTICS INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	906	X X X	918	1,068	(150)			(150)		918		(12)	(12)	5	X X X
754730109	RAYMOND JAMES FINANCIAL INC		03/18/2020	JEFFERIES & CO INC, NEW Y	146.000	10,409	X X X	10,828	13,061	(2,233)			(2,233)		10,828		(419)	(419)	54	X X X
755111507	RAYTHEON CO		03/12/2020	INVESTMENT TECH GROUP INC	19.000	2,800	X X X	2,843	4,175	(1,332)			(1,332)		2,843		(43)	(43)	18	X X X
75886F107	REGENERON PHARMACEUTICALS INC		03/12/2020	INVESTMENT TECH GROUP INC	5.000	2,221	X X X	1,794	1,877	(84)			(84)		1,794		427	427		X X X
7591EP100	REGIONS FINANCIAL CORP		03/12/2020	INVESTMENT TECH GROUP INC	120.000	1,172	X X X	1,705	2,059	(354)			(354)		1,705		(533)	(533)	37	X X X
761152107	RESMED INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,391	X X X	798	1,550	(752)			(752)		798		593	593	4	X X X
773903109	ROCKWELL AUTOMATION INC		03/12/2020	INVESTMENT TECH GROUP INC	11.000	1,682	X X X	1,480	2,229	(749)			(749)		1,480		202	202	11	X X X
775133101	ROGERS CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	137.000	12,790	X X X	11,052	17,088	(6,036)			(6,036)		11,052		1,738	1,738		X X X
776696106	ROPER TECHNOLOGIES INC		03/12/2020	INVESTMENT TECH GROUP INC	7.000	2,112	X X X	1,929	2,480	(550)			(550)		1,929		183	183	4	X X X
778296103	ROSS STORES INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	2,793	X X X	1,991	3,493	(1,501)			(1,501)		1,991		801	801		X X X
V7780T103	ROYAL CARIBBEAN CRUISES LTD	C	03/12/2020	INVESTMENT TECH GROUP INC	10.000	308	X X X	829	1,335	(506)			(506)		829		(521)	(521)	16	X X X
78409V104	S&P GLOBAL INC		03/12/2020	INVESTMENT TECH GROUP INC	16.000	3,602	X X X	1,845	4,369	(2,524)			(2,524)		1,845		1,756	1,756	11	X X X
79466L302	SALESFORCE.COM INC		03/12/2020	INVESTMENT TECH GROUP INC	50.000	7,259	X X X	7,835	8,132	(297)			(297)		7,835		(577)	(577)		X X X

E14.18

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

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 eign	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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
800677106	SANGAMO THERAPEUTICS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	234.000	1,260	X X X	740	1,959	(1,219)			(1,219)		740		520	520		X X X
78410G104	SBA COMMUNICATIONS CORP		03/12/2020	INVESTMENT TECH GROUP INC	8.000	2,104	X X X	1,289	1,928	(639)			(639)		1,289		815	815	4	X X X
806857108	SCHLUMBERGER LTD	C	03/12/2020	INVESTMENT TECH GROUP INC	100.000	1,471	X X X	8,356	4,020	4,336			4,336		8,356		(6,885)	(6,885)	100	X X X
G7945M107	SEAGATE TECHNOLOGY PLC	C	03/12/2020	INVESTMENT TECH GROUP INC	20.000	890	X X X	761	1,190	(429)			(429)		761		129	129	10	X X X
816851109	SEMPRA ENERGY		03/12/2020	INVESTMENT TECH GROUP INC	20.000	2,150	X X X	3,033	3,030	4			4		3,033		(883)	(883)	19	X X X
816850101	SEMTECH CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	370.000	11,638	X X X	13,424	19,573	(6,149)			(6,149)		13,424		(1,786)	(1,786)		X X X
81762P102	SERVICENOW INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	2,710	X X X	2,854	2,823	30			30		2,854		(143)	(143)		X X X
824348106	SHERWIN-WILLIAMS CO/THE		03/12/2020	INVESTMENT TECH GROUP INC	6.000	2,955	X X X	2,133	3,501	(1,369)			(1,369)		2,133		823	823	8	X X X
826919102	SILICON LABORATORIES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	66.000	4,753	X X X	4,187	7,655	(3,468)			(3,468)		4,187		567	567		X X X
828806109	SIMON PROPERTY GROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	24.000	2,069	X X X	4,083	3,575	508			508		4,083		(2,015)	(2,015)	50	X X X
83088M102	SKYWORKS SOLUTIONS INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	852	X X X	761	1,209	(447)			(447)		761		91	91	4	X X X
78454L100	SM ENERGY CO		03/10/2020	CREDIT SUISSE, NEW YORK (	336.000	529	X X X	3,256	3,777	(521)			(521)		3,777		(3,248)	(3,248)		X X X
842587107	SOUTHERN CO/THE		03/12/2020	INVESTMENT TECH GROUP INC	70.000	3,712	X X X	3,449	4,459	(1,010)			(1,010)		3,449		263	263	43	X X X
844741108	SOUTHWEST AIRLINES CO		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,094	X X X	1,509	1,619	(110)			(110)		1,509		(415)	(415)	11	X X X
78467J100	SS&C TECHNOLOGIES HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	227.000	7,540	X X X	10,340	13,938	(3,598)			(3,598)		10,340		(2,800)	(2,800)	28	X X X
854502101	STANLEY BLACK & DECKER INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,090	X X X	1,151	1,657	(506)			(506)		1,151		(61)	(61)	7	X X X
855244109	STARBUCKS CORP		03/12/2020	INVESTMENT TECH GROUP INC	80.000	5,071	X X X	4,512	7,034	(2,521)			(2,521)		4,512		558	558	33	X X X
857477103	STATE STREET CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,514	X X X	2,320	2,373	(53)			(53)		2,320		(806)	(806)	16	X X X
G8473T100	STERIS PLC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	78.000	9,509	X X X	5,079	11,889	(6,810)			(6,810)		5,079		4,430	4,430	22	X X X
86183P102	STONERIDGE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	145.000	2,150	X X X	4,087	4,251	(164)			(164)		4,087		(1,938)	(1,938)		X X X
863667101	STRYKER CORP		03/12/2020	INVESTMENT TECH GROUP INC	21.000	3,364	X X X	2,997	4,409	(1,412)			(1,412)		2,997		368	368	12	X X X
78486Q101	SVB FINANCIAL GROUP		03/12/2020	INVESTMENT TECH GROUP INC	5.000	695	X X X	1,334	1,255	79			79		1,334		(639)	(639)		X X X
87165B103	SYNCHRONY FINANCIAL		03/12/2020	INVESTMENT TECH GROUP INC	50.000	1,120	X X X	1,801	1,801	1			1		1,801		(681)	(681)	11	X X X
871607107	SYNOPSIS INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,233	X X X	802	1,392	(590)			(590)		802		431	431		X X X
871829107	SYSCO CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,382	X X X	1,907	2,566	(659)			(659)		1,907		(525)	(525)	14	X X X
74144T108	T ROWE PRICE GROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,898	X X X	1,512	2,437	(925)			(925)		1,512		386	386		X X X
874054109	TAKE-TWO INTERACTIVE SOFTWARE		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,108	X X X	1,061	1,224	(164)			(164)		1,061		47	47		X X X
875372203	TANDEM DIABETES CARE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	166.000	7,734	X X X	332	9,895	(9,563)			(9,563)		332		7,402	7,402		X X X
87612E106	TARGET CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	2,829	X X X	2,181	3,846	(1,665)			(1,665)		2,181		648	648	20	X X X

E14.19

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

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 eign	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 (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
H84989104	TE CONNECTIVITY LTD	C	03/12/2020	INVESTMENT TECH GROUP INC	30.000	2,140	X X X	2,097	2,875	(778)			(778)		2,097		43	43	14	X X X
G87110105	TECHNIPFMC PLC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	373.000	1,921	X X X	8,523	7,997	526			526		8,523		(6,603)	(6,603)		X X X
879369106	TELEFLEX INC		03/12/2020	INVESTMENT TECH GROUP INC	3.000	913	X X X	937	1,129	(192)			(192)		937		(24)	(24)	1	X X X
88224Q107	TEXAS CAPITAL BANCSHARES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	141.000	3,352	X X X	7,650	8,005	(355)			(355)		7,650		(4,298)	(4,298)		X X X
882508104	TEXAS INSTRUMENTS INC		03/12/2020	INVESTMENT TECH GROUP INC	60.000	6,003	X X X	4,451	7,697	(3,246)			(3,246)		4,451		1,552	1,552	54	X X X
883203101	TEXTRON INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	494	X X X	969	892	77			77		969		(474)	(474)	1	X X X
88338N107	THERAPEUTICSMD INC		03/16/2020	COWEN AND CO LLC, NEW YOR	4,331.000	4,737	X X X	13,582	10,481	3,101			3,101		13,582		(8,845)	(8,845)		X X X
883556102	THERMO FISHER SCIENTIFIC INC		03/12/2020	INVESTMENT TECH GROUP INC	25.000	7,197	X X X	4,307	8,122	(3,815)			(3,815)		4,307		2,890	2,890	5	X X X
88870P106	TIVO CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	1,818.000	8,706	X X X	17,107	15,417	1,691			1,691		17,107		(8,402)	(8,402)		X X X
872540109	TJX COS INC/THE		03/12/2020	INVESTMENT TECH GROUP INC	80.000	3,989	X X X	3,030	4,885	(1,854)			(1,854)		3,030		959	959	18	X X X
893641100	TRANSDIGM GROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	3.000	1,216	X X X	884	1,680	(796)			(796)		884		333	333	98	X X X
H8817H100	TRANSOCEAN LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	2,753.000	3,036	X X X	18,420	18,941	(520)			(520)		18,420		(15,385)	(15,385)		X X X
89417E109	TRAVELERS COS INC/THE		03/12/2020	INVESTMENT TECH GROUP INC	20.000	2,096	X X X	2,731	2,739	(8)			(8)		2,731		(634)	(634)	16	X X X
89531P105	TREX CO INC		03/18/2020	JEFFERIES & CO INC, NEW Y	229.000	14,489	X X X	7,786	20,583	(12,796)			(12,796)		7,786		6,703	6,703		X X X
G9087Q102	TRONOX HOLDINGS PLC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	728.000	3,562	X X X	7,913	8,314	(401)			(401)		7,913		(4,351)	(4,351)	51	X X X
89832Q109	TRUIST FINANCIAL CORP		03/12/2020	INVESTMENT TECH GROUP INC	98.000	3,057	X X X	4,396	5,519	(1,123)			(1,123)		4,396		(1,339)	(1,339)	44	X X X
901109108	TUTOR PERINI CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	2,893.000	9,734	X X X	44,372	37,204	7,168			7,168		44,372		(34,638)	(34,638)		X X X
90184L102	TWITTER INC		03/12/2020	INVESTMENT TECH GROUP INC	50.000	1,381	X X X	1,919	1,603	317			317		1,919		(538)	(538)		X X X
902494103	TYSON FOODS INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,045	X X X	1,495	1,821	(325)			(325)		1,495		(451)	(451)	8	X X X
90384S303	ULTA SALON COSMETICS & FRAGRAN		03/12/2020	INVESTMENT TECH GROUP INC	5.000	1,018	X X X	1,305	1,266	40			40		1,305		(287)	(287)		X X X
90385V107	ULTRA CLEAN HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	149.000	2,088	X X X	1,882	3,497	(1,615)			(1,615)		1,882		206	206		X X X
907818108	UNION PACIFIC CORP		03/12/2020	INVESTMENT TECH GROUP INC	44.000	5,875	X X X	4,584	7,955	(3,371)			(3,371)		4,584		1,292	1,292	43	X X X
910047109	UNITED CONTINENTAL HOLDINGS IN		03/12/2020	INVESTMENT TECH GROUP INC	638.000	14,558	X X X	44,647	56,201	(11,555)			(11,555)		44,647		(30,089)	(30,089)		X X X
911312106	UNITED PARCEL SERVICE INC		03/12/2020	INVESTMENT TECH GROUP INC	50.000	4,378	X X X	5,697	5,853	(156)			(156)		5,697		(1,319)	(1,319)	51	X X X
913017109	UNITED TECHNOLOGIES CORP		03/12/2020	INVESTMENT TECH GROUP INC	55.000	5,613	X X X	6,264	8,237	(1,973)			(1,973)		6,264		(651)	(651)	40	X X X
91324P102	UNITEDHEALTH GROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	61.000	15,662	X X X	12,260	17,933	(5,672)			(5,672)		12,260		3,402	3,402		X X X
91347P105	UNIVERSAL DISPLAY CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	104.000	11,266	X X X	6,065	21,431	(15,367)			(15,367)		6,065		5,201	5,201	16	X X X
913483103	UNIVERSAL ELECTRONICS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	299.000	10,213	X X X	14,850	15,626	(775)			(775)		14,850		(4,637)	(4,637)		X X X
913903100	UNIVERSAL HEALTH SERVICES INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	989	X X X	1,144	1,435	(291)			(291)		1,144		(155)	(155)	2	X X X

E14.20

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
902973304	US BANCORP		03/12/2020	INVESTMENT TECH GROUP INC	100.000	3,261	X X X	5,127	5,929	(802)			(802)		5,127		(1,865)	(1,865)	42	X X X
G9402V109	VALARIS PLC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	1,025.000	493	X X X	10,783	6,724	4,059			4,059		10,783		(10,290)	(10,290)		X X X
91913Y100	VALERO ENERGY CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,348	X X X	2,051	2,810	(759)			(759)		2,051		(703)	(703)	29	X X X
92276F100	VENTAS INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	820	X X X	1,853	1,732	120			120		1,853		(1,033)	(1,033)	24	X X X
92343E102	VERISIGN INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,697	X X X	1,929	1,927	2			2		1,929		(232)	(232)		X X X
92343V104	VERIZON COMMUNICATIONS INC		03/12/2020	INVESTMENT TECH GROUP INC	270.000	13,918	X X X	14,622	16,578	(1,956)			(1,956)		14,622		(705)	(705)	166	X X X
92532F100	VERTEX PHARMACEUTICALS INC		03/12/2020	INVESTMENT TECH GROUP INC	17.000	3,541	X X X	2,767	3,722	(955)			(955)		2,767		774	774		X X X
918204108	VF CORP		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,710	X X X	1,522	2,990	(1,468)			(1,468)		1,522		188	188	14	X X X
92556H206	VIACOMCBS INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	487	X X X	1,940	1,259	681			681		1,940		(1,453)	(1,453)	7	X X X
92826C839	VISA INC		03/12/2020	INVESTMENT TECH GROUP INC	103.000	16,906	X X X	9,569	19,354	(9,785)			(9,785)		9,569		7,337	7,337	31	X X X
928377100	VISTA OUTDOOR INC		03/18/2020	JEFFERIES & CO INC, NEW Y	703.000	5,175	X X X	6,808	5,258	1,550			1,550		6,808		(1,633)	(1,633)		X X X
929160109	VULCAN MATERIALS CO		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,093	X X X	1,270	1,440	(170)			(170)		1,270		(177)	(177)	3	X X X
92927K102	WABCO HOLDINGS INC		03/13/2020	INSTINET CLEARING SER INC	41.000	5,478	X X X	4,191	5,556	(1,364)			(1,364)		4,191		1,287	1,287		X X X
929740108	WABTEC CORP		03/12/2020	INVESTMENT TECH GROUP INC	11.000	585	X X X	777	856	(79)			(79)		777		(191)	(191)	1	X X X
931427108	WALGREENS BOOTS ALLIANCE INC		03/12/2020	INVESTMENT TECH GROUP INC	50.000	2,068	X X X	4,176	2,948	1,228			1,228		4,176		(2,107)	(2,107)	23	X X X
931142103	WALMART INC		03/12/2020	INVESTMENT TECH GROUP INC	90.000	9,541	X X X	6,540	10,696	(4,156)			(4,156)		6,540		3,001	3,001	48	X X X
254687106	WALT DISNEY CO/THE		03/12/2020	INVESTMENT TECH GROUP INC	115.000	10,753	X X X	7,671	16,632	(8,961)			(8,961)		7,671		3,082	3,082	101	X X X
94106L109	WASTE MANAGEMENT INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	3,031	X X X	2,134	3,419	(1,284)			(1,284)		2,134		897	897	16	X X X
941848103	WATERS CORP		03/12/2020	INVESTMENT TECH GROUP INC	5.000	849	X X X	673	1,168	(495)			(495)		673		176	176		X X X
942622200	WATSCO INC		03/18/2020	JEFFERIES & CO INC, NEW Y	68.000	10,559	X X X	10,215	12,250	(2,035)			(2,035)		10,215		344	344	109	X X X
947890109	WEBSTER FINANCIAL CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	163.000	3,772	X X X	8,268	8,698	(429)			(429)		8,268		(4,497)	(4,497)	65	X X X
92939U106	WEC ENERGY GROUP INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,845	X X X	1,173	1,845	(671)			(671)		1,173		672	672	13	X X X
94946T106	WELLCARE HEALTH PLANS INC		01/24/2020	CASH & STOCK MERGER	3.000	369	X X X	919	991	(72)			(72)		919		(550)	(550)		X X X
949746101	WELLS FARGO & CO		03/12/2020	INVESTMENT TECH GROUP INC	260.000	7,205	X X X	14,191	13,988	203			203		14,191		(6,985)	(6,985)	133	X X X
95040Q104	WELLTOWER INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	1,323	X X X	2,163	2,453	(290)			(290)		2,163		(840)	(840)	26	X X X
958102105	WESTERN DIGITAL CORP		03/12/2020	INVESTMENT TECH GROUP INC	20.000	807	X X X	1,362	1,269	92			92		1,362		(555)	(555)	10	X X X
96145D105	WESTROCK CO		03/12/2020	INVESTMENT TECH GROUP INC	30.000	670	X X X	1,540	1,287	253			253		1,540		(870)	(870)	14	X X X
962166104	WEYERHAEUSER CO		03/12/2020	INVESTMENT TECH GROUP INC	70.000	1,309	X X X	2,126	2,114	12			12		2,126		(816)	(816)	24	X X X
969457100	WILLIAMS COS INC/THE		03/12/2020	INVESTMENT TECH GROUP INC	90.000	1,241	X X X	2,640	2,135	505			505		2,640		(1,400)	(1,400)	36	X X X

E14.21

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year**

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
G96629103	WILLIS TOWERS WATSON PLC	C	03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,752	X X X	1,448	2,019	(572)			(572)		1,448		304	304	5	X X X
97650W108	WINTRUST FINANCIAL CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	78.000	2,085	X X X	5,326	5,530	(204)			(204)		5,326		(3,241)	(3,241)	22	X X X
084423102	WR BERKLEY CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	177.000	8,741	X X X	7,359	12,231	(4,872)			(4,872)		7,359		1,382	1,382	19	X X X
384802104	WW GRAINGER INC		03/12/2020	INVESTMENT TECH GROUP INC	4.000	987	X X X	982	1,354	(372)			(372)		982		5	5	6	X X X
98389B100	XCEL ENERGY INC		03/12/2020	INVESTMENT TECH GROUP INC	40.000	2,515	X X X	1,635	2,540	(904)			(904)		1,635		879	879	33	X X X
983919101	XILINX INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,408	X X X	1,735	1,955	(221)			(221)		1,735		(327)	(327)	7	X X X
988498101	YUM! BRANDS INC		03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,599	X X X	1,276	2,015	(739)			(739)		1,276		324	324	9	X X X
98956P102	ZIMMER BIOMET HOLDINGS INC		03/12/2020	INVESTMENT TECH GROUP INC	10.000	1,016	X X X	1,034	1,497	(463)			(463)		1,034		(18)	(18)	2	X X X
98978V103	ZOETIS INC		03/12/2020	INVESTMENT TECH GROUP INC	30.000	13,517	X X X	1,607	3,971	(2,364)			(2,364)		9,357		2,082	2,082	6	X X X
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,312,419	X X X	2,612,281	3,451,716	(839,435)			(839,435)	2,612,281		(301,940)	(301,940)	12,285	X X X
9799997	Subtotal - Common Stocks - Part 4						2,312,419	X X X	2,612,281	3,451,716	(839,435)			(839,435)	2,612,281		(301,940)	(301,940)	12,285	X X X
9799998	Summary Item from Part 5 for Common Stocks						88,841	X X X	143,717						143,717		(54,876)	(54,876)	305	X X X
9799999	Subtotal - Common Stocks						2,401,260	X X X	2,755,998	3,451,716	(839,435)			(839,435)	2,755,998		(356,816)	(356,816)	12,590	X X X
9899999	Subtotal - Preferred and Common Stocks						2,401,260	X X X	2,755,998	3,451,716	(839,435)			(839,435)	2,755,998		(356,816)	(356,816)	12,590	X X X
9999999	Totals						22,591,754	X X X	22,844,548	13,111,903	(839,435)	(20,759)		(860,194)	22,769,627		(181,770)	(181,770)	196,628	X X X

E14.22

# SCHEDULE D - PART 5

## Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
<b>Bonds - U.S. Governments</b>																					
912828ZP8	U S TREASURY NOTE .125% 5/15/23		06/29/2020	BNP PARIBAS SECS CP/FIXED INCOME, PA	09/23/2020	MERRILL LYNCH PIERCE FENN	68,000	67,918	67,930	67,922			5		5			8	8	20	11
912828ZG8	U S TREASURY NOTE 0.375% 3/31/22		04/24/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	05/06/2020	GOLDMAN SACHS & CO, NY	124,000	124,383	124,441	124,377			(6)		(6)			64	64	46	34
912828ZD5	U S TREASURY NOTE 0.5% 3/15/23		03/23/2020	GOLDMAN SACHS & CO, NY	07/07/2020	HSBC SECS INC, NEW YORK	3,297,000	3,314,902	3,315,117	3,314,665			(237)		(237)			452	452	936	403
912828Z52	U S TREASURY NOTE 1.375% 1/31/25		02/27/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	03/18/2020	DEUTSCHE BK SECS INC, NY	30,000	30,381	30,757	30,377			(4)		(4)			380	380	54	35
912828YS3	U S TREASURY NOTE 1.75% 11/15/29		01/08/2020	CITADEL SECURITIES LLC, CHICAGO	03/18/2020	MERRILL LYNCH PIERCE FENN	7,000	6,961	7,360	6,961			1		1			399	399	42	20
9128286Z8	U S TREASURY NOTE 1.75% 6/30/24		01/24/2020	MORGAN STANLEY & CO INC, NY	03/18/2020	DEUTSCHE BK SECS INC, NY	62,000	62,630	64,400	62,605			(25)		(25)			1,795	1,795	235	72
912828M80	U S TREASURY NOTE 2% 11/30/22		01/31/2020	BARCLAYS CAPITAL INC, NEW YORK	03/25/2020	DEUTSCHE BK SECS INC, NY	16,000	16,258	16,644	16,240			(19)		(19)			404	404	101	54
912828V23	U S TREASURY NOTE 2.25% 12/31/23		02/06/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	03/24/2020	DEUTSCHE BK SECS INC, NY	116,000	120,513	123,443	120,330			(183)		(183)			3,113	3,113	608	392
912828YL8	US TREAS-CPI INFLAT 0.125% 10/15/24		03/09/2020	BNY MELLON	03/18/2020	DEUTSCHE BK SECS INC, NY	42,114	43,035	41,012	43,030			(5)		(5)			(2,018)	(2,018)	22	21
36179RF87	GNMA II POOL #0MA2891 3% 6/20/45		02/26/2020	JPMORGAN SECURITIES INC, NEW YORK	03/17/2020	MORGAN J P SECS INC, NEW	50,472	52,673	52,218	52,633			(40)		(40)			(415)	(415)	197	109
0599999 Subtotal - Bonds - U.S. Governments							3,812,586	3,839,653	3,843,322	3,839,140			(513)		(513)			4,182	4,182	2,263	1,151
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																					
3132DV5D3	FHLMC POOL #SD-8044 3% 2/1/50		03/12/2020	NOMURA SECS, NEW YORK	03/13/2020	CITIGROUP GBL MKTS/SALOMO	36,715	37,561	37,088	37,561			0		0			(473)	(473)	46	37
31329QWE7	FHLMC POOL #ZA-6945 4% 5/1/49		01/21/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	03/13/2020	CITIGROUP GBL MKTS/SALOMO	31,253	32,659	32,496	32,607			(52)		(52)			(111)	(111)	154	38
35563PNP0	FHLMC SEASONED CR RISK 1 MA 2.5% 8/25/59		03/05/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	03/16/2020	BNY MELLON	25,000	25,980	24,326	25,979			(1)		(1)			(1,654)	(1,654)	80	68
3140X52C6	FNMA POOL #0FM2570 4.5% 4/1/50		03/09/2020	INTL FCSTONE FIN INC/BD RATES, NEW YORK	03/16/2020	INTL FCSTONE FIN INC/BD R	29,000	32,308	31,456	32,307			(1)		(1)			(851)	(851)	58	40
3140Q8VY8	FNMA POOL #0CA1530 3.5% 4/1/43		01/31/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	03/13/2020	Redemption	23,595	24,616	24,095	24,575			(40)		(40)			(480)	(480)	102	25
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							145,563	153,124	149,461	153,030			(94)		(94)			(3,569)	(3,569)	440	208
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																					
035242AL0	ANHEUSER-BUSCH INBEV FINANCE I 3.3% 2/1/		03/31/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	06/30/2020	BNY MELLON	114,000	117,169	121,410	116,860			(573)		(573)			4,550	4,550	1,630	623
06051GHH5	BANK OF AMERICA CORP VAR 5/17/22		04/21/2020	MERRILL LYNCH PIERCE FENNER SMITH INC NY	10/19/2020	MERRILL LYNCH PIERCE FENN	125,000	126,460	127,196	126,109			(351)		(351)			1,087	1,087	4,058	1,742
20030NDJ7	COMCAST CORP 3.1% 4/1/25		03/26/2020	US BANCORP INVESTMENTS INC, ST PAUL	11/10/2020	RBC CAPITAL MARKETS LLC,	72,000	73,287	79,053	73,151			(136)		(136)			5,902	5,902	1,401	10

## SCHEDULE D - PART 5

**Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year**

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
20030NCM1	COMCAST CORP 4.7% 10/15/48		03/10/2020	GOLDMAN SACHS & CO, NY	03/16/2020	CITIGROUP GBL MKTS/SALOMO	18,000	23,858	22,380	23,848				(10)			(1,468)	(1,468)	360	345
233331BH9	DTE ENERGY CO .55% 11/1/22		09/29/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/28/2020	DEUTSCHE BK SECS INC, NY	38,000	37,981	38,127	37,981		1		1			146	146	13	
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22		03/31/2020	PERSHING LLC, JERSEY CITY	11/16/2020	GOLDMAN SACHS & CO, NY	120,000	127,698	127,512	125,090		(2,608)		(2,608)			2,422	2,422	5,635	1,303
404280AK5	HSBC HOLDINGS PLC 5.1% 4/5/21		03/31/2020	PERSHING LLC, JERSEY CITY	06/02/2020	BNY MELLON	100,000	102,516	103,803	102,074		(442)		(442)			1,729	1,729	3,457	2,508
46647PAS5	JPMORGAN CHASE & CO VAR 6/18/22		04/01/2020	PERSHING LLC, JERSEY CITY	09/17/2020	BNY MELLON	80,000	81,443	81,932	81,142		(301)		(301)			790	790	2,132	820
548661DT1	LOWE'S COS INC 4% 4/15/25		04/01/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	11/10/2020	RBC CAPITAL MARKETS LLC,	101,000	103,666	114,387	103,391		(275)		(275)			10,995	10,995	2,547	31
615369AG0	MOODY'S CORP 2.75% 12/15/21		03/25/2020	CREDIT SUISSE, NEW YORK (CSUS)	09/03/2020	Call	37,000	36,670	37,000	36,751		82		82			249	249	1,899	288
654106AH6	NIKE INC 2.4% 3/27/25		03/25/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	04/24/2020	NATIONAL FINL SVCS CORP,	60,000	59,918	63,484	59,920		1		1			3,564	3,564	120	
674599DG7	OCCIDENTAL PETROLEUM CORP 0% 10/10/36		02/07/2020	MERRILL LYNCH PIERCE FENNER SMITH INC NY	09/28/2020	BNY MELLON	239,000	106,850	101,793	108,561		1,711		1,711			(6,768)	(6,768)		120
694308JE8	PACIFIC GAS & ELECTRIC CO 1.75% 6/16/22		06/16/2020	JPMORGAN SECURITIES INC, NEW YORK	11/30/2020	RBC CAPITAL MARKETS LLC,	81,000	80,995	81,157	80,996		1		1			161	161	619	
718172CQ0	PHILIP MORRIS INTL 1.125% 5/1/23		04/29/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	05/07/2020	DEUTSCHE BK SECS INC, NY	125,000	124,581	124,926	124,584		3		3			342	342	23	
742718FF1	PROCTER & GAMBLE CO/THE 2.45% 3/25/25		03/23/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/29/2020	Call	12,000	11,981	12,000	11,983		2		2			17	17	1,083	
855244AV1	STARBUCKS CORP 2% 3/12/27		03/10/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	03/16/2020	CITIGROUP GBL MKTS/SALOMO	14,000	13,943	13,642	13,943		0		0			(301)	(301)	3	
883203CB5	TEXTRON INC 3% 6/1/30		03/10/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	03/17/2020	MERRILL LYNCH PIERCE FENN	32,000	31,847	29,821	31,847		0		0			(2,026)	(2,026)	5	
911312BX3	UNITED PARCEL SERVICE INC 3.9% 4/1/25		03/19/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/20/2020	MARKETAXESS CORPORATION,	9,000	8,991	10,175	8,992		1		1			1,183	1,183	229	
92343VDD3	VERIZON COMMUNICATIONS 2.625% 8/15/26		03/06/2020	RBC CAPITAL MARKETS LLC, NEW YORK	03/16/2020	HSBC SECS INC, NEW YORK	41,000	43,494	42,150	43,485		(8)		(8)			(1,336)	(1,336)	99	75
254687FN1	WALT DISNEY CO/THE 3.35% 3/24/25		03/19/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	11/18/2020	MERRILL LYNCH PIERCE FENN	9,000	8,995	10,000	8,996		1		1			1,004	1,004	196	
95000U2B8	WELLS FARGO & CO 2.625% 7/22/22		03/25/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	10/21/2020	WELLS FARGO SECURITIES LL	187,000	184,663	194,104	185,223		560		560			8,881	8,881	3,695	886
05492TAB6	BBCMS MORTGAGE TR 202C6A2 2.69% 2/15/53		01/30/2020	BARCLAYS CAPITAL INC, NEW YORK	03/17/2020	BARCLAYS CAPITAL INC, NEW	30,000	30,899	30,225	30,898		(1)		(1)			(673)	(673)	108	40
61762DAW1	MORGAN STANLEY BANK C9A4 3.102% 5/15/46		03/11/2020	MORGAN STANLEY & CO INC, NY	03/17/2020	MORGAN STANLEY & CO INC,	20,000	20,963	19,775	20,962		0		0			(1,187)	(1,187)	31	21
92936JBB9	WFRBS CMBS C5 A4 3.667% 11/15/44		04/02/2020	BNY MELLON	04/02/2020	BNY MELLON	178,362	180,932	180,932	180,932		0		0			0	0	91	91
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		04/16/2020	BNY MELLON	11/05/2020	BAIRD, ROBERT W & CO INC,	149,094	134,888	123,017	135,475		852		852			(12,458)	(12,458)	3,548	1,865

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## SCHEDULE D - PART 5

**Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year**

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,991,455	1,874,688	1,890,001	1,873,196				(1,492)			16,805	16,805	32,983	10,650
8399998	Subtotal - Bonds						5,949,605	5,867,465	5,882,784	5,865,366				(2,099)			17,418	17,418	35,686	12,009
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>																				
004225108	ACADIA PHARMACEUTICALS INC		02/27/2020	WILLIAM BLAIR & CO, CHICAGO	03/18/2020	JEFFERIES & CO INC, NEW Y	96.000	3,586	3,221	3,586							(364)	(364)		
00737L103	ADTALEM GLOBAL EDUCATION INC		03/06/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	183.000	6,018	4,439	6,018							(1,579)	(1,579)		
00766T100	AECOM		03/12/2020	ISI GROUP INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	167.000	5,255	3,894	5,255							(1,361)	(1,361)		
00771V108	AERIE PHARMACEUTICALS INC		03/12/2020	INVESTMENT TECH GROUP INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	53.000	725	664	725							(60)	(60)		
011659109	ALASKA AIR GROUP INC		02/27/2020	INSTINET CLEARING SER INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	48.000	2,722	1,166	2,722							(1,556)	(1,556)		13
012653101	ALBEMARLE CORP		01/08/2020	ISI GROUP INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	24.000	1,709	1,492	1,709							(217)	(217)		50
02376R102	AMERICAN AIRLINES GROUP INC		02/25/2020	J.P MORGAN SECURITIES INC, NEW YORK	03/12/2020	INVESTMENT TECH GROUP INC	154.000	3,939	1,866	3,939							(2,073)	(2,073)		7
05969A105	BANCORP INC/THE		02/14/2020	KEEFE BRUYETTE + WOODS INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	439.000	5,721	1,740	5,721							(3,980)	(3,980)		
08180D106	BENEFITFOCUS INC		03/09/2020	OPPENHEIMER & CO INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	348.000	4,574	2,268	4,574							(2,306)	(2,306)		
099724106	BORGWARNER INC		01/28/2020	J.P MORGAN SECURITIES INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	122.000	4,331	2,331	4,331							(2,000)	(2,000)		21
144285103	CARPENTER TECHNOLOGY CORP		01/06/2020	NEW YORK LIQUIDNET INC,	03/18/2020	JEFFERIES & CO INC, NEW Y	17.000	831	290	831							(541)	(541)		3
15135B101	CENTENE CORP		01/24/2020	MERGER INVESTMENT TECH GROUP INC	03/12/2020	JEFFERIES & CO INC, NEW Y	10.000	689	566	689							(123)	(123)		
15136A102	CENTENNIAL RESOURCE DEVELOPMEN		01/22/2020	LIQUIDNET INC, NEW YORK	03/10/2020	BARCLAYS CAPITAL LE, NEW	285.000	1,197	172	1,197							(1,024)	(1,024)		
22282E102	COVANTA HOLDING CORP		03/12/2020	JEFFERIES & CO INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	288.000	3,618	2,598	3,618							(1,019)	(1,019)		
225447101	CREE INC		01/03/2020	INSTINET CLEARING SER INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	146.000	6,421	5,267	6,421							(1,155)	(1,155)		
235825205	DANA INC		03/16/2020	J.P MORGAN SECURITIES INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	263.000	1,838	1,259	1,838							(579)	(579)		22
26969P108	EAGLE MATERIALS INC		01/24/2020	INVESTMENT TECH GROUP INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	30.000	2,765	1,467	2,765							(1,298)	(1,298)		2
28470R102	ELDORADO RESORTS INC		03/05/2020	J.P MORGAN SECURITIES INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	111.000	4,157	763	4,157							(3,393)	(3,393)		
29275Y102	ENERSYS		02/25/2020	BERNSTEIN SANFORD C & CO, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	16.000	1,083	590	1,083							(494)	(494)		3
B38564108	EURONAV NV	C	01/31/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	113.000	1,086	1,006	1,086							(80)	(80)		
30063P105	EXACT SCIENCES CORP		03/12/2020	WILLIAM BLAIR & CO, CHICAGO	03/18/2020	JEFFERIES & CO INC, NEW Y	63.000	3,393	2,373	3,393							(1,020)	(1,020)		
302491303	FMC CORP		03/12/2020	INSTINET CLEARING SER INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	7.000	544	421	544							(123)	(123)		
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		01/06/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	97.000	49	16	49							(34)	(34)		

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## SCHEDULE D - PART 5

**Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year**

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
387328107	GRANITE CONSTRUCTION INC		02/26/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	318.000	6,034	3,207	6,034							(2,827)	(2,827)		3	
45687V106	INGERSOLL RAND INC		03/19/2020	Mellon Bank	03/12/2020	INVESTMENT TECH GROUP INC	17.000	330	366	330							35	35			
458665304	INTERFACE INC		03/05/2020	STIFEL NICOLAUS	03/18/2020	JEFFERIES & CO INC, NEW Y	121.000	1,670	823	1,670							(847)	(847)			
477143101	JETBLUE AIRWAYS CORP		01/03/2020	INSTINET CLEARING SER INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	41.000	726	314	726							(411)	(411)			
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	01/27/2020	J.P MORGAN SECURITIES INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	15.000	392	258	392							(133)	(133)			
577081102	MATTEL INC		03/06/2020	BARCLAYS CAPITAL LE, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	514.000	5,808	4,324	5,808							(1,484)	(1,484)			
584021109	MEDALLIA INC		01/28/2020	PERSHING LLC, JERSEY CITY	03/18/2020	JEFFERIES & CO INC, NEW Y	182.000	5,338	3,472	5,338							(1,865)	(1,865)			
Y62132108	NAVIGATOR HOLDINGS LTD	C	02/21/2020	INSTINET CLEARING SER INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	55.000	599	225	599							(375)	(375)			
655044105	NOBLE ENERGY INC		01/23/2020	INSTINET CLEARING SER INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	88.000	1,952	282	1,952							(1,670)	(1,670)		11	
71363P106	PERDOCEO EDUCATION CORP		01/02/2020	MERGER	03/18/2020	JEFFERIES & CO INC, NEW Y	1,004.000	10,653	8,656	10,653							(1,997)	(1,997)			
72346Q104	PINNACLE FINANCIAL PARTNERS IN		01/17/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	88.000	5,586	3,520	5,586							(2,066)	(2,066)		14	
74762E102	QUANTA SERVICES INC		03/12/2020	INSTINET CLEARING SER INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	252.000	9,009	6,927	9,009							(2,082)	(2,082)			
82981J109	SITE CENTERS CORP		01/13/2020	CORNERSTONE MACRO LLC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	706.000	8,590	3,656	8,590							(4,934)	(4,934)		133	
86183P102	STONERIDGE INC		03/16/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	83.000	1,498	1,231	1,498							(268)	(268)			
88224Q107	TEXAS CAPITAL BANCSHARES INC		01/06/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	35.000	1,917	832	1,917							(1,085)	(1,085)			
88338N107	THERAPEUTICSMD INC		01/06/2020	ISI GROUP INC, NEW YORK	03/16/2020	COWEN AND CO LLC, NEW YOR	30.000	68	33	68							(35)	(35)			
G8994E103	TRANE TECHNOLOGIES PLC		03/02/2020	Mellon Bank	03/12/2020	INVESTMENT TECH GROUP INC	20.000	1,165	1,992	1,165							826	826		8	
910047109	UNITED AIRLINES HOLDINGS INC		02/26/2020	INSTINET CLEARING SER INC, NEW YORK	03/12/2020	INVESTMENT TECH GROUP INC	35.000	2,356	799	2,356							(1,557)	(1,557)			
91307C102	UNITED THERAPEUTICS CORP		03/12/2020	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	38.000	3,305	2,995	3,305							(310)	(310)			
947890109	WEBSTER FINANCIAL CORP		01/23/2020	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	38.000	1,866	879	1,866							(986)	(986)		15	
96208T104	WEX INC		02/26/2020	KEEFE BRUYETTE + WOODS INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	43.000	8,606	4,183	8,606							(4,423)	(4,423)			
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								143,717	88,841	143,717							(54,876)	(54,876)		305
9799998	Subtotal - Common Stocks								143,717	88,841	143,717							(54,876)	(54,876)		305
9899999	Subtotal - Preferred and Common Stocks								143,717	88,841	143,717							(54,876)	(54,876)		305
9999999	Totals								6,011,182	5,971,626	6,009,084		(2,099)		(2,099)			(37,458)	(37,458)	35,991	12,009

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### SCHEDULE D - PART 6 - SECTION 1

#### Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
<b>NONE</b>											
1999999 Total - Preferred and Common Stocks .....										XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.  
 2. Total amount of intangible assets nonadmitted \$.....0.

### SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
<b>NONE</b>					
0399999 Total - Preferred and Common Stocks .....				XXX	XXX

# SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid For Accrued Interest
	2 Code	3 For- eign					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
<b>Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>																			
AMERICAN INTERNATIONAL GROUP 3.3% 3/1/21 .....			04/21/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE .....	03/01/2021	70,178		(730)			70,000	70,908	776		3.300	1.762	MS	1,155	334
CVS HEALTH CORP 3.5% 3/9/21 .....			04/21/2020	MITSUBISHI UFJ SECURITIES, NEW YORK .....	03/09/2021	60,188		(682)			60,000	60,871	631		3.350	1.673	MS	1,005	246
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations .....						130,366		(1,412)			130,000	131,779	1,407		X X X	X X X	X X X	2,160	579
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) .....						130,366		(1,412)			130,000	131,779	1,407		X X X	X X X	X X X	2,160	579
7699999 Subtotal - Bonds - Issuer Obligations .....						130,366		(1,412)			130,000	131,779	1,407		X X X	X X X	X X X	2,160	579
8399999 Total Bonds .....						130,366		(1,412)			130,000	131,779	1,407		X X X	X X X	X X X	2,160	579
9199999 Total Short-Term Investments .....						130,366		(1,412)			X X X	131,779	1,407		X X X	X X X	X X X	2,160	579

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A .....	1B .....	1C .....	1D .....	1E .....	1F .....	1G .....
2A .....	70,178	2B .....	60,188	2C .....		
3A .....		3B .....		3C .....		
4A .....		4B .....		4C .....		
5A .....		5B .....		5C .....		
6 .....						

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open . . . . . NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated . . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . . NONE

E24 Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees . . . . NONE

E25 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . . NONE

E26 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . . NONE

## SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>open depositories</b>						
Huntington Bank .....	Maumee, OH .....	.....	.....	.....	39,454,123	X X X
Huntington Bank .....	Maumee, OH .....	.....	.....	.....	57,595	X X X
Huntington Bank .....	Maumee, OH .....	.....	.....	.....	(353,344)	X X X
Bank of America .....	Wilmington, DE .....	.....	.....	.....	453,274	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories .....						
		X X X	.....	.....	.....	X X X
0199999 Totals - Open Depositories .....						
		X X X	.....	.....	39,611,648	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories .....						
		X X X	.....	.....	.....	X X X
0299999 Totals - Suspended Depositories .....						
		X X X	.....	.....	.....	X X X
0399999 Total Cash On Deposit .....						
		X X X	.....	.....	39,611,648	X X X
0499999 Cash in Company's Office .....						
		X X X	X X X	X X X	.....	X X X
0599999 Total Cash .....						
		X X X	.....	.....	39,611,648	X X X

### TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January .....	32,697,025	4. April .....	45,676,086	7. July .....	48,583,640	10. October .....	47,662,456
2. February .....	34,868,748	5. May .....	49,364,766	8. August .....	50,097,953	11. November .....	47,844,511
3. March .....	39,247,144	6. June .....	44,683,542	9. September .....	44,683,542	12. December .....	39,611,648

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
<b>Exempt Money Market Mutual Funds - as Identified by SVO</b>								
09248U718	BLACKROCK LIQ T FUND INSTL SHARES		12/31/2019	2.000	X X X	741,650	2	1,482
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						741,650	2	1,482
<b>All Other Money Market Mutual Funds</b>								
60934N104	FEDERATED HERMES GOVT OBLIGATIONS FUND		11/02/2020	0.500	X X X	2		
8699999 Subtotal - All Other Money Market Mutual Funds						2		
8899999 Total Cash Equivalents						741,652	2	1,482

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1B	1C	1D	1E	1F	1G
2A	2B	2C				
3A	3B	3C				
4A	4B	4C				
5A	5B	5C				
6						

## SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
				1.	Alabama (AL)		
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Statutory Deposit	675,164	675,054		
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	675,164	675,054		
<b>DETAILS OF WRITE-INS</b>							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				