12353202020100100 2020 Document Code: 201

ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Paramount Advantage

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 12353 Employer's ID Number 20-3376102

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[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[X]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 08/10/2005 Commenced Business 12/01/2005

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)
Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address P.O. Box 928 (Street and Number or P.O. Box), Toledo, OH, US 43697-0928 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)
Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Rich Potter, Mr. (Name) (419)887-2006 (Area Code)(Telephone Number)(Extension)
rich.potter@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

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

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

DIRECTORS OR TRUSTEES

Lori Ann Johnston Mrs.
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. #

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.

(Signature)	(Signature)	(Signature)
Lori Ann Johnston	Jeffrey William Martin	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Chief Financial Officer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
_________ day of _________ , 2021

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

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 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	53,504,041	12.880	53,504,041		53,504,041	12.880
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	192,907	0.046	192,907		192,907	0.046
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed	295,000	0.071	295,000		295,000	0.071
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	19,880,245	4.786	19,880,245		19,880,245	4.786
1.06 Industrial and miscellaneous	133,348,156	32.101	133,348,156		133,348,156	32.101
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	207,220,349	49.884	207,220,349		207,220,349	49.884
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)	11,534,610	2.777	11,534,610		11,534,610	2.777
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	11,534,610	2.777	11,534,610		11,534,610	2.777
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)	180,950,084	43.560	180,950,083		180,950,083	43.560
6.02 Cash equivalents (Schedule E, Part 2)	15,447,425	3.719	15,447,425		15,447,425	3.719
6.03 Short-term investments (Schedule DA)	229,314	0.055	229,314		229,314	0.055
6.04 Total Cash, cash equivalents and short-term investments	196,626,822	47.334	196,626,822		196,626,822	47.334
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities	19,471	0.005	19,471		19,471	0.005
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	415,401,252	100.000	415,401,252		415,401,252	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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		
	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

NONE

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, Col		
8.	Deduct amortization of premium and mortgage inte		
9.	TOTAL foreign exchange change in book value/rec d 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		
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		201,730,967
2.	Cost of bonds and stocks acquired, Part 3, Column 7		154,110,475
3.	Accrual of Discount		139,872
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	92,106	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	1,646,924	
	4.4 Part 4, Column 11	(1,871,109)	(132,078)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		1,987,474
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		137,655,976
7.	Deduct amortization of premium		1,459,921
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		34,147
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		218,754,959
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		218,754,959

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
BONDS	1.	United States	53,504,041	53,872,523	53,467,061	53,370,406
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	53,504,041	53,872,523	53,467,061	53,370,406
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	192,907	216,666	195,712	130,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	295,000	301,758	295,000	295,000
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	19,880,245	20,784,559	20,235,707	19,479,624
Industrial and Miscellaneous,	8.	United States	123,524,312	127,624,220	124,061,887	121,990,594
SVO Identified Funds, Unaffiliated Bank Loans and	9.	Canada	4,730,302	4,867,091	4,744,553	4,702,000
Hybrid Securities (unaffiliated)	10.	Other Countries	5,093,542	5,236,356	5,119,227	5,064,000
	11.	TOTALS	133,348,156	137,727,667	133,925,667	131,756,594
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	207,220,349	212,903,174	208,119,147	205,031,625
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States	11,161,301	11,161,301	7,099,509	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	373,309	373,309	285,720	
	23.	TOTALS	11,534,610	11,534,610	7,385,229	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	11,534,610	11,534,610	7,385,229	
	26.	TOTAL Stocks	11,534,610	11,534,610	7,385,229	
	27.	TOTAL Bonds and Stocks	218,754,959	224,437,784	215,504,376	

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	5,545,932	41,686,285	2,869,067	2,943,510	1,633,187	XXX	54,677,981	26.21	78,428,013	40.35	54,677,981	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 TOTALS	5,545,932	41,686,285	2,869,067	2,943,510	1,633,187	XXX	54,677,981	26.21	78,428,013	40.35	54,677,981	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1				192,907		XXX	192,907	0.09			192,907	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS				192,907		XXX	192,907	0.09			192,907	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1		295,000				XXX	295,000	0.14			295,000	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 TOTALS		295,000				XXX	295,000	0.14			295,000	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	4,488,262	9,006,643	2,647,983	2,014,471	411,120	XXX	18,568,479	8.90	14,586,136	7.50	18,568,479	
5.2 NAIC 2		1,311,765				XXX	1,311,765	0.63	1,312,761	0.68	1,311,765	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	4,488,262	10,318,409	2,647,983	2,014,471	411,120	XXX	19,880,245	9.53	15,898,898	8.18	19,880,245	

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)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	10,450,045	47,823,840	8,091,132	7,589,481	3,532,210	XXX	77,486,708	37.14	60,376,542	31.06	77,486,708	
6.2 NAIC 2	7,709,384	43,019,077	3,137,158	604,685	1,620,459	XXX	56,090,762	26.89	39,662,608	20.41	56,090,762	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	18,159,428	90,842,917	11,228,290	8,194,166	5,152,669	XXX	133,577,470	64.03	100,039,150	51.47	133,577,470	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 TOTALS						XXX						

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) 20,484,239	98,811,768	13,608,182	12,740,368	5,576,517		151,221,075	72.49	XXX	XXX	151,221,075	
11.2 NAIC 2	(d) 7,709,384	44,330,842	3,137,158	604,685	1,620,459		57,402,527	27.51	XXX	XXX	57,402,527	
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 TOTALS	28,193,623	143,142,610	16,745,340	13,345,053	7,196,976		(b) 208,623,602	100.00	XXX	XXX	208,623,602	
11.8 Line 11.7 as a % of Column 7	13.51	68.61	8.03	6.40	3.45		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	22,631,764	95,062,383	6,799,008	11,048,377	17,849,160		XXX	XXX	153,390,692	78.92	153,390,692	
12.2 NAIC 2	1,989,309	34,284,010	2,910,297	641,389	1,150,364		XXX	XXX	40,975,369	21.08	40,975,369	
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 TOTALS	24,621,073	129,346,393	9,709,305	11,689,766	18,999,524		XXX	XXX	(b) 194,366,061	100.00	194,366,061	
12.8 Line 12.7 as a % of Col. 9	12.67	66.55	5.00	6.01	9.78		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	20,484,239	98,811,768	13,608,182	12,740,368	5,576,517		151,221,075	72.49	153,390,692	78.92	151,221,075	XXX
13.2 NAIC 2	7,709,384	44,330,842	3,137,158	604,685	1,620,459		57,402,527	27.51	40,975,369	21.08	57,402,527	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 TOTALS	28,193,623	143,142,610	16,745,340	13,345,053	7,196,976		208,623,602	100.00	194,366,061	100.00	208,623,602	XXX
13.8 Line 13.7 as a % of Col. 7	13.51	68.61	8.03	6.40	3.45		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	13.51	68.61	8.03	6.40	3.45		100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1											XXX	
14.2 NAIC 2											XXX	
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 TOTALS											XXX	
14.8 Line 14.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								XXX	XXX	XXX	XXX	

(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 $.........229,314; NAIC 2 $.......1,173,940; 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	5,190,614	40,638,213	2,068,283	1,831,406	1,632,193	XXX	51,360,708	24.62	75,054,484	38.62	51,360,708	
1.02 Residential Mortgage-Backed Securities	202,557	501,380	251,236	111,629	995	XXX	1,067,796	0.51	1,371,511	0.71	1,067,796	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities	152,762	546,692	549,548	1,000,475		XXX	2,249,477	1.08	2,002,018	1.03	2,249,477	
1.05 TOTALS	5,545,932	41,686,285	2,869,067	2,943,510	1,633,187	XXX	54,677,981	26.21	78,428,013	40.35	54,677,981	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 TOTALS						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations				192,907		XXX	192,907	0.09			192,907	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 TOTALS				192,907		XXX	192,907	0.09			192,907	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		295,000				XXX	295,000	0.14			295,000	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 TOTALS		295,000				XXX	295,000	0.14			295,000	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations		2,381,765		947,617	826,203	XXX	4,155,585	1.99	2,796,363	1.44	4,155,585	
5.02 Residential Mortgage-Backed Securities	4,488,262	7,936,643	2,647,983	1,066,854	(415,083)	XXX	15,724,660	7.54	13,102,535	6.74	15,724,660	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 TOTALS	4,488,262	10,318,409	2,647,983	2,014,471	411,120	XXX	19,880,245	9.53	15,898,898	8.18	19,880,245	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	7,896,789	73,379,681	4,451,648	1,591,530	3,305,518	XXX	90,625,166	43.44	65,336,112	33.61	90,625,166	
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	1,483,915	4,970,836	4,468,030	4,999,755	1,475,773	XXX	17,398,309	8.34	15,167,881	7.80	17,398,309	
6.04 Other Loan-Backed and Structured Securities	8,778,724	12,492,401	2,308,612	1,602,881	371,377	XXX	25,553,996	12.25	19,535,157	10.05	25,553,996	
6.05 TOTALS	18,159,428	90,842,917	11,228,290	8,194,166	5,152,669	XXX	133,577,470	64.03	100,039,150	51.47	133,577,470	
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 TOTALS						XXX						

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

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
9. SVO Identified Funds												
9.01 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 TOTALS						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	13,087,403	116,694,659	6,519,930	4,563,460	5,763,914	XXX	146,629,366	70.28	XXX	XXX	146,629,365	
11.02 Residential Mortgage-Backed Securities	4,690,819	8,438,023	2,899,220	1,178,482	(414,089)	XXX	16,792,456	8.05	XXX	XXX	16,792,456	
11.03 Commercial Mortgage-Backed Securities	1,483,915	4,970,836	4,468,030	4,999,755	1,475,773	XXX	17,398,309	8.34	XXX	XXX	17,398,309	
11.04 Other Loan-Backed and Structured Securities	8,931,486	13,039,093	2,858,160	2,603,356	371,377	XXX	27,803,472	13.33	XXX	XXX	27,803,473	
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 TOTALS	28,193,623	143,142,610	16,745,340	13,345,053	7,196,976		208,623,602	100.00	XXX	XXX	208,623,602	
11.09 Line 11.08 as a % of Col. 7	13.51	68.61	8.03	6.40	3.45		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.01 Issuer Obligations	18,877,092	111,222,974	5,067,869	4,356,084	3,662,941	XXX	XXX	XXX	143,186,959	73.67	143,186,959	
12.02 Residential Mortgage-Backed Securities	1,550,819	4,271,877	3,093,135	4,643,708	914,507	XXX	XXX	XXX	14,474,046	7.45	14,474,046	
12.03 Commercial Mortgage-Backed Securities				1,082,000	14,085,881	XXX	XXX	XXX	15,167,881	7.80	15,167,881	
12.04 Other Loan-Backed and Structured Securities	4,193,162	13,851,543	1,548,301	1,607,974	336,196	XXX	XXX	XXX	21,537,175	11.08	21,537,175	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 TOTALS	24,621,073	129,346,393	9,709,304	11,689,766	18,999,525		XXX	XXX	194,366,061	100.00	194,366,061	
12.09 Line 12.08 as a % of Col. 9	12.67	66.55	5.00	6.01	9.78		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	13,087,403	116,694,659	6,519,930	4,563,460	5,763,914	XXX	146,629,366	70.28	143,186,959	73.67	146,629,366	XXX
13.02 Residential Mortgage-Backed Securities	4,690,819	8,438,023	2,899,220	1,178,482	(414,089)	XXX	16,792,456	8.05	14,474,046	7.45	16,792,456	XXX
13.03 Commercial Mortgage-Backed Securities	1,483,915	4,970,836	4,468,030	4,999,755	1,475,773	XXX	17,398,309	8.34	15,167,881	7.80	17,398,309	XXX
13.04 Other Loan-Backed and Structured Securities	8,931,486	13,039,093	2,858,160	2,603,356	371,377	XXX	27,803,472	13.33	21,537,175	11.08	27,803,472	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 TOTALS	28,193,623	143,142,610	16,745,340	13,345,053	7,196,976		208,623,602	100.00	194,366,061	100.00	208,623,602	XXX
13.09 Line 13.08 as a % of Col. 7	13.51	68.61	8.03	6.40	3.45		100.00	XXX	XXX	XXX	100.00	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	13.51	68.61	8.03	6.40	3.45		100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations						XXX					XXX	
14.02 Residential Mortgage-Backed Securities						XXX					XXX	
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 TOTALS											XXX	
14.09 Line 14.08 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11								XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	12,433,322	12,433,322			
2.	Cost of short-term investments acquired	7,100,773	7,100,773			
3.	Accrual of discount	43,046	43,046			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	(10,805)	(10,805)			
6.	Deduct consideration received on disposals	19,332,048	19,332,048			
7.	Deduct amortization of premium	4,974	4,974			
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)	229,314	229,314			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	229,314	229,314			

(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 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	2,230,820	2,230,820		
2.	Cost of cash equivalents acquired	13,674,967	13,674,967		
3.	Accrual of discount	718	718		
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals	235	235		
6.	Deduct consideration received on disposals	459,315	459,315		
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)	15,447,425	15,447,425		
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	15,447,425	15,447,425		

(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	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810SR0	U S TREASURY BOND .125% 5/15/40				1.A	400,677	94.9380	390,193	411,000	400,830		153			1.125	1.269	MN	588	2,312	08/28/2020	05/15/2040
912810SQ2	U S TREASURY BOND 1.125% 8/15/40				1.A	1,430,285	94.6720	1,423,867	1,504,000	1,430,576		291			1.125	1.427	FA	6,363		12/30/2020	08/15/2040
912810SN9	U S TREASURY BOND 1.25% 5/15/50				1.A	521,568	90.7190	494,419	545,000	521,922		354			1.250	1.380	MN	866	3,406	06/29/2020	05/15/2050
912810SP4	U S TREASURY BOND 1.375% 8/15/50				1.A	279,723	93.6560	269,729	288,000	279,758		35			1.375	1.615	FA	1,486		11/25/2020	08/15/2050
912810SL3	U S TREASURY BOND 2% 2/15/50				1.A	25,633	108.6090	23,894	22,000	25,546		(87)			2.000	1.331	FA	166	220	03/23/2020	02/15/2050
912828ZP8	U S TREASURY NOTE .125% 5/15/23				1.A	4,880,353	99.9730	4,885,681	4,887,000	4,881,546		1,192			0.125	0.167	MN	776	3,054	06/29/2020	05/15/2023
912828ZY9	U S TREASURY NOTE .125% 7/15/23				1.A	20,671,356	99.9530	20,689,271	20,699,000	20,672,615		1,259			0.125	0.229	JJ	11,907		12/30/2020	07/15/2023
91282CAC5	U S TREASURY NOTE .125% 7/31/22				1.A	319,000	100.0160	319,051	319,000	319,000					0.125	0.125	JJ	166		09/30/2020	07/31/2022
91282CAF8	U S TREASURY NOTE .125% 8/15/23				1.A	10,888,042	99.9450	10,888,008	10,894,000	10,888,042					0.125	0.146	FA	5,255		12/30/2020	08/15/2023
91282CAB7	U S TREASURY NOTE .25% 7/31/25				1.A	703,184	99.7070	703,931	706,000	703,236		52			0.250	0.353	JJ	743		12/30/2020	07/31/2025
91282CAE1	U S TREASURY NOTE .625% 8/15/30				1.A	1,658,268	97.5000	1,655,550	1,698,000	1,658,536		268			0.625	0.925	FA	3,998		12/30/2020	08/15/2030
912828P87	U S TREASURY NOTE 1.125% 2/28/21	SD			1.A	3,387,502	100.1480	3,405,032	3,400,000	3,398,116		10,615			1.125	1.473	FA	12,993	38,250	01/31/2020	02/28/2021
912828ZA1	U S TREASURY NOTE 1.125% 2/28/22				1.A	324,887	101.1800	324,788	321,000	323,510		(1,377)			1.125	0.400	FA	1,228	1,806	03/12/2020	02/28/2022
912828ZC7	U S TREASURY NOTE 1.125% 2/28/25				1.A	603,211	103.5270	602,527	582,000	599,669		(3,542)			1.125	0.388	FA	2,237	3,274	03/23/2020	02/28/2025
912828Z94	U S TREASURY NOTE 1.5% 2/15/30				1.A	132,787	105.7930	131,183	124,000	132,042		(745)			1.500	0.763	FA	703	930	03/23/2020	02/15/2030
912828M80	U S TREASURY NOTE 2% 11/30/22				1.A	370,712	103.5820	367,716	355,000	366,724		(3,988)			2.000	0.342	MN	2,764	7,100	03/23/2020	11/30/2022
912828V23	U S TREASURY NOTE 2.25% 12/31/23				1.A	837,069	106.2420	852,061	802,000	829,478		(7,590)			2.250	1.131	JD	50	18,045	02/27/2020	12/31/2023
9128285A4	U S TREASURY NOTE 2.75% 9/15/21				1.A	625,201	101.8440	625,322	614,000	618,558		(6,399)			2.750	1.685	MS	4,991	15,395	12/16/2019	09/15/2021
912810SD1	U S TREASURY NOTE 3% 8/15/48				1.A	806,149	131.5510	1,016,889	773,000	804,967		(783)			3.000	2.994	FA	8,696	23,190	07/30/2019	08/15/2048
912828Z37	US TREAS-CPI INFLAT 0.125% 1/15/30				1.A	259,694	112.5670	277,705	246,701	277,705	19,014	(1,004)			0.125	(0.413)	JJ	142	153	04/02/2020	01/15/2030
912828YL8	US TREAS-CPI INFLAT 0.125% 10/15/24				1.A	982,915	108.3580	1,054,393	973,064	1,054,393	73,092	(1,614)			0.125	0.245	AO	257	1,222	03/25/2020	10/15/2024
0199999 Subtotal - U.S. Governments - Issuer Obligations						50,108,215	XXX	50,401,210	50,163,765	50,186,768	92,106	(12,910)			XXX	XXX	XXX	66,372	118,357	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45			4	1.A	175,561	111.3950	186,226	167,176	175,129		(2,745)			4.500	3.289	MON	627	7,523	02/14/2019	06/20/2045
36179RZV4	GNMA II POOL #0MA3456 4.5% 2/20/46			4	1.A	129,595	111.3870	139,914	125,611	129,420		(1,393)			4.500	3.720	MON	471	5,653	10/17/2018	02/20/2046
3620AMTH5	GNMA POOL #0734152 4% 1/15/41			4	1.A	404,681	109.2020	416,414	381,325	402,426		(6,094)			4.000	2.578	MON	1,271	15,253	05/04/2017	01/15/2041
3622AAAE4	GNMA POOL #0784605 4.5% 1/15/42			4	1.A	84,574	111.8630	91,064	81,407	84,386		(886)			4.500	3.581	MON	305	3,663	10/24/2018	01/15/2042
36182UZ83	GNMA POOL #0AJ0767 3.5% 8/15/45			4	1.A	277,311	111.4110	294,550	264,381	276,434		(2,412)			3.500	2.443	MON	771	9,253	08/02/2017	08/15/2045
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						1,071,723	XXX	1,128,169	1,019,900	1,067,796		(13,529)			XXX	XXX	XXX	3,445	41,345	XXX	XXX
U.S. Governments - Other Loan-Backed and Structured Securities																					
83162CVB6	SBA GTD PART 2012-20J 2.18% 10/1/32			4	1.A	323,368	103.4380	332,485	321,434	323,249		(212)			2.180	2.125	MS	2,336	7,417	11/26/2019	10/01/2032
83162CVU4	SBA GTD PART 2013-20I 1 3.62% 9/01/33			4	1.A	344,206	109.9360	355,233	323,127	332,655		(2,559)			3.620	3.142	FA	3,997	12,259	11/10/2016	09/01/2033
83162CVX8	SBA GTD PART 2013-20K 1 3.38% 11/01/33			4	1.A	365,044	108.1670	371,575	343,520	353,118		(2,431)			3.380	2.817	MON	1,967	12,112	10/12/2016	11/01/2033
83162CUA9	SBA GTD PARTN 2011-20E 3.79% 5/1/31			4	1.A	203,089	109.0940	216,998	198,909	202,189		(1,227)			3.790	3.392	MON	1,256	7,763	06/25/2018	05/01/2031
83162CUV3	SBA GTD PARTN 2012-20F 1 2.42% 6/1/32			4	1.A	370,147	105.5300	377,864	358,063	369,557		(3,003)			2.420	2.102	MN	722	8,944	04/27/2020	06/01/2032
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 5/01/34			4	1.A	437,190	106.8800	445,679	416,990	425,038		(2,409)			3.000	2.623	MON	2,085	13,368	10/12/2016	05/01/2034
83162CYU1	SBA GTD PARTN 2017-20H 1 2.75% 8/1/37			4	1.A	244,079	108.2830	243,311	224,699	243,670		(410)			2.750	1.433	MON	2,575		11/03/2020	08/01/2037
0499999 Subtotal - U.S. Governments - Other Loan-Backed and Structured Securities						2,287,123	XXX	2,343,144	2,186,742	2,249,477		(12,250)			XXX	XXX	XXX	14,937	61,863	XXX	XXX
0599999 Subtotal - U.S. Governments						53,467,061	XXX	53,872,523	53,370,406	53,504,041	92,106	(38,689)			XXX	XXX	XXX	84,755	221,565	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A5E0	CALIFORNIA ST 7.5% 4/1/34				1.C FE	195,712	166.6660	216,666	130,000	192,907		(2,806)			7.500	3.037	AO	2,438	4,875	04/02/2020	04/01/2034
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						195,712	XXX	216,666	130,000	192,907		(2,806)			XXX	XXX	XXX	2,438	4,875	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						195,712	XXX	216,666	130,000	192,907		(2,806)			XXX	XXX	XXX	2,438	4,875	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
341271AD6	FL ST BRD OF ADMIN FIN 1.258% 7/1/25				1.C FE	295,000	102.2910	301,758	295,000	295,000					1.258	1.258	JJ	1,072		09/02/2020	07/01/2025
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						295,000	XXX	301,758	295,000	295,000					XXX	XXX	XXX	1,072		XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						295,000	XXX	301,758	295,000	295,000					XXX	XXX	XXX	1,072		XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
167560PL9	CHICAGO IL MET WTR RECL 5.72% 12/1/38				1.C FE	418,154	143.3500	494,558	345,000	412,418		(2,497)			5.720	4.013	JD	1,644	19,734	10/19/2018	12/01/2038
59447TXA6	MICHIGAN ST FIN AUTH REVENUE VAR 9/1/49			2	1.C FE	241,382	102.9530	257,383	250,000	241,540		158			2.000	2.000	MS	1,971	3,754	03/24/2020	09/01/2049
59447TUF8	MICHIGAN ST FIN AUTH REVENUE VAR 9/1/49				1.C FE	484,370	102.4510	512,255	500,000	484,663		293			2.000	2.144	MS	4,770	7,155	03/24/2020	09/01/2049
60636AVL4	MISSOURI ST HLTH & ED FAC 3.229% 5/15/50			1	1.B FE	100,000	116.7580	116,758	100,000	100,000					3.229	3.229	MN	413	1,991	03/26/2020	05/15/2050
6461366N6	NEW JERSEY ST TRANSPRTN 2.384% 6/15/22				2.A FE	851,879	102.4860	871,131	850,000	851,113		(742)			2.384	2.292	JD	901	20,095	12/17/2019	06/15/2022
6461366P1	NEW JERSEY ST TRANSPRTN 2.551% 6/15/23				2.A FE	460,915	103.8550	477,733	460,000	460,653		(254)			2.551	2.491	JD	522	11,637	12/17/2019	06/15/2023
650035TD0	NEW YORK ST URBAN DEV CORP 5.77% 3/15/39				1.B FE	540,900	131.0490	609,378	465,000	535,199		(2,437)			5.770	4.532	MS	7,900	26,831	08/02/2018	03/15/2039
73358W4V3	PORT AUTH OF NY & NJ 1.086% 7/1/23				1.D FE	910,000	101.4900	923,559	910,000	910,000					1.086	1.086	JJ	4,722		07/01/2020	07/01/2023
91412HGE7	UNIV OF CA REVENUES .883% 5/15/25			1	1.C FE	160,000	101.4310	162,290	160,000	160,000					0.883	0.883	MN	181	467	07/10/2020	05/15/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						4,167,601	XXX	4,425,043	4,040,000	4,155,585		(5,479)			XXX	XXX	XXX	23,022	91,664	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3137FPLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25			4	1.A	135,269	100.2340	134,785	134,470	135,155		(977)			3.000	2.619	MON	336	4,034	10/09/2019	05/25/2025
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46			4	1.A	93,805	103.3320	95,970	92,876	93,645		(459)			2.000	1.467	MON	402	2,517	02/01/2018	03/01/2046
31288QEM8	FHLMC POOL #84-1040 VAR 7/1/43			4	1.A	383,780	104.2140	379,552	364,204	366,208		(20,984)			2.000	1.716	MON	1,848	4,279	07/17/2020	07/01/2043
312944Y54	FHLMC POOL #A9-6132 4.5% 1/01/41			4	1.A	414,350	112.3140	423,067	376,682	410,490		(6,831)			4.500	2.151	MON	1,413	16,951	10/18/2016	01/01/2041
3132J4GA1	FHLMC POOL #G3-0892 5.5% 4/01/30			4	1.A	407,924	111.7920	404,850	362,146	397,445		(13,522)			5.500	2.138	MON	1,660	19,918	10/13/2016	04/01/2030
3132XCRW7	FHLMC POOL #G6-7701 3% 10/1/46			4	1.A	274,652	108.2600	306,337	282,964	275,355		2,136			3.000	4.017	MON	707	8,489	08/17/2018	10/01/2046
3133KJC34	FHLMC POOL #RA-2790 2.5% 6/1/50			4	1.A	201,562	105.5070	204,698	194,014	194,911		(6,864)			2.500	2.320	MON	404	2,425	06/03/2020	06/01/2050
3133KKAG4	FHLMC POOL #RA-3607 3% 9/1/50			4	1.A	222,475	107.8850	222,980	206,683	208,351		(14,273)			3.000	2.631	MON	517	1,550	09/15/2020	09/01/2050
3132CWLH5	FHLMC POOL #SB-0328 3% 6/1/34			4	1.A	288,638	105.0230	286,844	273,125	276,761		(14,868)			3.000	2.517	MON	683	4,097	06/17/2020	06/01/2034
3132DV5E1	FHLMC POOL #SD-8045 3.5% 1/1/50			4	1.A	196,886	105.5840	196,926	186,512	187,778		(12,366)			3.500	3.208	MON	544	3,264	05/29/2020	01/01/2050
3131XHQH2	FHLMC POOL #ZL-2256 4.5% 10/1/41			4	1.A	344,107	112.4950	361,015	320,916	342,622		(6,761)			4.500	2.637	MON	1,203	14,441	06/17/2019	10/01/2041
3132A84T3	FHLMC POOL #ZS-8034 3% 6/1/33			4	1.A	708,302	108.2190	713,558	659,364	671,222		(41,400)			3.000	2.332	MON	1,648	8,242	07/07/2020	06/01/2033
35563PKG3	FHLMC SEASONED CR RISK 2 3.5% 8/25/58			4	1.A	79,458	108.9560	85,268	78,259	79,406		(206)			3.500	3.270	MON	228	2,739	05/08/2019	08/25/2058
35563PQP7	FHLMC SEASONED CR RISK 2 MA 2% 11/25/59			4	1.A	213,550	102.9560	212,072	205,983	207,823		(6,223)			2.000	1.868	MON	343	1,717	07/09/2020	11/25/2059
35563PHF9	FHLMC SEASONED CR RISK 4 3.5% 11/25/57			4	1.A	453,509	108.5240	503,796	464,225	454,111		2,340			3.500	3.977	MON	1,354	16,248	11/08/2018	11/25/2057
35563PML0	FHLMC SEASONED CREDIT RISK 4 3% 2/25/59			4	1.A	163,516	106.6500	163,372	153,185	163,515		(1)			3.000	2.716	MON	385		12/10/2020	02/25/2059
3138AJK50	FNMA POOL #0AI4815 4.5% 6/1/41			4	1.A	57,082	112.2420	57,891	51,577	52,890		(5,583)			4.500	3.769	MON	193	1,741	03/04/2020	06/01/2041
3138EKSN6	FNMA POOL #0AL3224 VAR 3/1/43			4	1.A	429,442	103.5400	434,196	419,351	428,327		(8,440)			2.000	0.827	MON	873	14,272	11/01/2019	03/01/2043
3138EMPY1	FNMA POOL #0AL4938 VAR 1/1/42			4	1.A	139,902	104.0770	139,691	134,219	139,216		(3,011)			2.500	0.570	MON	280	4,862	06/25/2019	01/01/2042
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44			4	1.A	192,029	103.2070	191,891	185,928	188,508		(1,767)			2.000	1.022	MON	447	5,398	01/17/2017	04/01/2043
3138EPZE7	FNMA POOL #0AL7040 VAR 10/1/43			4	1.A	1,691,402	103.2820	1,735,121	1,679,984	1,690,315		(4,663)			2.000	1.709	MON	3,266	39,145	12/18/2019	10/01/2043
3138WE6B0	FNMA POOL #0AS5365 3.5% 7/1/45			4	1.A	158,588	108.7270	165,996	152,672	158,201		(2,004)			3.500	2.372	MON	445	5,343	07/05/2019	07/01/2045
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43			4	1.A	145,912	103.5460	153,606	148,346	146,255		1,155			2.000	2.812	MON	302	3,611	07/31/2018	08/01/2043
3140F7P60	FNMA POOL #0BD0444 3.5% 6/1/46			4	1.A	57,051	108.0870	59,364	54,922	56,895		(543)			3.500	2.171	MON	160	1,922	07/05/2019	06/01/2046
3140FG7K9	FNMA POOL #0BD8997 3.5% 11/1/46			4	1.A	102,195	107.6610	105,919	98,382	101,919		(975)			3.500	2.173	MON	287	3,443	07/05/2019	11/01/2046
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47			4	1.A	88,364	103.8250	91,501	88,130	88,328		(121)			2.000	1.847	MON	200	2,349	01/30/2018	07/01/2047
3140J5XX2	FNMA POOL #0BM1593 3.5% 11/1/35			4	1.A	288,754	109.9000	302,608	275,348	279,163		(718)			3.500	3.076	MON	803	9,637	08/30/2017	11/01/2035
3140J7UL7	FNMA POOL #0BM3286 4.5% 11/1/47			4	1.A	105,033	109.0770	109,879	100,736	104,747		(1,907)			4.500	3.176	MON	378	4,533	06/26/2018	11/01/2047
3140J8HX4	FNMA POOL #0BM3845 VAR 9/1/37			4	1.A	203,348	104.3810	204,093	195,527	202,474		(1,945)			2.000	1.200	MON	469	7,117	01/31/2019	09/01/2037
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47			4	1.A	189,280	103.9280	199,679	192,132	189,703		1,544			2.675	3.511	MON	428	5,134	10/09/2018	11/01/2047
3140J9X30	FNMA POOL #0BM5197 4.5% 7/1/46			4	1.A	75,392	111.1610	80,246	72,189	75,200		(1,148)			4.500	3.376	MON	271	3,249	02/13/2019	07/01/2046
3140JAXM5	FNMA POOL #0BM6083 VAR 9/1/45			4	1.A	1,333,984	104.2250	1,364,441	1,309,131	1,331,817		(10,686)			2.000	1.285	MON	3,055	36,652	12/20/2019	09/01/2045
3140JA5B0	FNMA POOL #0BM6241 VAR 2/1/44			4	1.A	719,118	103.9230	709,209	682,437	688,180		(32,641)			2.000	1.720	MON	1,505	5,139	09/21/2020	02/01/2044
3140KQU33	FNMA POOL #0BQ5101 3% 10/1/50			4	1.A	122,547	107.2220	122,819	114,546	115,395		(7,168)			3.000	2.661	MON	286	573	10/26/2020	10/01/2050
3140QCQC3	FNMA POOL #0CA4950 3.5% 1/1/50			4	1.A	135,122	107.1620	135,228	126,190	134,958		(164)			3.500	0.694	MON	368		12/10/2020	01/01/2050
3140QC6G6	FNMA POOL #0CA5370 4% 3/1/50			4	1.A	136,441	107.5610	135,670	126,133	127,476		(9,864)			4.000	3.552	MON	420	1,261	08/25/2020	03/01/2050
3140QDFM1	FNMA POOL #0CA5571 4% 4/1/50			4	1.A	714,883	109.1630	723,314	662,600	669,393		(49,205)			4.000	3.569	MON	2,209	11,043	06/30/2020	04/01/2050
3140QET51	FNMA POOL #0CA6871 2.5% 8/1/35			4	1.A	221,452	105.1170	220,159	209,442	211,666		(9,985)			2.500	2.052	MON	436	1,309	08/26/2020	08/01/2035
3140QET69	FNMA POOL #0CA6872 2.5% 8/1/35			4	1.A	128,883	104.3200	127,065	121,803	123,115		(5,927)			2.500	2.046	MON	254	761	08/27/2020	08/01/2035
3140QFKQ1	FNMA POOL #0CA7502 3% 10/1/35			4	1.A	464,256	107.1030	462,945	432,243	463,775		(481)			3.000	0.308	MON	1,081		11/16/2020	10/01/2035
3140X3B31	FNMA POOL #0FM0057 2.5% 5/1/32			4	1.A	327,224	105.7210	326,748	309,066	314,018		(13,320)			2.500	1.928	MON	644	644	10/20/2020	05/01/2032
3140X4MQ6	FNMA POOL #0FM1266 5% 7/1/49			4	1.A	134,958	111.4580	138,617	124,367	134,472		(4,870)			5.000	2.215	MON	518	6,218	11/22/2019	07/01/2049
3140X5XX6	FNMA POOL #0FM2493 5% 10/1/49			4	1.A	137,609	110.4090	139,828	126,646	128,742		(12,186)			5.000	4.471	MON	528	4,222	04/07/2020	10/01/2049
3140X52J1	FNMA POOL #0FM2576 3% 3/1/35			4	1.A	460,953	107.0440	463,715	433,201	439,588		(24,264)			3.000	2.475	MON	1,083	4,332	07/16/2020	03/01/2035
3140X8HU4	FNMA POOL #0FM4742 4% 3/1/35			4	1.A	844,214	106.4180	834,262	783,948	799,046		(45,731)			4.000	3.323	MON	2,613	2,613	11/05/2020	03/01/2035
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39			4	1.A	313,736	104.3690	325,829	312,190	312,801		(993)			2.000	1.970	MON	767	9,210	04/11/2019	02/25/2039
30298BAE3	FRESB 2019-SB63 MORTG SB63 VAR 2/25/39			4	1.A	173,497	103.5530	178,828	172,692	173,013		(496)			2.000	1.972	MON	367	4,404	06/12/2019	02/25/2039
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39			4	1.A	247,698	102.7560	253,325	246,531	246,998		(781)			2.000	1.971	MON	437	5,251	08/15/2019	05/25/2039
30312BAA3	FRESB 2019-SB66 MORTG SB66 VAR 6/25/39			4	1.A	252,632	103.7110	260,716	251,387	251,887		(768)			2.000	1.970	MON	486	5,832	09/11/2019	06/25/2039
302987AA0	FRESB 2019-SB70 MORTG VAR 10/25/39			4	1.A	425,477	104.1770	441,144	423,457	424,279		(1,315)			2.000	1.971	MON	819	9,005	01/15/2020	10/25/2039
30316AAC7	FRESB 2020-SB77 MORTG VAR 6/25/40			4	1.A	267,869	100.8700	268,884	266,565	267,106		(780)			2.000	1.970	MON	215	862	08/12/2020	06/25/2040
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						16,068,106	XXX	16,359,516	15,439,624	15,724,660		(403,012)			XXX	XXX	XXX	40,569	331,997	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						20,235,707	XXX	20,784,559	19,479,624	19,880,245		(408,491)			XXX	XXX	XXX	63,591	423,661	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287YAU3	ABBVIE INC 2.3% 5/14/21			1	2.B FE	369,744	100.5530	382,101	380,000	378,360		4,344			2.300	3.488	MN	1,141	8,740	12/20/2018	05/14/2021
00287YBE8	ABBVIE INC 3.375% 11/14/21				2.B FE	638,253	102.6880	636,666	620,000	627,641		(8,637)			3.375	1.938	MN	2,732	20,925	10/03/2019	11/14/2021
00914AAD4	AIR LEASE CORP 2.25% 1/15/23				2.B FE	1,220,242	102.6720	1,256,705	1,224,000	1,221,277		1,035			2.250	2.362	JJ	12,699	13,770	03/10/2020	01/15/2023
00912XAX2	AIR LEASE CORP 2.75% 1/15/23			1	2.B FE	544,200	103.3670	558,182	540,000	542,535		(1,601)			2.750	2.750	JJ	6,847	14,850	12/17/2019	01/15/2023
00912XBE3	AIR LEASE CORP 3.5% 1/15/22				2.B FE	607,670	102.9110	610,262	593,000	599,890		(6,495)			3.500	2.110	JJ	9,570	20,755	10/03/2019	01/15/2022
010392FQ6	ALABAMA POWER CO 2.45% 3/30/22				1.E FE	1,519,380	102.4750	1,537,125	1,500,000	1,510,951		(8,429)			2.450	1.856	MS	9,300	36,750	01/02/2020	03/30/2022
023135AQ9	AMAZON.COM INC 4.95% 12/5/44			1	1.E FE	96,679	146.7010	111,493	76,000	96,248		(431)			4.950	3.307	JD	272	3,762	03/23/2020	12/05/2044
025537AL5	AMERICAN ELECTRIC POWER 3.65% 12/1/21				2.A FE	766,906	103.0880	776,253	753,000	759,658		(7,185)			3.650	1.993	JD	2,290	27,485	12/20/2019	12/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23			2	1.G FE	880,023	106.3560	905,090	851,000	871,213		(8,740)			3.400	1.444	FA	9,966	18,734	03/11/2020	02/27/2023
025816BW8	AMERICAN EXPRESS CO 3.7% 8/3/23				1.G FE	873,781	108.2890	957,275	884,000	875,988		2,207			3.700	4.073	FA	13,447	16,354	03/24/2020	08/03/2023
02665WDH1	AMERICAN HONDA FINAN CORP 1.95% 5/10/23				1.G FE	1,698,397	103.7080	1,744,369	1,682,000	1,694,250		(4,147)			1.950	1.283	MN	4,647	27,333	03/04/2020	05/10/2023
02665WDC2	AMERICAN HONDA FINANCE 2.05% 1/10/23				1.G FE	671,094	103.4090	691,806	669,000	670,327		(637)			2.050	2.078	JJ	6,514	11,429	10/03/2019	01/10/2023
026874DQ7	AMERICAN INTERNATIONAL GR 2.5% 6/30/25			1	2.A FE	279,698	107.5000	301,000	280,000	279,730		32			2.500	2.521	JD	20	4,453	05/06/2020	06/30/2025
026874DG9	AMERICAN INTERNATIONAL GROUP 3.3% 3/1/21			1	2.A FE	633,592	100.2110	625,317	624,000	624,000		(7,975)			3.300	3.414	MS	6,864	20,592	12/16/2019	03/01/2021
03522AAJ9	ANHEUSER-BUSCH COS LLC 4.9% 2/1/46			1	2.B FE	183,664	130.0230	235,342	181,000	183,578		(54)			4.900	4.801	FA	3,695	8,869	05/14/2019	02/01/2046
037833CD0	APPLE INC 3.85% 8/4/46			1	1.B FE	98,065	128.5970	119,595	93,000	97,973		(92)			3.850	3.527	FA	1,462	1,790	03/23/2020	08/04/2046
00206RJZ6	AT&T INC 3.5% 6/1/41			1	2.B FE	141,560	107.8100	153,090	142,000	141,568		8			3.500	3.521	JD	414	2,526	05/21/2020	06/01/2041
00206RGD8	AT&T INC VAR 6/12/24				2.B FE	519,553	102.4480	541,950	529,000	522,960		1,660			2.000	1.847	JD	558	10,738	06/14/2019	06/12/2024
053332AM4	AUTOZONE INC 3.7% 4/15/22			1	2.B FE	306,812	103.6300	313,999	303,000	304,244		(1,535)			3.700	3.168	AO	2,367	11,211	03/04/2019	04/15/2022
05348EAQ2	AVALONBAY COMMUNITIES INC 2.95% 9/15/22				1.G FE	539,648	103.7780	567,666	547,000	541,886		2,238			2.950	3.520	MS	4,751	8,068	03/18/2020	09/15/2022
05523UAK6	BAE SYSTEMS HLDGS 144A 3.8% 10/07/24				2.B FE	97,337	111.2020	104,530	94,000	95,728		(425)			3.800	3.018	AO	833	3,572	02/09/2017	10/07/2024
05523UAP5	BAE SYSTEMS HLDGS 144A 3.85% 12/15/25			1	2.B FE	164,953	113.4020	180,309	159,000	163,566		(940)			3.850	3.154	JD	272	6,122	06/17/2019	12/15/2025
06051GJH3	BANK OF AMERICA CORP VAR 10/24/24				1.F FE	1,081,000	100.9340	1,091,097	1,081,000	1,081,000					2.000	2.000	FA	1,702		10/16/2020	10/24/2024
06051GHS1	BANK OF AMERICA CORP VAR 3/15/50			1	1.G FE	204,000	131.1970	267,642	204,000	204,000					2.000	2.000	MS	2,601	8,833	03/12/2019	03/15/2050
064159VK9	BANK OF NOVA SCOTIA/THE 1.625% 5/1/23		A		1.F FE	713,856	102.8770	735,571	715,000	714,080		224			1.625	1.672	MN	1,936	6,293	04/14/2020	05/01/2023
064159TE6	BANK OF NOVA SCOTIA/THE 1.95% 2/1/23		A		1.F FE	868,913	103.2740	898,484	870,000	869,203		290			1.950	1.987	FA	7,069	9,472	01/07/2020	02/01/2023
084659AP6	BERKSHIRE HATHAWAY ENERGY 3.8% 7/15/48			1	1.G FE	168,028	119.7470	203,570	170,000	168,086		38			3.800	3.867	JJ	2,979	6,460	06/14/2019	07/15/2048
084659AS0	BERKSHIRE HATHAWAY ENERGY 4.05% 4/15/25			1	1.G FE	96,875	113.2270	109,830	97,000	96,891		16			4.050	4.076	AO	829	2,193	03/20/2020	04/15/2025
09256BAE7	BLACKSTONE HOLDINGS FINAN 6.25% 8/15/42				1.E FE	73,999	148.3940	89,036	60,000	73,458		(358)			6.250	4.601	FA	1,417	3,750	06/17/2019	08/15/2042
097023CS2	BOEING CO/THE 4.508% 5/1/23				2.C FE	464,000	108.0830	501,505	464,000	464,000					4.508	4.508	MN	3,486	10,284	04/30/2020	05/01/2023
10112RAV6	BOSTON PROPERTIES LP 3.125% 9/1/23				2.A FE	453,205	106.0720	483,688	456,000	453,799		595			3.125	3.316	MS	4,750	7,125	03/24/2020	09/01/2023
10373QBH2	BP CAPITAL MARKETS AMERICA 2.937% 4/6/23				1.F FE	90,000	105.5330	94,980	90,000	90,000					2.937	2.937	AO	624	1,322	04/02/2020	04/06/2023
110122DT2	BRISTOL-MYERS SQUIBB CO .537% 11/13/23				1.F FE	871,000	100.1810	872,577	871,000	871,000					0.537	0.537	MN	624		11/09/2020	11/13/2023
11134LAF6	BROADCOM CORP 3.625% 1/15/24				2.C FE	647,327	108.0860	647,435	599,000	644,305		(3,023)			3.625	1.088	JJ	9,962		10/14/2020	01/15/2024
11135FAL5	BROADCOM INC 4.11% 9/15/28			1	2.C FE	224,790	114.4490	227,754	199,000	223,582		(1,208)			4.110	2.244	MS	2,408	2,590	08/10/2020	09/15/2028
1360698A2	CANADIAN IMPERIAL BANK VAR 7/22/23			1	1.F FE	1,040,410	103.4460	1,065,494	1,030,000	1,036,137		(3,860)			2.000	1.961	JJ	11,855	26,842	12/18/2019	07/22/2023
136385AW1	CANADIAN NATURAL RESOURCES 2.95% 1/15/23		C		2.B FE	604,575	104.5880	606,610	580,000	601,180		(3,395)			2.950	1.133	JJ	7,847		08/28/2020	01/15/2023
14040HBU8	CAPITAL ONE FINANCIAL 3.2% 1/30/23			2	2.A FE	296,647	105.3600	312,919	297,000	296,846		70			3.200	3.226	JJ	3,960	9,504	01/25/2018	01/30/2023
14040HBD6	CAPITAL ONE FINANCIAL 3.5% 6/15/23				2.B FE	412,179	107.3100	414,217	386,000	407,672		(4,507)			3.500	1.174	JD	600	6,755	06/19/2020	06/15/2023
14448CAM6	CARRIER GLOBAL CORP 1.923% 2/15/23			1	2.C FE	576,358	103.0170	576,895	560,000	575,764		(593)			1.923	0.184	FA	4,068		12/09/2020	02/15/2023
14913Q3C1	CATERPILLAR FINAN SVCS 1.95% 11/18/22				1.F FE	759,650	103.1740	784,122	760,000	759,767		116			1.950	1.967	MN	1,770	12,556	01/09/2020	11/18/2022
14913Q3A5	CATERPILLAR FINANCIAL SVC 1.9% 9/6/22				1.F FE	1,145,527	102.7880	1,195,424	1,163,000	1,150,580		5,213			1.900	1.722	MS	7,059	17,604	03/24/2020	09/06/2022
15189TAU1	CENTERPOINT ENERGY INC 3.85% 2/1/24				2.B FE	504,836	109.3760	503,130	460,000	502,587		(2,249)			3.850	0.806	FA	7,298		10/28/2020	02/01/2024
166764BX7	CHEVRON CORP 1.995% 5/11/27			1	1.C FE	94,000	106.0490	99,686	94,000	94,000					1.995	1.995	MN	260	938	05/07/2020	05/11/2027
125523CB4	CIGNA CORP 3.4% 3/1/27			1	2.B FE	273,184	112.9130	280,024	248,000	271,403		(1,781)			3.400	1.649	MS	2,811	4,216	07/14/2020	03/01/2027
125523BR0	CIGNA CORP 3.9% 2/15/22				2.B FE	1,268,436	103.8890	1,253,940	1,207,000	1,250,526		(17,910)			3.900	0.669	FA	17,783	23,537	07/14/2020	02/15/2022
172967LG4	CITIGROUP INC 2.75% 4/25/22			1	2.A FE	1,246,448	102.9890	1,263,675	1,227,000	1,235,391		(10,113)			2.750	1.764	AO	6,186	33,743	12/18/2019	04/25/2022
172967KN0	CITIGROUP INC 3.4% 5/1/26				2.A FE	407,217	112.5580	451,358	401,000	404,844		(658)			3.400	3.693	MN	2,272	13,634	06/18/2019	05/01/2026
172967LS8	CITIGROUP INC VAR 10/27/28				1.G FE	84,439	113.0560	91,575	81,000	84,143		(297)			2.000	1.473	AO	507	2,851	03/13/2020	10/27/2028
17308CC46	CITIGROUP INC VAR 11/4/22			1	1.G FE	560,000	101.5980	568,949	560,000	560,000					2.000	2.000	MN	2,050	12,947	10/28/2019	11/04/2022
00209TAB1	COMCAST CABLE COMM 9.455% 11/15/22				1.G FE	354,222	117.0310	321,835	275,000	307,434		(16,619)			9.455	2.933	MN	3,322	26,001	02/07/2018	11/15/2022
20030NDK4	COMCAST CORP 3.3% 4/1/27			1	1.G FE	64,826	113.7100	73,912	65,000	64,842		16			3.300	3.340	AO	536	1,096	03/24/2020	04/01/2027
20030NDG3	COMCAST CORP 3.4% 4/1/30			1	1.G FE	204,637	115.6350	237,052	205,000	204,659		22			3.400	3.420	AO	1,743	3,562	03/24/2020	04/01/2030
20030NAX9	COMCAST CORP 6.400% 05/15/38				1.G FE	59,091	155.7940	66,991	43,000	56,906		(555)			6.400	3.833	MN	352	2,752	10/21/2016	05/15/2038
20268JAA1	COMMONSPIRIT HEALTH 2.76% 10/1/24			1	2.A FE	210,000	107.2040	225,128	210,000	210,000					2.760	2.760	AO	1,449	6,440	08/07/2019	10/01/2024
14916RAC8	COMMONSPIRIT HEALTH 2.95% 11/1/22				2.A FE	732,513	104.4450	820,938	786,000	747,279		14,766			2.950	5.824	MN	3,865	23,187	03/23/2020	11/01/2022
209111FX6	CONSOLIDATED EDISON NEW 3.35% 4/1/30			1	2.A FE	142,674	114.5930	163,868	143,000	142,694		20			3.350	3.376	AO	1,198	2,409	03/26/2020	04/01/2030
74977RDE1	COOPERATIEVE RABOBANK UA 3.875% 9/26/23		C		1.G FE	260,938	109.0800	272,700	250,000	257,153		(2,483)			3.875	2.781	MS	2,556	9,688	06/14/2019	09/26/2023
22160KAP0	COSTCO WHOLESALE CORP 1.6% 4/20/30			1	1.E FE	412,277	102.4700	423,201	413,000	412,324		47			1.600	1.619	AO	1,303	3,304	04/16/2020	04/20/2030
224044BW6	COX COMMUNICATIONS INC 3.25% 12/15/22				2.B FE	255,595	105.3310	263,328	250,000	253,219		(1,585)			3.250	2.571	JD	361	8,125	06/25/2019	12/15/2022
126408GV9	CSX CORP 4.25% 6/1/21			1	2.A FE	224,733	100.6200	216,333	215,000	215,000		(3,847)			4.250	2.266	JD	761	9,138	01/24/2018	06/01/2021
126650DC1	CVS HEALTH CORP 3.35% 3/9/21				2.B FE	291,651	100.5480	287,567	286,000	286,719		(3,772)			3.350	2.006	MS	2,981	9,581	10/03/2019	03/09/2021
126650BQ2	CVS PASS-THROUGH TRUST 6.943% 1/10/30				2.B FE	169,639	119.5690	172,689	144,427	166,046		(3,389)			6.943	4.888	MON	585	10,063	06/24/2019	01/10/2030
126650BS8	CVS PASS-THROUGH TRUST 7.507% 01/10/32				2.B FE	304,093	122.9320	293,525	238,771	290,821		(6,231)			7.507	4.939	MON	1,046	17,973	10/12/2016	01/10/2032
233851DU5	DAIMLER FINANCE NORTH AME 2.55% 8/15/22				2.A FE	1,679,758	103.3980	1,724,679	1,668,000	1,675,397		(3,825)			2.550	2.413	FA	16,068	42,534	12/17/2019	08/15/2022
244199BH7	DEERE & CO 2.75% 4/15/25			1	1.F FE	147,799	108.9910	161,307	148,000	147,824		26			2.750	2.777	AO	859	2,205	03/25/2020	04/15/2025
25389JAU0	DIGITAL REALTY TRUST LP 3.6% 7/1/29			1	2.B FE	242,352	114.6490	277,451	242,000	242,299		(36)			3.600	3.620	JJ	4,356	9,123	06/25/2019	07/01/2029
25746UDA4	DOMINION ENERGY INC STEP 8/15/21				2.B FE	736,460	101.2340	741,033	732,000	733,686		(2,673)			2.000	1.547	FA	7,508	19,874	12/16/2019	08/15/2021
26442CAU8	DUKE ENERGY CAROLINAS LLC 3.95% 3/15/48			1	1.F FE	59,035	125.2540	66,385	53,000	58,929		(106)			3.950	3.315	MS	616	1,047	03/12/2020	03/15/2048
26444HAC5	DUKE ENERGY FLORIDA LLC 3.2% 1/15/27			1	1.F FE	151,306	111.6300	162,980	146,000	150,744		(562)			3.200	2.567	JJ	2,154	2,336	04/02/2020	01/15/2027
278062AC8	EATON CORP 2.75% 11/2/22				2.A FE	1,296,598	104.3450	1,371,093	1,314,000	1,300,553		4,121			2.750	2.094	MN	5,922	36,135	03/19/2020	11/02/2022
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22				2.C FE	1,424,430	103.7220	1,407,508	1,357,000	1,384,453		(36,654)			5.200	2.152	FA	29,378	59,748	09/16/2020	02/01/2022
29379VBP7	ENTERPRISE PRODUCTS OPER 2.8% 2/15/21				2.A FE	454,070	100.2820	451,269	450,000	450,374		(3,035)			2.800	2.819	FA	4,760	12,600	10/03/2019	02/15/2021
30040WAA6	EVERSOURCE ENERGY 2.5% 3/15/21			1	2.A FE	502,790	100.2400	501,200	500,000	500,000		(2,715)			2.500	1.723	MS	3,681	12,500	12/20/2019	03/15/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
664397AK2	EVERSOURCE ENERGY 2.8% 5/1/23				2.A FE	1,007,520	104.9240	1,038,748	990,000	1,002,546		(4,975)			2.800	2.242	MN	4,620	27,720	01/13/2020	05/01/2023
30161NAY7	EXELON CORP 4.7% 4/15/50			1	2.B FE	43,950	132.9730	58,508	44,000	43,950		1			4.700	4.707	AO	437	1,114	03/30/2020	04/15/2050
30231GBH4	EXXON MOBIL CORP 2.992% 3/19/25			1	1.C FE	163,218	109.4500	169,648	155,000	162,020		(1,198)			2.992	1.728	MS	1,314	2,319	04/13/2020	03/19/2025
31428XAS5	FEDEX CORP 2.625% 8/1/22				2.B FE	466,818	103.4600	489,366	473,000	468,816		1,998			2.625	3.203	FA	5,173	6,208	03/17/2020	08/01/2022
31428XBU9	FEDEX CORP 3.4% 1/14/22				2.B FE	530,203	103.1590	533,332	517,000	523,117		(5,786)			3.400	3.441	JJ	8,154	17,578	10/03/2019	01/14/2022
31428XBQ8	FEDEX CORP 4.05% 2/15/48			1	2.B FE	205,939	120.8750	281,639	233,000	206,791		464			4.050	4.795	FA	3,565	9,437	02/14/2019	02/15/2048
316773CZ1	FIFTH THIRD BANCORP 1.625% 5/5/23				2.A FE	463,703	103.1420	478,579	464,000	463,767		63			1.625	1.647	MN	1,173	3,770	04/30/2020	05/05/2023
336158AK6	FIRST REPUBLIC BANK/CA 2.5% 6/6/22			1	2.A FE	1,010,760	102.8040	1,028,040	1,000,000	1,004,779		(5,042)			2.500	2.085	JD	1,736	25,000	12/16/2019	06/06/2022
369550BK3	GENERAL DYNAMICS CORP 3.25% 4/1/25				1.F FE	517,686	110.4190	574,179	520,000	517,983		297			3.250	3.339	AO	4,225	8,732	03/23/2020	04/01/2025
369550BJ6	GENERAL DYNAMICS CORP 4.25% 4/1/50			1	1.F FE	31,530	136.0250	43,528	32,000	31,535		6			4.250	4.337	AO	340	703	03/23/2020	04/01/2050
37045XBS4	GM FINANCIAL CO 3.45% 1/14/22			1	2.C FE	246,728	102.6750	252,581	246,000	246,117		(213)			3.450	3.402	JJ	3,937	8,487	02/07/2018	01/14/2022
37045XCU8	GM FINANCIAL CO 3.55% 7/8/22				2.C FE	751,022	104.2970	770,755	739,000	745,758		(4,307)			3.550	2.567	JJ	12,607	26,235	10/03/2019	07/08/2022
38141GXH2	GOLDMAN SACHS GROUP 3.8% 3/15/30			1	1.G FE	139,878	117.6660	165,909	141,000	139,951		73			3.800	3.897	MS	1,578	2,619	03/17/2020	03/15/2030
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22				2.A FE	439,853	105.7000	433,370	410,000	425,321		(14,069)			5.750	2.179	JJ	10,281	23,575	12/17/2019	01/24/2022
38141GXL3	GOLDMAN SACHS GROUP INC/THE VAR 11/17/23				1.G FE	1,620,000	100.4050	1,626,561	1,620,000	1,620,000					2.000	2.000	MN	1,185		11/16/2020	11/17/2023
42824CBJ7	HEWLETT PACKARD ENTERPRISE 1.45% 4/1/24				2.B FE	649,240	102.7520	667,888	650,000	649,331		92			1.450	1.483	APR	4,294		07/14/2020	04/01/2024
437076CC4	HOME DEPOT INC/THE 3.3% 4/15/40			1	1.F FE	116,955	117.8600	139,075	118,000	116,982		27			3.300	3.360	AO	822	2,109	03/26/2020	04/15/2040
44891ABM8	HYUNDAI CAPITAL AMERICA 1.25% 9/18/23				2.A FE	667,228	101.1850	672,880	665,000	667,103		(124)			1.250	1.131	MS	2,368		10/29/2020	09/18/2023
44891ABE6	HYUNDAI CAPITAL AMERICA 2.375% 2/10/23				2.A FE	116,950	103.0620	120,583	117,000	116,964		15			2.375	2.390	FA	1,088	1,389	02/05/2020	02/10/2023
44891AAY3	HYUNDAI CAPITAL AMERICA 3.95% 2/1/22				2.A FE	309,792	103.3160	320,280	310,000	309,903		58			3.950	3.971	FA	5,102	12,245	01/28/2019	02/01/2022
45687AAM4	INGERSOLL-RAND GLOBAL HLDG 2.9% 2/21/21				2.B FE	505,190	100.3160	501,580	500,000	500,637		(4,553)			2.900	1.974	FA	5,236	14,500	12/26/2019	02/21/2021
45866FAG9	INTERCONTINENTAL EXCHANGE 3.45% 9/21/23				2.A FE	1,437,604	107.7920	1,471,364	1,365,000	1,419,651		(17,953)			3.450	1.933	MS	13,081	47,093	01/23/2020	09/21/2023
472319AL6	JEFFERIES GROUP LLC 5.125% 1/20/23				2.C FE	781,242	109.2440	782,187	716,000	775,776		(5,466)			5.125	1.005	JJ	16,331		10/20/2020	01/20/2023
24422EVE6	JOHN DEERE CAPITAL CORP 1.2% 4/6/23				1.F FE	689,834	101.9970	703,779	690,000	689,871		37			1.200	1.207	AO	1,955	4,761	03/04/2020	04/06/2023
478160CR3	JOHNSON & JOHNSON 2.1% 9/1/40			1	1.A FE	266,218	100.8430	270,259	268,000	266,242		24			2.100	2.140	MS	1,970		08/20/2020	09/01/2040
46647PBJ4	JPMORGAN CHASE & CO VAR 3/24/31				1.F FE	163,000	123.0130	200,511	163,000	163,000					2.000	2.000	MS	878	3,662	03/19/2020	03/24/2031
485170AV6	KANSAS CITY SOUTHERN 3% 5/15/23			1	2.B FE	525,195	104.1790	531,313	510,000	519,314		(4,835)			3.000	1.941	MN	1,955	15,300	10/03/2019	05/15/2023
49271VAE0	KEURIG DR PEPPER INC 3.551% 5/25/21				2.B FE	765,480	101.2470	759,353	750,000	754,369		(10,756)			3.551	2.079	MN	2,663	26,633	12/17/2019	05/25/2021
49327M2Z6	KEYBANK NA/CLEVELAND OH 1.25% 3/10/23				1.G FE	769,638	101.9590	785,084	770,000	769,734		96			1.250	1.266	MS	2,968	4,813	03/05/2020	03/10/2023
48250AAA1	KKR GROUP FINANCE 144A 5.125% 6/01/44			1	1.F FE	234,984	131.2650	308,473	235,000	234,985		0			5.125	5.125	JD	1,004	12,044	10/11/2016	06/01/2044
48252MAA3	KKR GROUP FINANCE CO VIII 3.5% 8/25/50			1	1.F FE	133,785	110.9800	149,823	135,000	133,793		8			3.500	3.549	FA	1,654		08/18/2020	08/25/2050
501044CQ2	KROGER CO/THE 3.4% 4/15/22			1	2.A FE	874,659	103.1280	876,588	850,000	860,942		(13,717)			3.400	1.749	AO	6,101	28,900	12/27/2019	04/15/2022
512807AW8	LAM RESEARCH CORP 2.875% 6/15/20			1	1.G FE	57,847	107.7520	62,496	58,000	57,850		2			2.875	2.888	JD	74	1,019	04/30/2020	06/15/2050
53079EBE3	LIBERTY MUTUAL GROUP INC 4.25% 6/15/23				2.B FE	659,362	108.8050	675,679	621,000	647,822		(10,453)			4.250	2.411	JD	1,173	26,393	12/18/2019	06/15/2023
53079EBG8	LIBERTY MUTUAL GROUP INC 4.569% 2/1/29				2.B FE	159,148	122.8740	185,540	151,000	157,997		(732)			4.569	4.334	FA	2,875	6,899	06/18/2019	02/01/2029
53079EAW4	LIBERTY MUTUAL GROUP INC 4.95% 5/1/22				2.B FE	932,706	105.8170	947,062	895,000	915,475		(14,701)			4.950	2.235	MN	7,384	44,303	03/23/2020	05/01/2022
539830BQ1	LOCKHEED MARTIN CORP 2.8% 6/15/50			1	1.G FE	103,098	108.1180	112,443	104,000	103,110		12			2.800	2.843	JD	129	1,658	05/15/2020	06/15/2050
539830BL2	LOCKHEED MARTIN CORP 4.7% 5/15/46			1	1.G FE	128,744	140.8380	154,922	110,000	128,083		(438)			4.700	3.685	MN	661	5,170	06/14/2019	05/15/2046
548661CW5	LOWE'S COS INC 3.12% 4/15/22			1	2.A FE	583,329	102.9280	592,865	576,000	578,900		(4,184)			3.120	1.829	AO	3,794	17,971	10/10/2019	04/15/2022
548661DV6	LOWE'S COS INC 5% 4/15/40			1	2.A FE	31,851	135.3910	43,325	32,000	31,854		3			5.000	5.037	AO	338	884	03/24/2020	04/15/2040
548661DW4	LOWE'S COS INC 5.125% 4/15/50			1	2.A FE	44,916	150.3240	67,646	45,000	44,917		1			5.125	5.137	AO	487	1,275	03/24/2020	04/15/2050
549271AF1	LUBRIZOL CORP/THE 6.5% 10/1/34				1.C FE	280,168	154.4490	325,887	211,000	271,227		(3,279)			6.500	3.813	AO	3,429	13,715	03/01/2018	10/01/2034
55608PBC7	MACQUARIE BANK LTD 2.1% 10/17/22		C		1.F FE	630,406	103.1460	649,820	630,000	630,269		(146)			2.100	2.018	AO	2,720	13,230	12/26/2019	10/17/2022
575767AQ1	MASSACHUSETTS MUTUAL LIFE 3.375% 4/15/50				2.C FE	90,625	109.2410	99,409	91,000	90,630		5			3.375	3.397	AO	648	1,527	04/13/2020	04/15/2050
57636QAQ7	MASTERCARD INC 3.85% 3/26/50			1	1.E FE	38,835	129.0720	50,338	39,000	38,837		2			3.850	3.874	MS	396	751	03/24/2020	03/26/2050
58013MFP4	MCDONALD'S CORP 3.5% 7/1/27			1	2.A FE	121,408	114.7130	139,950	122,000	121,463		55			3.500	3.576	JJ	2,135	1,115	03/25/2020	07/01/2027
58013MFR0	MCDONALD'S CORP 4.2% 4/1/50			1	2.A FE	97,866	128.5590	127,273	99,000	97,881		14			4.200	4.267	AO	1,040	2,125	03/25/2020	04/01/2050
59156RBQ0	METLIFE INC 3.6% 11/13/25			1	1.G FE	316,635	113.2140	339,642	300,000	314,406		(2,229)			3.600	2.434	MN	1,440	10,800	03/12/2020	11/13/2025
606822BL7	MITSUBISHI UFJ FINAN GR 2.623% 7/18/22		C		1.G FE	612,119	103.3740	625,413	605,000	609,318		(2,713)			2.623	2.153	JJ	7,185	15,869	12/18/2019	07/18/2022
606822AW4	MITSUBISHI UFJ FINAN GR 3.535% 7/26/21		C		1.G FE	894,556	101.8130	887,809	872,000	879,064		(12,209)			3.535	2.000	JJ	13,272	30,825	10/03/2019	07/26/2021
61744YAH1	MORGAN STANLEY 2.75% 5/19/22				2.A FE	1,757,595	103.2720	1,786,606	1,730,000	1,745,478		(10,907)			2.750	1.954	MN	5,550	47,575	12/18/2019	05/19/2022
61761J3R8	MORGAN STANLEY 3.125% 7/27/26				2.A FE	274,400	111.7770	319,682	286,000	276,950		1,435			3.125	3.760	JJ	3,823	8,938	03/07/2019	07/27/2026
61746BDQ6	MORGAN STANLEY 3.875% 04/29/24				2.A FE	148,873	110.7820	155,095	140,000	144,156		(1,173)			3.875	2.932	AO	934	5,425	10/11/2016	04/29/2024
61747WAF6	MORGAN STANLEY 5.75% 1/25/21				2.A FE	618,968	100.2980	592,761	591,000	592,306		(19,451)			5.750	1.917	JJ	14,726	33,983	10/03/2019	01/25/2021
55336VBH2	MPLX LP VAR 9/9/22			1	2.B FE	379,974	100.0170	379,064	379,000	379,000		(844)			2.000	1.626	MJSD	322	7,546	10/03/2019	09/09/2022
63307CAG6	NATIONAL BANK OF CANADA 2.15% 10/7/22				1.G FE	459,972	103.0600	474,076	460,000	459,984		9			2.150	2.152	AO	2,308	9,835	10/02/2019	10/07/2022
65339KBF6	NEXTERA ENERGY CAP HLDG 2.9% 4/1/22				2.A FE	794,526	103.1890	804,874	780,000	787,688		(6,012)			2.900	1.864	AO	5,655	22,620	12/17/2019	04/01/2022
655044AH8	NOBLE ENERGY INC 3.9% 11/15/24				2.C FE	468,615	111.5930	476,502	427,000	466,104		(2,511)			3.900	1.459	MN	2,128	8,327	09/24/2020	11/15/2024
655844BJ6	NORFOLK SOUTHERN CORP 3% 4/1/22				2.A FE	791,946	102.6650	805,920	785,000	787,512		(3,592)			3.000	3.072	AO	5,888	16,725	03/31/2020	04/01/2022
655844BV9	NORFOLK SOUTHERN CORP 4.05% 8/15/52			1	2.A FE	168,851	127.3030	211,323	166,000	168,746		(44)			4.050	3.991	FA	2,540	6,723	06/14/2019	08/15/2052
666807BU5	NORTHROP GRUMMAN CORP 5.25% 5/1/50			1	2.B FE	52,686	148.6540	78,787	53,000	52,689		3			5.250	5.289	MN	464	1,685	03/19/2020	05/01/2050
67021CAP2	NSTAR ELECTRIC CO 3.95% 4/1/30			1	1.F FE	156,140	121.2810	190,411	157,000	156,191		51			3.950	4.014	AO	1,550	3,187	03/23/2020	04/01/2030
67077MAV0	NUTRIEN LTD 1.9% 5/13/23		A		2.B FE	367,669	103.2950	380,126	368,000	367,737		68			1.900	1.931	MN	932	3,496	05/11/2020	05/13/2023
649322AE4	NY & PRESBYTERIAN HOSP 4.763% 08/01/46				1.C FE	101,802	128.3260	127,043	99,000	101,598		(53)			4.763	4.588	FA	1,965	4,715	10/28/2016	08/01/2046
68389XBT1	ORACLE CORP 2.5% 4/1/25			1	1.G FE	235,913	107.4760	253,643	236,000	235,925		12			2.500	2.508	AO	1,475	2,950	03/30/2020	04/01/2025
69371RQ74	PACCAR FINANCIAL CORP 2.65% 4/6/23				1.E FE	1,067,455	105.3530	1,125,170	1,068,000	1,067,584		129			2.650	2.668	AO	6,682	14,072	04/02/2020	04/06/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
695114CT3	PACIFICORP 4.125% 1/15/49			1	1.E FE	133,700	128.5740	172,289	134,000	133,712		5			4.125	4.138	JJ	2,549	5,528	07/10/2018	01/15/2049
70450YAF0	PAYPAL HOLDINGS INC 1.35% 6/1/23				2.A FE	464,572	102.3920	476,123	465,000	464,646		73			1.350	1.377	JD	523	3,365	05/11/2020	06/01/2023
70466WAA7	PEACHTREE CORNERS FUNDING 3.976% 2/15/25				2.B FE	271,515	110.8820	309,361	279,000	274,161		1,048			3.976	4.450	FA	4,191	11,093	05/18/2018	02/15/2025
709599BB9	PENSKE TRUCK LEASING CO 3.9% 2/1/24			1	2.B FE	180,631	109.1970	197,647	181,000	180,805		70			3.900	3.944	FA	2,941	7,059	05/07/2018	02/01/2024
713448FB9	PEPSICO INC .4% 10/7/23				1.E FE	473,730	100.5510	476,612	474,000	473,751		21			0.400	0.419	AO	442		10/05/2020	10/07/2023
713448EU8	PEPSICO INC 3.625% 3/19/50			1	1.E FE	69,632	126.8930	88,825	70,000	69,637		5			3.625	3.654	MS	719	1,269	03/17/2020	03/19/2050
717081EZ2	PFIZER INC 2.55% 5/28/40			1	1.F FE	155,031	106.8080	166,620	156,000	155,053		22			2.550	2.590	MN	365	1,989	05/18/2020	05/28/2040
718546AY0	PHILLIPS 66 .9% 2/15/24				2.A FE	789,147	100.2420	791,912	790,000	789,178		31			0.900	0.934	FA	839		11/16/2020	02/15/2024
718549AB4	PHILLIPS 66 PARTNERS LP3.605% 02/15/25			1	2.C FE	239,861	108.0750	255,057	236,000	237,910		(488)			3.605	3.366	FA	3,214	8,508	10/11/2016	02/15/2025
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22				2.A FE	988,830	104.8620	1,002,481	956,000	976,490		(10,735)			3.500	2.285	JD	2,788	33,460	03/12/2020	12/01/2022
69352PAD5	PPL CAPITAL FUNDING INC 4.2% 6/15/22			1	2.A FE	469,328	104.4150	469,868	450,000	461,515		(7,665)			4.200	2.401	JD	840	18,900	12/20/2019	06/15/2022
742718FJ3	PROCTER & GAMBLE CO/THE 3.55% 3/25/40				1.D FE	90,548	124.4540	113,253	91,000	90,560		12			3.550	3.585	MS	861	1,615	03/23/2020	03/25/2040
74432QBZ7	PRUDENTIAL FINANCIAL 3.500% 05/15/24				1.G FE	165,775	110.0690	172,808	157,000	161,139		(1,158)			3.500	2.677	MN	702	5,495	10/25/2016	05/15/2024
744573AL0	PUBLIC SERVICE ENTERPRISE 2.65% 11/15/22				2.B FE	473,242	104.2260	507,581	487,000	477,088		3,846			2.650	3.787	MN	1,649	12,906	03/24/2020	11/15/2022
756109AN4	REALTY INCOME CORP 3.25% 10/15/22			1	1.G FE	387,384	104.2550	391,999	376,000	382,014		(4,584)			3.250	1.691	AO	2,580	12,220	10/03/2019	10/15/2022
775109AW1	ROGERS COMMUNICATIONS INC 3% 03/15/23		A	1	2.A FE	349,536	105.0610	356,157	339,000	342,215		(1,825)			3.000	2.429	MS	2,995	10,170	10/28/2016	03/15/2023
78355HKL2	RYDER SYSTEM INC 3.65% 3/18/24			1	2.B FE	166,176	109.2730	174,837	160,000	164,051		(1,421)			3.650	2.676	MS	1,671	5,840	06/14/2019	03/18/2024
78355HKH1	RYDER SYSTEM INC 3.75% 6/9/23				2.B FE	1,494,892	107.6320	1,506,848	1,400,000	1,471,533		(23,359)			3.750	1.605	JD	3,208	52,500	03/04/2020	06/09/2023
806851AK7	SCHLUMBERGER HOLDINGS COR 3.9% 5/17/28			1	2.A FE	124,691	113.0120	140,135	124,000	124,581		(73)			3.900	3.634	MN	591	4,836	06/14/2019	05/17/2028
822582CJ9	SHELL INTERNATIONAL FIN .375% 9/15/23		C		1.D FE	1,082,353	100.2200	1,087,387	1,085,000	1,082,611		258			0.375	0.457	MS	1,198		09/10/2020	09/15/2023
822582CF7	SHELL INTERNATIONAL FIN 2.375% 4/6/25		C	1	1.D FE	141,688	107.2500	152,295	142,000	141,731		44			2.375	2.422	AO	796	1,686	04/01/2020	04/06/2025
828807CS4	SIMON PROPERTY GROUP LP 3.375% 10/1/24			1	1.G FE	140,199	108.7420	146,802	135,000	139,296		(903)			3.375	2.352	AO	1,139	4,556	03/13/2020	10/01/2024
83051GAM0	SKANDINAVISKA ENSKILDA BA 2.2% 12/12/22		C		1.G FE	1,251,888	103.6040	1,295,050	1,250,000	1,251,248		(619)			2.200	2.147	JD	1,451	27,500	12/17/2019	12/12/2022
842587CV7	SOUTHERN CO/THE 3.250% 07/01/26			1	2.B FE	393,563	112.1780	428,520	382,000	388,693		(1,228)			3.250	2.871	JJ	6,208	12,415	10/11/2016	07/01/2026
844741BH0	SOUTHWEST AIRLINES CO 4.75% 5/4/23				2.A FE	461,235	108.6880	488,009	449,000	458,965		(2,270)			4.750	3.751	MN	3,377	10,664	06/03/2020	05/04/2023
784710AB1	SSM HEALTH CARE CORP 3.688% 6/1/23			1	1.E FE	611,610	106.7940	684,550	641,000	618,258		6,647			3.688	4.858	JD	1,970	23,640	03/23/2020	06/01/2023
857477BM4	STATE STREET CORP VAR 3/30/26			2	1.F FE	65,242	108.9320	65,359	60,000	65,044		(198)			2.000	0.021	MS	440		10/30/2020	03/30/2026
857477BN2	STATE STREET CORP VAR 3/30/31			2	1.F FE	57,038	113.9670	56,984	50,000	56,916		(122)			2.000	0.470	MS	400		10/30/2020	03/30/2031
86765BAL3	SUNOCO LOGISTICS PARTNERS 3.45% 01/15/23			1	2.C FE	268,320	104.3210	276,451	265,000	265,955		(596)			3.450	3.208	JJ	4,216	9,143	10/26/2016	01/15/2023
86765BAT6	SUNOCO LOGISTICS PARTNERS 3.9% 7/15/26			1	2.C FE	48,802	109.5770	53,693	49,000	48,846		25			3.900	3.978	JJ	881	1,911	03/26/2019	07/15/2026
883203CB5	TEXTRON INC 3% 6/1/30			1	2.B FE	162,222	107.7950	175,706	163,000	162,271		49			3.000	3.053	JD	408	3,450	03/10/2020	06/01/2030
87264ABA2	T-MOBILE USA INC 3.5% 4/15/25			1	2.C FE	69,984	110.4980	77,349	70,000	69,986		2			3.500	3.505	AO	517	1,266	04/02/2020	04/15/2025
89114QCD8	TORONTO-DOMINION BANK/THE 1.9% 12/1/22				1.D FE	339,623	103.1100	350,574	340,000	339,767		118			1.900	1.937	JD	538	6,460	10/07/2019	12/01/2022
89236THM0	TOYOTA MOTOR CREDIT CORP .35% 10/14/22				1.E FE	789,297	100.2710	792,141	790,000	789,370		73			0.350	0.395	AO	573		10/13/2020	10/14/2022
89236TGW9	TOYOTA MOTOR CREDIT CORP 2.9% 3/30/23				1.E FE	207,977	105.7900	220,043	208,000	207,983		6			2.900	2.904	MS	1,508	2,999	03/27/2020	03/30/2023
89236TGX7	TOYOTA MOTOR CREDIT CORP 3% 4/1/25				1.E FE	119,779	109.9660	131,959	120,000	119,810		31			3.000	3.040	AO	900	1,800	03/27/2020	04/01/2025
89236TGY5	TOYOTA MOTOR CREDIT CORP 3.375% 4/1/30				1.E FE	105,929	116.9940	124,014	106,000	105,934		5			3.375	3.383	AO	894	1,789	03/27/2020	04/01/2030
89788JAB5	TRUIST BANK 1.25% 3/9/23				1.F FE	1,542,919	101.9850	1,574,648	1,544,000	1,543,207		288			1.250	1.274	MS	6,004	9,650	03/04/2020	03/09/2023
89788JAA7	TRUIST BANK 1.5% 3/10/25			2	1.F FE	264,454	103.5320	274,360	265,000	264,532		78			1.500	1.539	MS	1,226	1,999	03/04/2020	03/10/2025
90351DAF4	UBS GROUP FUNDING SWITZER 4.125% 4/15/26		C		1.G FE	245,281	115.6010	265,882	230,000	242,147		(2,087)			4.125	3.036	AO	2,003	9,488	06/24/2019	04/15/2026
911312BW5	UNITED PARCEL SERVICE INC 5.3% 4/1/50			1	1.G FE	35,790	150.6950	54,250	36,000	35,793		2			5.300	5.339	AO	477	991	03/19/2020	04/01/2050
91159HHZ6	US BANCORP 1.45% 5/12/25			2	1.E FE	258,702	103.7800	268,790	259,000	258,739		37			1.450	1.474	MN	511	1,878	05/08/2020	05/12/2025
91159JAA4	US BANCORP 2.95% 7/15/22				1.G FE	599,208	103.9160	629,731	606,000	601,399		2,191			2.950	3.633	JJ	8,243	8,939	03/24/2020	07/15/2022
92276MAZ8	VENTAS REALTY/VENTAS CAP 3.25% 8/15/22			1	2.A FE	791,849	103.7550	799,951	771,000	781,489		(9,202)			3.250	2.988	FA	9,465	25,058	12/18/2019	08/15/2022
92345YAG1	VERISK ANALYTICS INC 3.625% 5/15/50			1	2.B FE	126,682	116.5500	149,184	128,000	126,697		15			3.625	3.681	MN	593	2,346	05/08/2020	05/15/2050
92343VCK8	VERIZON COMMUNICATIONS 4.862% 08/21/46				2.A FE	301,162	135.1440	370,295	274,000	299,070		(531)			4.862	4.271	FA	4,811	13,322	10/11/2016	08/21/2046
928668AZ5	VOLKSWAGEN GROUP OF AMERI 2.7% 9/26/22				2.A FE	1,152,356	103.6750	1,181,895	1,140,000	1,147,440		(4,153)			2.700	2.309	MS	8,123	30,780	12/16/2019	09/26/2022
928668AP7	VOLKSWAGEN GROUP OF AMERI 4% 11/12/21				2.A FE	364,602	103.0530	377,174	366,000	365,580		469			4.000	4.137	MN	1,993	14,640	11/07/2018	11/12/2021
931142EB5	WALMART INC 3.95% 6/28/38			1	1.C FE	93,389	127.5620	100,774	79,000	92,891		(498)			3.950	2.664	JD	26	3,121	03/13/2020	06/28/2038
254687FN1	WALT DISNEY CO/THE 3.35% 3/24/25				1.G FE	377,792	110.8590	419,047	378,000	377,819		27			3.350	3.361	MS	3,412	6,367	03/19/2020	03/24/2025
254687FS0	WALT DISNEY CO/THE 4.7% 3/23/50			1	1.G FE	80,446	141.2460	114,409	81,000	80,453		7			4.700	4.743	MS	1,036	1,904	03/19/2020	03/23/2050
92939UAC0	WEC ENERGY GROUP INC .55% 9/15/23				2.A FE	820,704	100.5000	825,105	821,000	820,733		28			0.550	0.562	MS	1,297		09/14/2020	09/15/2023
95000U2R3	WELLS FARGO & CO VAR 6/2/24				1.F FE	778,000	102.7880	799,691	778,000	778,000					2.000	2.000	JD	1,036	6,434	05/26/2020	06/02/2024
42217KBA3	WELLTOWER INC 3.75% 3/15/23				2.A FE	536,852	106.1840	545,786	514,000	530,177		(6,675)			3.750	2.278	MS	5,675	19,275	01/16/2020	03/15/2023
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						90,913,599	XXX	94,287,910	89,370,197	90,395,853		(406,721)			XXX	XXX	XXX	667,668	2,046,189	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06541TBF5	BANK 2020-29 A4 1.997% 11/15/53			4	1.D	247,181	103.5930	248,623	240,000	247,144		(37)			1.997	1.656	MON	400	399	11/20/2020	11/15/2053
08161CAB7	BENCHMARK 2018-A2 CMBS 3.662% 2/15/51			4	1.D	464,200	104.5050	459,822	440,000	463,757		(443)			3.662	2.986	MON	1,342	12,086	03/06/2020	02/15/2051
08162FAB9	BENCHMARK 2019-B12 CMBS 3.001% 8/15/52			4	1.D	411,998	106.2160	424,864	400,000	411,649		(263)			3.001	2.647	MON	1,000	12,003	07/19/2019	08/15/2052
08160KAE4	BENCHMARK 2019-B15 CMBS 2.928% 12/15/72			4	1.D	107,116	110.9710	115,410	104,000	107,080		(35)			2.928	2.627	MON	255	3,045	11/25/2019	12/15/2072
056054AA7	BX COMMERCIAL MORTGA XL VAR 10/15/36			4	1.D	1,027,140	100.1860	1,029,051	1,027,140	1,027,140					2.000	2.000	MON	390	16,322	10/09/2019	10/15/2036
17323CAE7	CITIGROUP CMBS GC27 A5 3.137% 2/10/48			4	1.D	212,047	108.4210	213,174	196,617	211,903		(143)			3.137	2.153	MON	514	1,028	10/20/2020	02/10/2048
17328HBB6	CITIGROUP CMBS GC43 A2 2.982% 11/10/52			4	1.D	235,868	105.6570	241,955	229,000	235,694		(157)			2.982	2.627	MON	570	6,829	10/29/2019	11/10/2052
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49			4	1.D	1,304,596	100.5610	1,310,310	1,303,000	1,304,580		(45)			2.400	2.373	MON	2,606	31,272	12/20/2019	10/10/2049
12624BAC0	COMM 2012-CCRE1 CMBS 3.391% 5/15/45			4	1.D	1,171,937	102.0060	1,166,600	1,143,658	1,171,139		(798)			3.391	3.053	MON	3,232	35,550	01/15/2020	05/15/2045

SCHEDULE D - PART 1

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

1	2	Codes: 3	Codes: 4	Codes: 5	6	7	Fair Value: 8	Fair Value: 9	10	11	Change in Book Adjusted Carrying Value: 12	Change in Book Adjusted Carrying Value: 13	Change in Book Adjusted Carrying Value: 14	Change in Book Adjusted Carrying Value: 15	Interest: 16	Interest: 17	Interest: 18	Interest: 19	Interest: 20	Dates: 21	Dates: 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12624PAE5	COMM 2012-CCRE3 CMBS 2.822% 10/15/45			4	1.D	199,594	102.5240	200,512	195,576	199,512		(82)			2.822	2.546	MON	245	3,220	05/19/2020	10/15/2045
126192AD5	COMM 2012-LC4 CMBS 3.288% 12/10/44			4	1.D	580,996	101.3830	577,570	569,691	574,246		(7,043)			3.288	3.173	MON	1,561	18,731	10/24/2019	12/10/2044
12625FAE6	COMM 2013-CCRE7 CMBS 3.213% 3/10/46			4	1.D	103,004	105.2290	106,698	101,396	102,967		(37)			3.213	2.998	MON	291	2,172	04/03/2020	03/10/2046
36198EAE5	GS MTG SECURITIES GC13 A5 VAR 7/10/46			4	1.D	148,970	107.0000	147,660	138,000	148,885		(85)			2.000	1.013	MON	471	466	11/24/2020	07/10/2046
36250GAN5	GS MTG SECURITIES GC30 A3 3.119% 5/10/50			4	1.D	307,680	107.5040	309,650	288,036	307,518		(162)			3.119	2.289	MON	748	1,497	10/26/2020	05/10/2050
36192BAY3	GS MTG SECURITIES GC6 A3 3.482% 1/10/45			4	1.D	684,926	101.5670	678,950	668,475	684,325		(501)			3.482	3.144	MON	1,940	23,276	10/02/2019	01/10/2045
36192KAT4	GS MTG SECURITIES GCJ7 A4 3.377% 5/10/45			4	1.D	636,765	101.2270	630,121	622,483	627,988		(11,028)			3.377	3.335	MON	1,751	22,261	09/23/2019	05/10/2045
46638UAC0	JPMORGAN CHASE CMBS C8A3 2.829% 10/15/45			4	1.D	1,842,663	102.8870	1,865,111	1,812,776	1,841,681		(2,653)			2.829	2.625	MON	4,274	51,285	12/17/2019	10/15/2045
61763MAF7	MORGAN STANLEY BANK C16A5 3.892% 6/15/47			4	1.D	477,626	108.7920	486,300	447,000	476,523		(773)			3.892	3.014	MON	1,450	17,397	06/25/2019	06/15/2047
61765LAU4	MORGAN STANLEY BANK C24A4 3.732% 5/15/48			4	1.D	376,976	111.9710	378,462	338,000	376,479		(496)			3.732	2.307	MON	1,051	4,205	07/31/2020	05/15/2048
61761AAZ1	MORGAN STANLEY BANK C5A4 3.176% 8/15/45			4	1.D	104,482	103.0840	105,146	102,000	104,379		(73)			3.176	2.852	MON	144	3,240	07/02/2019	08/15/2045
61762DAW1	MORGAN STANLEY BANK C9A4 3.102% 5/15/46			4	1.D	902,866	104.8900	927,228	884,000	902,588		(330)			3.102	2.444	MON	2,286	19,961	07/16/2020	05/15/2046
90269GAC5	UBS CMBS C1 A3 3.4% 5/10/45			4	1.D	2,032,557	101.9270	2,026,524	1,988,211	2,031,173		(2,135)			3.400	3.095	MON	5,633	67,599	12/17/2019	05/10/2045
90269CAD2	UBS-BARCLAYS CMBS C2 A4 3.525% 5/10/63			4	1.D	243,346	103.0290	243,148	236,000	243,274		(72)			3.525	3.115	MON	693	4,353	07/21/2020	05/10/2063
90349DAD4	UBS-BARCLAYS CMBS C3 A4 3.091% 8/10/49			4	1.D	255,904	103.3980	262,661	254,029	254,738		(1,176)			3.091	3.054	MON	458	8,270	01/26/2018	08/10/2049
90349GBF1	UBS-BARCLAYS CMBS C6 A4 3.244% 4/10/46			4	1.D	137,099	104.9050	139,524	133,000	136,973		(122)			3.244	2.835	MON	252	4,315	12/13/2019	04/10/2046
90268TAC8	UBS-CITIGROUP CMBS C1A3 3.595% 1/10/45			4	1.D	223,930	101.3230	225,763	222,815	223,870		(33)			3.595	3.526	MON	668	8,010	12/24/2018	01/10/2045
92890NAU3	WFRBS CMBS C10 A3 2.875% 12/15/45			4	1.D	364,800	103.5920	375,003	362,000	364,737		(63)			2.875	2.770	MON	867	6,938	04/15/2020	12/15/2045
92937FAD3	WFRBS CMBS C12A4 3.198% 3/15/48			4	1.D	1,181,939	104.6060	1,202,969	1,150,000	1,181,092		(834)			3.198	2.842	MON	3,064	36,777	12/20/2019	03/15/2048
92936CAJ8	WFRBS CMBS C44 A4 VAR 6/15/44			4	1.D	385,563	100.5690	370,094	368,000	384,061		(611)			2.000	1.424	MON	1,503	18,039	05/09/2018	06/15/2044
92936JBB9	WFRBS CMBS C5 A4 3.667% 11/15/44			4	1.D	364,770	101.2020	360,205	355,927	359,585		(5,457)			3.667	3.518	MON	1,088	13,052	10/10/2019	11/15/2044
92936TAB8	WFRBS CMBS C7 A2 3.431% 6/15/45			4	1.D	692,268	103.1650	694,300	673,000	691,625		(560)			3.431	3.029	MON	1,924	23,091	10/25/2019	06/15/2045
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						17,430,809	XXX	17,523,408	16,993,831	17,398,309		(36,246)			XXX	XXX	XXX	42,670	476,691	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005AGP7	ALLY MASTER OWNER TR 1 A2 2.7% 1/17/23			4	1.A FE	485,848	100.0890	489,435	489,000	487,463		850			2.700	3.086	MON	513	13,203	01/03/2019	01/17/2023
02005AGU6	ALLY MASTER OWNER TR 2A 3.29% 5/15/23			4	1.A FE	964,098	101.1070	960,517	950,000	959,621		(4,230)			3.290	2.951	MON	1,389	31,255	01/02/2020	05/15/2023
66981FAA8	AMSR 2020-SFR4 TRU 1.355% 11/17/37			4	1.A FE	838,975	100.8460	846,098	839,000	838,975		0			1.355	1.355	MON	974	1,989	09/16/2020	11/17/2037
00217EAB4	ARI FLEET LEASE TRUST 2.55% 10/15/26			4	1.A FE	7,417	100.0810	7,453	7,447	7,437		27			2.550	2.601	MON	8	190	08/29/2018	10/15/2026
14041NFV8	CAPITAL ONE MULTI-ASSET A3 2.06% 8/15/28			4	1.A FE	134,905	106.9360	139,017	130,000	134,387		(519)			2.060	0.234	MON	119	2,232	03/10/2020	08/15/2028
14043TAH9	CAPITAL ONE PRIME AUTO 2A4 1.96% 2/18/25			4	1.A FE	355,901	103.2120	367,435	356,000	355,927		20			1.960	1.971	MON	252	6,978	09/10/2019	02/18/2025
12509KAB2	CCG RECEIVABLES TRUST 3.09% 12/15/25			4	1.A FE	80,178	101.0170	81,003	80,187	80,181		8			3.090	3.093	MON	110	2,478	08/21/2018	12/15/2025
12530MAA3	CF HIPPOLYTA LLC 1.69% 7/15/60			2,4	1.D FE	139,958	101.8620	140,962	138,385	139,757		(270)			1.690	1.585	MON	104	767	08/13/2020	07/15/2060
12652VAC1	CNH EQUIP TR 2018-A A3 3.12% 7/17/23			4	1.A FE	262,079	101.2880	262,958	259,615	260,477		(2,543)			3.120	2.821	MON	315	6,075	03/13/2020	07/17/2023
210795PZ7	CONTINENTAL AIR 2012-1 4.15% 10/11/25			4	2.C FE	196,778	100.6400	191,104	189,889	194,225		(1,171)			4.150	3.335	AO	1,751	7,880	10/12/2018	10/11/2025
233854AB4	DAIMLER TRUCKS RETAIL 1A2 1.14% 4/15/22			4	1.A FE	290,476	100.2010	291,065	290,482	290,480		6			1.140	1.141	MON	147	2,456	03/11/2020	04/15/2022
233046AE1	DB MASTER FINANCE 1A A2I 3.629% 11/20/47			2	2.B FE	367,400	102.6570	372,381	362,743	367,091		(162)			3.629	3.270	MON	1,499	7,482	11/20/2020	11/20/2047
247361ZV3	DELTA AIR LINES 2020-1 CL A 2% 12/10/29			4	1.E FE	158,066	99.7870	159,726	160,067	158,093		86			2.000	2.152	MON	187	1,601	11/09/2020	12/10/2029
25755TAL4	DOMINO'S PIZZA 1AA2 3.668% 10/25/49			2,4	2.A FE	83,160	106.2210	88,333	83,160	83,160					3.668	3.668	JAJO	559	2,847	11/06/2019	10/25/2049
25755TAF7	DOMINO'S PIZZA MAS 1A A2I VAR 7/25/47			4	2.A FE	368,946	100.0980	368,961	368,600	368,934		(15)			2.000	1.991	JAJO	1,021	9,337	01/22/2020	07/25/2047
34532PAA8	FORD CREDIT AUTO OWNE 1A 3.52% 7/15/30			4	1.A FE	632,651	109.0620	639,103	586,000	630,573		(2,078)			3.520	1.606	MON	917	8,595	07/21/2020	07/15/2030
34528QGS7	FORD CREDIT FLOORPLAN 1 A 2.84% 3/15/24			4	1.A FE	354,949	103.0450	365,810	355,000	354,968		12			2.840	2.848	MON	448	10,082	04/02/2019	03/15/2024
34528QGW8	FORD CREDIT FLOORPLAN 2 A 3.06% 4/15/26			4	1.A FE	472,148	108.3390	473,441	437,000	470,143		(2,004)			3.060	(1.774)	MON	594	3,343	10/08/2020	04/15/2026
34528QGH1	FORD CREDIT FLOORPLAN 3A1 3.52% 10/15/23			4	1.A FE	356,920	102.5440	366,082	357,000	356,956		19			3.520	3.534	MON	559	12,566	11/06/2018	10/15/2023
36258NAC6	GM FINANCIAL CONSUMER 1 A3 1.84% 9/16/24			4	1.A FE	1,499,647	102.1660	1,532,490	1,500,000	1,499,720		73			1.840	1.851	MON	1,150	25,530	01/08/2020	09/16/2024
36256XAD4	GM FINANCIAL CONSUMER 1A3 2.97% 11/16/23			4	1.A FE	465,204	101.7180	473,248	465,255	465,226		24			2.970	2.975	MON	576	13,818	01/08/2019	11/16/2023
36255JAD6	GM FINANCIAL CONSUMER 3.02% 5/15/23			4	1.A FE	190,513	101.3690	193,992	191,372	190,944		507			3.020	3.220	MON	241	5,779	10/16/2018	05/16/2023
437301AA2	HOME PARTNERS OF AMER 2 A 1.532% 1/17/41			4	1.A FE	158,718	98.6090	156,512	158,719	158,718		1			1.532	1.532	MON	95	95	10/29/2020	01/17/2041
43814WAC9	HONDA AUTO REC 20 1 A3 2.83% 3/20/23			4	1.A FE	1,150,447	101.7010	1,152,326	1,133,053	1,144,385		(6,512)			2.830	1.896	MON	1,158	32,065	12/20/2019	03/20/2023
44891JAC2	HYUNDAI AUTO REC B A3 1.94% 2/15/24			4	1.A FE	1,379,936	101.8370	1,405,351	1,380,000	1,379,957		18			1.940	1.942	MON	1,190	26,772	10/29/2019	02/15/2024
46185JAA6	INVITATION HOMES 2 SFR1 A VAR 3/17/37			2,4	1.A FE	301,508	99.1680	299,000	301,508	301,508					2.000	2.000	MON	107	4,115	01/26/2018	03/17/2037
47788EAC2	JOHN DEERE OWNER TR 20B 3.08% 11/15/22			4	1.A FE	245,157	101.0140	247,662	245,176	245,169		12			3.080	3.084	MON	336	7,551	07/18/2018	11/15/2022
50117WAC8	KUBOTA CREDIT OWNER 1A A3 1.96% 3/15/24			4	1.A FE	258,969	102.8290	266,327	259,000	258,974		6			1.960	1.967	MON	226	3,102	04/24/2020	03/15/2024
50116YAC5	KUBOTA CREDIT OWNER 2A A3 .59% 10/15/24			4	1.A FE	404,930	100.5120	407,074	405,000	404,938		8			0.590	0.599	MON	106	903	07/21/2020	10/15/2024
65341KBN5	NEXTGEAR FLOORPLAN 1A A2 1.55% 2/18/25			4	1.A FE	202,994	102.2000	207,466	203,000	202,995		1			1.550	1.552	MON	114	2,395	03/04/2020	02/18/2025
65341KBK1	NEXTGEAR FLOORPLAN 2A A2 2.07% 10/15/24			4	1.A FE	755,825	102.8090	777,236	756,000	755,876		43			2.070	2.087	MON	696	15,649	10/08/2019	10/15/2024
65479MAC0	NISSAN AUTO REC 2 A A3 1.38% 12/16/24			4	1.A FE	462,958	101.8540	471,584	463,000	462,965		6			1.380	1.384	MON	266	4,011	04/22/2020	12/16/2024
65479JAD5	NISSAN AUTO REC 2 C A3 1.93% 7/15/24			4	1.A FE	506,973	102.0400	517,343	507,000	506,982		7			1.930	1.932	MON	435	9,785	10/16/2019	07/15/2024
654740AN9	NISSAN MOTOR ACCEPTANCE 2.55% 3/8/21			4	2.C FE	645,684	100.2730	651,775	650,000	649,812		989			2.550	3.191	MS	5,203	16,575	12/16/2019	03/08/2021
67181DAA9	OAK STREET INVESTME 1A A1 1.85% 10/20/50			2,4	1.A FE	160,760	100.7980	162,049	160,766	160,764		4			1.850	1.850	MON	91	306	11/06/2020	10/20/2050
74333BAA6	PROGRESS RESIDENTI SFR1 3.422% 8/17/35			4	1.A FE	709,105	102.6980	712,021	693,315	708,567		(538)			3.422	2.810	MON	1,977	15,623	05/28/2020	08/17/2035
74331AAA0	PROGRESS RESIDENTI SFR4A2.687% 11/17/36			4	1.A FE	159,996	103.1270	165,003	160,000	159,996		0			2.687	2.687	MON	358	4,299	09/18/2019	11/17/2036
78520EAA4	SABEY DATA CENTER IS 1 A2 3.812% 4/20/45			2,4	1.E FE	106,252	106.5220	113,979	107,000	106,266		14			3.812	3.913	MON	125	2,629	04/23/2020	04/20/2045
83406TAA0	SOFI PROFESSIONAL A A1FX 2.06% 5/15/46			4	1.A FE	236,832	100.7410	238,587	236,832	236,832		0			2.060	2.060	MON	217	4,445	01/13/2020	05/15/2046
85236KAA0	STACK INFRASTRUCTUR 1A A2 4.54% 2/25/44			4	1.G FE	159,891	107.1060	159,816	149,213	153,980		(5,924)			4.540	4.064	MON	113	1,167	11/19/2020	02/25/2044
85236KAD4	STACK INFRASTRUCTUR 1AA2 1.893% 8/25/45			4	1.G FE	740,000	101.0550	747,807	740,000	740,000					1.893	1.893	MON	233	4,475	08/24/2020	08/25/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86213CAB1	STORE MASTER FUND 1A A2 4.17% 4/20/45			2,4	1.E FE	485,509	103.5270	490,897	474,173	484,169		(628)			4.170	3.864	MON	604	19,773	11/03/2016	04/20/2045
89231XAA9	TOYOTA AUTO LN EXT 1A A 2.56% 11/25/31			2,4	1.A FE	259,849	106.7910	270,181	253,000	259,368		(481)			2.560	1.978	MON	108	4,858	04/17/2020	11/25/2031
89239RAC0	TOYOTA AUTO REC 2 B A3 1.36% 8/15/24			4	1.A FE	587,882	101.7240	598,137	588,000	587,902		19			1.360	1.370	MON	355	5,020	04/20/2020	08/15/2024
89613JAA8	TRICON AMERICAN SFR2 A 1.482% 11/17/39			4	1.A FE	161,996	100.5750	162,932	162,000	161,996		0			1.482	1.482	MON	340		10/27/2020	11/17/2039
90932PAA6	UNITED AIRLINES 2014-1 CL A 4% 10/11/27			4	2.A FE	235,664	101.1090	226,101	223,621	232,719		(1,891)			4.000	3.343	AO	1,988	8,945	06/14/2019	10/11/2027
92212KAB2	VANTAGE DATA CENTER 1A A2 1.645% 9/15/45			2,4	1.G FE	879,000	100.6850	885,021	879,000	879,000					1.645	1.645	MON	643	2,812	09/22/2020	09/15/2045
92348TAA2	VERIZON OWNER TR 2020 A1A 1.85% 7/22/24			4	1.A FE	759,915	102.4010	778,248	760,000	759,932		17			1.850	1.855	MON	430	12,537	01/21/2020	07/22/2024
92348XAA3	VERIZON OWNER TRUST 2018 3.23% 4/20/23			4	1.A FE	438,810	101.3270	444,640	438,817	438,812		1			3.230	3.231	MON	433	14,174	10/02/2018	04/20/2023
92348AAA3	VERIZON OWNER TRUST 2019 1.94% 4/22/24			4	1.A FE	1,293,229	102.1450	1,322,778	1,295,000	1,293,654		408			1.940	2.007	MON	677	25,123	12/20/2019	04/22/2024
92349GAA9	VERIZON OWNER TRUST 2019 2.33% 12/20/23			4	1.A FE	187,987	101.9790	191,721	188,000	187,991		3			2.330	2.333	MON	134	4,380	06/04/2019	12/20/2023
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23			4	1.A FE	305,590	101.9400	305,820	300,000	303,573		(1,331)			2.930	2.016	MON	269	8,790	06/25/2019	09/20/2023
92868JAD8	VOLKSWAGEN AUTO LOAN 1 A3 .98% 11/20/24			4	1.A FE	455,969	101.0480	460,779	456,000	455,973		4			0.980	0.983	MON	137	2,619	05/12/2020	11/20/2024
92887KAD2	VOLVO FINANCIAL 1AA4 144A 2.21% 11/15/21			4	1.A FE	36,561	100.0680	36,586	36,562	36,561		1			2.210	2.211	MON	36	808	02/13/2017	11/15/2021
98162HAC4	WORLD OMNI AUTO REC AA3 1.7% 1/17/23			4	1.A FE	699,935	102.0750	714,525	700,000	699,955		20			1.700	1.708	MON	463	10,016	02/04/2020	01/17/2023
98162YAD5	WORLD OMNI AUTO REC AA3 3.04% 5/15/24			4	1.A FE	385,797	101.9330	393,320	385,861	385,822		18			3.040	3.047	MON	521	11,730	01/23/2019	05/15/2024
98162VAD1	WORLD OMNI AUTO REC BA3 2.59% 7/15/24			4	1.A FE	131,574	101.6630	132,162	130,000	131,076		(335)			2.590	2.069	MON	150	3,367	06/25/2019	07/15/2024
98162RAD0	WORLD OMNI AUTO REC C A3 1.96% 12/16/24			4	1.A FE	462,123	102.0040	466,158	457,000	461,339		(784)			1.960	1.420	MON	373	5,971	04/22/2020	12/16/2024
98163EAD8	WORLD OMNI AUTO REC CA3 3.13% 11/15/23			4	1.A FE	360,715	101.6810	366,813	360,749	360,731		14			3.130	3.134	MON	502	11,291	07/24/2018	11/15/2023
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						25,581,259	XXX	25,916,349	25,392,566	25,553,995		(28,170)			XXX	XXX	XXX	34,640	484,658	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						133,925,667	XXX	137,727,667	131,756,594	133,348,156		(471,138)			XXX	XXX	XXX	744,978	3,007,538	XXX	XXX
7699999 Subtotals - Issuer Obligations						145,680,127	XXX	149,632,588	143,998,962	145,226,113	92,106	(427,916)			XXX	XXX	XXX	760,572	2,261,085	XXX	XXX
7799999 Subtotals - Residential Mortgage-Backed Securities						17,139,829	XXX	17,487,685	16,459,525	16,792,456		(416,541)			XXX	XXX	XXX	44,014	373,343	XXX	XXX
7899999 Subtotals - Commercial Mortgage-Backed Securities						17,430,809	XXX	17,523,408	16,993,831	17,398,309		(36,246)			XXX	XXX	XXX	42,670	476,691	XXX	XXX
7999999 Subtotals - Other Loan-Backed and Structured Securities						27,868,382	XXX	28,259,493	27,579,307	27,803,471		(40,421)			XXX	XXX	XXX	49,577	546,521	XXX	XXX
8399999 Grand Total - Bonds						208,119,147	XXX	212,903,174	205,031,625	207,220,349	92,106	(921,124)			XXX	XXX	XXX	896,833	3,657,639	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 90,491,732	1B 733,172	1C 2,508,263	1D 20,102,735	1E 6,725,123	1F 12,466,624	1G 17,019,490
2A 30,503,046	2B 19,586,940	2C 7,083,224				
3A	3B	3C				
4A	4B	4C				
5A	5B	5C				
6						

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
8999999 Total Preferred Stocks								XXX											XXX	XXX

NONE

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 D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
88579Y101	3M CO			216.000	37,755	174.790	37,755	39,716		1,226		(200)		(200)		09/18/2017	
002824100	ABBOTT LABORATORIES			640.000	70,074	109.490	70,074	24,771		922		14,483		14,483		12/29/2016	
00287Y109	ABBVIE INC			646.000	69,219	107.150	69,219	43,673		2,785		12,293		12,293		06/24/2019	
003654100	ABIOMED INC			16.000	5,187	324.200	5,187	3,196				2,458		2,458		08/01/2019	
G1151C101	ACCENTURE PLC		C	228.000	59,556	261.210	59,556	30,102		549		12,738		12,738		06/18/2018	
00507V109	ACTIVISION BLIZZARD INC			278.000	25,812	92.850	25,812	12,467		114		9,294		9,294		12/29/2016	
00724F101	ADOBE SYSTEMS INC			174.000	87,021	500.120	87,021	24,704				30,012		30,012		03/19/2018	
00751Y106	ADVANCE AUTO PARTS INC			24.000	3,780	157.510	3,780	4,081	6	19		(64)		(64)		12/29/2016	
007903107	ADVANCED MICRO DEVICES INC			424.000	38,885	91.710	38,885	12,183				19,440		19,440		03/22/2019	
00130H105	AES CORP/VA			310.000	7,285	23.500	7,285	3,650		178		1,116		1,116		12/29/2016	
001055102	AFLAC INC			274.000	12,185	44.470	12,185	9,577		307		(2,310)		(2,310)		12/29/2016	
00846U101	AGILENT TECHNOLOGIES INC			113.000	13,389	118.490	13,389	5,173		81		3,749		3,749		12/29/2016	
009158106	AIR PRODUCTS & CHEMICALS INC			89.000	24,317	273.220	24,317	14,207	119	449		3,795		3,795		06/18/2018	
00971T101	AKAMAI TECHNOLOGIES INC			59.000	6,194	104.990	6,194	2,832				1,098		1,098		08/04/2017	
011659109	ALASKA AIR GROUP INC			42.000	2,184	52.000	2,184	2,305		12		(121)		(121)		02/27/2020	
012653101	ALBEMARLE CORP			37.000	5,458	147.520	5,458	2,635	14	149		2,823		2,823		01/08/2020	
015271109	ALEXANDRIA REAL ESTATE EQUITIE			43.000	7,663	178.220	7,663	5,445	47	180		716		716		06/18/2018	
015351109	ALEXION PHARMACEUTICALS INC			79.000	12,343	156.240	12,343	9,862				3,799		3,799		12/29/2016	
016255101	ALIGN TECHNOLOGY INC			26.000	13,894	534.380	13,894	4,806				6,639		6,639		06/18/2018	
G0176J109	ALLEGION PLC		C	33.000	3,841	116.380	3,841	2,128		32		(269)		(269)		12/29/2016	
018802108	ALLIANT ENERGY CORP			103.000	5,308	51.530	5,308	3,920		157		(329)		(329)		12/29/2016	
020002101	ALLSTATE CORP/THE			116.000	12,752	109.930	12,752	8,640	63	264		(292)		(292)		12/29/2016	
02079K305	ALPHABET INC-CL A			108.000	189,285	1,752.640	189,285	93,226				44,631		44,631		09/18/2017	
02079K107	ALPHABET INC-CL C			108.000	189,203	1,751.880	189,203	97,023				44,805		44,805		09/18/2017	
02209S103	ALTRIA GROUP INC			674.000	27,634	41.000	27,634	45,791	578	2,278		(6,005)		(6,005)		12/29/2016	
023135106	AMAZON.COM INC			150.000	488,540	3,256.930	488,540	176,198				202,890		202,890		09/18/2017	
G0250X107	AMCOR PLC		C	293.000	3,449	11.770	3,449	2,009		102		1,440		1,440		03/13/2020	
023608102	AMEREN CORP			90.000	7,025	78.060	7,025	4,722		190		113		113		12/29/2016	
02376R102	AMERICAN AIRLINES GROUP INC			153.000	2,413	15.770	2,413	3,800				(1,388)		(1,388)		02/24/2020	
025537101	AMERICAN ELECTRIC POWER CO INC			179.000	14,905	83.270	14,905	11,310		508		(2,012)		(2,012)		12/29/2016	
025816109	AMERICAN EXPRESS CO			240.000	29,018	120.910	29,018	17,678		413		(859)		(859)		12/29/2016	
026874784	AMERICAN INTERNATIONAL GROUP I			315.000	11,926	37.860	11,926	20,686		427		(4,243)		(4,243)		12/29/2016	
03027X100	AMERICAN TOWER CORP			160.000	35,914	224.460	35,914	21,152	194	693		(858)		(858)		03/19/2018	
030420103	AMERICAN WATER WORKS CO INC			65.000	9,976	153.470	9,976	5,217		140		1,990		1,990		12/29/2016	
03076C106	AMERIPRISE FINANCIAL INC			42.000	8,162	194.330	8,162	4,605		172		1,166		1,166		12/29/2016	
03073E105	AMERISOURCEBERGEN CORP			54.000	5,279	97.760	5,279	4,306		92		688		688		12/29/2016	
031100100	AMETEK INC			82.000	9,917	120.940	9,917	3,980		62		1,738		1,738		12/29/2016	
031162100	AMGEN INC			214.000	49,203	229.920	49,203	31,917		1,370		(2,386)		(2,386)		12/29/2016	
032095101	AMPHENOL CORP			106.000	13,862	130.770	13,862	7,137	31	106		2,389		2,389		12/29/2016	
032654105	ANALOG DEVICES INC			132.000	19,500	147.730	19,500	9,704		327		3,813		3,813		12/29/2016	
03662Q105	ANSYS INC			31.000	11,278	363.800	11,278	4,166				3,298		3,298		06/19/2017	
036752103	ANTHEM INC			91.000	29,219	321.090	29,219	16,295		370		1,734		1,734		06/18/2018	
831865209	AO SMITH CORP			50.000	2,741	54.820	2,741	2,981		49		359		359		09/18/2017	
G0403H108	AON PLC		C	84.000	17,747	211.270	17,747	9,548		84		8,198		8,198		04/01/2020	
037411105	APACHE CORP			158.000	2,242	14.190	2,242	10,083		51		(1,801)		(1,801)		12/29/2016	
03750L109	APARTMENT INCOME REIT CORP			0.806	31	38.410	31	29				2		2		12/15/2020	
03748R747	APARTMENT INVESTMENT AND MANAG			0.806	4	5.280	4	43				(39)		(39)		12/01/2020	
037833100	APPLE INC			5,834.000	774,113	132.690	774,113	176,062		4,688		347,313		347,313		12/29/2016	
038222105	APPLIED MATERIALS INC			337.000	29,083	86.300	29,083	10,984		293		8,513		8,513		12/29/2016	
G6095L109	APTIV PLC		C	90.000	11,726	130.290	11,726	5,048		15		3,179		3,179		12/05/2017	
039483102	ARCHER-DANIELS-MIDLAND CO			207.000	10,435	50.410	10,435	9,411		298		840		840		12/29/2016	
040413106	ARISTA NETWORKS INC			19.000	5,521	290.570	5,521	4,985				1,656		1,656		12/24/2018	
363576109	ARTHUR J GALLAGHER & CO			70.000	8,660	123.710	8,660	3,631		131		1,994		1,994		12/29/2016	
04621X108	ASSURANT INC			20.000	2,724	136.220	2,724	1,862		57		103		103		12/29/2016	
00206R102	AT & T INC COM			2,651.000	76,243	28.760	76,243	96,202		5,514		(27,358)		(27,358)		06/15/2018	
049560105	ATMOS ENERGY CORP			41.000	3,913	95.430	3,913	4,166		96		(674)		(674)		03/18/2019	
052769106	AUTODESK INC			79.000	24,122	305.340	24,122	7,549				9,629		9,629		12/29/2016	
053015103	AUTOMATIC DATA PROCESSING INC			155.000	27,311	176.200	27,311	17,097	144	601		884		884		12/24/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
053332102	AUTOZONE INC			8.000	9,484	1,185.440	9,484	5,813				(47)		(47)		06/19/2017	
053484101	AVALONBAY COMMUNITIES INC			58.000	9,305	160.430	9,305	10,708	92	319		(1,718)		(1,718)		03/18/2019	
053611109	AVERY DENNISON CORP			30.000	4,653	155.110	4,653	2,121		82		729		729		12/29/2016	
05722G100	BAKER HUGHES A GE CO			230.000	4,796	20.850	4,796	14,755		166		(1,099)		(1,099)		07/03/2017	
058498106	BALL CORP			122.000	11,368	93.180	11,368	4,614		77		3,478		3,478		12/29/2016	
060505104	BANK OF AMERICA CORP			2,955.000	89,566	30.310	89,566	64,718		2,305		(14,509)		(14,509)		12/29/2016	
064058100	BANK OF NEW YORK MELLON CORP/T			307.000	13,029	42.440	13,029	14,492		381		(2,422)		(2,422)		12/29/2016	
071813109	BAXTER INTERNATIONAL INC			185.000	14,844	80.240	14,844	8,643	45	180		(625)		(625)		12/29/2016	
075887109	BECTON DICKINSON AND CO			107.000	26,774	250.220	26,774	23,389		329		(1,940)		(1,940)		03/19/2018	
084670702	BERKSHIRE HATHAWAY INC			714.000	165,555	231.870	165,555	125,330				5,749		5,749		09/18/2017	
086516101	BEST BUY CO INC			81.000	8,083	99.790	8,083	3,465	45	174		971		971		12/29/2016	
09062X103	BIOGEN INC			65.000	15,916	244.860	15,916	17,292				(3,372)		(3,372)		03/20/2017	
090572207	BIO-RAD LABORATORIES INC			10.000	5,829	582.940	5,829	4,499				1,331		1,331		06/22/2020	
09247X101	BLACKROCK INC			52.000	37,520	721.540	37,520	23,159		676		12,254		12,254		03/19/2018	
097023105	BOEING CO/THE			202.000	43,240	214.060	43,240	34,506		395		(21,148)		(21,148)		03/18/2019	
09857L108	BOOKING HOLDINGS INC			15.000	33,409	2,227.270	33,409	23,598				2,603		2,603		02/27/2018	
099724106	BORGWARNER INC			77.000	2,975	38.640	2,975	2,733		81		242		242		01/28/2020	
101121101	BOSTON PROPERTIES INC			49.000	4,632	94.530	4,632	6,067	48	192		(2,123)		(2,123)		12/29/2016	
101137107	BOSTON SCIENTIFIC CORP			515.000	18,514	35.950	18,514	11,206				(4,774)		(4,774)		12/29/2016	
110122108	BRISTOL-MYERS SQUIBB CO			848.000	52,601	62.030	52,601	49,505	415	1,526		(1,832)		(1,832)		12/29/2016	
11135F101	BROADCOM INC			142.000	62,175	437.850	62,175	29,478		1,865		17,356		17,356		09/24/2018	
11133T103	BROADRIDGE FINANCIAL SOLUTIONS			41.000	6,281	153.200	6,281	4,715	24	95		1,216		1,216		06/18/2018	
115637209	BROWN-FORMAN CORP			68.000	5,401	79.430	5,401	2,456	12	48		804		804		12/29/2016	
127097103	CABOT OIL & GAS CORP			150.000	2,442	16.280	2,442	3,407		60		(170)		(170)		12/29/2016	
127387108	CADENCE DESIGN SYSTEMS INC			103.000	14,052	136.430	14,052	4,447				6,908		6,908		09/18/2017	
134429109	CAMPBELL SOUP CO			62.000	2,998	48.350	2,998	3,778		87		(66)		(66)		12/29/2016	
14040H105	CAPITAL ONE FINANCIAL CORP			160.000	15,816	98.850	15,816	13,940		160		(650)		(650)		12/29/2016	
14149Y108	CARDINAL HEALTH INC			107.000	5,731	53.560	5,731	7,755	52	207		319		319		12/29/2016	
143130102	CARMAX INC			57.000	5,384	94.460	5,384	3,633				387		387		12/29/2016	
143658300	CARNIVAL CORP		C	147.000	3,184	21.660	3,184	7,678		74		(4,288)		(4,288)		12/29/2016	
14448C104	CARRIER GLOBAL CORP			289.000	10,901	37.720	10,901	5,412	35	46		5,489		5,489		04/03/2020	
148806102	CATALENT INC			50.000	5,204	104.070	5,204	4,220				984		984		09/21/2020	
149123101	CATERPILLAR INC			197.000	35,858	182.020	35,858	19,360		812		6,765		6,765		06/19/2017	
12503M108	CBOE HOLDINGS INC			40.000	3,725	93.120	3,725	3,972		62		(1,075)		(1,075)		03/20/2017	
12504L109	CBRE GROUP INC			125.000	7,840	62.720	7,840	3,903				179		179		12/29/2016	
12514G108	CDW CORP/DE			51.000	6,721	131.790	6,721	6,196		79		(564)		(564)		09/23/2019	
150870103	CELANESE CORP			40.000	5,198	129.940	5,198	3,436		99		273		273		12/24/2018	
15135B101	CENTENE CORP			211.000	12,666	60.030	12,666	11,965				(1,048)		(1,048)		06/18/2018	
15189T107	CENTERPOINT ENERGY INC			204.000	4,415	21.640	4,415	5,042		151		(1,149)		(1,149)		12/29/2016	
156700106	CENTURYLINK INC			402.000	3,920	9.750	3,920	8,545		423		(1,391)		(1,391)		11/01/2017	
156782104	CERNER CORP			116.000	9,104	78.480	9,104	5,564	26	84		590		590		12/29/2016	
125269100	CF INDUSTRIES HOLDINGS INC			81.000	3,136	38.710	3,136	2,555		97		(731)		(731)		12/29/2016	
12541W209	CH ROBINSON WORLDWIDE INC			48.000	4,506	93.870	4,506	3,537	24	80		752		752		12/29/2016	
808513105	CHARLES SCHWAB CORP/THE			506.000	26,838	53.040	26,838	21,075		300		2,406		2,406		12/29/2016	
16119P108	CHARTER COMMUNICATIONS INC			56.000	37,047	661.550	37,047	17,070				9,882		9,882		06/19/2017	
166764100	CHEVRON CORP			715.000	60,382	84.450	60,382	89,324		3,559		(30,996)		(30,996)		09/18/2017	
169656105	CHIPOTLE MEXICAN GRILL INC			9.000	12,480	1,386.710	12,480	4,253				4,946		4,946		06/18/2018	
H1467J104	CHUBB LTD		C	162.000	24,935	153.920	24,935	21,459	126	496		(282)		(282)		12/29/2016	
171340102	CHURCH & DWIGHT CO INC			90.000	7,851	87.230	7,851	4,033		86		1,520		1,520		12/29/2016	
125523100	CIGNA CORP			134.000	27,896	208.180	27,896	20,296		7		494		494		12/21/2018	
172062101	CINCINNATI FINANCIAL CORP			55.000	4,805	87.370	4,805	4,183	33	130		(978)		(978)		12/29/2016	
172908105	CINTAS CORP			29.000	10,250	353.460	10,250	4,747		102		2,447		2,447		06/19/2017	
17275R102	CISCO SYSTEMS INC			1,542.000	69,005	44.750	69,005	46,906		2,205		(4,950)		(4,950)		12/29/2016	
172967424	CITIGROUP INC			776.000	47,848	61.660	47,848	45,760		1,583		(14,146)		(14,146)		12/29/2016	
174610105	CITIZENS FINANCIAL GROUP INC			162.000	5,793	35.760	5,793	5,724		253		(786)		(786)		12/29/2016	
177376100	CITRIX SYSTEMS INC			42.000	5,464	130.100	5,464	3,035		62		806		806		12/29/2016	
189054109	CLOROX CO/THE			45.000	9,086	201.920	9,086	5,883		195		2,177		2,177		12/29/2016	
12572Q105	CME GROUP INC			129.000	23,484	182.050	23,484	17,824	322	788		(2,408)		(2,408)		06/18/2018	
125896100	CMS ENERGY CORP			108.000	6,589	61.010	6,589	4,513		176		(198)		(198)		12/29/2016	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
191216100	COCA-COLA CO/THE			1,400.000	76,776	54.840	76,776	58,297		2,427		(714)		(714)		12/29/2016	
192446102	COGNIZANT TECHNOLOGY SOLUTIONS			199.000	16,308	81.950	16,308	11,185		175		3,966		3,966		12/29/2016	
194162103	COLGATE-PALMOLIVE CO			310.000	26,508	85.510	26,508	20,399		543		5,168		5,168		12/29/2016	
20030N101	COMCAST CORP			1,645.000	86,198	52.400	86,198	57,766		1,481		12,222		12,222		12/29/2016	
200340107	COMERICA INC			44.000	2,458	55.860	2,458	2,972	30	137		(699)		(699)		12/29/2016	
205887102	CONAGRA BRANDS INC			180.000	6,527	36.260	6,527	7,173		164		364		364		12/29/2016	
20605P101	CONCHO RESOURCES INC			66.000	3,851	58.350	3,851	9,708		54		(1,929)		(1,929)		03/19/2018	
20825C104	CONOCOPHILLIPS			389.000	15,556	39.990	15,556	19,567		657		(9,741)		(9,741)		12/29/2016	
209115104	CONSOLIDATED EDISON INC			119.000	8,600	72.270	8,600	8,792		380		(2,166)		(2,166)		12/29/2016	
21036P108	CONSTELLATION BRANDS INC			59.000	12,924	219.050	12,924	9,986		177		1,729		1,729		03/19/2018	
216648402	COOPER COS INC/THE			18.000	6,540	363.320	6,540	5,396		1		757		757		03/22/2019	
217204106	COPART INC			75.000	9,544	127.250	9,544	3,917				2,723		2,723		09/24/2018	
219350105	CORNING INC			293.000	10,548	36.000	10,548	7,171		273		2,019		2,019		12/29/2016	
22052L104	CORTEVA INC			274.000	10,609	38.720	10,609	8,819		142		2,510		2,510		06/03/2019	
22160K105	COSTCO WHOLESALE CORP			159.000	59,908	376.780	59,908	29,536		2,021		13,072		13,072		03/19/2018	
22822V101	CROWN CASTLE INTERNATIONAL COR			150.000	23,879	159.190	23,879	15,251		788		2,556		2,556		09/18/2017	
126408103	CSX CORP			282.000	25,592	90.750	25,592	10,221		293		5,186		5,186		12/29/2016	
231021106	CUMMINS INC			53.000	12,036	227.100	12,036	7,614		280		2,551		2,551		12/29/2016	
126650100	CVS HEALTH CORP			469.000	32,033	68.300	32,033	37,615		938		(2,809)		(2,809)		12/29/2016	
235851102	DANAHER CORP			231.000	51,314	222.140	51,314	19,274	42	164		15,860		15,860		12/29/2016	
237194105	DARDEN RESTAURANTS INC			42.000	5,003	119.120	5,003	3,100		50		425		425		12/29/2016	
23918K108	DAVITA INC			32.000	3,757	117.400	3,757	2,062				1,356		1,356		12/29/2016	
244199105	DEERE & CO			112.000	30,134	269.050	30,134	13,122	85	340		10,728		10,728		06/19/2017	
247361702	DELTA AIR LINES INC			209.000	8,404	40.210	8,404	10,355		84		(3,818)		(3,818)		12/29/2016	
24906P109	DENTSPLY SIRONA INC			83.000	4,346	52.360	4,346	4,851	8	33		(351)		(351)		12/29/2016	
25179M103	DEVON ENERGY CORP			190.000	3,004	15.810	3,004	8,683		129		(1,930)		(1,930)		12/29/2016	
252131107	DEXCOM INC			30.000	11,092	369.720	11,092	12,063				(971)		(971)		06/22/2020	
25278X109	DIAMONDBACK ENERGY INC			48.000	2,323	48.400	2,323	4,413		72		(2,134)		(2,134)		12/24/2018	
253868103	DIGITAL REALTY TRUST INC			103.000	14,370	139.510	14,370	12,077	115	421		1,724		1,724		09/18/2017	
254709108	DISCOVER FINANCIAL SERVICES			108.000	9,777	90.530	9,777	7,740		190		617		617		12/29/2016	
25470F104	DISCOVERY COMMUNICATIONS INC			38.000	1,143	30.090	1,143	1,055				(101)		(101)		12/29/2016	
25470F302	DISCOVERY COMMUNICATIONS INC			152.000	3,981	26.190	3,981	3,608				(654)		(654)		12/29/2016	
25470M109	DISH NETWORK CORP			96.000	3,105	32.340	3,105	6,059				(300)		(300)		03/20/2017	
256677105	DOLLAR GENERAL CORP			91.000	19,137	210.300	19,137	6,755		127		4,943		4,943		12/29/2016	
256746108	DOLLAR TREE INC			84.000	9,075	108.040	9,075	6,461				1,175		1,175		12/29/2016	
25746U109	DOMINION ENERGY INC			295.000	22,184	75.200	22,184	26,714		1,079		(2,248)		(2,248)		12/24/2018	
25754A201	DOMINO'S PIZZA INC			10.000	3,835	383.460	3,835	3,820		23		14		14		06/22/2020	
260003108	DOVER CORP			51.000	6,439	126.250	6,439	3,053		105		560		560		12/29/2016	
260557103	DOW INC			269.000	14,930	55.500	14,930	15,988		753		207		207		04/02/2019	
23331A109	DR HORTON INC			125.000	8,615	68.920	8,615	3,446		91		2,021		2,021		12/29/2016	
233331107	DTE ENERGY CO			63.000	7,649	121.410	7,649	7,201	68	283		(533)		(533)		06/18/2018	
26441C204	DUKE ENERGY CORP			259.000	23,714	91.560	23,714	20,438		1,047		91		91		12/29/2016	
264411505	DUKE REALTY CORP			70.000	2,798	39.970	2,798	2,205		67		371		371		06/07/2019	
26614N102	DUPONT DE NEMOURS INC			264.000	18,773	71.110	18,773	22,460		338		1,824		1,824		06/03/2019	
23355L106	DXC TECHNOLOGY CO			98.000	2,524	25.750	2,524	5,874		41		(1,160)		(1,160)		04/03/2017	
277432100	EASTMAN CHEMICAL CO			42.000	4,212	100.280	4,212	3,170	29	123		883		883		12/29/2016	
G29183103	EATON CORP PLC		C	147.000	17,661	120.140	17,661	9,902		345		3,737		3,737		12/29/2016	
278642103	EBAY INC			279.000	14,020	50.250	14,020	8,347		196		3,945		3,945		12/29/2016	
278865100	ECOLAB INC			100.000	21,636	216.360	21,636	13,491	48	175		2,926		2,926		06/19/2017	
281020107	EDISON INTERNATIONAL			129.000	8,104	62.820	8,104	9,351	85	329		(1,624)		(1,624)		12/29/2016	
28176E108	EDWARDS LIFESCIENCES CORP			225.000	20,527	91.230	20,527	14,323				3,030		3,030		03/22/2019	
285512109	ELECTRONIC ARTS INC			105.000	15,078	143.600	15,078	8,920		18		3,789		3,789		12/29/2016	
532457108	ELI LILLY & CO			305.000	51,496	168.840	51,496	22,465		903		11,410		11,410		12/29/2016	
291011104	EMERSON ELECTRIC CO			219.000	17,601	80.370	17,601	12,285		439		900		900		12/29/2016	
29364G103	ENTERGY CORP			69.000	6,889	99.840	6,889	5,929		258		(1,377)		(1,377)		12/29/2016	
26875P101	EOG RESOURCES INC			195.000	9,725	49.870	9,725	19,982		275		(6,609)		(6,609)		06/19/2017	
294429105	EQUIFAX INC			43.000	8,292	192.840	8,292	5,359		67		2,267		2,267		12/29/2016	
29444U700	EQUINIX INC			31.000	22,140	714.180	22,140	12,965		333		4,045		4,045		06/19/2017	
29476L107	EQUITY RESIDENTIAL			127.000	7,529	59.280	7,529	8,100	77	302		(2,748)		(2,748)		12/29/2016	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
297178105	ESSEX PROPERTY TRUST INC			33.000	7,835	237.420	7,835	8,367	69	231		(618)		(618)		03/18/2019	
518439104	ESTEE LAUDER COS INC/THE			80.000	21,295	266.190	21,295	8,952		128		4,772		4,772		06/18/2018	
29786A106	ETSY INC			50.000	8,896	177.910	8,896	6,373				2,522		2,522		09/21/2020	
G3223R108	EVEREST RE GROUP LTD		C	14.000	3,277	234.090	3,277	3,109		237		(599)		(599)		03/22/2019	
30034W106	EVERGY INC			83.000	4,607	55.510	4,607	4,562		184		(795)		(795)		06/18/2018	
30040W108	EVERSOURCE ENERGY			117.000	10,122	86.510	10,122	6,468		279		168		168		12/29/2016	
30161N101	EXELON CORP			357.000	15,073	42.220	15,073	12,743		546		(1,203)		(1,203)		12/29/2016	
30212P303	EXPEDIA INC			48.000	6,355	132.400	6,355	5,990		20		1,164		1,164		12/29/2016	
302130109	EXPEDITORS INTERNATIONAL OF WA			64.000	6,087	95.110	6,087	3,390		67		1,094		1,094		12/29/2016	
30225T102	EXTRA SPACE STORAGE INC			46.000	5,330	115.860	5,330	3,488		178		471		471		12/29/2016	
30231G102	EXXON MOBIL CORP			1,514.000	62,407	41.220	62,407	133,510		5,269		(43,240)		(43,240)		06/19/2017	
315616102	F5 NETWORKS INC			20.000	3,519	175.940	3,519	2,895				726		726		12/29/2016	
30303M102	FACEBOOK INC			878.000	239,834	273.160	239,834	115,538				60,875		60,875		09/18/2017	
311900104	FASTENAL CO			217.000	10,596	48.830	10,596	5,129		304		2,578		2,578		12/29/2016	
313747206	FEDERAL REALTY INVESTMENT TRUS			22.000	1,873	85.120	1,873	2,626	23	101		(959)		(959)		06/19/2017	
31428X106	FEDEX CORP			92.000	23,885	259.620	23,885	18,967		289		9,107		9,107		06/19/2017	
31620M106	FIDELITY NATIONAL INFORMATION			221.000	31,263	141.460	31,263	24,131		327		524		524		12/29/2016	
316773100	FIFTH THIRD BANCORP			300.000	8,271	27.570	8,271	8,036	81	315		(951)		(951)		12/29/2016	
33616C100	FIRST REPUBLIC BANK/CA			59.000	8,669	146.930	8,669	5,941		47		1,739		1,739		02/07/2019	
337932107	FIRSTENERGY CORP			204.000	6,244	30.610	6,244	6,344		318		(3,670)		(3,670)		12/29/2016	
337738108	FISERV INC			207.000	23,569	113.860	23,569	15,118				(366)		(366)		12/29/2016	
339041105	FLEETCOR TECHNOLOGIES INC			31.000	8,458	272.830	8,458	6,788				(462)		(462)		09/24/2018	
302445101	FLIR SYSTEMS INC			53.000	2,323	43.830	2,323	1,927		37		(437)		(437)		12/29/2016	
34354P105	FLOWSERVE CORP			52.000	1,916	36.850	1,916	2,492	10	41		(672)		(672)		12/29/2016	
302491303	FMC CORP			46.000	5,287	114.930	5,287	3,575	22	61		1,712		1,712		03/12/2020	
345370860	FORD MOTOR CO			1,665.000	14,635	8.790	14,635	20,469		250		(849)		(849)		12/29/2016	
34959E109	FORTINET INC			52.000	7,724	148.530	7,724	3,430				2,172		2,172		12/24/2018	
34959J108	FORTIVE CORP			107.000	7,578	70.820	7,578	4,923		32		583		583		12/29/2016	
34964C106	FORTUNE BRANDS HOME & SECURITY			50.000	4,286	85.720	4,286	2,700		50		1,019		1,019		12/29/2016	
35137L105	FOX CORP			185.000	5,387	29.120	5,387	7,687		98		(1,471)		(1,471)		03/19/2019	
354613101	FRANKLIN RESOURCES INC			129.000	3,224	24.990	3,224	5,079	36	139		(128)		(128)		12/29/2016	
35671D857	FREEPORT-MCMORAN INC			627.000	16,315	26.020	16,315	8,380		31		8,088		8,088		12/29/2016	
364760108	GAP INC/THE			117.000	2,362	20.190	2,362	2,652		28		294		294		12/29/2016	
H2906T109	GARMIN LTD		C	53.000	6,342	119.660	6,342	2,952		131		1,171		1,171		12/29/2016	
366651107	GARTNER INC			31.000	4,966	160.190	4,966	3,626				189		189		05/09/2017	
369550108	GENERAL DYNAMICS CORP			82.000	12,203	148.820	12,203	14,880		354		(2,257)		(2,257)		06/19/2017	
369604103	GENERAL ELECTRIC CO			3,240.000	34,992	10.800	34,992	103,016	32	136		(1,166)		(1,166)		12/29/2016	
370334104	GENERAL MILLS INC			220.000	12,936	58.800	12,936	13,718		436		1,153		1,153		12/29/2016	
37045V100	GENERAL MOTORS CO			457.000	19,029	41.640	19,029	16,105		224		2,303		2,303		12/29/2016	
372460105	GENUINE PARTS CO			51.000	5,122	100.430	5,122	4,902	40	167		(296)		(296)		12/29/2016	
375558103	GILEAD SCIENCES INC			457.000	26,625	58.260	26,625	33,114		1,320		(3,071)		(3,071)		12/29/2016	
37940X102	GLOBAL PAYMENTS INC			108.000	23,265	215.420	23,265	10,713		104		3,549		3,549		03/22/2019	
37959E102	GLOBE LIFE INC			30.000	2,849	94.960	2,849	2,513		22		(309)		(309)		08/09/2019	
38141G104	GOLDMAN SACHS GROUP INC/THE			131.000	34,546	263.710	34,546	30,359		629		5,213		5,213		05/09/2017	
406216101	HALLIBURTON CO			400.000	7,560	18.900	7,560	21,570		126		(2,228)		(2,228)		12/29/2016	
410345102	HANESBRANDS INC			190.000	2,770	14.580	2,770	4,077		114		(51)		(51)		12/29/2016	
416515104	HARTFORD FINANCIAL SERVICES GR			135.000	6,612	48.980	6,612	6,426	44	184		(1,592)		(1,592)		12/29/2016	
418056107	HASBRO INC			43.000	4,022	93.540	4,022	3,344		117		(519)		(519)		12/29/2016	
40412C101	HCA HOLDINGS INC			94.000	15,459	164.460	15,459	6,940		52		1,565		1,565		12/29/2016	
42250P103	HEALTHPEAK PROPERTIES INC			204.000	6,167	30.230	6,167	6,004		302		(865)		(865)		11/05/2019	
806407102	HENRY SCHEIN INC			54.000	3,610	66.860	3,610	3,363				8		8		12/19/2017	
427866108	HERSHEY CO/THE			53.000	8,073	152.330	8,073	6,081		180		284		284		09/18/2017	
42809H107	HESS CORP			87.000	4,593	52.790	4,593	5,444		93		(1,220)		(1,220)		12/29/2016	
42824C109	HEWLETT PACKARD ENTERPRISE CO			607.000	7,193	11.850	7,193	8,130	73	301		(2,434)		(2,434)		12/29/2016	
43300A203	HILTON WORLDWIDE HOLDINGS INC			100.000	11,126	111.260	11,126	8,026		20		35		35		06/19/2017	
436106108	HOLLYFRONTIER CORP			52.000	1,344	25.850	1,344	3,930		73		(1,293)		(1,293)		06/18/2018	
436440101	HOLOGIC INC			104.000	7,574	72.830	7,574	4,184				2,144		2,144		12/29/2016	
437076102	HOME DEPOT INC/THE			392.000	104,123	265.620	104,123	55,189		2,456		20,344		20,344		03/19/2018	
438516106	HONEYWELL INTERNATIONAL INC			256.000	54,451	212.700	54,451	29,510		902		10,812		10,812		06/19/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
440452100	HORMEL FOODS CORP			111.000	5,174	46.610	5,174	3,915		103		167		167		12/29/2016	
44107P104	HOST HOTELS & RESORTS INC			370.000	5,413	14.630	5,413	6,921		167		(1,450)		(1,450)		12/29/2016	
443201108	HOWMET AEROSPACE INC			152.000	4,338	28.540	4,338	2,412				1,926		1,926		04/01/2020	
40434L105	HP INC			561.000	13,795	24.590	13,795	8,389	109	423		2,266		2,266		12/29/2016	
444859102	HUMANA INC			47.000	19,283	410.270	19,283	10,248	29	114		2,056		2,056		03/20/2017	
446150104	HUNTINGTON BANCSHARES INC/OH			634.000	8,007	12.630	8,007	8,299	95	380		(1,553)		(1,553)		12/29/2016	
446413106	HUNTINGTON INGALLS INDUSTRIES			14.000	2,387	170.480	2,387	3,528		59		(1,126)		(1,126)		03/19/2018	
45167R104	IDEX CORP			26.000	5,179	199.200	5,179	4,272		52		707		707		09/23/2019	
45168D104	IDEXX LABORATORIES INC			31.000	15,496	499.870	15,496	5,602				7,401		7,401		03/19/2018	
G47567105	IHS MARKIT LTD		C	148.000	13,295	89.830	13,295	7,040		101		2,143		2,143		06/19/2017	
452308109	ILLINOIS TOOL WORKS INC			103.000	21,000	203.880	21,000	13,109	117	448		2,498		2,498		12/29/2016	
452327109	ILLUMINA INC			53.000	19,610	370.000	19,610	9,000				2,028		2,028		03/19/2018	
45337C102	INCYTE CORP			65.000	5,654	86.980	5,654	9,581				(22)		(22)		03/20/2017	
45687V106	INGERSOLL RAND INC			108.000	4,920	45.560	4,920	2,137				2,783		2,783		03/13/2020	
458140100	INTEL CORP			1,572.000	78,317	49.820	78,317	57,636		2,075		(15,767)		(15,767)		12/29/2016	
45866F104	INTERCONTINENTAL EXCHANGE INC			202.000	23,289	115.290	23,289	11,424		242		4,593		4,593		12/29/2016	
459200101	INTERNATIONAL BUSINESS MACHINE			318.000	40,030	125.880	40,030	50,806		2,070		(2,595)		(2,595)		09/18/2017	
459506101	INTERNATIONAL FLAVORS & FRAGRA			38.000	4,136	108.840	4,136	4,775	29	115		(767)		(767)		12/24/2018	
460146103	INTERNATIONAL PAPER CO			149.000	7,408	49.720	7,408	7,954		321		547		547		12/29/2016	
460690100	INTERPUBLIC GROUP OF COS INC/T			180.000	4,234	23.520	4,234	4,265		186		76		76		12/29/2016	
461202103	INTUIT INC			94.000	35,706	379.850	35,706	14,912		205		11,084		11,084		06/18/2018	
46120E602	INTUITIVE SURGICAL INC			41.000	33,542	818.100	33,542	14,007				9,305		9,305		03/19/2018	
G491BT108	INVESCO LTD		C	210.000	3,660	17.430	3,660	6,327		163		(116)		(116)		12/29/2016	
44980X109	IPG PHOTONICS CORP			12.000	2,685	223.790	2,685	2,948				946		946		03/19/2018	
46266C105	IQVIA HOLDINGS INC			65.000	11,646	179.170	11,646	6,794				1,603		1,603		11/15/2017	
46284V101	IRON MOUNTAIN INC			110.000	3,243	29.480	3,243	3,575	68	291		(263)		(263)		12/29/2016	
426281101	JACK HENRY & ASSOCIATES INC			28.000	4,536	161.990	4,536	3,420		49		457		457		12/24/2018	
469814107	JACOBS ENGINEERING GROUP INC			49.000	5,339	108.960	5,339	2,807		37		937		937		12/29/2016	
445658107	JB HUNT TRANSPORT SERVICES INC			30.000	4,100	136.650	4,100	2,921		32		596		596		12/29/2016	
832696405	JM SMUCKER CO/THE			40.000	4,624	115.600	4,624	4,868		142		459		459		12/29/2016	
478160104	JOHNSON & JOHNSON			980.000	154,232	157.380	154,232	116,309		3,872		11,728		11,728		06/18/2018	
G51502105	JOHNSON CONTROLS INTERNATIONAL		C	289.000	13,465	46.590	13,465	11,998	75	249		1,699		1,699		12/29/2016	
46625H100	JPMORGAN CHASE & CO			1,126.000	143,081	127.070	143,081	96,292		4,018		(11,877)		(11,877)		12/29/2016	
48203R104	JUNIPER NETWORKS INC			146.000	3,286	22.510	3,286	4,130		122		(310)		(310)		12/29/2016	
485170302	KANSAS CITY SOUTHERN			35.000	7,145	204.130	7,145	2,951	15	58		1,784		1,784		12/29/2016	
487836108	KELLOGG CO			90.000	5,601	62.230	5,601	6,653		217		(624)		(624)		12/29/2016	
493267108	KEYCORP			481.000	7,893	16.410	7,893	8,672		356		(1,842)		(1,842)		12/29/2016	
49338L103	KEYSIGHT TECHNOLOGIES INC			67.000	8,850	132.090	8,850	3,786				1,974		1,974		12/24/2018	
494368103	KIMBERLY-CLARK CORP			123.000	16,584	134.830	16,584	14,248	132	553		(335)		(335)		09/18/2017	
49446R109	KIMCO REALTY CORP			236.000	3,542	15.010	3,542	5,868		194		(1,345)		(1,345)		12/29/2016	
49456B101	KINDER MORGAN INC/DE			778.000	10,635	13.670	10,635	16,210		807		(5,835)		(5,835)		12/29/2016	
482480100	KLA-TENCOR CORP			56.000	14,499	258.910	14,499	4,620		196		4,521		4,521		12/29/2016	
500754106	KRAFT HEINZ CO/THE			232.000	8,041	34.660	8,041	20,433		390		587		587		12/29/2016	
501044101	KROGER CO/THE			294.000	9,337	31.760	9,337	10,212		200		814		814		12/29/2016	
501797104	L BRANDS INC			87.000	3,236	37.190	3,236	5,757		26		1,659		1,659		12/29/2016	
502431109	L3HARRIS TECHNOLOGIES INC			79.000	14,933	189.020	14,933	9,483		287		(699)		(699)		07/01/2019	
50540R409	LABORATORY CORP OF AMERICA HOL			34.000	6,921	203.550	6,921	5,085				1,169		1,169		12/29/2016	
512807108	LAM RESEARCH CORP			52.000	24,558	472.270	24,558	5,829	68	247		9,353		9,353		12/29/2016	
513272104	LAMB WESTON HOLDINGS INC			53.000	4,173	78.740	4,173	3,799		49		(386)		(386)		12/24/2018	
517834107	LAS VEGAS SANDS CORP			120.000	7,152	59.600	7,152	8,277		95		(1,133)		(1,133)		12/23/2019	
524660107	LEGGETT & PLATT INC			52.000	2,304	44.300	2,304	2,583	21	86		(340)		(340)		12/29/2016	
525327102	LEIDOS HOLDINGS INC			48.000	5,046	105.120	5,046	4,110		66		347		347		09/23/2019	
526057104	LENNAR CORP			100.000	7,623	76.230	7,623	4,238		63		2,044		2,044		12/29/2016	
534187109	LINCOLN NATIONAL CORP			65.000	3,270	50.310	3,270	4,279		104		(566)		(566)		12/29/2016	
G5494J103	LINDE PLC		C	193.000	50,857	263.510	50,857	29,541		794		9,768		9,768		12/24/2018	
538034109	LIVE NATION ENTERTAINMENT INC			49.000	3,601	73.480	3,601	3,509				98		98		12/23/2019	
501889208	LKQ CORP			118.000	4,158	35.240	4,158	3,642				(54)		(54)		12/29/2016	
539830109	LOCKHEED MARTIN CORP			88.000	31,238	354.980	31,238	25,797		911		(1,440)		(1,440)		09/18/2017	
540424108	LOEWS CORP			93.000	4,187	45.020	4,187	4,378		23		(695)		(695)		12/29/2016	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
548661107	LOWE'S COS INC			275.000	44,140	160.510	44,140	19,665		619		11,206		11,206		12/29/2016	
N53745100	LYONDELLBASELL INDUSTRIES NV		C	87.000	7,974	91.660	7,974	7,468		365		(245)		(245)		12/29/2016	
55261F104	M&T BANK CORP			43.000	5,474	127.300	5,474	6,727		207		(1,825)		(1,825)		12/29/2016	
565849106	MARATHON OIL CORP			420.000	2,801	6.670	2,801	7,356		34		(2,902)		(2,902)		12/29/2016	
56585A102	MARATHON PETROLEUM CORP			229.000	9,471	41.360	9,471	12,540		531		(4,326)		(4,326)		10/01/2018	
57060D108	MARKETAXESS HOLDINGS INC			14.000	7,988	570.560	7,988	4,752		34		2,680		2,680		09/23/2019	
571903202	MARRIOTT INTERNATIONAL INC/MD			96.000	12,664	131.920	12,664	7,999		58		(1,873)		(1,873)		12/29/2016	
571748102	MARSH & MCLENNAN COS INC			184.000	21,528	117.000	21,528	12,475		339		1,029		1,029		12/29/2016	
573284106	MARTIN MARIETTA MATERIALS INC			21.000	5,963	283.970	5,963	4,196		84		91		91		03/22/2019	
574599106	MASCO CORP			107.000	5,878	54.930	5,878	3,414		58		743		743		12/29/2016	
57636Q104	MASTERCARD INC			319.000	113,864	356.940	113,864	39,136		502		20,130		20,130		09/24/2018	
57772K101	MAXIM INTEGRATED PRODUCTS INC			101.000	8,954	88.650	8,954	5,538		145		2,741		2,741		03/22/2019	
579780206	MCCORMICK & CO INC/MD			88.000	8,413	95.600	8,413	5,740	30	109		945		945		06/18/2018	
580135101	MCDONALD'S CORP			290.000	62,228	214.580	62,228	37,391		1,529		6,069		6,069		06/18/2018	
58155Q103	MCKESSON CORP			64.000	11,131	173.920	11,131	9,118	27	112		2,278		2,278		12/29/2016	
G5960L103	MEDTRONIC PLC		C	485.000	56,813	117.140	56,813	34,771	281	815		1,790		1,790		12/29/2016	
58933Y105	MERCK & CO INC			921.000	75,338	81.800	75,338	54,507	599	2,387		(8,427)		(8,427)		12/29/2016	
59156R108	METLIFE INC			284.000	13,334	46.950	13,334	13,626		517		(1,142)		(1,142)		12/29/2016	
592688105	METTLER-TOLEDO INTERNATIONAL I			9.000	10,257	1,139.680	10,257	5,584				3,118		3,118		03/19/2018	
552953101	MGM RESORTS INTERNATIONAL			201.000	6,334	31.510	6,334	6,556		38		(354)		(354)		09/18/2017	
595017104	MICROCHIP TECHNOLOGY INC			85.000	11,739	138.110	11,739	5,940		125		2,838		2,838		12/29/2016	
595112103	MICRON TECHNOLOGY INC			400.000	30,072	75.180	30,072	10,684				8,560		8,560		09/18/2017	
594918104	MICROSOFT CORP			2,763.000	614,546	222.420	614,546	195,610		5,744		179,712		179,712		06/18/2018	
59522J103	MID-AMERICA APARTMENT COMMUNIT			40.000	5,068	126.690	5,068	3,882		160		(207)		(207)		12/29/2016	
608190104	MOHAWK INDUSTRIES INC			20.000	2,819	140.950	2,819	4,516				91		91		03/20/2017	
60871R209	MOLSON COORS BREWING CO			66.000	2,983	45.190	2,983	6,459		46		(575)		(575)		12/29/2016	
609207105	MONDELEZ INTERNATIONAL			526.000	30,755	58.470	30,755	23,569	166	615		1,783		1,783		12/29/2016	
61174X109	MONSTER BEVERAGE CORP			139.000	12,855	92.480	12,855	6,261				4,021		4,021		12/29/2016	
615369105	MOODY'S CORP			57.000	16,544	290.240	16,544	6,235		137		3,011		3,011		06/18/2018	
617446448	MORGAN STANLEY			530.000	36,321	68.530	36,321	21,475		653		10,777		10,777		12/29/2016	
61945C103	MOSAIC CO/THE			154.000	3,544	23.010	3,544	4,481		32		211		211		12/29/2016	
620076307	MOTOROLA SOLUTIONS INC			61.000	10,374	170.060	10,374	5,846	43	163		544		544		12/29/2016	
55354G100	MSCI INC			30.000	13,396	446.530	13,396	5,192		88		5,651		5,651		06/18/2018	
631103108	NASDAQ INC			41.000	5,442	132.740	5,442	2,756		84		1,051		1,051		12/29/2016	
637071101	NATIONAL OILWELL VARCO INC			172.000	2,362	13.730	2,362	6,506		9		(1,947)		(1,947)		12/29/2016	
64110D104	NETAPP INC			82.000	5,432	66.240	5,432	2,920		157		327		327		12/29/2016	
64110L106	NETFLIX INC			158.000	85,435	540.730	85,435	30,118				32,942		32,942		03/19/2018	
651229106	NEWELL BRANDS INC			158.000	3,354	21.230	3,354	7,136		145		318		318		12/29/2016	
651639106	NEWMONT MINING CORP			299.000	17,907	59.890	17,907	10,350		321		4,916		4,916		12/29/2016	
65249B109	NEWS CORP			272.000	4,888	17.970	4,888	3,160		62		1,042		1,042		12/29/2016	
65339F101	NEXTERA ENERGY INC			784.000	60,486	77.150	60,486	32,855		1,149		13,762		13,762		09/18/2017	
G6518L108	NIELSEN HOLDINGS PLC		C	155.000	3,235	20.870	3,235	6,523		38		88		88		12/29/2016	
654106103	NIKE INC			448.000	63,379	141.470	63,379	22,902		590		17,992		17,992		12/29/2016	
65473P105	NISOURCE INC			169.000	3,877	22.940	3,877	3,749		142		(828)		(828)		12/29/2016	
655844108	NORFOLK SOUTHERN CORP			92.000	21,860	237.610	21,860	10,226		346		4,000		4,000		12/29/2016	
665859104	NORTHERN TRUST CORP			74.000	6,892	93.140	6,892	6,542	52	218		(969)		(969)		12/29/2016	
666807102	NORTHROP GRUMMAN CORP			56.000	17,064	304.720	17,064	14,845		318		(2,198)		(2,198)		06/19/2017	
668771108	NORTONLIFELOCK INC			220.000	4,572	20.780	4,572	5,310		2,760		(1,043)		(1,043)		11/05/2019	
G66721104	NORWEGIAN CRUISE LINE HOLDINGS		C	89.000	2,263	25.430	2,263	4,922				(2,935)		(2,935)		12/19/2017	
629377508	NRG ENERGY INC			95.000	3,567	37.550	3,567	1,187		114		(209)		(209)		12/29/2016	
670346105	NUCOR CORP			105.000	5,585	53.190	5,585	6,355	43	169		(324)		(324)		12/29/2016	
67066G104	NVIDIA CORP			230.000	120,106	522.200	120,106	33,206		154		64,580		64,580		09/18/2017	
62944T105	NVR INC			1.000	4,083	4,083.120	4,083	2,922				1,161		1,161		03/13/2020	
674599162	OCCIDENTAL PETROLEUM CO CW27			40.000	272	6.810	272					272		272		07/06/2020	
674599105	OCCIDENTAL PETROLEUM CORP			326.000	5,643	17.310	5,643	21,694		575		(7,791)		(7,791)		12/29/2016	
679580100	OLD DOMINION FREIGHT LINE INC			34.000	6,636	195.180	6,636	4,242		22		2,334		2,334		12/23/2019	
681919106	OMNICOM GROUP INC			76.000	4,740	62.370	4,740	6,413	49	213		(1,417)		(1,417)		12/29/2016	
682680103	ONEOK INC			145.000	5,565	38.380	5,565	8,317		542		(5,407)		(5,407)		09/18/2017	
68389X105	ORACLE CORP			727.000	47,030	64.690	47,030	28,331		698		8,513		8,513		12/29/2016	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67103H107	O'REILLY AUTOMOTIVE INC			27.000	12,219	452.570	12,219	7,948				386		386		05/09/2017	
68902V107	OTIS WORLDWIDE CORP			144.000	9,727	67.550	9,727	8,464		86		1,264		1,264		04/03/2020	
693718108	PACCAR INC			125.000	10,785	86.280	10,785	8,063	88	418		898		898		12/29/2016	
695156109	PACKAGING CORP OF AMERICA			33.000	4,551	137.910	4,551	3,862	33	110		855		855		09/18/2017	
701094104	PARKER-HANNIFIN CORP			43.000	11,714	272.410	11,714	6,488		151		2,863		2,863		03/20/2017	
704326107	PAYCHEX INC			117.000	10,902	93.180	10,902	7,183		290		950		950		12/29/2016	
70432V102	PAYCOM SOFTWARE INC			17.000	7,688	452.250	7,688	3,853				3,835		3,835		03/13/2020	
70450Y103	PAYPAL HOLDINGS INC			434.000	101,643	234.200	101,643	21,845				54,084		54,084		09/24/2018	
G7S00T104	PENTAIR PLC		C	66.000	3,504	53.090	3,504	2,497		50		477		477		12/29/2016	
713448108	PEPSICO INC			512.000	75,930	148.300	75,930	55,389	544	2,087		6,392		6,392		06/18/2018	
714046109	PERKINELMER INC			41.000	5,884	143.500	5,884	2,142		11		1,902		1,902		12/29/2016	
G97822103	PERRIGO CO PLC		C	49.000	2,191	44.720	2,191	2,562		33		(340)		(340)		12/20/2018	
717081103	PFIZER INC			2,010.000	73,988	36.810	73,988	65,387		3,055		(4,764)		(4,764)		12/29/2016	
718172109	PHILIP MORRIS INTERNATIONAL IN			560.000	46,362	82.790	46,362	51,689	672	2,628		(1,288)		(1,288)		09/18/2017	
718546104	PHILLIPS 66			153.000	10,701	69.940	10,701	13,687		551		(6,345)		(6,345)		12/29/2016	
723484101	PINNACLE WEST CAPITAL CORP			38.000	3,038	79.950	3,038	3,327		121		(379)		(379)		12/24/2018	
723787107	PIONEER NATURAL RESOURCES CO			51.000	5,808	113.890	5,808	8,780	28	107		(1,911)		(1,911)		06/19/2017	
693475105	PNC FINANCIAL SERVICES GROUP I			151.000	22,499	149.000	22,499	17,553		695		(1,605)		(1,605)		12/29/2016	
73278L105	POOL CORP			10.000	3,725	372.500	3,725	3,566				159		159		12/21/2020	
693506107	PPG INDUSTRIES INC			84.000	12,114	144.220	12,114	7,966		176		901		901		12/29/2016	
69351T106	PPL CORP			292.000	8,234	28.200	8,234	9,998	121	504		(2,243)		(2,243)		12/29/2016	
74251V102	PRINCIPAL FINANCIAL GROUP INC			91.000	4,515	49.610	4,515	5,254		220		(490)		(490)		12/29/2016	
742718109	PROCTER & GAMBLE CO/THE			930.000	129,400	139.140	129,400	80,577		2,877		13,447		13,447		03/18/2019	
743315103	PROGRESSIVE CORP/THE			213.000	21,061	98.880	21,061	7,564		564		5,642		5,642		12/29/2016	
74340W103	PROLOGIS INC			267.000	26,609	99.660	26,609	14,410		627		2,809		2,809		12/29/2016	
744320102	PRUDENTIAL FINANCIAL INC			128.000	9,993	78.070	9,993	13,280		563		(2,006)		(2,006)		12/29/2016	
744573106	PUBLIC SERVICE ENTERPRISE GROU			185.000	10,786	58.300	10,786	8,140		385		(139)		(139)		12/29/2016	
74460D109	PUBLIC STORAGE			54.000	12,470	230.930	12,470	11,679		468		970		970		09/18/2017	
745867101	PULTEGROUP INC			104.000	4,484	43.120	4,484	1,930	15	53		449		449		12/29/2016	
693656100	PVH CORP			21.000	1,972	93.890	1,972	2,612		1		(236)		(236)		12/29/2016	
74736K101	QORVO INC			42.000	6,983	166.270	6,983	3,035				2,102		2,102		03/22/2019	
747525103	QUALCOMM INC			412.000	62,764	152.340	62,764	27,128		1,132		26,413		26,413		12/29/2016	
74762E102	QUANTA SERVICES INC			55.000	3,961	72.020	3,961	1,667	10	8		2,294		2,294		03/16/2020	
74834L100	QUEST DIAGNOSTICS INC			48.000	5,720	119.170	5,720	4,405		106		594		594		12/29/2016	
751212101	RALPH LAUREN CORP			15.000	1,556	103.740	1,556	1,361		21		(202)		(202)		12/29/2016	
754730109	RAYMOND JAMES FINANCIAL INC			43.000	4,114	95.670	4,114	3,308		64		267		267		03/22/2019	
75513E101	RAYTHEON TECHNOLOGIES CORP			520.000	37,185	71.510	37,185	34,599		741		2,586		2,586		04/03/2020	
756109104	REALTY INCOME CORP			120.000	7,460	62.170	7,460	6,818	28	335		(1,375)		(1,375)		12/29/2016	
758849103	REGENCY CENTERS CORP			61.000	2,781	45.590	2,781	4,000	36	109		(1,068)		(1,068)		03/20/2017	
75886F107	REGENERON PHARMACEUTICALS INC			39.000	18,841	483.110	18,841	16,930				1,736		1,736		09/18/2017	
7591EP100	REGIONS FINANCIAL CORP			546.000	8,802	16.120	8,802	7,759	85	347		(568)		(568)		12/29/2016	
760759100	REPUBLIC SERVICES INC			79.000	7,608	96.300	7,608	4,514	34	130		527		527		12/29/2016	
761152107	RESMED INC			52.000	11,053	212.560	11,053	5,156		88		2,995		2,995		09/18/2017	
770323103	ROBERT HALF INTERNATIONAL INC			43.000	2,687	62.480	2,687	2,097		61		(29)		(29)		12/29/2016	
773903109	ROCKWELL AUTOMATION INC			40.000	10,032	250.810	10,032	5,595		165		1,926		1,926		12/29/2016	
775711104	ROLLINS INC			60.000	2,344	39.070	2,344	1,541		20		1,018		1,018		06/07/2019	
776696106	ROPER TECHNOLOGIES INC			37.000	15,950	431.090	15,950	9,923		76		2,844		2,844		05/09/2017	
778296103	ROSS STORES INC			129.000	15,842	122.810	15,842	8,566		37		824		824		12/29/2016	
V7780T103	ROYAL CARIBBEAN CRUISES LTD		C	70.000	5,228	74.690	5,228	5,799		109		(4,117)		(4,117)		12/29/2016	
78409V104	S&P GLOBAL INC			87.000	28,600	328.730	28,600	13,133		220		6,003		6,003		06/18/2018	
79466L302	SALESFORCE.COM INC			330.000	73,435	222.530	73,435	39,197				19,502		19,502		09/18/2017	
78410G104	SBA COMMUNICATIONS CORP			40.000	11,285	282.130	11,285	6,321		80		1,646		1,646		09/18/2017	
806857108	SCHLUMBERGER LTD		C	495.000	10,806	21.830	10,806	41,400	62	676		(9,093)		(9,093)		12/29/2016	
G7945M107	SEAGATE TECHNOLOGY PLC		C	83.000	5,159	62.160	5,159	3,159	56	162		221		221		12/29/2016	
81211K100	SEALED AIR CORP			64.000	2,931	45.790	2,931	2,908		42		381		381		12/29/2016	
816851109	SEMPRA ENERGY			100.000	12,741	127.410	12,741	11,641	104	410		(2,407)		(2,407)		09/18/2017	
81762P102	SERVICENOW INC			68.000	37,429	550.430	37,429	19,404				18,231		18,231		12/23/2019	
824348106	SHERWIN-WILLIAMS CO/THE			29.000	21,312	734.910	21,312	11,364		155		4,390		4,390		09/18/2017	
828806109	SIMON PROPERTY GROUP INC			105.000	8,954	85.280	8,954	18,107	136	494		(6,686)		(6,686)		03/20/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
83088M102	SKYWORKS SOLUTIONS INC			61.000	9,326	152.880	9,326	4,641		115		1,952		1,952		12/29/2016	
78440X101	SL GREEN REALTY CORP			23.000	1,370	59.580	1,370	2,430	46	81		(743)		(743)		12/29/2016	
833034101	SNAP-ON INC			18.000	3,081	171.140	3,081	3,159		80		31		31		12/29/2016	
842587107	SOUTHERN CO/THE			382.000	23,466	61.430	23,466	18,821		970		(867)		(867)		12/29/2016	
844741108	SOUTHWEST AIRLINES CO			175.000	8,157	46.610	8,157	8,800		71		(1,290)		(1,290)		12/29/2016	
854502101	STANLEY BLACK & DECKER INC			62.000	11,071	178.560	11,071	8,172		157		906		906		06/19/2017	
855244109	STARBUCKS CORP			426.000	45,573	106.980	45,573	24,028		716		8,120		8,120		12/29/2016	
857477103	STATE STREET CORP			130.000	9,461	72.780	9,461	10,054	68	270		(822)		(822)		12/29/2016	
G8473T100	STERIS PLC		C	31.000	5,876	189.540	5,876	4,708		38		1,151		1,151		12/23/2019	
863667101	STRYKER CORP			125.000	30,630	245.040	30,630	18,111	79	270		4,465		4,465		09/18/2017	
78486Q101	SVB FINANCIAL GROUP			16.000	6,205	387.830	6,205	4,367				2,189		2,189		03/19/2018	
87165B103	SYNCHRONY FINANCIAL			217.000	7,532	34.710	7,532	7,817		191		(282)		(282)		12/29/2016	
871607107	SYNOPSYS INC			54.000	13,999	259.240	13,999	3,982				6,482		6,482		03/20/2017	
871829107	SYSCO CORP			184.000	13,664	74.260	13,664	10,604		331		(2,076)		(2,076)		12/29/2016	
74144T108	T ROWE PRICE GROUP INC			82.000	12,414	151.390	12,414	6,197		311		2,423		2,423		12/29/2016	
874054109	TAKE-TWO INTERACTIVE SOFTWARE			41.000	8,519	207.790	8,519	4,619				3,500		3,500		03/19/2018	
876030107	TAPESTRY INC			107.000	3,326	31.080	3,326	3,738		44		440		440		10/31/2017	
87612E106	TARGET CORP			182.000	32,128	176.530	32,128	13,236		488		8,794		8,794		12/29/2016	
H84989104	TE CONNECTIVITY LTD		C	119.000	14,407	121.070	14,407	8,318		226		3,002		3,002		12/29/2016	
G87110105	TECHNIPFMC PLC		C	200.000	1,880	9.400	1,880	4,487		26		(2,408)		(2,408)		08/23/2019	
879360105	TELEDYNE TECHNOLOGIES INC			10.000	3,920	391.980	3,920	3,199				721		721		06/22/2020	
879369106	TELEFLEX INC			16.000	6,585	411.570	6,585	4,561		24		562		562		03/18/2019	
880770102	TERADYNE INC			40.000	4,796	119.890	4,796	3,062		4		1,734		1,734		09/21/2020	
88160R101	TESLA INC			280.000	197,588	705.670	197,588	183,725				13,863		13,863		12/21/2020	
882508104	TEXAS INSTRUMENTS INC			337.000	55,312	164.130	55,312	25,004		1,254		12,078		12,078		12/29/2016	
883203101	TEXTRON INC			85.000	4,108	48.330	4,108	4,115		7		317		317		12/29/2016	
883556102	THERMO FISHER SCIENTIFIC INC			145.000	67,538	465.780	67,538	25,623	34	127		20,775		20,775		06/18/2018	
886547108	TIFFANY & CO			39.000	5,127	131.450	5,127	3,507		113		(86)		(86)		12/29/2016	
872540109	TJX COS INC/THE			439.000	29,979	68.290	29,979	16,630		101		3,174		3,174		12/29/2016	
872590104	T-MOBILE US INC			194.000	26,161	134.850	26,161	17,897				8,440		8,440		09/23/2019	
892356106	TRACTOR SUPPLY CO			42.000	5,904	140.580	5,904	3,182		63		1,980		1,980		12/29/2016	
G8994E103	TRANE TECHNOLOGIES PLC		C	86.000	12,484	145.160	12,484	4,870		103		7,614		7,614		03/02/2020	
893641100	TRANSDIGM GROUP INC			18.000	11,139	618.850	11,139	5,835		585		1,059		1,059		03/19/2018	
89417E109	TRAVELERS COS INC/THE			90.000	12,633	140.370	12,633	11,326		328		308		308		12/29/2016	
89832Q109	TRUIST FINANCIAL CORP			486.000	23,294	47.930	23,294	21,745		875		(4,078)		(4,078)		12/09/2019	
90184L102	TWITTER INC			282.000	15,270	54.150	15,270	11,854				6,232		6,232		09/24/2018	
902252105	TYLER TECHNOLOGIES INC			10.000	4,365	436.520	4,365	3,395				970		970		06/22/2020	
902494103	TYSON FOODS INC			105.000	6,766	64.440	6,766	6,534		179		(2,793)		(2,793)		12/29/2016	
902653104	UDR INC			128.000	4,919	38.430	4,919	4,594		182		(1,059)		(1,059)		12/29/2016	
90384S303	ULTA BEAUTY INC			20.000	5,743	287.160	5,743	5,319				680		680		03/20/2017	
904311107	UNDER ARMOUR INC			155.000	2,661	17.170	2,661	4,368				(687)		(687)		12/29/2016	
907818108	UNION PACIFIC CORP			249.000	51,847	208.220	51,847	26,251		1,031		8,048		8,048		12/29/2016	
910047109	UNITED AIRLINES HOLDINGS INC			69.000	2,984	43.250	2,984	4,647				(1,663)		(1,663)		02/26/2020	
911312106	UNITED PARCEL SERVICE INC			252.000	42,437	168.400	42,437	28,977		1,018		12,938		12,938		06/19/2017	
911363109	UNITED RENTALS INC			24.000	5,566	231.910	5,566	2,546				1,563		1,563		12/29/2016	
91324P102	UNITEDHEALTH GROUP INC			342.000	119,933	350.680	119,933	61,617		1,717		20,753		20,753		06/19/2017	
913903100	UNIVERSAL HEALTH SERVICES INC			27.000	3,713	137.500	3,713	2,882		8		(161)		(161)		12/29/2016	
91529Y106	UNUM GROUP			100.000	2,294	22.940	2,294	4,379		114		(622)		(622)		12/29/2016	
902973304	US BANCORP			516.000	24,040	46.590	24,040	26,448	217	867		(6,553)		(6,553)		12/29/2016	
91913Y100	VALERO ENERGY CORP			143.000	8,090	56.570	8,090	9,782		561		(5,302)		(5,302)		12/29/2016	
92220P105	VARIAN MEDICAL SYSTEMS INC			33.000	5,775	175.010	5,775	2,635				1,089		1,089		12/29/2016	
92276F100	VENTAS INC			135.000	6,620	49.040	6,620	8,332	61	335		(1,175)		(1,175)		12/29/2016	
92343E102	VERISIGN INC			36.000	7,790	216.400	7,790	4,363				854		854		06/18/2018	
92345Y106	VERISK ANALYTICS INC			59.000	12,248	207.590	12,248	5,057		67		3,437		3,437		12/29/2016	
92343V104	VERIZON COMMUNICATIONS INC			1,495.000	87,831	58.750	87,831	80,572		3,696		(3,962)		(3,962)		09/24/2018	
92532F100	VERTEX PHARMACEUTICALS INC			93.000	21,980	236.340	21,980	8,775				1,617		1,617		09/18/2017	
918204108	VF CORP			115.000	9,822	85.410	9,822	5,831		234		(1,639)		(1,639)		12/29/2016	
92556H206	VIACOMCBS INC			200.000	7,452	37.260	7,452	12,518	48	203		(942)		(942)		12/05/2019	
92556V106	VIATRIS INC			449.000	8,414	18.740	8,414	6,586				1,828		1,828		11/17/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92826C839	VISA INC			627.000	137,144	218.730	137,144	52,167		756		20,495		20,495		12/29/2016	
928881101	VONTIER CORP			42.000	1,403	33.400	1,403	839				564		564		10/09/2020	
929042109	VORNADO REALTY TRUST			55.000	2,054	37.340	2,054	4,600		238		(1,604)		(1,604)		12/29/2016	
929160109	VULCAN MATERIALS CO			47.000	6,971	148.310	6,971	5,967		64		203		203		12/29/2016	
929740108	WABTEC CORP			65.000	4,758	73.200	4,758	4,694		31		(299)		(299)		03/18/2019	
931427108	WALGREENS BOOTS ALLIANCE INC			269.000	10,728	39.880	10,728	22,472		498		(5,133)		(5,133)		12/29/2016	
931142103	WAL-MART STORES INC			512.000	73,805	144.150	73,805	36,305	276	1,101		12,959		12,959		12/29/2016	
254687106	WALT DISNEY CO/THE			658.000	119,216	181.180	119,216	54,955		563		24,351		24,351		06/18/2018	
94106L109	WASTE MANAGEMENT INC			141.000	16,628	117.930	16,628	10,032		323		560		560		12/29/2016	
941848103	WATERS CORP			23.000	5,691	247.420	5,691	3,352				317		317		12/29/2016	
92939U106	WEC ENERGY GROUP INC			116.000	10,675	92.030	10,675	6,804		293		(23)		(23)		12/29/2016	
949746101	WELLS FARGO & CO			1,388.000	41,890	30.180	41,890	75,763		1,693		(32,785)		(32,785)		12/29/2016	
95040Q104	WELLTOWER INC			146.000	9,435	64.620	9,435	9,654		394		(2,505)		(2,505)		12/29/2016	
955306105	WEST PHARMACEUTICAL SERVICES I			30.000	8,499	283.310	8,499	6,471		10		2,029		2,029		06/22/2020	
958102105	WESTERN DIGITAL CORP			106.000	5,871	55.390	5,871	7,505		106		(856)		(856)		12/29/2016	
959802109	WESTERN UNION CO/THE			168.000	3,686	21.940	3,686	3,668		151		(813)		(813)		12/29/2016	
96145D105	WESTROCK CO			97.000	4,222	43.530	4,222	4,976		103		60		60		12/29/2016	
962166104	WEYERHAEUSER CO			290.000	9,724	33.530	9,724	8,806		175		966		966		12/29/2016	
963320106	WHIRLPOOL CORP			21.000	3,790	180.490	3,790	3,842		103		692		692		12/29/2016	
969457100	WILLIAMS COS INC/THE			464.000	9,303	20.050	9,303	13,702		781		(1,703)		(1,703)		12/29/2016	
G96629103	WILLIS TOWERS WATSON PLC		C	46.000	9,691	210.680	9,691	6,243	33	93		402		402		06/18/2018	
084423102	WR BERKLEY CORP			33.000	2,192	66.420	2,192	1,855		15		337		337		03/13/2020	
384802104	WW GRAINGER INC			15.000	6,125	408.340	6,125	3,779		89		1,047		1,047		06/19/2017	
983134107	WYNN RESORTS LTD			32.000	3,611	112.830	3,611	4,295		32		(833)		(833)		06/19/2017	
98389B100	XCEL ENERGY INC			195.000	13,001	66.670	13,001	7,973	84	350		620		620		12/29/2016	
98421M106	XEROX HOLDINGS CORP			71.000	1,646	23.190	1,646	2,060	18	71		(971)		(971)		08/01/2019	
983919101	XILINX INC			90.000	12,759	141.770	12,759	5,448		136		3,960		3,960		12/29/2016	
98419M100	XYLEM INC/NY			65.000	6,616	101.790	6,616	3,236		72		1,495		1,495		12/29/2016	
988498101	YUM! BRANDS INC			108.000	11,724	108.560	11,724	6,888		203		846		846		12/29/2016	
989207105	ZEBRA TECHNOLOGIES CORP			19.000	7,302	384.330	7,302	4,882				2,449		2,449		12/23/2019	
98956P102	ZIMMER BIOMET HOLDINGS INC			74.000	11,403	154.090	11,403	7,929	18	71		326		326		12/29/2016	
989701107	ZIONS BANCORPORATION			66.000	2,867	43.440	2,867	2,821		90		(560)		(560)		12/29/2016	
98978V103	ZOETIS INC			172.000	28,463	165.500	28,463	10,003		138		5,702		5,702		12/29/2016	
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					11,534,610	XXX	11,534,610	7,385,229	8,594	182,455		1,646,924		1,646,924		XXX	XXX
9799999 Total Common Stocks					11,534,610	XXX	11,534,610	7,385,229	8,594	182,455		1,646,924		1,646,924		XXX	XXX
9899999 Total Preferred and Common Stocks					11,534,610	XXX	11,534,610	7,385,229	8,594	182,455		1,646,924		1,646,924		XXX	XXX

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 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
Bonds - U.S. Governments								
912810SR0	U S TREASURY BOND .125% 5/15/40		08/28/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	400,677	411,000	1,370
912810SQ2	U S TREASURY BOND 1.125% 8/15/40		12/30/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,430,285	1,504,000	4,774
912810SN9	U S TREASURY BOND 1.25% 5/15/50		06/29/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	521,568	545,000	511
912810SP4	U S TREASURY BOND 1.375% 8/15/50		11/25/2020	HSBC SECS INC, NEW YORK	XXX	279,723	288,000	682
912810SL3	U S TREASURY BOND 2% 2/15/50		03/23/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	185,254	159,000	332
912828ZP8	U S TREASURY NOTE .125% 5/15/23		06/29/2020	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	4,880,353	4,887,000	706
912828ZY9	U S TREASURY NOTE .125% 7/15/23		12/30/2020	NATWEST MARKETS SECURITIES INC.,NEW YORK	XXX	20,875,332	20,903,000	8,099
91282CAC5	U S TREASURY NOTE .125% 7/31/22		09/30/2020	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	319,000	319,000	67
91282CAF8	U S TREASURY NOTE .125% 8/15/23		12/30/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	10,888,042	10,894,000	5,255
91282CAB7	U S TREASURY NOTE .25% 7/31/25		12/30/2020	CITADEL SECURITIES LLC, CHICAGO	XXX	715,128	718,000	651
91282CAE1	U S TREASURY NOTE .625% 8/15/30		12/30/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,658,268	1,698,000	3,236
912828P87	U S TREASURY NOTE 1.125% 2/28/21		01/31/2020	FIFTH THIRD	XXX	3,387,502	3,400,000	16,393
912828ZA1	U S TREASURY NOTE 1.125% 2/28/22		03/12/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,976,650	1,953,000	776
912828ZC7	U S TREASURY NOTE 1.125% 2/28/25		03/23/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,232,333	1,189,000	872
912828Z94	U S TREASURY NOTE 1.5% 2/15/30		03/23/2020	GOLDMAN SACHS & CO, NY	XXX	625,382	584,000	915
912828M80	U S TREASURY NOTE 2% 11/30/22		03/23/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,690,653	1,619,000	10,174
912828V23	U S TREASURY NOTE 2.25% 12/31/23		02/27/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,115,719	1,069,000	3,899
912828Z37	US TREAS-CPI INFLAT 0.125% 1/15/30		04/02/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	259,694	246,701	67
912828YL8	US TREAS-CPI INFLAT 0.125% 10/15/24		03/25/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	982,915	973,064	528
0599999 Subtotal - Bonds - U.S. Governments						53,424,478	53,359,765	59,306
Bonds - All Other Governments								
83162CUV3	SBA GTD PARTN 2012-20F 1 2.42% 6/1/32		04/27/2020	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	459,333	444,337	4,451
83162CYU1	SBA GTD PARTN 2017-20H 1 2.75% 8/1/37		11/03/2020	BANK OF NEW YORK, NEW YORK	XXX	244,079	224,699	1,631
1099999 Subtotal - Bonds - All Other Governments						703,413	669,036	6,081
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
13063A5E0	CALIFORNIA ST 7.5% 4/1/34		04/02/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	195,712	130,000	135
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						195,712	130,000	135
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
341271AD6	FL ST BRD OF ADMIN FIN 1.258% 7/1/25		09/02/2020	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	295,000	295,000	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						295,000	295,000	
Bonds - U.S. Special Revenue, Special Assessment								
59447TXA6	MICHIGAN ST FIN AUTH REVENUE VAR 9/1/49		03/24/2020	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	121,382	130,000	214
59447TUF8	MICHIGAN ST FIN AUTH REVENUE VAR 9/1/49		03/24/2020	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	484,370	500,000	994
60636AVL4	MISSOURI ST HLTH & ED FAC 3.229% 5/15/50		03/26/2020	WELLS FARGO BANK, N.A., CHARLOTTE	XXX	100,000	100,000	
73358W4V3	PORT AUTH OF NY & NJ 1.086% 7/1/23		07/01/2020	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	XXX	910,000	910,000	
91412HGE7	UNIV OF CA REVENUES .883% 5/15/25		07/10/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	160,000	160,000	
31288QEM8	FHLMC POOL #84-1040 VAR 7/1/43		07/17/2020	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	471,773	447,709	1,139
3133KJC34	FHLMC POOL #RA-2790 2.5% 6/1/50		06/03/2020	NOMURA SECS, NEW YORK	XXX	208,535	200,726	139
3133KKAG4	FHLMC POOL #RA-3607 3% 9/1/50		09/15/2020	MORGAN STANLEY & CO INC, NY	XXX	226,045	210,000	263
3132CWLH5	FHLMC POOL #SB-0328 3% 6/1/34		06/17/2020	MORGAN STANLEY & CO INC, NY	XXX	361,603	342,169	485
3132DV5E1	FHLMC POOL #SD-8045 3.5% 1/1/50		05/29/2020	FIRST TENNESSEE BANK BOND DIVISION, MEMP	XXX	287,495	272,345	265
3132A84T3	FHLMC POOL #ZS-8034 3% 6/1/33		07/07/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	785,256	731,002	914
35563PQP7	FHLMC SEASONED CR RISK 2 MA 2% 11/25/59		07/09/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	234,302	226,000	540
35563PML0	FHLMC SEASONED CREDIT RISK 4 3% 2/25/59		12/10/2020	BNY MELLON	XXX	163,516	153,185	169
3138AJK50	FNMA POOL #0AI4815 4.5% 6/1/41		03/04/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	75,827	68,515	94
3140JA5B0	FNMA POOL #0BM6241 VAR 2/1/44		09/21/2020	PITTSBURGH NATIONAL BANK-SECURITIES CORP	XXX	759,341	720,609	1,478
3140KQU33	FNMA POOL #0BQ5101 3% 10/1/50		10/26/2020	MORGAN STANLEY & CO INC, NY	XXX	123,032	115,000	249
3140QCQC3	FNMA POOL #0CA4950 3.5% 1/1/50		12/10/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	135,122	126,190	159
3140QC6G6	FNMA POOL #0CA5370 4% 3/1/50		08/25/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	154,697	143,010	207

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
3140QDFM1	FNMA POOL #0CA5571 4% 4/1/50		06/30/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	780,527	723,443	1,045
3140QET51	FNMA POOL #0CA6871 2.5% 8/1/35		08/26/2020	GOLDMAN SACHS & CO, NY	XXX	227,316	214,988	239
3140QET69	FNMA POOL #0CA6872 2.5% 8/1/35		08/27/2020	GOLDMAN SACHS & CO, NY	XXX	132,408	125,134	139
3140QFKQ1	FNMA POOL #0CA7502 3% 10/1/35		11/16/2020	GOLDMAN SACHS & CO, NY	XXX	464,256	432,243	540
3140X3B31	FNMA POOL #0FM0057 2.5% 5/1/32		10/20/2020	GOLDMAN SACHS & CO, NY	XXX	334,755	316,179	351
3140X5XX6	FNMA POOL #0FM2493 5% 10/1/49		04/07/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	196,396	180,750	351
3140X52J1	FNMA POOL #0FM2576 3% 3/1/35		07/16/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	530,887	498,925	665
3140X8HU4	FNMA POOL #0FM4742 4% 3/1/35		11/05/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	875,987	813,452	1,446
302987AA0	FRESB 2019-SB70 MORTG VAR 10/25/39		01/15/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	452,147	450,000	812
30316AAC7	FRESB 2020-SB77 MORTG VAR 6/25/40		08/12/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	271,321	270,000	146
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						10,028,297	9,581,574	13,042
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00914AAD4	AIR LEASE CORP 2.25% 1/15/23		03/10/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	1,220,242	1,224,000	4,361
010392FQ6	ALABAMA POWER CO 2.45% 3/30/22		01/02/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,519,380	1,500,000	9,800
023135AQ9	AMAZON.COM INC 4.95% 12/5/44		03/23/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	96,679	76,000	1,150
025816BS7	AMERICAN EXPRESS CO 3.4% 2/27/23		03/11/2020	CREDIT SUISSE, NEW YORK (CSUS)	XXX	627,126	600,000	907
025816BW8	AMERICAN EXPRESS CO 3.7% 8/3/23		03/24/2020	CREDIT SUISSE, NEW YORK (CSUS)	XXX	873,781	884,000	4,815
02665WDH1	AMERICAN HONDA FINAN CORP 1.95% 5/10/23		03/04/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,698,397	1,682,000	2,427
026874DQ7	AMERICAN INTERNATIONAL GR 2.5% 6/30/25		05/06/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	279,698	280,000	
037833CD0	APPLE INC 3.85% 8/4/46		03/23/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	98,065	93,000	507
00206RJZ6	AT&T INC 3.5% 6/1/41		05/21/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	141,560	142,000	
05348EAQ2	AVALONBAY COMMUNITIES INC 2.95% 9/15/22		03/18/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	539,648	547,000	224
06051GJH3	BANK OF AMERICA CORP VAR 10/24/24		10/16/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,081,000	1,081,000	
064159VK9	BANK OF NOVA SCOTIA/THE 1.625% 5/1/23	A	04/14/2020	SCOTIA CAPITAL (USA) INC, NEW YORK	XXX	713,856	715,000	
064159TE6	BANK OF NOVA SCOTIA/THE 1.95% 2/1/23	A	01/07/2020	SCOTIA CAPITAL (USA) INC, NEW YORK	XXX	868,913	870,000	
084659AS0	BERKSHIRE HATHAWAY ENERGY 4.05% 4/15/25		03/20/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	96,875	97,000	
097023CS2	BOEING CO/THE 4.508% 5/1/23		04/30/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	464,000	464,000	
10112RAV6	BOSTON PROPERTIES LP 3.125% 9/1/23		03/24/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	453,205	456,000	990
10373QBH2	BP CAPITAL MARKETS AMERICA 2.937% 4/6/23		04/02/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	90,000	90,000	
110122DT2	BRISTOL-MYERS SQUIBB CO .537% 11/13/23		11/09/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	871,000	871,000	
11134LAF6	BROADCOM CORP 3.625% 1/15/24		10/14/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	647,327	599,000	5,489
11135FAL5	BROADCOM INC 4.11% 9/15/28		08/10/2020	EXCHANGE	XXX	224,790	199,000	
136385AW1	CANADIAN NATURAL RESOURCES 2.95% 1/15/23	C	08/28/2020	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	604,575	580,000	2,186
14040HBD6	CAPITAL ONE FINANCIAL 3.5% 6/15/23		06/19/2020	GOLDMAN SACHS & CO, NY	XXX	412,179	386,000	300
14448CAM6	CARRIER GLOBAL CORP 1.923% 2/15/23		12/09/2020	EXCHANGE	XXX	576,358	560,000	
14913Q3C1	CATERPILLAR FINAN SVCS 1.95% 11/18/22		01/09/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	759,650	760,000	
14913Q3A5	CATERPILLAR FINANCIAL SVC 1.9% 9/6/22		03/24/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	453,432	473,000	499
15189TAU1	CENTERPOINT ENERGY INC 3.85% 2/1/24		10/28/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	504,836	460,000	4,378
166764BX7	CHEVRON CORP 1.995% 5/11/27		05/07/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	94,000	94,000	
125523CB4	CIGNA CORP 3.4% 3/1/27		07/14/2020	EXCHANGE	XXX	273,184	248,000	
125523BR0	CIGNA CORP 3.9% 2/15/22		07/14/2020	EXCHANGE	XXX	1,268,436	1,207,000	
172967LS8	CITIGROUP INC VAR 10/27/28		03/13/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	84,439	81,000	1,109
20030NDK4	COMCAST CORP 3.3% 4/1/27		03/24/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	64,826	65,000	
20030NDG3	COMCAST CORP 3.4% 4/1/30		03/24/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	204,637	205,000	
14916RAC8	COMMONSPIRIT HEALTH 2.95% 11/1/22		03/23/2020	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	XXX	732,513	786,000	9,275
209111FX6	CONSOLIDATED EDISON NEW 3.35% 4/1/30		03/26/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	142,674	143,000	
22160KAP0	COSTCO WHOLESALE CORP 1.6% 4/20/30		04/16/2020	CREDIT SUISSE, NEW YORK (CSUS)	XXX	412,277	413,000	
244199BH7	DEERE & CO 2.75% 4/15/25		03/25/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	147,799	148,000	
26442CAU8	DUKE ENERGY CAROLINAS LLC 3.95% 3/15/48		03/12/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	59,035	53,000	6
26444HAC5	DUKE ENERGY FLORIDA LLC 3.2% 1/15/27		04/02/2020	PIERPONT SECURITIES LLC, STAMFORD	XXX	151,306	146,000	1,051
278062AC8	EATON CORP 2.75% 11/2/22		03/19/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	532,963	564,000	6,075
29273RAQ2	ENERGY TRANSFER OPERATING 5.2% 2/1/22		09/16/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	216,497	208,000	1,412
664397AK2	EVERSOURCE ENERGY 2.8% 5/1/23		01/13/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,007,520	990,000	5,698
30161NAY7	EXELON CORP 4.7% 4/15/50		03/30/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	43,950	44,000	

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
30231GBH4	EXXON MOBIL CORP 2.992% 3/19/25		04/13/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	163,218	155,000	335
31428XAS5	FEDEX CORP 2.625% 8/1/22		03/17/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	466,818	473,000	1,656
316773CZ1	FIFTH THIRD BANCORP 1.625% 5/5/23		04/30/2020	MORGAN STANLEY & CO INC, NY	XXX	463,703	464,000	
369550BK3	GENERAL DYNAMICS CORP 3.25% 4/1/25		03/23/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	517,686	520,000	
369550BJ6	GENERAL DYNAMICS CORP 4.25% 4/1/50		03/23/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	31,530	32,000	
38141GXH2	GOLDMAN SACHS GROUP 3.8% 3/15/30		03/17/2020	GOLDMAN SACHS & CO, NY	XXX	139,878	141,000	
38141GXL3	GOLDMAN SACHS GROUP INC/THE VAR 11/17/23		11/16/2020	GOLDMAN SACHS & CO, NY	XXX	1,620,000	1,620,000	
42824CBJ7	HEWLETT PACKARD ENTERPRISE 1.45% 4/1/24		07/14/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	649,240	650,000	
437076CC4	HOME DEPOT INC/THE 3.3% 4/15/40		03/26/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	116,955	118,000	
44891ABM8	HYUNDAI CAPITAL AMERICA 1.25% 9/18/23		10/29/2020	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	667,228	665,000	1,016
44891ABE6	HYUNDAI CAPITAL AMERICA 2.375% 2/10/23		02/05/2020	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	116,950	117,000	
45866FAG9	INTERCONTINENTAL EXCHANGE 3.45% 9/21/23		01/23/2020	CREDIT SUISSE, NEW YORK (CSUS)	XXX	1,437,604	1,365,000	16,482
472319AL6	JEFFERIES GROUP LLC 5.125% 1/20/23		10/20/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	781,242	716,000	9,378
24422EVE6	JOHN DEERE CAPITAL CORP 1.2% 4/6/23		03/04/2020	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	689,834	690,000	
478160CR3	JOHNSON & JOHNSON 2.1% 9/1/40		08/20/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	266,218	268,000	
46647PBJ4	JPMORGAN CHASE & CO VAR 3/24/31		03/19/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	163,000	163,000	
49327M2Z6	KEYBANK NA/CLEVELAND OH 1.25% 3/10/23		03/05/2020	PERSHING LLC, JERSEY CITY	XXX	769,638	770,000	
48252MAA3	KKR GROUP FINANCE CO VIII 3.5% 8/25/50		08/18/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	133,785	135,000	
512807AW8	LAM RESEARCH CORP 2.875% 6/15/20		04/30/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	57,847	58,000	
53079EAW4	LIBERTY MUTUAL GROUP INC 4.95% 5/1/22		03/23/2020	PERSHING LLC, JERSEY CITY	XXX	342,125	340,000	6,732
539830BQ1	LOCKHEED MARTIN CORP 2.8% 6/15/50		05/15/2020	MORGAN STANLEY & CO INC, NY	XXX	103,098	104,000	
548661DV6	LOWE'S COS INC 5% 4/15/40		03/24/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	31,851	32,000	
548661DW4	LOWE'S COS INC 5.125% 4/15/50		03/24/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	44,916	45,000	
575767AQ1	MASSACHUSETTS MUTUAL LIFE 3.375% 4/15/50		04/13/2020	CREDIT SUISSE, NEW YORK (CSUS)	XXX	90,625	91,000	
57636QAQ7	MASTERCARD INC 3.85% 3/26/50		03/24/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	38,835	39,000	
58013MFP4	MCDONALD'S CORP 3.5% 7/1/27		03/25/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	121,408	122,000	
58013MFR0	MCDONALD'S CORP 4.2% 4/1/50		03/25/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	97,866	99,000	
59156RBQ0	METLIFE INC 3.6% 11/13/25		03/12/2020	CREDIT SUISSE, NEW YORK (CSUS)	XXX	316,635	300,000	3,690
655044AH8	NOBLE ENERGY INC 3.9% 11/15/24		09/24/2020	JEFFERIES & CO INC, NEW YORK	XXX	468,615	427,000	6,152
655844BJ6	NORFOLK SOUTHERN CORP 3% 4/1/22		03/31/2020	CREDIT SUISSE, NEW YORK (CSUS)	XXX	454,372	455,000	38
666807BU5	NORTHROP GRUMMAN CORP 5.25% 5/1/50		03/19/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	52,686	53,000	
67021CAP2	NSTAR ELECTRIC CO 3.95% 4/1/30		03/23/2020	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	156,140	157,000	
67077MAV0	NUTRIEN LTD 1.9% 5/13/23	A	05/11/2020	CIBC WORLD MARKETS CORP, NEW YORK	XXX	367,669	368,000	
68389XBT1	ORACLE CORP 2.5% 4/1/25		03/30/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	235,913	236,000	
69371RQ74	PACCAR FINANCIAL CORP 2.65% 4/6/23		04/02/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	1,067,455	1,068,000	
70450YAF0	PAYPAL HOLDINGS INC 1.35% 6/1/23		05/11/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	464,572	465,000	
713448FB9	PEPSICO INC .4% 10/7/23		10/05/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	473,730	474,000	
713448EU8	PEPSICO INC 3.625% 3/19/50		03/17/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	69,632	70,000	
717081EZ2	PFIZER INC 2.55% 5/28/40		05/18/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	155,031	156,000	
718546AY0	PHILLIPS 66 .9% 2/15/24		11/16/2020	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	789,147	790,000	
69352PAE3	PPL CAPITAL FUNDING INC 3.5% 12/1/22		03/12/2020	PERSHING LLC, JERSEY CITY	XXX	532,368	516,000	5,268
742718FJ3	PROCTER & GAMBLE CO/THE 3.55% 3/25/40		03/23/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	90,548	91,000	
744573AL0	PUBLIC SERVICE ENTERPRISE 2.65% 11/15/22		03/24/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	473,242	487,000	4,696
78355HKH1	RYDER SYSTEM INC 3.75% 6/9/23		03/04/2020	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	1,494,892	1,400,000	12,688
822582CJ9	SHELL INTERNATIONAL FIN .375% 9/15/23	C	09/10/2020	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	1,082,353	1,085,000	
822582CF7	SHELL INTERNATIONAL FIN 2.375% 4/6/25	C	04/01/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	141,688	142,000	
828807CS4	SIMON PROPERTY GROUP LP 3.375% 10/1/24		03/13/2020	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	140,199	135,000	2,101
844741BH0	SOUTHWEST AIRLINES CO 4.75% 5/4/23		06/03/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	461,235	449,000	2,014
784710AB1	SSM HEALTH CARE CORP 3.688% 6/1/23		03/23/2020	RAYMOND JAMES/FI,SAINT PETERSBURG	XXX	611,610	641,000	7,441
857477BM4	STATE STREET CORP VAR 3/30/26		10/30/2020	EXCHANGE	XXX	65,242	60,000	
857477BN2	STATE STREET CORP VAR 3/30/31		10/30/2020	EXCHANGE	XXX	57,038	50,000	
883203CB5	TEXTRON INC 3% 6/1/30		03/10/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	162,222	163,000	
87264ABA2	T-MOBILE USA INC 3.5% 4/15/25		04/02/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	69,984	70,000	
89236THM0	TOYOTA MOTOR CREDIT CORP .35% 10/14/22		10/13/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	789,297	790,000	
89236TGW9	TOYOTA MOTOR CREDIT CORP 2.9% 3/30/23		03/27/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	207,977	208,000	

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
89236TGX7	TOYOTA MOTOR CREDIT CORP 3% 4/1/25		03/27/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	308,431	309,000	
89236TGY5	TOYOTA MOTOR CREDIT CORP 3.375% 4/1/30		03/27/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	105,929	106,000	
89788JAB5	TRUIST BANK 1.25% 3/9/23		03/04/2020	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	XXX	1,542,919	1,544,000	
89788JAA7	TRUIST BANK 1.5% 3/10/25		03/04/2020	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	XXX	264,454	265,000	
911312BW5	UNITED PARCEL SERVICE INC 5.3% 4/1/50		03/19/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	35,790	36,000	
91159HHZ6	US BANCORP 1.45% 5/12/25		05/08/2020	US BANCORP INVESTMENTS INC, ST PAUL	XXX	258,702	259,000	
91159JAA4	US BANCORP 2.95% 7/15/22		03/24/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	599,208	606,000	3,526
92345YAG1	VERISK ANALYTICS INC 3.625% 5/15/50		05/08/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	126,682	128,000	
931142EB5	WALMART INC 3.95% 6/28/38		03/13/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	93,389	79,000	685
254687FN1	WALT DISNEY CO/THE 3.35% 3/24/25		03/19/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	904,502	905,000	
254687FS0	WALT DISNEY CO/THE 4.7% 3/23/50		03/19/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	80,446	81,000	
92939UAC0	WEC ENERGY GROUP INC .55% 9/15/23		09/14/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	820,704	821,000	
95000U2R3	WELLS FARGO & CO VAR 6/2/24		05/26/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	778,000	778,000	
42217KBA3	WELLTOWER INC 3.75% 3/15/23		01/16/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	536,852	514,000	6,746
06541TBF5	BANK 2020-29 A4 1.997% 11/15/53		11/20/2020	MORGAN STANLEY & CO INC, NY	XXX	247,181	240,000	386
08161CAB7	BENCHMARK 2018-A2 CMBS 3.662% 2/15/51		03/06/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	464,200	440,000	403
17323CAE7	CITIGROUP CMBS GC27 A5 3.137% 2/10/48		10/20/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	212,047	196,617	360
12624BAC0	COMM 2012-CCRE1 CMBS 3.391% 5/15/45		01/15/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	1,171,937	1,143,658	1,724
12624PAE5	COMM 2012-CCRE3 CMBS 2.822% 10/15/45		05/19/2020	PERSHING LLC, JERSEY CITY	XXX	199,594	195,576	307
12625FAE6	COMM 2013-CCRE7 CMBS 3.213% 3/10/46		04/03/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	103,004	101,396	54
36198EAE5	GS MTG SECURITIES GC13 A5 VAR 7/10/46		11/24/2020	MORGAN STANLEY & CO INC, NY	XXX	148,970	138,000	417
36250GAN5	GS MTG SECURITIES GC30 A3 3.119% 5/10/50		10/26/2020	GOLDMAN SACHS & CO, NY	XXX	307,680	288,036	674
61765LAU4	MORGAN STANLEY BANK C24A4 3.732% 5/15/48		07/31/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	376,976	338,000	105
61762DAW1	MORGAN STANLEY BNK C9A4 3.102% 5/15/46		07/16/2020	MORGAN STANLEY & CO INC, NY	XXX	579,209	558,000	739
90269CAD2	UBS-BARCLAYS CMBS C2 A4 3.525% 5/10/63		07/21/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	243,346	236,000	272
92890NAU3	WFRBS CMBS C10 A3 2.875% 12/15/45		04/15/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	364,800	362,000	463
02005AGU6	ALLY MASTER OWNER TR 2A 3.29% 5/15/23		01/02/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	752,892	740,000	1,420
66981FAA8	AMSR 2020-SFR4 TRU 1.355% 11/17/37		09/16/2020	NOMURA SECS, NEW YORK	XXX	838,975	839,000	
14041NFV8	CAPITAL ONE MULTI-ASSET A3 2.06% 8/15/28		03/10/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	134,905	130,000	201
12530MAA3	CF HIPPOLYTA LLC 1.69% 7/15/60		08/13/2020	GOLDMAN SACHS & CO, NY	XXX	146,648	145,000	14
12652VAC1	CNH EQUIP TR 2018-A A3 3.12% 7/17/23		03/13/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	432,844	428,774	74
233854AB4	DAIMLER TRUCKS RETAIL 1A2 1.14% 4/15/22		03/11/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	459,991	460,000	
233046AE1	DB MASTER FINANCE 1A A2I 3.629% 11/20/47		11/20/2020	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	160,829	156,573	63
247361ZV3	DELTA AIR LINES 2020-1 CL A 2% 12/10/29		11/09/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	162,938	165,000	1,393
25755TAF7	DOMINO'S PIZZA MAS 1A A2I VAR 7/25/47		01/22/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	372,749	372,400	3,003
34532PAA8	FORD CREDIT AUTO OWNE 1A 3.52% 7/15/30		07/21/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	632,651	586,000	458
34528QGW8	FORD CREDIT FLOORPLAN 2 A 3.06% 4/15/26		10/08/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	472,148	437,000	1,040
36258NAC6	GM FINANCIAL CONSUMER 1 A3 1.84% 9/16/24		01/08/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,499,647	1,500,000	
437301AA2	HOME PARTNERS OF AMER 2 A 1.532% 1/17/41		10/29/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	160,999	161,000	
50117WAC8	KUBOTA CREDIT OWNER 1A A3 1.96% 3/15/24		04/24/2020	JPMORGAN SECURITIES INC, NEW YORK	XXX	258,969	259,000	
50116YAC5	KUBOTA CREDIT OWNER 2A A3 .59% 10/15/24		07/21/2020	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	404,930	405,000	
65341KBN5	NEXTGEAR FLOORPLAN 1A A2 1.55% 2/18/25		03/04/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	202,994	203,000	
65479MAC0	NISSAN AUTO REC 2 A A3 1.38% 12/16/24		04/22/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	462,958	463,000	
67181DAA9	OAK STREET INVESTME 1A A1 1.85% 10/20/50		11/06/2020	CREDIT SUISSE, NEW YORK (CSUS)	XXX	160,994	161,000	
74333BAA6	PROGRESS RESIDENTI SFR1 3.422% 8/17/35		05/28/2020	MORGAN STANLEY & CO INC, NY	XXX	489,329	473,532	
78520EAA4	SABEY DATA CENTER IS 1 A2 3.812% 4/20/45		04/23/2020	PERSHING LLC, JERSEY CITY	XXX	106,252	107,000	
83406TAA0	SOFI PROFESSIONAL A A1FX 2.06% 5/15/46		01/13/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	449,999	450,000	
85236KAA0	STACK INFRASTRUCTUR 1A A2 4.54% 2/25/44		11/19/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	160,163	149,467	528
85236KAD4	STACK INFRASTRUCTUR 1AA2 1.893% 8/25/45		08/24/2020	PERSHING LLC, JERSEY CITY	XXX	740,000	740,000	
89231XAA9	TOYOTA AUTO LN EXT 1A A 2.56% 11/25/31		04/17/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	259,849	253,000	468
89239RAC0	TOYOTA AUTO REC 2 B A3 1.36% 8/15/24		04/20/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	587,882	588,000	
89613JAA8	TRICON AMERICAN SFR2 A 1.482% 11/17/39		10/27/2020	MORGAN STANLEY & CO INC, NY	XXX	161,996	162,000	
92212KAB2	VANTAGE DATA CENTER 1A A2 1.645% 9/15/45		09/22/2020	PERSHING LLC, JERSEY CITY	XXX	879,000	879,000	
92348TAA2	VERIZON OWNER TR 2020 A1A 1.85% 7/22/24		01/21/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	759,915	760,000	
92868JAD8	VOLKSWAGEN AUTO LOAN 1 A3 .98% 11/20/24		05/12/2020	BARCLAYS CAPITAL INC, NEW YORK	XXX	455,969	456,000	

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
98162HAC4	WORLD OMNI AUTO REC AA3 1.7% 1/17/23		02/04/2020	CITADEL SECURITIES LLC, CHICAGO	X X X	699,935	700,000	
98162RAD0	WORLD OMNI AUTO REC C A3 1.96% 12/16/24		04/22/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	462,123	457,000	224
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						67,733,643	66,837,028	168,090
8399997 Subtotal - Bonds - Part 3						132,380,544	130,872,403	246,655
8399998 Summary item from Part 5 for Bonds						20,864,168	21,007,851	42,784
8399999 Subtotal - Bonds						153,244,712	151,880,254	289,439
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
88579Y101	3M CO		09/21/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,612	X X X	
00287Y109	ABBVIE INC		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	112.000	9,646	X X X	
G1151C101	ACCENTURE PLC	C	03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	3,019	X X X	
00724F101	ADOBE INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,920	X X X	
009158106	AIR PRODUCTS & CHEMICALS INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,957	X X X	
011659109	ALASKA AIR GROUP INC		02/27/2020	INSTINET CLEARING SER INC, NEW YORK	79.000	4,336	X X X	
012653101	ALBEMARLE CORP		01/08/2020	ISI GROUP INC, NEW YORK	64.000	4,558	X X X	
023135106	AMAZON.COM INC		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	26,952	X X X	
G0250X107	AMCOR PLC	C	03/13/2020	INVESTMENT TECH GROUP INC, NEW YORK	293.000	2,009	X X X	
02376R102	AMERICAN AIRLINES GROUP INC		02/25/2020	J.P MORGAN SECURITIES INC, NEW YORK	164.000	4,078	X X X	
G0403H108	AON PLC	C	04/01/2020	MERGER	84.000	9,548	X X X	
03750L109	APARTMENT INCOME REIT CORP		12/15/2020	EXCHANGE	21.806	785	X X X	
03748R747	APARTMENT INVESTMENT AND MANAG		12/01/2020	EXCHANGE	21.806	1,169	X X X	
037833100	APPLE INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	7,321	X X X	
053484101	AVALONBAY COMMUNITIES INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	5,151	X X X	
075887109	BECTON DICKINSON AND CO		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,333	X X X	
084670702	BERKSHIRE HATHAWAY INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	40.000	7,145	X X X	
090572207	BIO-RAD LABORATORIES INC		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	4,499	X X X	
09247X101	BLACKROCK INC		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	9,179	X X X	
097023105	BOEING CO/THE		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,842	X X X	
099724106	BORGWARNER INC		01/28/2020	J.P MORGAN SECURITIES INC, NEW YORK	247.000	8,768	X X X	
11135F101	BROADCOM INC		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	3,104	X X X	
14448C104	CARRIER GLOBAL CORP		04/03/2020	MERGER	289.000	5,412	X X X	
148806102	CATALENT INC		09/21/2020	INVESTMENT TECH GROUP INC, NEW YORK	50.000	4,220	X X X	
15135B101	CENTENE CORP		01/24/2020	MERGER	77.000	5,289	X X X	
808513105	CHARLES SCHWAB CORP/THE		12/21/2020	INVESTMENT TECH GROUP INC, NEW YORK	90.000	4,648	X X X	
166764100	CHEVRON CORP		10/06/2020	INVESTMENT TECH GROUP INC, NEW YORK	37.000	9,672	X X X	
22160K105	COSTCO WHOLESALE CORP		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	3,041	X X X	
252131107	DEXCOM INC		09/21/2020	INVESTMENT TECH GROUP INC, NEW YORK	40.000	16,139	X X X	
253868103	DIGITAL REALTY TRUST INC		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	13.000	1,869	X X X	
25754A201	DOMINO'S PIZZA INC		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	7,641	X X X	
278865100	ECOLAB INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	3,271	X X X	
297178105	ESSEX PROPERTY TRUST INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	4,542	X X X	
29786A106	ETSY INC		12/21/2020	INVESTMENT TECH GROUP INC, NEW YORK	50.000	6,373	X X X	
30303M102	FACEBOOK INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,855	X X X	
31428X106	FEDEX CORP		09/21/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,379	X X X	
302491303	FMC CORP		03/12/2020	INSTINET CLEARING SER INC, NEW YORK	54.000	4,197	X X X	
38141G104	GOLDMAN SACHS GROUP INC/THE		09/21/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	3,811	X X X	
437076102	HOME DEPOT INC/THE		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	4,725	X X X	
438516106	HONEYWELL INTERNATIONAL INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,637	X X X	
443201108	HOWMET AEROSPACE INC		04/01/2020	Mellon Bank	152.000	2,412	X X X	
45687V106	INGERSOLL RAND INC		03/13/2020	MERGER	108.000	2,137	X X X	
478160104	JOHNSON & JOHNSON		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,928	X X X	
46625H100	JPMORGAN CHASE & CO		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	40.000	3,570	X X X	
539830109	LOCKHEED MARTIN CORP		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	6,200	X X X	
57636Q104	MASTERCARD INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	4,455	X X X	

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
580135101	MCDONALD'S CORP		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,805	XXX	
594918104	MICROSOFT CORP		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	60.000	8,572	XXX	
617446448	MORGAN STANLEY		10/05/2020	MERGER	85.000	2,796	XXX	
64110L106	NETFLIX INC		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	4,605	XXX	
65339F101	NEXTERA ENERGY INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	4,104	XXX	
67066G104	NVIDIA CORP		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	3,760	XXX	
62944T105	NVR INC		03/13/2020	INVESTMENT TECH GROUP INC, NEW YORK	1.000	2,922	XXX	
674599162	OCCIDENTAL PETROLEUM CO CW27		07/06/2020	CORPORATE ACTION	40.000		XXX	
68902V107	OTIS WORLDWIDE CORP		04/03/2020	MERGER	144.000	8,464	XXX	
70432V102	PAYCOM SOFTWARE INC		03/13/2020	INVESTMENT TECH GROUP INC, NEW YORK	17.000	3,853	XXX	
70450Y103	PAYPAL HOLDINGS INC		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,695	XXX	
713448108	PEPSICO INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,663	XXX	
73278L105	POOL CORP		12/21/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	3,566	XXX	
742718109	PROCTER & GAMBLE CO/THE		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	3,544	XXX	
74762E102	QUANTA SERVICES INC		03/16/2020	BAIRD, ROBERT W & CO INC, MILWAUKEE	104.000	3,152	XXX	
75513E101	RAYTHEON TECHNOLOGIES CORP		04/03/2020	MERGER	520.000	34,599	XXX	
75886F107	REGENERON PHARMACEUTICALS INC		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	6,216	XXX	
78409V104	S&P GLOBAL INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	4,302	XXX	
79466L302	SALESFORCE.COM INC		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,889	XXX	
854502101	STANLEY BLACK & DECKER INC		09/21/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,546	XXX	
863667101	STRYKER CORP		09/21/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,022	XXX	
879360105	TELEDYNE TECHNOLOGIES INC		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	3,199	XXX	
880770102	TERADYNE INC		09/21/2020	INVESTMENT TECH GROUP INC, NEW YORK	40.000	3,062	XXX	
88160R101	TESLA INC		12/21/2020	INVESTMENT TECH GROUP INC, NEW YORK	280.000	183,725	XXX	
883556102	THERMO FISHER SCIENTIFIC INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	2,906	XXX	
872590104	T-MOBILE US INC		09/21/2020	INVESTMENT TECH GROUP INC, NEW YORK	80.000	8,781	XXX	
G8994E103	TRANE TECHNOLOGIES PLC	C	03/02/2020	MERGER	100.000	6,408	XXX	
902252105	TYLER TECHNOLOGIES INC		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	6,790	XXX	
907818108	UNION PACIFIC CORP		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	2,398	XXX	
910047109	UNITED AIRLINES HOLDINGS INC		02/26/2020	WEDBUSH MORGAN SECS INC, LOS ANGELES	71.000	4,782	XXX	
91324P102	UNITEDHEALTH GROUP INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	20.000	4,518	XXX	
92556V106	VIATRIS INC		11/17/2020	EXCHANGE	449.000	6,586	XXX	
92826C839	VISA INC		03/18/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	4,473	XXX	
928881101	VONTIER CORP		10/09/2020	FROM FORTIVE CORP	42.000	839	XXX	
254687106	WALT DISNEY CO/THE		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	10.000	1,145	XXX	
955306105	WEST PHARMACEUTICAL SERVICES I		06/22/2020	INVESTMENT TECH GROUP INC, NEW YORK	30.000	6,471	XXX	
084423102	WR BERKLEY CORP		03/13/2020	INVESTMENT TECH GROUP INC, NEW YORK	33.000	1,855	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						594,365	XXX	
9799997 Subtotal - Common Stocks - Part 3						594,365	XXX	
9799998 Summary Item from Part 5 for Common Stocks						271,398	XXX	
9799999 Subtotal - Common Stocks						865,763	XXX	
9899999 Subtotal - Preferred and Common Stocks						865,763	XXX	
9999999 Totals						154,110,475	XXX	289,439

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
Bonds - U.S. Governments																				
912810SL3	U S TREASURY BOND 2% 2/15/50		05/08/2020	GOLDMAN SACHS & CO, NY	XXX	157,244	137,000	159,621			(122)		(122)		159,499		(2,254)	(2,254)	575	02/15/2050
912810SJ8	U S TREASURY BOND 2.25% 8/15/49		03/24/2020	BARCLAYS CAPITAL INC, NEW	XXX	295,973	257,000	257,747	257,730		(5)		(5)		257,725		38,247	38,247	3,444	08/15/2049
912810QA9	U S TREASURY BOND 3.5% 2/15/39		03/31/2020	DEUTSCHE BK SECS INC, NY	XXX	339,019	243,000	296,366	296,102		(535)		(535)		295,567		43,453	43,453	5,188	02/15/2039
912810PX0	U S TREASURY BOND 4.5% 5/15/38		12/15/2020	MORGAN STANLEY & CO INC,	XXX	2,623,958	1,712,000	2,156,442	2,134,076		(14,636)		(14,636)		2,119,440		504,518	504,518	72,285	05/15/2038
912828ZY9	U S TREASURY NOTE .125% 7/15/23		10/26/2020	NATWEST MARKETS SECURITIE	XXX	203,713	204,000	203,976							203,976		(263)	(263)	72	07/15/2023
91282CAB7	U S TREASURY NOTE .25% 7/31/25		12/11/2020	BNP PARIBAS SECS CP/FIXED	XXX	11,950	12,000	11,944			2		2		11,946		4	4	11	07/31/2025
912828ZA1	U S TREASURY NOTE 1.125% 2/28/22		11/24/2020	MERRILL LYNCH PIERCE FENN	XXX	1,657,124	1,632,000	1,651,763			(3,640)		(3,640)		1,648,123		9,001	9,001	6,760	02/28/2022
912828ZC7	U S TREASURY NOTE 1.125% 2/28/25		11/03/2020	NOMURA SECS, NEW YORK	XXX	629,364	607,000	629,122			(1,671)		(1,671)		627,452		1,912	1,912	2,681	02/28/2025
912828Z94	U S TREASURY NOTE 1.5% 2/15/30		11/20/2020	YDEUTSCHE BK SECS INC, NY	XXX	495,491	460,000	492,595			(1,207)		(1,207)		491,388		4,103	4,103	2,767	02/15/2030
912828XR6	U S TREASURY NOTE 1.75% 5/31/22		03/18/2020	CITADEL SECURITIES LLC, C	XXX	8,384,550	8,278,000	8,307,255	8,305,899		(1,460)		(1,460)		8,304,439		80,111	80,111	26,902	05/31/2022
912828XW5	U S TREASURY NOTE 1.75% 6/30/22		12/30/2020	HSBC SECS INC, NEW YORK	XXX	10,325,608	10,036,000	10,071,283	10,065,489		(6,730)		(6,730)		10,058,760		266,848	266,848	100,828	06/30/2022
9128286Z8	U S TREASURY NOTE 1.75% 6/30/24		04/02/2020	DEUTSCHE BK SECS INC, NY	XXX	2,794,000	2,668,000	2,679,902	2,679,526		(593)		(593)		2,678,934		115,067	115,067	9,867	06/30/2024
9128283S7	U S TREASURY NOTE 2% 1/31/20		01/31/2020	Maturity	XXX	3,400,000	3,400,000	3,372,375	3,397,964		2,036		2,036		3,400,000				34,000	01/31/2020
912828M80	U S TREASURY NOTE 2% 11/30/22		12/30/2020	HSBC SECS INC, NEW YORK	XXX	15,620,115	15,060,000	15,244,740	13,921,218		(43,746)		(43,746)		15,197,414		422,701	422,701	231,886	11/30/2022
912828V23	U S TREASURY NOTE 2.25% 12/31/23		04/03/2020	DEUTSCHE BK SECS INC, NY	XXX	285,909	267,000	278,650			(537)		(537)		278,113		7,796	7,796	1,601	12/31/2023
9128286G0	U S TREASURY NOTE 2.375% 2/29/24		03/19/2020	DEUTSCHE BK SECS INC, NY	XXX	566,730	531,000	543,087	541,641		(516)		(516)		541,125		25,606	25,606	6,717	02/29/2024
9128285V8	U S TREASURY NOTE 2.5% 1/15/22		11/10/2020	DEUTSCHE BK SECS INC, NY	XXX	5,144,329	4,997,000	5,108,652	5,088,464		(6,880)		(6,880)		5,081,584		62,745	62,745	75,912	01/15/2022
9128286B1	U S TREASURY NOTE 2.625% 2/15/29		11/20/2020	CITADEL SECURITIES LLC, C	XXX	802,723	698,000	730,501	728,855		(861)		(861)		727,994		74,729	74,729	11,847	02/15/2029
9128285A4	U S TREASURY NOTE 2.75% 9/15/21		10/21/2020	NOMURA SECS, NEW YORK	XXX	3,466,004	3,379,000	3,441,300	3,437,628		(21,540)		(21,540)		3,416,087		49,916	49,916	85,523	09/15/2021
9128285L0	U S TREASURY NOTE 2.875% 11/15/21		11/24/2020	NATWEST MARKETS SECURITIE	XXX	9,644,075	9,385,000	9,603,128	9,589,518		(75,622)		(75,622)		9,513,896		130,178	130,178	222,631	11/15/2021
9128284V9	U S TREASURY NOTE 2.875% 8/15/28		11/20/2020	CITADEL SECURITIES LLC, C	XXX	591,252	507,000	502,935	503,465		(80)		(80)		503,385		87,867	87,867	10,489	08/15/2028
912810SD1	U S TREASURY NOTE 3% 8/15/48		08/18/2020	GOLDMAN SACHS & CO, NY	XXX	824,586	592,000	575,999	576,384		71		71		576,455		248,132	248,132	12,367	08/15/2048
36179RGB9	GNMA II POOL #0MA2894 4.5% 6/20/45		12/21/2020	Redemption	XXX	60,959	60,959	64,016	61,440		(481)		(481)		60,959				1,555	06/20/2045
36179RZV4	GNMA II POOL #0MA3456 4.5% 2/20/46		12/21/2020	Redemption	XXX	49,552	49,552	51,124	49,816		(264)		(264)		49,552				1,236	02/20/2046
3620AMTH5	GNMA POOL #0734152 4% 1/15/41		12/15/2020	Redemption	XXX	105,604	105,604	112,073	106,427		(822)		(822)		105,604				2,510	01/15/2041
3622AAAE4	GNMA POOL #0784605 4.5% 1/15/42		12/15/2020	Redemption	XXX	23,899	23,899	24,829	24,023		(125)		(125)		23,899				668	01/15/2042
36182UZ83	GNMA POOL #0AJ0767 3.5% 8/15/45		12/15/2020	Redemption	XXX	48,281	48,281	50,642	48,480		(199)		(199)		48,281				965	08/15/2045
0599999 Subtotal - Bonds - U.S. Governments						68,552,012	65,350,295	66,622,065	61,814,145		(180,163)		(180,163)		66,381,595		2,170,417	2,170,417	931,285	XXX
Bonds - All Other Governments																				
83162CVB6	SBA GTD PART 2012-20J 2.18% 10/1/32		09/01/2020	Redemption	XXX	47,821	47,821	48,108	47,987		(17)		(17)		47,970		(150)	(150)	501	10/01/2032
83162CVU4	SBA GTD PART 2013-20I 1 3.62% 9/01/33		08/01/2020	Redemption	XXX	70,205	70,205	74,785	70,529		(325)		(325)		70,205				1,727	09/01/2033
83162CVX8	SBA GTD PART 2013-20K 1 3.38% 11/01/33		10/31/2020	Redemption	XXX	66,069	66,069	70,209	66,372		(303)		(303)		66,069				1,803	11/01/2033
83162CUA9	SBA GTD PARTN 2011-20E 3.79% 5/1/31		11/02/2020	Redemption	XXX	65,115	65,115	66,483	65,374		(260)		(260)		65,115				1,826	05/01/2031
83162CUV3	SBA GTD PARTN 2012-20F 1 2.42% 6/1/32		11/30/2020	Redemption	XXX	86,274	86,274	89,186			(499)		(499)		86,274				1,585	06/01/2032
83162CWG4	SBA GTD PARTN 2014-20E 1 3% 5/01/34		10/31/2020	Redemption	XXX	106,269	106,269	108,757	106,668		(399)		(399)		106,269				2,494	05/01/2034

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
1099999 Subtotal - Bonds - All Other Governments						441,753	441,753	457,528	356,931		(1,801)		(1,801)		441,903		(150)	(150)	9,935	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
645913AY0	NEW JERSEY ST ECON DEV AUTH 0% 2/15/20		02/15/2020	Maturity	XXX	420,000	420,000	401,398	411,051		8,949		8,949		420,000					02/15/2020
3137FPLF0	FHLMC MULTICLASS MTG 4926 BA 3% 5/25/25		12/28/2020	Redemption	XXX	285,903	285,903	287,600	286,872		(969)		(969)		285,903				5,100	05/25/2025
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46		12/15/2020	Redemption	XXX	51,394	51,394	51,908	51,512		(118)		(118)		51,394				946	03/01/2046
31288QEM8	FHLMC POOL #84-1040 VAR 7/1/43		12/15/2020	Redemption	XXX	83,504	83,504	87,993			(1,076)		(1,076)		83,504				491	07/01/2043
312944Y54	FHLMC POOL #A9-6132 4.5% 1/01/41		12/15/2020	Redemption	XXX	63,729	63,729	70,102	64,205		(476)		(476)		63,729				1,691	01/01/2041
3128MJ6V7	FHLMC POOL #G0-8883 4.5% 5/1/49		04/16/2020	Redemption	XXX	40,796	38,442	40,220	40,168		(1,726)		(1,726)		38,442		2,354	2,354	603	05/01/2049
3132J4GA1	FHLMC POOL #G3-0892 5.5% 4/01/30		12/15/2020	Redemption	XXX	113,056	113,056	127,347	114,861		(1,805)		(1,805)		113,056				3,343	04/01/2030
3132XCRW7	FHLMC POOL #G6-7701 3% 10/1/46		12/15/2020	Redemption	XXX	68,032	68,032	66,033	67,817		215		215		68,032				1,274	10/01/2046
3133KJC34	FHLMC POOL #RA-2790 2.5% 6/1/50		12/28/2020	Redemption	XXX	6,712	6,712	6,973			(48)		(48)		6,712				54	06/01/2050
3133KKAG4	FHLMC POOL #RA-3607 3% 9/1/50		12/28/2020	Redemption	XXX	3,317	3,317	3,570			(104)		(104)		3,317				19	09/01/2050
3132CWLH5	FHLMC POOL #SB-0328 3% 6/1/34		12/28/2020	Redemption	XXX	69,044	69,044	72,965			(931)		(931)		69,044				603	06/01/2034
3132DMDG7	FHLMC POOL #SD-0103 3.5% 12/1/48		04/14/2020	WELLS FARGO SECURITIES LL	XXX	120,046	114,446	117,343	117,283		(335)		(335)		116,947		3,099	3,099	1,418	12/01/2048
3132DV5E1	FHLMC POOL #SD-8045 3.5% 1/1/50		12/28/2020	Redemption	XXX	85,834	85,834	90,608			(1,517)		(1,517)		85,834				867	01/01/2050
3131XHQH2	FHLMC POOL #ZL-2256 4.5% 10/1/41		12/28/2020	Redemption	XXX	97,925	97,925	105,001	98,920		(995)		(995)		97,925				3,062	10/01/2041
3132A84T3	FHLMC POOL #ZS-8034 3% 6/1/33		12/28/2020	Redemption	XXX	71,637	71,637	76,954			(997)		(997)		71,637				487	06/01/2033
35563PKG3	FHLMC SEASONED CR RISK 2 3.5% 8/25/58		12/28/2020	Redemption	XXX	12,552	12,552	12,744	12,568		(17)		(17)		12,552				267	08/25/2058
35563PQP7	FHLMC SEASONED CR RISK 2 MA 2% 11/25/59		12/28/2020	Redemption	XXX	20,017	20,017	20,752			(127)		(127)		20,129		(113)	(113)	466	11/25/2059
35563PHF9	FHLMC SEASONED CR RISK 4 3.5% 11/25/57		12/28/2020	Redemption	XXX	99,285	99,285	96,993	99,031		254		254		99,285				2,152	11/25/2057
3136ASFR2	FNMA GTD REMIC P/T 16-24 LB 2.5% 6/25/42		09/17/2020	Redemption	XXX	312,044	308,538	309,767	309,747		(323)		(323)		309,424		2,621	2,621	5,530	06/25/2042
3138AJK50	FNMA POOL #0AI4815 4.5% 6/1/41		12/28/2020	Redemption	XXX	16,938	16,938	18,745			(416)		(416)		16,938				309	06/01/2041
3138EKSN6	FNMA POOL #0AL3224 VAR 3/1/43		12/28/2020	Redemption	XXX	497,540	497,540	509,512	502,003		(4,463)		(4,463)		497,540				6,267	03/01/2043
3138EMPY1	FNMA POOL #0AL4938 VAR 1/1/42		12/28/2020	Redemption	XXX	78,188	78,188	81,499	79,001		(813)		(813)		78,188				1,696	01/01/2042
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		12/28/2020	Redemption	XXX	120,012	120,012	123,950	120,528		(516)		(516)		120,012				2,057	04/01/2043
3138EPZE7	FNMA POOL #0AL7040 VAR 10/1/43		12/28/2020	Redemption	XXX	649,068	649,068	653,479	649,874		(807)		(807)		649,068				8,897	10/01/2043
3138EP2K9	FNMA POOL #0AL7077 4% 7/1/35		08/26/2020	Redemption	XXX	411,629	366,879	390,669	373,502		(701)		(701)		372,801		38,828	38,828	10,323	07/01/2035
3138ETRP3	FNMA POOL #0AL8593 4% 4/1/36		04/16/2020	Redemption	XXX	400,419	364,780	389,403	371,739		(454)		(454)		371,285		29,134	29,134	5,345	04/01/2036
3138WE6B0	FNMA POOL #0AS5365 3.5% 7/1/45		12/28/2020	Redemption	XXX	54,810	54,810	56,934	55,130		(319)		(319)		54,810				1,156	07/01/2045
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43		12/28/2020	Redemption	XXX	73,916	73,916	72,703	73,650		265		265		73,916				1,101	08/01/2043
3140F7P60	FNMA POOL #0BD0444 3.5% 6/1/46		12/28/2020	Redemption	XXX	12,929	12,929	13,430	12,982		(54)		(54)		12,929				241	06/01/2046
3140FG7K9	FNMA POOL #0BD8997 3.5% 11/1/46		12/28/2020	Redemption	XXX	23,383	23,383	24,289	23,484		(101)		(101)		23,383				498	11/01/2046
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47		12/28/2020	Redemption	XXX	49,340	49,340	49,471	49,370		(31)		(31)		49,340				831	07/01/2047
3140J5XX2	FNMA POOL #0BM1593 3.5% 11/1/35		12/28/2020	Redemption	XXX	36,518	36,518	38,296	36,557		(39)		(39)		36,518				806	11/01/2035
3140J7UL7	FNMA POOL #0BM3286 4.5% 11/1/47		12/28/2020	Redemption	XXX	54,310	54,310	56,626	54,757		(447)		(447)		54,310				1,348	11/01/2047
3140J8HX4	FNMA POOL #0BM3845 VAR 9/1/37		12/28/2020	Redemption	XXX	41,984	41,984	43,663	42,170		(187)		(187)		41,984				708	09/01/2037
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47		12/28/2020	Redemption	XXX	115,339	115,339	113,627	114,931		408		408		115,339				1,884	11/01/2047
3140J9X30	FNMA POOL #0BM5197 4.5% 7/1/46		12/28/2020	Redemption	XXX	29,301	29,301	30,602	29,515		(214)		(214)		29,301				750	07/01/2046
3140JAXM5	FNMA POOL #0BM6083 VAR 9/1/45		12/28/2020	Redemption	XXX	559,905	559,905	570,535	561,959		(2,053)		(2,053)		559,905				8,536	09/01/2045
3140JA5B0	FNMA POOL #0BM6241 VAR 2/1/44		12/28/2020	Redemption	XXX	38,171	38,171	40,223			(350)		(350)		38,171				161	02/01/2044
3140KQU33	FNMA POOL #0BQ5101 3% 10/1/50		12/28/2020	Redemption	XXX	454	454	485			(15)		(15)		454				2	10/01/2050
3140QC6G6	FNMA POOL #0CA5370 4% 3/1/50		12/28/2020	Redemption	XXX	16,877	16,877	18,257			(480)		(480)		16,877				110	03/01/2050
3140QDFM1	FNMA POOL #0CA5571 4% 4/1/50		12/28/2020	Redemption	XXX	60,843	60,843	65,644			(1,086)		(1,086)		60,843				657	04/01/2050
3140QET51	FNMA POOL #0CA6871 2.5% 8/1/35		12/28/2020	Redemption	XXX	5,547	5,547	5,865			(119)		(119)		5,547				25	08/01/2035
3140QET69	FNMA POOL #0CA6872 2.5% 8/1/35		12/28/2020	Redemption	XXX	3,331	3,331	3,525			(35)		(35)		3,331				12	08/01/2035
3140X3B31	FNMA POOL #0FM0057 2.5% 5/1/32		12/28/2020	Redemption	XXX	7,113	7,113	7,531			(303)		(303)		7,113				15	05/01/2032
3140X4MQ6	FNMA POOL #0FM1266 5% 7/1/49		12/28/2020	Redemption	XXX	68,193	68,193	74,000	69,358		(1,165)		(1,165)		68,193				1,877	07/01/2049
3140X5XX6	FNMA POOL #0FM2493 5% 10/1/49		12/28/2020	Redemption	XXX	54,104	54,104	58,788			(1,364)		(1,364)		54,104				1,013	10/01/2049
3140X52J1	FNMA POOL #0FM2576 3% 3/1/35		12/28/2020	Redemption	XXX	65,724	65,724	69,935			(1,311)		(1,311)		65,724				415	03/01/2035
3140X8HU4	FNMA POOL #0FM4742 4% 3/1/35		12/28/2020	Redemption	XXX	29,504	29,504	31,772			(1,706)		(1,706)		29,504				98	03/01/2035
30309LAG3	FRESB 2019-SB61 MBS VAR 2/25/39		12/28/2020	Redemption	XXX	24,914	24,914	25,038	24,932		(17)		(17)		24,914				474	02/25/2039
30298BAE3	FRESB 2019-SB63 MORTG SB63 VAR 2/25/39		12/28/2020	Redemption	XXX	7,017	7,017	7,049	7,018		(2)		(2)		7,017				84	02/25/2039
30298LAB7	FRESB 2019-SB65 CMBS A5H VAR 5/25/39		12/28/2020	Redemption	XXX	23,031	23,031	23,140	23,040		(9)		(9)		23,031				204	05/25/2039
30312BAA3	FRESB 2019-SB66 MORTG SB66 VAR 6/25/39		12/28/2020	Redemption	XXX	8,163	8,163	8,203	8,166		(3)		(3)		8,163				113	06/25/2039
302987AA0	FRESB 2019-SB70 MORTG VAR 10/25/39		12/28/2020	Redemption	XXX	26,543	26,543	26,670			(9)		(9)		26,543				260	10/25/2039
30316AAC7	FRESB 2020-SB77 MORTG VAR 6/25/40		12/28/2020	Redemption	XXX	3,435	3,435	3,452			(1)		(1)		3,435				8	06/25/2040

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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						5,693,320	5,601,471	5,753,283	4,957,700		(21,060)		(21,060)		5,617,398		75,922	75,922	86,657	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
06051GGP8	BANK OF AMERICA CORP VAR 7/21/21		02/27/2020	MERRILL LYNCH PIERCE FENN	XXX	1,829,034	1,824,000	1,821,058	1,823,326		66		66		1,823,391		5,643	5,643	26,046	07/21/2021
07274NAA1	BAYER US FINANCE II LLC 3.5% 6/25/21		09/17/2020	BARCLAYS CAPITAL INC, NEW	XXX	610,510	598,000	609,961	608,092		(7,372)		(7,372)		600,720		9,790	9,790	15,465	06/25/2021
11134LAD1	BROADCOM CORP/CAYMA 3% 1/15/22		04/16/2020	BNY MELLON	XXX	600,980	604,000	612,201	611,666		(1,468)		(1,468)		610,198		(9,218)	(9,218)	13,993	01/15/2022
11135FAD3	BROADCOM INC 3.625% 10/15/24		05/19/2020	EXCHANGE	XXX	197,455	188,000	184,930	185,289		202		202		185,490		11,965	11,965	4,089	10/15/2024
14042RNW7	CAPITAL ONE NA 2.15% 9/6/22		06/03/2020	BNY MELLON	XXX	2,013,261	1,970,000	1,972,609	1,972,262		(495)		(495)		1,971,767		41,494	41,494	32,237	09/06/2022
125523CA6	CIGNA CORP 144A 3.4% 3/1/27		07/14/2020	EXCHANGE	XXX	273,184	248,000	255,956	255,719		(568)		(568)		255,151		18,033	18,033	4,216	03/01/2027
125523BQ2	CIGNA CORP 144A 3.9% 2/15/22		07/14/2020	EXCHANGE	XXX	1,268,436	1,207,000	1,249,662	1,248,424		(10,214)		(10,214)		1,238,210		30,226	30,226	23,537	02/15/2022
20605PAK7	CONCHO RESOURCES INC 4.3% 8/15/28		01/21/2020	STATE STREET GLOBAL MARKE	XXX	297,277	272,000	271,075	271,181		3		3		271,184		26,093	26,093	4,780	08/15/2028
126650BQ2	CVS PASS-THROUGH TRUST 6.943% 1/10/30		12/10/2020	Redemption	XXX	10,161	10,161	11,934	10,285		(124)		(124)		10,161				384	01/10/2030
126650BS8	CVS PASS-THROUGH TRUST 7.507% 01/10/32		12/10/2020	Redemption	XXX	12,620	12,620	16,073	12,792		(172)		(172)		12,620				516	01/10/2032
25470DAF6	DISCOVERY COMMUNICATIONS 3.3% 5/15/22		05/12/2020	BNY MELLON	XXX	779,955	750,000	768,968	768,698		(2,833)		(2,833)		765,865		14,090	14,090	12,581	05/15/2022
281020AK3	EDISON INTERNATIONAL 2.125% 4/15/20		04/15/2020	Maturity	XXX	321,000	321,000	320,811	320,957		43		43		321,000				3,411	04/15/2020
36962G4Y7	GENERAL ELECTRIC CO 4.625% 1/7/21		05/12/2020	BNY MELLON	XXX	310,575	303,000	305,606	304,262		(471)		(471)		303,791		6,784	6,784	12,145	01/07/2021
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20		03/15/2020	Maturity	XXX	465,000	465,000	505,483	467,826		(2,826)		(2,826)		465,000				12,497	03/15/2020
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22		11/16/2020	GOLDMAN SACHS & CO, NY	XXX	1,593,900	1,500,000	1,627,020	1,588,045		(36,912)		(36,912)		1,551,133		42,767	42,767	113,563	01/24/2022
404280AV1	HSBC HOLDINGS PLC 3.4% 3/8/21	C	06/02/2020	BNY MELLON	XXX	1,512,456	1,480,000	1,505,807	1,501,339		(7,728)		(7,728)		1,493,612		18,845	18,845	37,880	03/08/2021
44932HAK9	IBM CREDIT LLC 3.45% 11/30/20		02/27/2020	BK OF NEW YORK MELLON/TOR	XXX	512,922	506,000	511,534	510,574		(800)		(800)		509,774		3,148	3,148	4,267	11/30/2020
460690BM1	INTERPUBLIC GROUP OF COS 3.5% 10/1/20		10/01/2020	Maturity	XXX	52,000	52,000	51,900	51,949		51		51		52,000				1,820	10/01/2020
24422ETZ2	JOHN DEERE CAPITAL 2.35% 1/8/21		02/27/2020	JP MORGAN CHASE BANK/HSBC	XXX	231,228	230,000	229,880	229,958		6		6		229,965		1,263	1,263	3,453	01/08/2021
46625HJD3	JPMORGAN CHASE & CO 4.5% 1/24/22		09/17/2020	BNY MELLON	XXX	323,748	306,000	328,715	315,927		(3,384)		(3,384)		312,543		11,205	11,205	15,950	01/24/2022
46647PAS5	JPMORGAN CHASE & CO VAR 6/28/22		09/17/2020	BNY MELLON	XXX	1,822,987	1,780,000	1,816,308	1,814,330		(16,844)		(16,844)		1,797,486		25,501	25,501	47,433	06/18/2022
48203RAJ3	JUNIPER NETWORKS INC 4.35% 6/15/25		12/08/2020	BNY MELLON	XXX	183,389	158,000	161,659	161,272		(575)		(575)		160,698		22,691	22,691	6,778	06/15/2025
501044DE8	KROGER CO/THE 2.65% 10/15/26		08/06/2020	DEUTSCHE BK SECS INC, NY	XXX	140,955	128,000	122,066	122,452		447		447		122,900		18,055	18,055	2,780	10/15/2026
53944VAP4	LLOYDS BANK PLC 3.3% 5/7/21	C	05/13/2020	BNY MELLON	XXX	911,004	890,000	906,690	905,286		(4,226)		(4,226)		901,060		9,944	9,944	15,827	05/07/2021
581557BM6	MCKESSON CORP 3.65% 11/30/20		11/30/2020	Maturity	XXX	530,000	530,000	535,972	534,926		(4,926)		(4,926)		530,000				19,345	11/30/2020
615369AN5	MOODY'S CORP 3.25% 6/7/21		06/11/2020	Call	XXX	212,528	207,000	206,690	206,848		46		46		206,894		106	106	8,967	06/07/2021
615369AB1	MOODY'S CORP 4.5% 9/1/22		11/06/2020	MERRILL LYNCH PIERCE FENN	XXX	584,942	550,000	585,332	582,099		(12,578)		(12,578)		569,521		15,420	15,420	29,494	09/01/2022
65339KAS9	NEXTERA ENERGY CAP HLDG 2.403% 9/1/21		08/28/2020	BK OF NEW YORK MELLON/TOR	XXX	130,710	128,000	128,314	128,255		(100)		(100)		128,154		2,555	2,555	3,076	09/01/2021
666807BL5	NORTHROP GRUMMAN CORP 2.08% 10/15/20		10/15/2020	Maturity	XXX	520,000	520,000	518,480	519,397		603		603		520,000				10,816	10/15/2020
674599DG7	OCCIDENTAL PETROLEUM CORP 0% 10/1/36		04/10/2020	BNY MELLON	XXX	123,786	301,000	151,253	151,991		1,781		1,781		153,772		(29,986)	(29,986)		10/10/2036
69353RFH6	PNC BANK NA 2.5% 1/22/21		12/23/2020	Call	XXX	755,000	755,000	760,097	758,725		(3,725)		(3,725)		755,000				26,792	01/22/2021
816851AW9	SEMPRA ENERGY 2.400% 03/15/20		03/15/2020	Maturity	XXX	228,000	228,000	232,355	228,526		(526)		(526)		228,000				2,736	03/15/2020
44106MAU6	SERVICE PROPERTIES TRUST 4.25% 2/15/21		08/12/2020	BNY MELLON	XXX	435,044	450,000	455,562	454,060		(3,041)		(3,041)		451,020		(15,975)	(15,975)	16,232	02/15/2021
86765BAT6	SUNOCO LOGISTICS PARTNERS 3.9% 7/15/26		01/24/2020	BK OF NEW YORK MELLON/TOR	XXX	27,197	26,000	25,882	25,892		1		1		25,894		1,303	1,303	544	07/15/2026
86765BAR0	SUNOCO LOGISTICS PARTNERS 4.4% 4/1/21		09/16/2020	BARCLAYS CAPITAL INC, NEW	XXX	213,358	210,000	216,224	214,000		(3,807)		(3,807)		210,193		3,165	3,165	8,906	04/01/2021
86787EBA4	SUNTRUST BANK/ATLANTA GA VAR 10/26/21		02/27/2020	SUNTRUST ROBINSON HUMPHRE	XXX	308,889	305,000	309,404	308,588		(663)		(663)		307,925		964	964	3,643	10/26/2021
89236TGX7	TOYOTA MOTOR CREDIT CORP 3% 4/1/25		06/30/2020	MORGAN STANLEY & CO INC,	XXX	205,685	189,000	188,652			16		16		188,669		17,017	17,017	1,416	04/01/2025
913017CG2	UNITED TECHNOLOGIES CORP 1.950% 11/01/20		02/24/2020	BNY MELLON	XXX	339,336	346,000	345,228	345,708		25		25		345,733		(6,397)	(6,397)	2,193	11/01/2021
92277GAG2	VENTAS REALTY/VENTAS CAP 4.125% 01/15/26		07/13/2020	WELLS FARGO SECURITIES LL	XXX	157,944	147,000	157,658	154,456		(639)		(639)		153,817		4,127	4,127	6,064	01/15/2026

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
928668AT9	VOLKSWAGEN GROUP AMERI 4.625% 11/13/25		11/20/2020	BARCLAYS CAPITAL INC, NEW	XXX	320,619	277,000	278,906	278,681		(229)		(229)		278,451		42,168	42,168	13,206	11/13/2025
254687FN1	WALT DISNEY CO/THE 3.35% 3/24/25		11/23/2020	MITSUBISHI UFJ SECURITIES	XXX	582,810	527,000	526,710			33		33		526,743		56,067	56,067	11,775	03/24/2025
92939UAB2	WEC ENERGY GROUP INC 3.1% 3/8/22		10/21/2020	Call	XXX	313,915	302,000	310,649	309,584		(2,758)		(2,758)		306,826		(4,826)	(4,826)	22,395	03/08/2022
92939UAA4	WEC ENERGY GROUP INC 3.375% 6/15/21		10/21/2020	Call	XXX	338,757	332,000	331,864	331,922		31		31		331,953		47	47	16,281	06/15/2021
42217KBC9	WELLTOWER INC 4.500% 01/15/24		06/11/2020	WELLS FARGO SECURITIES LL	XXX	319,195	295,000	320,043	308,768		(1,711)		(1,711)		307,056		12,138	12,138	12,232	01/15/2024
961214DU4	WESTPAC BANKING CORP 2.65% 1/25/21	C	05/22/2020	JPMORGAN SECURITIES INC,	XXX	614,787	606,000	610,189	609,604		(1,352)		(1,352)		608,252		6,535	6,535	13,472	01/25/2021
98389BAT7	XCEL ENERGY INC 2.600% 03/15/22		12/01/2020	Call	XXX	363,947	354,000	353,904	353,963		20		20		353,982		18	18	21,094	03/15/2022
056054AA7	BX COMMERCIAL MORTGA XL VAR 10/15/36		07/15/2020	Redemption	XXX	54,860	54,860	54,860	54,860						54,860				293	10/15/2036
12630DAV6	CMBS PA CR14 A2 3.147% 02/10/47		09/17/2020	Redemption	XXX	181,966	181,131	186,027	185,705		(430)		(430)		185,275		(3,309)	(3,309)	4,285	02/10/2047
126192AD5	COMM 2012-LC4 CMBS 3.288% 12/10/44		12/11/2020	Redemption	XXX	18,978	18,978	19,355	19,009		(30)		(30)		18,978				341	12/10/2044
36192KAT4	GS MTG SECURITIES GCJ7 A4 3.377% 5/10/45		12/11/2020	Redemption	XXX	189,118	189,118	193,457	190,302		(1,184)		(1,184)		189,118				4,698	05/10/2045
46638UAC0	JPMORGAN CHASE CMBS C8A3 2.829% 10/15/45		02/18/2020	Redemption	XXX	112,679	112,679	114,536	112,793		(114)		(114)		112,679				531	10/15/2045
90269GAC5	UBS CMBS C1 A3 3.4% 5/10/45		05/12/2020	Redemption	XXX	35,993	35,993	36,796	36,010		(16)		(16)		35,993				208	05/10/2045
90349DAD4	UBS-BARCLAYS CMBS C3 A4 3.091% 8/10/49		12/11/2020	Redemption	XXX	19,403	19,403	19,546	19,461		(58)		(58)		19,403				529	08/10/2049
94987MAB7	WF CMBS C1 A2 144A 4.393% 11/15/43		08/17/2020	Redemption	XXX	272,920	272,920	287,609	286,898		(12,944)		(12,944)		273,953		(1,033)	(1,033)	5,168	11/15/2043
96221QAC7	WFRBS CMBS C18 A3 3.651% 12/15/46		11/18/2020	Redemption	XXX	553,000	553,000	579,743	578,380		(2,175)		(2,175)		576,205		(23,205)	(23,205)	21,121	12/15/2046
92935JBC8	WFRBS CMBS C2 A4 144A VAR 2/15/44		11/08/2020	Redemption	XXX	595,650	595,651	661,102	654,752		(52,062)		(52,062)		602,690		(7,040)	(7,040)	22,846	02/15/2044
92936JBB9	WFRBS CMBS C5 A4 3.667% 11/15/44		12/17/2020	Redemption	XXX	14,073	14,073	14,422	14,102		(29)		(29)		14,073				293	11/15/2044
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		06/10/2020	BNY MELLON	XXX	1,578,164	1,858,808	1,961,260	1,942,052		(10,051)		(10,051)		1,932,000		(353,836)	(353,836)	74,088	07/15/2024
00217EAB4	ARI FLEET LEASE TRUST 2.55% 10/15/26		12/15/2020	Redemption	XXX	166,537	166,537	165,874	166,313		225		225		166,537				2,231	10/15/2026
04365UAC8	ASCENTIUM EQUIP 1A A2 2.84% 6/10/22		05/11/2020	Redemption	XXX	759,323	760,000	763,919	763,919		(1,262)		(1,262)		762,657		(3,334)	(3,334)	7,573	06/10/2022
12509KAB2	CCG RECEIVABLES TRUST 3.09% 12/15/25		12/14/2020	Redemption	XXX	144,151	144,151	144,135	144,145		7		7		144,151				2,314	12/15/2025
12530MAA3	CF HIPPOLYTA LLC 1.69% 7/15/60		12/15/2020	Redemption	XXX	6,615	6,615	6,690			(6)		(6)		6,615				28	07/15/2060
17305EGB5	CITIBANK CREDIT CARD A3 1.92% 4/7/22		04/07/2020	Call	XXX	890,000	890,000	889,744	889,893		22		22		889,915		85	85	8,544	04/07/2022
12594DAD0	CNH EQUIP TR 2016-BA3 1.63% 8/15/21		03/15/2020	FINAL PAYDOWN	XXX	147,585	147,585	148,308	147,709		(113)		(113)		147,596		(12)	(12)	340	08/15/2021
12652VAC1	CNH EQUIP TR 2018-A A3 3.12% 7/17/23		12/15/2020	Redemption	XXX	169,159	169,159	170,765			(665)		(665)		169,159				2,225	07/17/2023
21079VAA1	CONTINENTAL AIR 2010-1 CL 4.75% 7/12/22		05/21/2020	BAIRD, ROBERT W & CO INC,	XXX	235,272	259,743	272,014	266,967		(1,334)		(1,334)		265,633		(30,361)	(30,361)	10,474	07/12/2022
210795PZ7	CONTINENTAL AIR 2012-1 4.15% 10/11/25		10/13/2020	Redemption	XXX	14,815	14,815	15,352	14,869		(54)		(54)		14,815				461	10/11/2025
233854AB4	DAIMLER TRUCKS RETAIL 1A2 1.14% 4/15/22		12/15/2020	Redemption	XXX	169,518	169,518	169,515			2		2		169,518				1,162	04/15/2022
233046AE1	DB MASTER FINANCE 1A A2I 3.629% 11/20/47		11/20/2020	Redemption	XXX	1,590	1,590	1,593	1,591		(1)		(1)		1,590				38	11/20/2047
247361ZV3	DELTA AIR LINES 2020-1 CL A 2% 12/10/29		12/10/2020	Redemption	XXX	4,933	4,933	4,871			2		2		4,933				49	12/10/2029
23342AAD8	DLL 2018-1 LLC 1 A4 144A 3.27% 4/17/26		09/23/2020	WELLS FARGO SECURITIES LL	XXX	626,752	611,000	616,905	616,716		(621)		(621)		616,094		10,658	10,658	15,429	04/17/2026
25755TAL4	DOMINO'S PIZZA 1AA2 3.668% 10/25/49		10/26/2020	Redemption	XXX	840	840	840	840						840				17	10/25/2049
25755TAF7	DOMINO'S PIZZA MAS 1A A2I VAR 7/25/47		10/26/2020	Redemption	XXX	3,800	3,800	3,804			0		0		3,800				67	07/25/2047
36256GAD1	GM FINANCIAL AUTO L3A3 3.18% 6/21/21		11/20/2020	Redemption	XXX	349,000	349,000	348,972	348,985		15		15		349,000		0	0	5,813	06/21/2021
36256XAD4	GM FINANCIAL CONSUMER 1A3 2.97% 11/16/23		12/16/2020	Redemption	XXX	198,745	198,745	198,723	198,739		6		6		198,745				4,815	11/16/2023
36255JAD6	GM FINANCIAL CONSUMER 3.02% 5/15/23		12/16/2020	Redemption	XXX	153,628	153,628	152,938	153,408		220		220		153,628				3,236	05/16/2023
437301AA2	HOME PARTNERS OF AMER 2 A 1.532% 1/17/41		12/17/2020	Redemption	XXX	2,281	2,281	2,281			0		0		2,281				1	01/17/2041
43814WAC9	HONDA AUTO REC 20 1 A3 2.83% 3/20/23		12/18/2020	Redemption	XXX	66,947	66,947	67,975	67,313		(366)		(366)		66,947				1,895	03/20/2023
46185JAA6	INVITATION HOMES 2 SFR1 A VAR 3/17/37		12/17/2020	Redemption	XXX	169,531	169,531	169,531	169,531						169,531				2,167	03/17/2037
47788EAC2	JOHN DEERE OWNER TR 20B 3.08% 11/15/22		12/15/2020	Redemption	XXX	283,824	283,824	283,802	283,817		7		7		283,824				5,537	11/15/2022
65341KAX4	NEXTGEAR FLOORPLAN 2A A2 2.56% 10/17/22		10/15/2020	Call	XXX	285,000	285,000	285,757	285,757		(217)		(217)		285,540		(540)	(540)	6,080	10/17/2022
67181DAA9	OAK STREET INVESTME 1A A1 1.85% 10/20/50		12/21/2020	Redemption	XXX	234	234	234			0		0		234				0	10/20/2050
74333BAA6	PROGRESS RESIDENTI SFR1A3.422% 8/17/35		05/19/2020	Redemption	XXX	217	217	217	217						217				3	08/17/2035
83406TAA0	SOFI PROFESSIONAL A A1FX 2.06% 5/15/46		12/15/2020	Redemption	XXX	213,168	213,168	213,168			0		0		213,168				2,479	05/15/2046
85236KAA0	STACK INFRASTRUCTUR 1A A2 4.54% 2/25/44		12/28/2020	Redemption	XXX	253	253	271			(5)		(5)		253				1	02/25/2044
86213CAB1	STORE MASTER FUND 1A A2 4.17% 4/20/45		12/21/2020	Redemption	XXX	2,440	2,440	2,498	2,441		(1)		(1)		2,440				55	04/20/2045
90932PAA6	UNITED AIRLINES 2014-1 CL A 4% 10/11/27		10/13/2020	Redemption	XXX	17,448	17,448	18,388	17,538		(90)		(90)		17,448				523	10/11/2027
92348XAA3	VERIZON OWNER TRUST 2018 3.23% 4/20/23		12/20/2020	Redemption	XXX	123,183	123,183	123,181	123,183		0		0		123,183				3,808	04/20/2023

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
92347YAA2	VERIZON OWNER TRUST 2019 2.93% 9/20/23		02/27/2020	MERRILL LYNCH PIERCE FENN	XXX	287,344	281,000	280,944	280,953		2		2		280,955		6,389	6,389	1,555	09/20/2023
92887KAD2	VOLVO FINANCIAL 1AA4 144A 2.21% 11/15/21		12/15/2020	Redemption	XXX	172,438	172,438	172,434	172,437		1		1		172,438				2,790	11/15/2021
98162YAD5	WORLD OMNI AUTO REC AA3 3.04% 5/15/24		12/15/2020	Redemption	XXX	42,139	42,139	42,132	42,137		2		2		42,139				1,234	05/15/2024
98161PAD5	WORLD OMNI AUTO REC BA3 1.3% 02/15/22		10/15/2020	Redemption	XXX	68,144	68,144	68,056	68,109		35		35		68,144		0	0	359	02/15/2022
98163EAD8	WORLD OMNI AUTO REC CA3 3.13% 11/15/23		12/15/2020	Redemption	XXX	144,251	144,251	144,238	144,248		3		3		144,251				3,745	11/15/2023
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						33,448,401	33,218,552	33,796,055	32,334,001		(212,973)		(212,973)		33,407,024		7,230	7,230	897,780	XXX
8399997 Subtotal - Bonds - Part 4						108,135,487	104,612,071	106,628,932	99,462,777		(415,996)		(415,996)		105,847,920		2,253,420	2,253,420	1,925,657	XXX
8399998 Summary Item from Part 5 for Bonds						21,582,809	21,007,851	20,864,168			17,074		17,074		20,881,243		701,566	701,566	207,354	XXX
8399999 Subtotal - Bonds						129,718,296	125,619,922	127,493,100	99,462,777		(398,922)		(398,922)		126,729,162		2,954,986	2,954,986	2,133,010	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
90214J101	2U INC		03/18/2020	JEFFERIES & CO INC, NEW Y	889.000	13,131	XXX	50,011	21,327	28,684			28,684		50,011		(36,880)	(36,880)		XXX
88579Y101	3M CO		03/13/2020	INVESTMENT TECH GROUP INC	51.000	7,224	XXX	9,117	8,997	120			120		9,117		(1,894)	(1,894)	75	XXX
002824100	ABBOTT LABORATORIES		03/13/2020	INVESTMENT TECH GROUP INC	147.000	11,997	XXX	5,626	12,768	(7,143)			(7,143)		5,626		6,372	6,372	53	XXX
00287Y109	ABBVIE INC		03/13/2020	INVESTMENT TECH GROUP INC	136.000	11,605	XXX	8,559	12,041	(3,482)			(3,482)		8,559		3,046	3,046	160	XXX
003654100	ABIOMED INC		03/13/2020	INVESTMENT TECH GROUP INC	38.000	5,271	XXX	12,244	6,482	5,761			5,761		12,244		(6,973)	(6,973)		XXX
00401C108	ACACIA COMMUNICATIONS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	450.000	28,186	XXX	25,509	30,515	(5,006)			(5,006)		25,509		2,677	2,677		XXX
00404A109	ACADIA HEALTHCARE CO INC		03/18/2020	JEFFERIES & CO INC, NEW Y	760.000	8,961	XXX	23,013	25,247	(2,234)			(2,234)		23,013		(14,052)	(14,052)		XXX
G1151C101	ACCENTURE PLC	C	12/21/2020	INVESTMENT TECH GROUP INC	79.000	15,005	XXX	9,245	16,635	(7,390)			(7,390)		9,245		5,760	5,760	85	XXX
00507V109	ACTIVISION BLIZZARD INC		03/13/2020	INVESTMENT TECH GROUP INC	62.000	3,658	XXX	2,268	3,684	(1,416)			(1,416)		2,268		1,390	1,390		XXX
00724F101	ADOBE SYSTEMS INC		12/21/2020	INVESTMENT TECH GROUP INC	55.000	20,029	XXX	5,708	18,140	(12,432)			(12,432)		5,708		14,321	14,321		XXX
00737L103	ADTALEM GLOBAL EDUCATION INC		03/18/2020	JEFFERIES & CO INC, NEW Y	428.000	10,382	XXX	15,265	14,967	298			298		15,265		(4,882)	(4,882)		XXX
00751Y106	ADVANCE AUTO PARTS INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	682	XXX	1,020	961	59			59		1,020		(338)	(338)	0	XXX
007903107	ADVANCED MICRO DEVICES INC		03/13/2020	INVESTMENT TECH GROUP INC	440.000	17,728	XXX	7,952	20,178	(12,226)			(12,226)		7,952		9,776	9,776		XXX
00766T100	AECOM		03/18/2020	JEFFERIES & CO INC, NEW Y	182.000	4,243	XXX	6,630	7,850	(1,220)			(1,220)		6,630		(2,386)	(2,386)		XXX
00771V108	AERIE PHARMACEUTICALS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	684.000	8,575	XXX	20,399	16,532	3,867			3,867		20,399		(11,824)	(11,824)		XXX
00130H105	AES CORP/VA		03/13/2020	INVESTMENT TECH GROUP INC	60.000	778	XXX	707	1,194	(488)			(488)		707		71	71	9	XXX
001055102	AFLAC INC		03/13/2020	INVESTMENT TECH GROUP INC	66.000	2,287	XXX	2,307	3,491	(1,184)			(1,184)		2,307		(20)	(20)	18	XXX
00846U101	AGILENT TECHNOLOGIES INC		03/13/2020	INVESTMENT TECH GROUP INC	27.000	1,867	XXX	1,236	2,303	(1,067)			(1,067)		1,236		631	631	5	XXX
008474108	AGNICO EAGLE MINES LTD		03/18/2020	JEFFERIES & CO INC, NEW Y	446.000	17,273	XXX	19,802	27,478	(7,676)			(7,676)		19,802		(2,529)	(2,529)	67	XXX
009158106	AIR PRODUCTS & CHEMICALS INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	4,539	XXX	3,177	5,170	(1,993)			(1,993)		3,177		1,362	1,362	26	XXX
00971T101	AKAMAI TECHNOLOGIES INC		03/13/2020	INVESTMENT TECH GROUP INC	11.000	943	XXX	528	950	(422)			(422)		528		415	415		XXX
011659109	ALASKA AIR GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	278.000	6,849	XXX	16,026	16,328	(2,333)			(2,333)		16,026		(9,177)	(9,177)	81	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
012653101	ALBEMARLE CORP		03/13/2020	INVESTMENT TECH GROUP INC	275.000	17,176	XXX	22,803	18,114	2,767			2,767		22,803		(5,627)	(5,627)	91	XXX
015271109	ALEXANDRIA REAL ESTATE EQUITIE		03/13/2020	INVESTMENT TECH GROUP INC	7.000	1,034	XXX	846	1,131	(285)			(285)		846		188	188	7	XXX
015351109	ALEXION PHARMACEUTICALS INC		03/13/2020	INVESTMENT TECH GROUP INC	21.000	1,688	XXX	2,572	2,271	301			301		2,572		(883)	(883)		XXX
016255101	ALIGN TECHNOLOGY INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	1,371	XXX	1,053	1,953	(900)			(900)		1,053		318	318		XXX
01741R102	ALLEGHENY TECHNOLOGIES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	2,584.000	19,072	XXX	64,898	53,385	11,512			11,512		64,898		(45,825)	(45,825)		XXX
G0176J109	ALLEGION PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	7.000	782	XXX	451	872	(420)			(420)		451		331	331		XXX
G0177J108	ALLERGAN PLC	C	05/11/2020	MERGER	154.000	15,300	XXX	30,715	29,440	1,275			1,275		30,715		(15,416)	(15,416)	151	XXX
018581108	ALLIANCE DATA SYSTEMS CORP		06/22/2020	INVESTMENT TECH GROUP INC	281.000	7,265	XXX	40,308	31,528	8,780			8,780		40,308		(33,043)	(33,043)	179	XXX
018802108	ALLIANT ENERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	17.000	865	XXX	647	930	(283)			(283)		647		218	218	6	XXX
020002101	ALLSTATE CORP/THE		03/13/2020	INVESTMENT TECH GROUP INC	34.000	3,153	XXX	2,532	3,823	(1,291)			(1,291)		2,532		621	621	17	XXX
02079K305	ALPHABET INC-CL A		03/13/2020	INVESTMENT TECH GROUP INC	26.000	31,569	XXX	20,799	34,824	(14,025)			(14,025)		20,799		10,771	10,771		XXX
02079K107	ALPHABET INC-CL C		03/13/2020	INVESTMENT TECH GROUP INC	30.000	36,590	XXX	23,416	40,111	(16,694)			(16,694)		23,416		13,174	13,174		XXX
02209S103	ALTRIA GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	156.000	6,245	XXX	10,598	7,786	2,812			2,812		10,598		(4,353)	(4,353)	131	XXX
023135106	AMAZON.COM INC		12/21/2020	INVESTMENT TECH GROUP INC	48.000	99,634	XXX	36,626	88,696	(52,070)			(52,070)		36,626		63,007	63,007		XXX
023608102	AMEREN CORP		03/13/2020	INVESTMENT TECH GROUP INC	20.000	1,522	XXX	1,049	1,536	(487)			(487)		1,049		473	473		XXX
02376R102	AMERICAN AIRLINES GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	2,321.000	28,022	XXX	69,040	66,251	2,512			2,512		69,040		(41,019)	(41,019)	231	XXX
025537101	AMERICAN ELECTRIC POWER CO INC		03/13/2020	INVESTMENT TECH GROUP INC	41.000	3,544	XXX	2,590	3,875	(1,284)			(1,284)		2,590		953	953	29	XXX
025816109	AMERICAN EXPRESS CO		03/13/2020	INVESTMENT TECH GROUP INC	70.000	6,969	XXX	5,156	8,714	(3,558)			(3,558)		5,156		1,813	1,813	30	XXX
026874784	AMERICAN INTERNATIONAL GROUP I		03/13/2020	INVESTMENT TECH GROUP INC	75.000	2,135	XXX	4,925	3,850	1,076			1,076		4,925		(2,791)	(2,791)		XXX
03027X100	AMERICAN TOWER CORP		03/13/2020	INVESTMENT TECH GROUP INC	43.000	10,275	XXX	4,587	9,882	(5,295)			(5,295)		4,587		5,688	5,688	43	XXX
030420103	AMERICAN WATER WORKS CO INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	3,206	XXX	1,812	3,071	(1,260)			(1,260)		1,812		1,395	1,395	13	XXX
03076C106	AMERIPRISE FINANCIAL INC		03/13/2020	INVESTMENT TECH GROUP INC	20.000	2,266	XXX	2,193	3,332	(1,139)			(1,139)		2,193		73	73	19	XXX
03073E105	AMERISOURCEBERGEN CORP		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,439	XXX	1,276	1,360	(84)			(84)		1,276		163	163	7	XXX
031100100	AMETEK INC		03/13/2020	INVESTMENT TECH GROUP INC	18.000	1,342	XXX	874	1,795	(922)			(922)		874		469	469		XXX
031162100	AMGEN INC		03/13/2020	INVESTMENT TECH GROUP INC	61.000	12,326	XXX	9,056	14,705	(5,649)			(5,649)		9,056		3,270	3,270	98	XXX
032095101	AMPHENOL CORP		03/13/2020	INVESTMENT TECH GROUP INC	24.000	1,910	XXX	1,616	2,598	(982)			(982)		1,616		294	294	6	XXX
032654105	ANALOG DEVICES INC		03/13/2020	INVESTMENT TECH GROUP INC	30.000	2,993	XXX	2,205	3,565	(1,360)			(1,360)		2,205		787	787	19	XXX
03662Q105	ANSYS INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	1,412	XXX	746	1,544	(799)			(799)		746		667	667		XXX
036752103	ANTHEM INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	6,757	XXX	3,618	7,551	(3,932)			(3,932)		3,618		3,139	3,139		XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
831865209	AO SMITH CORP		03/13/2020	INVESTMENT TECH GROUP INC	10.000	415	XXX	585	476	109			109		585		(170)	(170)	2	XXX
G0408V102	AON PLC/UK	C	04/01/2020	MERGER	108.000	13,806	XXX	12,230	22,495	(10,265)			(10,265)		12,230		1,576	1,576	48	XXX
037411105	APACHE CORP		03/13/2020	INVESTMENT TECH GROUP INC	12.000	96	XXX	766	307	459			459		766		(669)	(669)	3	XXX
03750L109	APARTMENT INCOME REIT CORP		12/21/2020	INVESTMENT TECH GROUP INC	21.000	796	XXX	756							756		40	40		XXX
03748R747	APARTMENT INVESTMENT AND MANAG		12/21/2020	INVESTMENT TECH GROUP INC	21.000	95	XXX	1,126							1,126		(1,030)	(1,030)		XXX
037833100	APPLE INC		12/21/2020	INVESTMENT TECH GROUP INC	613.000	142,270	XXX	54,906	138,162	(83,256)			(83,256)		54,906		87,363	87,363	489	XXX
038222105	APPLIED MATERIALS INC		03/13/2020	INVESTMENT TECH GROUP INC	93.000	4,729	XXX	3,031	5,677	(2,645)			(2,645)		3,031		1,698	1,698	20	XXX
G6095L109	APTIV PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	20.000	1,329	XXX	1,122	1,899	(778)			(778)		1,122		207	207	3	XXX
03837J101	AQUA METALS INC		01/02/2020	BNY MELLON	455.000	325	XXX	344	344	0			0		344		(18)	(18)		XXX
039483102	ARCHER-DANIELS-MIDLAND CO		03/13/2020	INVESTMENT TECH GROUP INC	43.000	1,488	XXX	1,955	1,993	(38)			(38)		1,955		(467)	(467)	15	XXX
03965L100	ARCONIC INC		04/01/2020	INVESTMENT TECH GROUP INC	190.000	3,637	XXX	3,573	5,846	(2,273)			(2,273)		3,573		64	64	4	XXX
G0464B107	ARGO GROUP INTERNATIONAL HOLDI	C	03/18/2020	JEFFERIES & CO INC, NEW Y	168.000	5,078	XXX	10,872	11,046	(174)			(174)		10,872		(5,794)	(5,794)	52	XXX
040413106	ARISTA NETWORKS INC		03/13/2020	INVESTMENT TECH GROUP INC	5.000	884	XXX	1,336	1,017	319			319		1,336		(453)	(453)		XXX
363576109	ARTHUR J GALLAGHER & CO		03/13/2020	INVESTMENT TECH GROUP INC	10.000	900	XXX	519	952	(434)			(434)		519		382	382		XXX
04316A108	ARTISAN PARTNERS ASSET MANAGEM		03/18/2020	JEFFERIES & CO INC, NEW Y	588.000	11,241	XXX	14,775	19,004	(4,229)			(4,229)		14,775		(3,534)	(3,534)	753	XXX
04621X108	ASSURANT INC		03/13/2020	INVESTMENT TECH GROUP INC	10.000	1,045	XXX	931	1,311	(380)			(380)		931		114	114		XXX
04650Y100	AT HOME GROUP INC		03/16/2020	KEYBANC CAPITAL MARKETS I	861.000	2,219	XXX	8,154	4,736	3,418			3,418		8,154		(5,935)	(5,935)		XXX
00206R102	AT&T INC		03/13/2020	INVESTMENT TECH GROUP INC	594.000	20,454	XXX	25,420	23,214	2,206			2,206		25,420		(4,966)	(4,966)	309	XXX
049560105	ATMOS ENERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	9.000	906	XXX	915	1,007	(92)			(92)		915		(9)	(9)	5	XXX
052769106	AUTODESK INC		03/13/2020	INVESTMENT TECH GROUP INC	21.000	3,318	XXX	1,569	3,853	(2,283)			(2,283)		1,569		1,748	1,748		XXX
053015103	AUTOMATIC DATA PROCESSING INC		03/13/2020	INVESTMENT TECH GROUP INC	40.000	5,778	XXX	4,140	6,820	(2,680)			(2,680)		4,140		1,638	1,638	36	XXX
053332102	AUTOZONE INC		03/13/2020	INVESTMENT TECH GROUP INC	3.000	3,038	XXX	2,264	3,574	(1,310)			(1,310)		2,264		774	774		XXX
053484101	AVALONBAY COMMUNITIES INC		12/21/2020	INVESTMENT TECH GROUP INC	39.000	6,799	XXX	6,809	8,178	(1,369)			(1,369)		6,809		(10)	(10)	155	XXX
053611109	AVERY DENNISON CORP		03/13/2020	INVESTMENT TECH GROUP INC	20.000	2,121	XXX	1,414	2,616	(1,202)			(1,202)		1,414		707	707		XXX
05501U106	AZUL SA	C	03/18/2020	JEFFERIES & CO INC, NEW Y	1,229.000	7,683	XXX	37,883	52,601	(14,718)			(14,718)		37,883		(30,201)	(30,201)		XXX
058498106	BALL CORP		03/13/2020	INVESTMENT TECH GROUP INC	28.000	1,787	XXX	1,059	1,811	(752)			(752)		1,059		728	728		XXX
060505104	BANK OF AMERICA CORP		03/13/2020	INVESTMENT TECH GROUP INC	985.000	23,763	XXX	21,573	34,692	(13,119)			(13,119)		21,573		2,190	2,190		XXX
064058100	BANK OF NEW YORK MELLON CORP/T		03/13/2020	INVESTMENT TECH GROUP INC	83.000	2,830	XXX	3,918	4,177	(259)			(259)		3,918		(1,088)	(1,088)	26	XXX
071813109	BAXTER INTERNATIONAL INC		03/13/2020	INVESTMENT TECH GROUP INC	35.000	2,833	XXX	1,554	2,927	(1,373)			(1,373)		1,554		1,280	1,280	8	XXX
073685109	BEACON ROOFING SUPPLY INC		03/18/2020	JEFFERIES & CO INC, NEW Y	604.000	8,951	XXX	20,420	19,316	1,104			1,104		20,420		(11,469)	(11,469)		XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
075887109	BECTON DICKINSON AND CO		03/13/2020	INVESTMENT TECH GROUP INC	25.000	5,911	XXX	4,290	6,799	(2,509)			(2,509)		4,290		1,621	1,621	18	XXX
08180D106	BENEFITFOCUS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,492.000	9,724	XXX	59,888	32,734	27,154			27,154		59,888		(50,164)	(50,164)		XXX
084670702	BERKSHIRE HATHAWAY INC		12/21/2020	INVESTMENT TECH GROUP INC	215.000	43,010	XXX	35,105	48,698	(13,593)			(13,593)		35,105		7,905	7,905		XXX
086516101	BEST BUY CO INC		03/13/2020	INVESTMENT TECH GROUP INC	19.000	1,159	XXX	813	1,668	(856)			(856)		813		347	347	10	XXX
09062X103	BIOGEN INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	6,714	XXX	5,822	6,528	(706)			(706)		5,822		892	892		XXX
09247X101	BLACKROCK INC		12/21/2020	INVESTMENT TECH GROUP INC	22.000	11,923	XXX	8,389	11,059	(2,671)			(2,671)		8,389		3,535	3,535	159	XXX
05591B109	BMC STOCK HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	889.000	13,122	XXX	15,396	25,505	(10,110)			(10,110)		15,396		(2,274)	(2,274)		XXX
097023105	BOEING CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	49.000	8,338	XXX	7,614	15,962	(8,348)			(8,348)		7,614		724	724	101	XXX
09857L108	BOOKING HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	4.000	5,685	XXX	5,932	8,215	(2,283)			(2,283)		5,932		(247)	(247)		XXX
099724106	BORGWARNER INC		03/13/2020	INVESTMENT TECH GROUP INC	719.000	13,822	XXX	26,371	23,816	(3,480)			(3,480)		26,371		(12,549)	(12,549)	93	XXX
101121101	BOSTON PROPERTIES INC		03/13/2020	INVESTMENT TECH GROUP INC	21.000	2,457	XXX	2,600	2,895	(295)			(295)		2,600		(143)	(143)	21	XXX
101137107	BOSTON SCIENTIFIC CORP		03/13/2020	INVESTMENT TECH GROUP INC	115.000	3,714	XXX	2,502	5,200	(2,698)			(2,698)		2,502		1,212	1,212		XXX
10921T101	BRIGHTCOVE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	2,939.000	17,016	XXX	24,143	25,540	(1,397)			(1,397)		24,143		(7,127)	(7,127)		XXX
110122108	BRISTOL-MYERS SQUIBB CO		03/13/2020	INVESTMENT TECH GROUP INC	202.000	11,101	XXX	11,945	12,966	(1,021)			(1,021)		11,945		(845)	(845)	91	XXX
11135F101	BROADCOM INC		12/21/2020	INVESTMENT TECH GROUP INC	46.000	12,679	XXX	8,479	14,537	(6,058)			(6,058)		8,479		4,201	4,201	99	XXX
11133T103	BROADRIDGE FINANCIAL SOLUTIONS		03/13/2020	INVESTMENT TECH GROUP INC	9.000	933	XXX	1,035	1,112	(77)			(77)		1,035		(102)	(102)	5	XXX
115637209	BROWN-FORMAN CORP		03/13/2020	INVESTMENT TECH GROUP INC	2.000	106	XXX	72	135	(63)			(63)		72		34	34	0	XXX
127097103	CABOT OIL & GAS CORP		03/13/2020	INVESTMENT TECH GROUP INC	40.000	733	XXX	909	696	212			212		909		(175)	(175)	4	XXX
127387108	CADENCE DESIGN SYSTEMS INC		03/13/2020	INVESTMENT TECH GROUP INC	27.000	1,686	XXX	1,049	1,873	(824)			(824)		1,049		637	637		XXX
134429109	CAMPBELL SOUP CO		03/13/2020	INVESTMENT TECH GROUP INC	28.000	1,379	XXX	1,706	1,384	322			322		1,706		(327)	(327)	10	XXX
14040H105	CAPITAL ONE FINANCIAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	40.000	2,912	XXX	3,485	4,116	(631)			(631)		3,485		(573)	(573)	16	XXX
G1890L107	CAPRI HOLDINGS LTD	C	06/22/2020	INVESTMENT TECH GROUP INC	421.000	3,791	XXX	15,528	16,061	(533)			(533)		15,528		(11,737)	(11,737)		XXX
14149Y108	CARDINAL HEALTH INC		03/13/2020	INVESTMENT TECH GROUP INC	23.000	1,094	XXX	1,667	1,163	504			504		1,667		(573)	(573)	11	XXX
141619106	CARDIOVASCULAR SYSTEMS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	716.000	23,791	XXX	28,289	34,790	(6,501)			(6,501)		28,289		(4,498)	(4,498)		XXX
14161W105	CARDLYTICS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	641.000	32,014	XXX	10,111	40,293	(30,182)			(30,182)		10,111		21,903	21,903		XXX
141665109	CAREER EDUCATION CORP		01/02/2020	MERGER	1,834.000	29,722	XXX	29,722	33,727	(4,005)			(4,005)		29,722					XXX
143130102	CARMAX INC		03/13/2020	INVESTMENT TECH GROUP INC	13.000	899	XXX	829	1,140	(311)			(311)		829		70	70		XXX
143658300	CARNIVAL CORP	C	03/13/2020	INVESTMENT TECH GROUP INC	33.000	579	XXX	1,724	1,677	46			46		1,724		(1,145)	(1,145)	17	XXX
144285103	CARPENTER TECHNOLOGY CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	144.000	2,456	XXX	6,294	7,168	(875)			(875)		6,294		(3,838)	(3,838)	29	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
149123101	CATERPILLAR INC		03/13/2020	INVESTMENT TECH GROUP INC	53.000	5,279	XXX	4,937	7,827	(2,890)			(2,890)		4,937		342	342	55	XXX
12503M108	CBOE HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	10.000	948	XXX	808	1,200	(392)			(392)		808		140	140	4	XXX
12504L109	CBRE GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	15.000	695	XXX	468	919	(451)			(451)		468		227	227		XXX
12514G108	CDW CORP/DE		03/13/2020	INVESTMENT TECH GROUP INC	9.000	911	XXX	1,093	1,286	(192)			(192)		1,093		(182)	(182)	3	XXX
150870103	CELANESE CORP		03/13/2020	INVESTMENT TECH GROUP INC	10.000	784	XXX	859	1,231	(372)			(372)		859		(75)	(75)	6	XXX
15135B101	CENTENE CORP		03/13/2020	INVESTMENT TECH GROUP INC	46.000	2,923	XXX	1,314	2,892	(1,578)			(1,578)		1,314		1,609	1,609		XXX
15136A102	CENTENNIAL RESOURCE DEVELOPMEN		03/10/2020	BARCLAYS CAPITAL LE, NEW	4,691.000	2,836	XXX	52,713	21,672	31,041			31,041		52,713		(49,877)	(49,877)		XXX
15189T107	CENTERPOINT ENERGY INC		03/13/2020	INVESTMENT TECH GROUP INC	46.000	714	XXX	1,137	1,254	(117)			(117)		1,137		(423)	(423)	13	XXX
156504300	CENTURY COMMUNITIES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	482.000	5,782	XXX	11,416	13,183	(1,766)			(1,766)		11,416		(5,634)	(5,634)		XXX
156700106	CENTURYLINK INC		03/13/2020	INVESTMENT TECH GROUP INC	83.000	837	XXX	1,764	1,096	668			668		1,764		(927)	(927)		XXX
156727109	CERENCE INC		01/17/2020	GUGGENHEIM CAPITAL MARKET	208.000	4,499	XXX	3,410	4,707	(1,297)			(1,297)		3,410		1,089	1,089		XXX
156782104	CERNER CORP		03/13/2020	INVESTMENT TECH GROUP INC	24.000	1,545	XXX	1,151	1,761	(610)			(610)		1,151		394	394	4	XXX
125269100	CF INDUSTRIES HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	19.000	525	XXX	599	907	(308)			(308)		599		(74)	(74)	6	XXX
12541W209	CH ROBINSON WORLDWIDE INC		03/13/2020	INVESTMENT TECH GROUP INC	12.000	748	XXX	884	938	(54)			(54)		884		(136)	(136)		XXX
808513105	CHARLES SCHWAB CORP/THE		03/13/2020	INVESTMENT TECH GROUP INC	114.000	3,857	XXX	4,502	5,422	(920)			(920)		4,502		(645)	(645)	21	XXX
16119P108	CHARTER COMMUNICATIONS INC		03/13/2020	INVESTMENT TECH GROUP INC	19.000	8,629	XXX	5,534	9,217	(3,682)			(3,682)		5,534		3,094	3,094		XXX
166764100	CHEVRON CORP		03/13/2020	INVESTMENT TECH GROUP INC	182.000	15,176	XXX	21,391	21,933	(541)			(541)		21,391		(6,216)	(6,216)	235	XXX
169656105	CHIPOTLE MEXICAN GRILL INC		03/13/2020	INVESTMENT TECH GROUP INC	3.000	1,891	XXX	1,136	2,511	(1,376)			(1,376)		1,136		755	755		XXX
H1467J104	CHUBB LTD	C	03/13/2020	INVESTMENT TECH GROUP INC	38.000	4,629	XXX	5,019	5,915	(896)			(896)		5,019		(390)	(390)	29	XXX
171340102	CHURCH & DWIGHT CO INC		03/13/2020	INVESTMENT TECH GROUP INC	20.000	1,265	XXX	896	1,407	(511)			(511)		896		369	369	5	XXX
125523100	CIGNA CORP		03/13/2020	INVESTMENT TECH GROUP INC	34.000	6,114	XXX	5,150	6,953	(1,803)			(1,803)		5,150		964	964		XXX
171798101	CIMAREX ENERGY CO		03/13/2020	INVESTMENT TECH GROUP INC	40.000	723	XXX	4,425	2,100	2,325			2,325		4,425		(3,702)	(3,702)	8	XXX
172062101	CINCINNATI FINANCIAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,358	XXX	1,141	1,577	(436)			(436)		1,141		217	217	8	XXX
172908105	CINTAS CORP		03/13/2020	INVESTMENT TECH GROUP INC	10.000	2,435	XXX	1,158	2,691	(1,533)			(1,533)		1,158		1,278	1,278		XXX
17275R102	CISCO SYSTEMS INC		03/13/2020	INVESTMENT TECH GROUP INC	418.000	15,719	XXX	12,715	20,047	(7,332)			(7,332)		12,715		3,003	3,003	146	XXX
172967424	CITIGROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	244.000	12,445	XXX	14,388	19,493	(5,105)			(5,105)		14,388		(1,944)	(1,944)	124	XXX
174610105	CITIZENS FINANCIAL GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	48.000	1,134	XXX	1,696	1,949	(253)			(253)		1,696		(562)	(562)	19	XXX
177376100	CITRIX SYSTEMS INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	909	XXX	578	887	(309)			(309)		578		331	331		XXX
189054109	CLOROX CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	15.000	2,516	XXX	1,832	2,303	(471)			(471)		1,832		684	684	16	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
12572Q105	CME GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	32.000	5,823	XXX	3,694	6,423	(2,729)			(2,729)		3,694		2,129	2,129	80	XXX
125896100	CMS ENERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	22.000	1,372	XXX	919	1,382	(463)			(463)		919		452	452	9	XXX
191216100	COCA-COLA CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	320.000	15,499	XXX	13,325	17,712	(4,387)			(4,387)		13,325		2,174	2,174		XXX
19239V302	COGENT COMMUNICATIONS HOLDINGS		03/02/2020	LIQUIDNET INC, NEW YORK	900.000	71,947	XXX	47,011	59,229	(12,218)			(12,218)		47,011		24,936	24,936	585	XXX
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		03/13/2020	INVESTMENT TECH GROUP INC	51.000	2,682	XXX	2,866	3,163	(297)			(297)		2,866		(185)	(185)	11	XXX
194162103	COLGATE-PALMOLIVE CO		03/13/2020	INVESTMENT TECH GROUP INC	70.000	4,834	XXX	4,606	4,819	(212)			(212)		4,606		228	228	30	XXX
20030N101	COMCAST CORP		03/13/2020	INVESTMENT TECH GROUP INC	365.000	14,342	XXX	12,817	16,414	(3,597)			(3,597)		12,817		1,525	1,525	77	XXX
200340107	COMERICA INC		03/13/2020	INVESTMENT TECH GROUP INC	26.000	1,004	XXX	1,756	1,866	(110)			(110)		1,756		(751)	(751)	17	XXX
20451N101	COMPASS MINERALS INTERNATIONAL		03/18/2020	JEFFERIES & CO INC, NEW Y	228.000	9,798	XXX	12,534	13,899	(1,365)			(1,365)		12,534		(2,735)	(2,735)	164	XXX
205887102	CONAGRA BRANDS INC		03/13/2020	INVESTMENT TECH GROUP INC	40.000	990	XXX	1,594	1,370	224			224		1,594		(604)	(604)	9	XXX
20605P101	CONCHO RESOURCES INC		03/13/2020	INVESTMENT TECH GROUP INC	24.000	1,124	XXX	3,188	2,102	1,086			1,086		3,188		(2,064)	(2,064)	4	XXX
20825C104	CONOCOPHILLIPS		03/13/2020	INVESTMENT TECH GROUP INC	111.000	3,479	XXX	5,583	7,218	(1,635)			(1,635)		5,583		(2,104)	(2,104)	47	XXX
209115104	CONSOLIDATED EDISON INC		03/13/2020	INVESTMENT TECH GROUP INC	21.000	1,849	XXX	1,551	1,900	(348)			(348)		1,551		297	297		XXX
21036P108	CONSTELLATION BRANDS INC		03/13/2020	INVESTMENT TECH GROUP INC	16.000	2,127	XXX	2,457	3,036	(579)			(579)		2,457		(330)	(330)	12	XXX
21240E105	CONTROLADORA VUELA CIA DE AVIA	C	03/18/2020	JEFFERIES & CO INC, NEW Y	4,108.000	13,249	XXX	35,117	42,805	(7,688)			(7,688)		35,117		(21,868)	(21,868)		XXX
216648402	COOPER COS INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	198.000	49,797	XXX	58,248	63,615	(5,368)			(5,368)		58,248		(8,451)	(8,451)	6	XXX
217204106	COPART INC		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,107	XXX	783	1,364	(581)			(581)		783		324	324		XXX
219350105	CORNING INC		03/13/2020	INVESTMENT TECH GROUP INC	67.000	1,525	XXX	1,640	1,950	(311)			(311)		1,640		(115)	(115)		XXX
22002T108	CORPORATE OFFICE PROPERTIES TR		03/18/2020	JEFFERIES & CO INC, NEW Y	978.000	18,177	XXX	26,872	28,734	(1,861)			(1,861)		26,872		(8,696)	(8,696)	269	XXX
22052L104	CORTEVA INC		03/13/2020	INVESTMENT TECH GROUP INC	70.000	1,735	XXX	2,253	2,069	184			184		2,253		(518)	(518)	9	XXX
22160K105	COSTCO WHOLESALE CORP		12/21/2020	INVESTMENT TECH GROUP INC	50.000	15,714	XXX	8,060	14,696	(6,636)			(6,636)		8,060		7,654	7,654	154	XXX
222070203	COTY INC		09/21/2020	INVESTMENT TECH GROUP INC	150.000	453	XXX	2,731	1,688	1,043			1,043		2,731		(2,278)	(2,278)	19	XXX
22282E102	COVANTA HOLDING CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	1,526.000	13,768	XXX	25,042	22,646	2,396			2,396		25,042		(11,274)	(11,274)	382	XXX
225447101	CREE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	498.000	17,965	XXX	28,102	22,983	5,120			5,120		28,102		(10,137)	(10,137)		XXX
22822V101	CROWN CASTLE INTERNATIONAL COR		03/13/2020	INVESTMENT TECH GROUP INC	40.000	6,202	XXX	3,489	5,686	(2,197)			(2,197)		3,489		2,713	2,713		XXX
126408103	CSX CORP		03/13/2020	INVESTMENT TECH GROUP INC	58.000	3,358	XXX	2,102	4,197	(2,095)			(2,095)		2,102		1,256	1,256	15	XXX
231021106	CUMMINS INC		03/13/2020	INVESTMENT TECH GROUP INC	11.000	1,505	XXX	1,502	1,969	(467)			(467)		1,502		3	3	14	XXX
126650100	CVS HEALTH CORP		03/13/2020	INVESTMENT TECH GROUP INC	103.000	6,139	XXX	8,161	7,652	509			509		8,161		(2,022)	(2,022)	52	XXX
232806109	CYPRESS SEMICONDUCTOR CORP		03/12/2020	WELLS FARGO SECURITIES, L	107.000	2,416	XXX	1,152	2,496	(1,344)			(1,344)		1,152		1,263	1,263	12	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
235825205	DANA INC		03/18/2020	JEFFERIES & CO INC, NEW Y	2,397.000	11,471	XXX	39,486	43,625	(4,139)			(4,139)		39,486		(28,015)	(28,015)	195	XXX
235851102	DANAHER CORP		03/13/2020	INVESTMENT TECH GROUP INC	59.000	8,340	XXX	4,622	9,055	(4,433)			(4,433)		4,622		3,717	3,717	10	XXX
237194105	DARDEN RESTAURANTS INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	522	XXX	590	872	(282)			(282)		590		(68)	(68)	7	XXX
237266101	DARLING INGREDIENTS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,491.000	21,064	XXX	29,863	41,867	(12,004)			(12,004)		29,863		(8,799)	(8,799)		XXX
23918K108	DAVITA INC		03/13/2020	INVESTMENT TECH GROUP INC	28.000	2,126	XXX	1,804	2,101	(297)			(297)		1,804		321	321		XXX
244199105	DEERE & CO		03/13/2020	INVESTMENT TECH GROUP INC	28.000	3,890	XXX	2,899	4,851	(1,952)			(1,952)		2,899		991	991	21	XXX
247361702	DELTA AIR LINES INC		03/13/2020	INVESTMENT TECH GROUP INC	71.000	2,721	XXX	3,518	4,152	(635)			(635)		3,518		(797)	(797)	29	XXX
24906P109	DENTSPLY SIRONA INC		03/13/2020	INVESTMENT TECH GROUP INC	27.000	1,091	XXX	1,578	1,528	50			50		1,578		(487)	(487)	3	XXX
252131107	DEXCOM INC		12/21/2020	J.P MORGAN SECURITIES INC	299.000	63,047	XXX	41,680	63,216	(25,612)			(25,612)		41,680		21,367	21,367		XXX
25278X109	DIAMONDBACK ENERGY INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	597	XXX	1,926	2,043	(117)			(117)		1,926		(1,329)	(1,329)	8	XXX
254709108	DISCOVER FINANCIAL SERVICES		03/13/2020	INVESTMENT TECH GROUP INC	42.000	2,172	XXX	3,010	3,562	(552)			(552)		3,010		(838)	(838)	18	XXX
25470F104	DISCOVERY COMMUNICATIONS INC		03/13/2020	INVESTMENT TECH GROUP INC	12.000	274	XXX	333	393	(60)			(60)		333		(59)	(59)		XXX
25470F302	DISCOVERY COMMUNICATIONS INC		03/13/2020	INVESTMENT TECH GROUP INC	34.000	722	XXX	922	1,037	(115)			(115)		922		(199)	(199)		XXX
25470M109	DISH NETWORK CORP		03/13/2020	INVESTMENT TECH GROUP INC	4.000	86	XXX	252	142	111			111		252		(166)	(166)		XXX
256677105	DOLLAR GENERAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	19.000	2,770	XXX	1,410	2,964	(1,553)			(1,553)		1,410		1,359	1,359	6	XXX
256746108	DOLLAR TREE INC		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,195	XXX	1,231	1,505	(274)			(274)		1,231		(36)	(36)		XXX
25746U109	DOMINION RESOURCES INC/VA		03/13/2020	INVESTMENT TECH GROUP INC	65.000	5,086	XXX	5,020	5,383	(364)			(364)		5,020		67	67		XXX
25754A201	DOMINO'S PIZZA INC		12/21/2020	INVESTMENT TECH GROUP INC	10.000	3,930	XXX	3,820							3,820		110	110	8	XXX
260003108	DOVER CORP		03/13/2020	INVESTMENT TECH GROUP INC	9.000	816	XXX	539	1,037	(499)			(499)		539		278	278		XXX
260557103	DOW INC		03/13/2020	INVESTMENT TECH GROUP INC	65.000	1,668	XXX	3,863	3,557	306			306		3,863		(2,196)	(2,196)	46	XXX
23331A109	DR HORTON INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	982	XXX	689	1,319	(630)			(630)		689		292	292	4	XXX
262037104	DRIL-QUIP INC		03/18/2020	JEFFERIES & CO INC, NEW Y	150.000	4,757	XXX	6,747	7,037	(290)			(290)		6,747		(1,990)	(1,990)		XXX
233331107	DTE ENERGY CO		03/13/2020	INVESTMENT TECH GROUP INC	27.000	2,603	XXX	2,746	3,506	(761)			(761)		2,746		(143)	(143)	27	XXX
26441C204	DUKE ENERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	61.000	5,230	XXX	4,754	5,564	(810)			(810)		4,754		476	476		XXX
26614N102	DUPONT DE NEMOURS INC		03/13/2020	INVESTMENT TECH GROUP INC	70.000	2,594	XXX	5,955	4,494	1,461			1,461		5,955		(3,361)	(3,361)		XXX
23355L106	DXC TECHNOLOGY CO		03/13/2020	INVESTMENT TECH GROUP INC	16.000	242	XXX	959	601	358			358		959		(717)	(717)	3	XXX
233377407	DXP ENTERPRISES INC/TX		03/02/2020	LIQUIDNET INC, NEW YORK	411.000	7,352	XXX	16,102	16,362	(260)			(260)		16,102		(8,751)	(8,751)		XXX
269246401	E*TRADE FINANCIAL CORP		10/13/2020	MERGER	110.000	3,854	XXX	3,781	4,991	(1,209)			(1,209)		3,781		73	73	38	XXX
26969P108	EAGLE MATERIALS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	133.000	6,503	XXX	9,715	12,058	(2,343)			(2,343)		9,715		(3,212)	(3,212)	9	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
277432100	EASTMAN CHEMICAL CO		03/13/2020	INVESTMENT TECH GROUP INC	18.000	833	XXX	1,358	1,427	(68)			(68)		1,358		(525)	(525)	12	XXX
G29183103	EATON CORP PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	43.000	3,677	XXX	2,897	4,073	(1,176)			(1,176)		2,897		781	781		XXX
278642103	EBAY INC		03/13/2020	INVESTMENT TECH GROUP INC	111.000	3,769	XXX	3,321	4,008	(688)			(688)		3,321		448	448		XXX
278865100	ECOLAB INC		06/22/2020	INVESTMENT TECH GROUP INC	36.000	6,678	XXX	4,237	6,948	(2,711)			(2,711)		4,237		2,441	2,441	21	XXX
281020107	EDISON INTERNATIONAL		03/13/2020	INVESTMENT TECH GROUP INC	31.000	1,650	XXX	2,237	2,338	(101)			(101)		2,237		(587)	(587)	20	XXX
28176E108	EDWARDS LIFESCIENCES CORP		03/12/2020	INSTINET CLEARING SER INC	132.000	22,924	XXX	25,205	30,794	(5,589)			(5,589)		25,205		(2,281)	(2,281)		XXX
28470R102	ELDORADO RESORTS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	645.000	4,435	XXX	28,847	38,468	(9,621)			(9,621)		28,847		(24,412)	(24,412)		XXX
285512109	ELECTRONIC ARTS INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	2,426	XXX	2,007	2,688	(680)			(680)		2,007		418	418		XXX
532457108	ELI LILLY & CO		03/13/2020	INVESTMENT TECH GROUP INC	75.000	10,450	XXX	5,524	9,857	(4,333)			(4,333)		5,524		4,926	4,926	56	XXX
291011104	EMERSON ELECTRIC CO		03/13/2020	INVESTMENT TECH GROUP INC	51.000	2,565	XXX	2,861	3,889	(1,028)			(1,028)		2,861		(296)	(296)	26	XXX
292562105	ENCORE WIRE CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	263.000	10,995	XXX	15,249	15,096	153			153		15,249		(4,254)	(4,254)	5	XXX
29275Y102	ENERSYS		03/18/2020	JEFFERIES & CO INC, NEW Y	99.000	3,649	XXX	7,120	7,408	(288)			(288)		7,120		(3,470)	(3,470)	17	XXX
29364G103	ENTERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	31.000	3,190	XXX	2,265	3,714	(1,449)			(1,449)		2,265		925	925	29	XXX
26875P101	EOG RESOURCES INC		03/13/2020	INVESTMENT TECH GROUP INC	55.000	1,912	XXX	5,535	4,607	928			928		5,535		(3,622)	(3,622)	16	XXX
294429105	EQUIFAX INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	985	XXX	833	981	(148)			(148)		833		151	151	3	XXX
29444U700	EQUINIX INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	4,968	XXX	2,889	4,670	(1,780)			(1,780)		2,889		2,079	2,079	19	XXX
29476L107	EQUITY RESIDENTIAL		03/13/2020	INVESTMENT TECH GROUP INC	43.000	3,164	XXX	2,743	3,480	(737)			(737)		2,743		421	421	24	XXX
297178105	ESSEX PROPERTY TRUST INC		06/22/2020	INVESTMENT TECH GROUP INC	20.000	5,111	XXX	4,880	6,017	(1,137)			(1,137)		4,880		231	231	60	XXX
518439104	ESTEE LAUDER COS INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	19.000	3,271	XXX	1,467	3,924	(2,458)			(2,458)		1,467		1,805	1,805		XXX
B38564108	EURONAV NV	C	03/18/2020	JEFFERIES & CO INC, NEW Y	2,310.000	20,558	XXX	18,803	28,967	(10,165)			(10,165)		18,803		1,756	1,756		XXX
298736109	EURONET WORLDWIDE INC		02/27/2020	MORGAN STANLEY & CO INC,	188.000	23,420	XXX	26,366	29,621	(3,255)			(3,255)		26,366		(2,946)	(2,946)		XXX
G3223R108	EVEREST RE GROUP LTD	C	03/13/2020	INVESTMENT TECH GROUP INC	114.000	20,618	XXX	25,206	31,560	(6,353)			(6,353)		25,206		(4,588)	(4,588)	26	XXX
30034W106	EVERGY INC		03/13/2020	INVESTMENT TECH GROUP INC	27.000	1,594	XXX	1,425	1,757	(332)			(332)		1,425		170	170		XXX
30040W108	EVERSOURCE ENERGY		03/13/2020	INVESTMENT TECH GROUP INC	23.000	2,035	XXX	1,271	1,957	(685)			(685)		1,271		764	764		XXX
30161N101	EXELON CORP		03/13/2020	INVESTMENT TECH GROUP INC	83.000	3,015	XXX	2,963	3,784	(821)			(821)		2,963		52	52	32	XXX
30212P303	EXPEDIA INC		03/13/2020	INVESTMENT TECH GROUP INC	12.000	835	XXX	1,359	1,298	61			61		1,359		(524)	(524)		XXX
302130109	EXPEDITORS INTERNATIONAL OF WA		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,042	XXX	847	1,248	(401)			(401)		847		194	194		XXX
30225T102	EXTRA SPACE STORAGE INC		03/13/2020	INVESTMENT TECH GROUP INC	14.000	1,352	XXX	1,062	1,479	(417)			(417)		1,062		290	290		XXX
30231G102	EXXON MOBIL CORP		03/13/2020	INVESTMENT TECH GROUP INC	376.000	14,320	XXX	33,978	26,237	7,740			7,740		33,978		(19,658)	(19,658)	327	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
G3323L100	FABRINET	C	03/18/2020	JEFFERIES & CO INC, NEW Y	248.000	11,735	XXX	12,997	16,080	(3,083)			(3,083)		12,997		(1,262)	(1,262)		XXX
30303M102	FACEBOOK INC		12/21/2020	INVESTMENT TECH GROUP INC	236.000	41,167	XXX	27,516	48,439	(20,923)			(20,923)		27,516		13,651	13,651		XXX
311900104	FASTENAL CO		03/13/2020	INVESTMENT TECH GROUP INC	53.000	1,805	XXX	1,253	1,958	(706)			(706)		1,253		552	552	13	XXX
313747206	FEDERAL REALTY INVESTMENT TRUS		03/13/2020	INVESTMENT TECH GROUP INC	8.000	845	XXX	997	1,030	(33)			(33)		997		(152)	(152)	8	XXX
31428X106	FEDEX CORP		03/13/2020	INVESTMENT TECH GROUP INC	25.000	2,665	XXX	4,676	3,780	896			896		4,676		(2,011)	(2,011)	16	XXX
31620M106	FIDELITY NATIONAL INFORMATION		03/13/2020	INVESTMENT TECH GROUP INC	49.000	6,363	XXX	3,772	6,815	(3,043)			(3,043)		3,772		2,591	2,591		XXX
316773100	FIFTH THIRD BANCORP		03/13/2020	INVESTMENT TECH GROUP INC	70.000	1,232	XXX	1,875	2,152	(277)			(277)		1,875		(643)	(643)	17	XXX
318672706	FIRST BANCORP/PUERTO RICO	C	03/18/2020	JEFFERIES & CO INC, NEW Y	2,147.000	8,525	XXX	23,344	22,737	607			607		23,344		(14,819)	(14,819)	97	XXX
33616C100	FIRST REPUBLIC BANK/CA		03/13/2020	INVESTMENT TECH GROUP INC	11.000	1,064	XXX	1,108	1,292	(184)			(184)		1,108		(43)	(43)	2	XXX
337932107	FIRSTENERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	36.000	1,483	XXX	1,119	1,750	(630)			(630)		1,119		364	364	14	XXX
337738108	FISERV INC		03/13/2020	INVESTMENT TECH GROUP INC	43.000	4,445	XXX	2,305	4,972	(2,667)			(2,667)		2,305		2,141	2,141		XXX
339041105	FLEETCOR TECHNOLOGIES INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	1,883	XXX	1,760	2,302	(541)			(541)		1,760		123	123		XXX
Y2573F102	FLEX LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	2,270.000	12,838	XXX	23,731	28,647	(4,916)			(4,916)		23,731		(10,893)	(10,893)		XXX
302445101	FLIR SYSTEMS INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	224	XXX	255	364	(110)			(110)		255		(30)	(30)		XXX
339750101	FLOOR & DECOR HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	308.000	8,377	XXX	11,072	15,649	(4,577)			(4,577)		11,072		(2,695)	(2,695)		XXX
34354P105	FLOWSERVE CORP		03/13/2020	INVESTMENT TECH GROUP INC	8.000	205	XXX	383	398	(15)			(15)		383		(178)	(178)	2	XXX
302491303	FMC CORP		03/13/2020	INVESTMENT TECH GROUP INC	626.000	38,018	XXX	44,233	61,689	(18,077)			(18,077)		44,233		(6,216)	(6,216)	272	XXX
345370860	FORD MOTOR CO		03/13/2020	INVESTMENT TECH GROUP INC	205.000	1,147	XXX	2,520	1,907	614			614		2,520		(1,373)	(1,373)	31	XXX
34959E109	FORTINET INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	661	XXX	528	854	(326)			(326)		528		133	133		XXX
34959J108	FORTIVE CORP		10/09/2020	ITG INC, NEW YORK	23.000	2,205	XXX	2,069	2,936	(867)			(867)		2,069		136	136		XXX
34964C106	FORTUNE BRANDS HOME & SECURITY		03/13/2020	INVESTMENT TECH GROUP INC	10.000	486	XXX	540	653	(113)			(113)		540		(54)	(54)		XXX
35137L105	FOX CORP		03/13/2020	INVESTMENT TECH GROUP INC	55.000	1,436	XXX	2,285	2,039	246			246		2,285		(849)	(849)		XXX
354613101	FRANKLIN RESOURCES INC		03/13/2020	INVESTMENT TECH GROUP INC	21.000	380	XXX	827	546	281			281		827		(447)	(447)	6	XXX
35671D857	FREEPORT-MCMORAN INC		03/13/2020	INVESTMENT TECH GROUP INC	93.000	697	XXX	1,243	1,220	23			23		1,243		(546)	(546)	5	XXX
364760108	GAP INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	43.000	463	XXX	975	760	214			214		975		(511)	(511)	10	XXX
H2906T109	GARMIN LTD	C	03/13/2020	INVESTMENT TECH GROUP INC	7.000	541	XXX	342	683	(341)			(341)		342		199	199		XXX
366651107	GARTNER INC		03/13/2020	INVESTMENT TECH GROUP INC	9.000	956	XXX	1,026	1,387	(361)			(361)		1,026		(70)	(70)		XXX
G37585109	GASLOG LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	2,328.000	7,833	XXX	39,091	22,791	16,300			16,300		39,091		(31,258)	(31,258)	349	XXX
369550108	GENERAL DYNAMICS CORP		03/13/2020	INVESTMENT TECH GROUP INC	33.000	4,607	XXX	5,700	5,820	(120)			(120)		5,700		(1,093)	(1,093)	34	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
369604103	GENERAL ELECTRIC CO		03/13/2020	INVESTMENT TECH GROUP INC	680.000	5,314	XXX	21,621	7,589	14,032			14,032		21,621		(16,307)	(16,307)	7	XXX
370334104	GENERAL MILLS INC		03/13/2020	INVESTMENT TECH GROUP INC	50.000	2,672	XXX	3,118	2,678	440			440		3,118		(446)	(446)	25	XXX
37045V100	GENERAL MOTORS CO		03/13/2020	INVESTMENT TECH GROUP INC	133.000	3,282	XXX	4,687	4,868	(181)			(181)		4,687		(1,405)	(1,405)		XXX
372460105	GENUINE PARTS CO		03/13/2020	INVESTMENT TECH GROUP INC	9.000	713	XXX	865	956	(91)			(91)		865		(152)	(152)	7	XXX
375558103	GILEAD SCIENCES INC		03/13/2020	INVESTMENT TECH GROUP INC	113.000	7,991	XXX	8,160	7,343	817			817		8,160		(169)	(169)		XXX
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		03/18/2020	JEFFERIES & CO INC, NEW Y	9,044.000	1,452	XXX	8,474	4,522	3,952			3,952		8,474		(7,021)	(7,021)		XXX
37940X102	GLOBAL PAYMENTS INC		03/13/2020	J.P MORGAN SECURITIES INC	215.000	36,560	XXX	24,453	39,250	(14,797)			(14,797)		24,453		12,107	12,107		XXX
38046C109	GOGO INC		03/18/2020	JEFFERIES & CO INC, NEW Y	2,486.000	5,115	XXX	11,967	15,910	(3,943)			(3,943)		11,967		(6,852)	(6,852)		XXX
G9456A100	GOLAR LNG LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	467.000	3,232	XXX	10,164	6,641	3,523			3,523		10,164		(6,932)	(6,932)		XXX
38141G104	GOLDMAN SACHS GROUP INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	39.000	6,908	XXX	9,244	8,967	277			277		9,244		(2,336)	(2,336)		XXX
387328107	GRANITE CONSTRUCTION INC		03/18/2020	JEFFERIES & CO INC, NEW Y	737.000	7,432	XXX	24,405	20,393	4,012			4,012		24,405		(16,973)	(16,973)	89	XXX
388689101	GRAPHIC PACKAGING HOLDING CO		03/17/2020	LIQUIDNET INC, NEW YORK	1,102.000	12,853	XXX	14,056	18,348	(4,292)			(4,292)		14,056		(1,203)	(1,203)	165	XXX
39304D102	GREEN DOT CORP		03/05/2020	LIQUIDNET INC, NEW YORK	608.000	13,190	XXX	34,705	14,166	20,538			20,538		34,705		(21,515)	(21,515)		XXX
093671105	H&R BLOCK INC		09/21/2020	INVESTMENT TECH GROUP INC	100.000	1,470	XXX	2,329	2,348	(19)			(19)		2,329		(859)	(859)	93	XXX
411511306	HARBOR INTERNATIONAL-INST		03/11/2020	NON-BROKER TRADE	1,394.036	44,818	XXX	55,957	55,873	84			84		55,957		(11,138)	(11,138)		XXX
411511801	HARBOR INTL GROWTH-INST		03/11/2020	NON-BROKER TRADE	2,304.185	33,088	XXX	39,056	39,148	(92)			(92)		39,056		(5,968)	(5,968)		XXX
412822108	HARLEY-DAVIDSON INC		06/22/2020	INVESTMENT TECH GROUP INC	70.000	1,722	XXX	4,064	2,603	1,461			1,461		4,064		(2,342)	(2,342)	28	XXX
416515104	HARTFORD FINANCIAL SERVICES GR		03/13/2020	INVESTMENT TECH GROUP INC	35.000	1,487	XXX	1,666	2,127	(461)			(461)		1,666		(179)	(179)	11	XXX
418056107	HASBRO INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	385	XXX	544	739	(195)			(195)		544		(159)	(159)	5	XXX
40412C101	HCA HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	26.000	2,710	XXX	1,920	3,843	(1,924)			(1,924)		1,920		791	791		XXX
42250P103	HEALTHPEAK PROPERTIES INC		03/13/2020	INVESTMENT TECH GROUP INC	36.000	1,038	XXX	1,060	1,241	(181)			(181)		1,060		(22)	(22)	13	XXX
423452101	HELMERICH & PAYNE INC		06/22/2020	INVESTMENT TECH GROUP INC	70.000	1,352	XXX	5,443	3,180	2,263			2,263		5,443		(4,091)	(4,091)	72	XXX
806407102	HENRY SCHEIN INC		03/13/2020	INVESTMENT TECH GROUP INC	16.000	907	XXX	1,022	1,068	(46)			(46)		1,022		(115)	(115)		XXX
427866108	HERSHEY CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	17.000	2,377	XXX	1,765	2,499	(733)			(733)		1,765		611	611		XXX
42809H107	HESS CORP		03/13/2020	INVESTMENT TECH GROUP INC	23.000	802	XXX	1,439	1,537	(97)			(97)		1,439		(637)	(637)		XXX
42824C109	HEWLETT PACKARD ENTERPRISE CO		03/13/2020	INVESTMENT TECH GROUP INC	83.000	815	XXX	1,112	1,316	(205)			(205)		1,112		(296)	(296)	10	XXX
43300A203	HILTON WORLDWIDE HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	30.000	2,358	XXX	2,000	3,327	(1,327)			(1,327)		2,000		358	358		XXX
436106108	HOLLYFRONTIER CORP		03/13/2020	INVESTMENT TECH GROUP INC	18.000	407	XXX	1,360	913	447			447		1,360		(953)	(953)	6	XXX
436440101	HOLOGIC INC		03/13/2020	INVESTMENT TECH GROUP INC	26.000	1,054	XXX	1,046	1,357	(312)			(312)		1,046		8	8		XXX
437076102	HOME DEPOT INC/THE		12/21/2020	INVESTMENT TECH GROUP INC	136.000	29,443	XXX	18,327	29,700	(11,373)			(11,373)		18,327		11,117	11,117	130	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
438516106	HONEYWELL INTERNATIONAL INC		12/21/2020	INVESTMENT TECH GROUP INC	101.000	16,877	XXX	11,240	17,877	(6,637)			(6,637)		11,240		5,637	5,637	173	XXX
440452100	HORMEL FOODS CORP		03/13/2020	INVESTMENT TECH GROUP INC	19.000	805	XXX	670	857	(187)			(187)		670		135	135	4	XXX
44107P104	HOST HOTELS & RESORTS INC		03/13/2020	INVESTMENT TECH GROUP INC	30.000	341	XXX	561	557	5			5		561		(220)	(220)	8	XXX
40434L105	HP INC		03/13/2020	INVESTMENT TECH GROUP INC	159.000	2,726	XXX	2,378	3,267	(890)			(890)		2,378		348	348	28	XXX
444859102	HUMANA INC		03/13/2020	INVESTMENT TECH GROUP INC	14.000	4,394	XXX	2,844	5,131	(2,287)			(2,287)		2,844		1,550	1,550	8	XXX
446150104	HUNTINGTON BANCSHARES INC/OH		03/13/2020	INVESTMENT TECH GROUP INC	46.000	435	XXX	602	694	(92)			(92)		602		(167)	(167)	7	XXX
446413106	HUNTINGTON INGALLS INDUSTRIES		03/13/2020	INVESTMENT TECH GROUP INC	4.000	714	XXX	1,017	1,004	13			13		1,017		(302)	(302)	4	XXX
447011107	HUNTSMAN CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	248.000	3,582	XXX	5,334	5,992	(657)			(657)		5,334		(1,752)	(1,752)	40	XXX
450828108	IBERIABANK CORP		01/03/2020	INVESTMENT TECH GROUP INC	182.000	14,069	XXX	12,716	13,619	(903)			(903)		12,716		1,353	1,353	82	XXX
45167R104	IDEX CORP		03/13/2020	INVESTMENT TECH GROUP INC	4.000	523	XXX	657	688	(31)			(31)		657		(134)	(134)	2	XXX
45168D104	IDEXX LABORATORIES INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	2,033	XXX	1,214	2,089	(875)			(875)		1,214		819	819		XXX
G47567105	IHS MARKIT LTD	C	03/13/2020	INVESTMENT TECH GROUP INC	22.000	1,231	XXX	1,050	1,658	(608)			(608)		1,050		181	181	4	XXX
452308109	ILLINOIS TOOL WORKS INC		03/13/2020	INVESTMENT TECH GROUP INC	27.000	4,223	XXX	3,299	4,850	(1,551)			(1,551)		3,299		924	924	29	XXX
452327109	ILLUMINA INC		03/13/2020	INVESTMENT TECH GROUP INC	13.000	3,033	XXX	1,671	4,313	(2,642)			(2,642)		1,671		1,362	1,362		XXX
45337C102	INCYTE CORP		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,107	XXX	2,211	1,310	901			901		2,211		(1,104)	(1,104)		XXX
G47791101	INGERSOLL-RAND PLC	C	03/02/2020	MERGER	110.000	8,294	XXX	8,293	14,621	(6,328)			(6,328)		8,293		1	1		XXX
45784P101	INSULET CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	460.000	59,567	XXX	46,079	78,752	(32,673)			(32,673)		46,079		13,487	13,487		XXX
458140100	INTEL CORP		03/13/2020	INVESTMENT TECH GROUP INC	428.000	23,281	XXX	15,692	25,616	(9,924)			(9,924)		15,692		7,588	7,588	141	XXX
45866F104	INTERCONTINENTAL EXCHANGE INC		03/13/2020	INVESTMENT TECH GROUP INC	48.000	3,988	XXX	2,715	4,442	(1,728)			(1,728)		2,715		1,273	1,273		XXX
458665304	INTERFACE INC		03/18/2020	MORGAN STANLEY & CO INC,	3,121.000	29,307	XXX	47,172	51,777	(4,606)			(4,606)		47,172		(17,864)	(17,864)		XXX
459200101	INTERNATIONAL BUSINESS MACHINE		03/13/2020	INVESTMENT TECH GROUP INC	82.000	8,849	XXX	13,658	10,991	2,667			2,667		13,658		(4,809)	(4,809)	133	XXX
459506101	INTERNATIONAL FLAVORS & FRAGRA		03/13/2020	INVESTMENT TECH GROUP INC	12.000	1,308	XXX	1,442	1,548	(106)			(106)		1,442		(134)	(134)	9	XXX
460146103	INTERNATIONAL PAPER CO		03/13/2020	INVESTMENT TECH GROUP INC	31.000	1,036	XXX	1,655	1,428	227			227		1,655		(619)	(619)		XXX
460690100	INTERPUBLIC GROUP OF COS INC/T		03/13/2020	INVESTMENT TECH GROUP INC	10.000	171	XXX	237	231	6			6		237		(66)	(66)		XXX
461202103	INTUIT INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	5,747	XXX	2,532	5,762	(3,231)			(3,231)		2,532		3,215	3,215	12	XXX
46120E602	INTUITIVE SURGICAL INC		03/13/2020	INVESTMENT TECH GROUP INC	11.000	5,180	XXX	2,337	6,503	(4,166)			(4,166)		2,337		2,844	2,844		XXX
46266C105	IQVIA HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,780	XXX	1,428	2,318	(890)			(890)		1,428		352	352		XXX
46284V101	IRON MOUNTAIN INC		03/13/2020	INVESTMENT TECH GROUP INC	30.000	869	XXX	975	956	19			19		975		(106)	(106)	19	XXX
465741106	ITRON INC		03/18/2020	JEFFERIES & CO INC, NEW Y	525.000	24,969	XXX	25,398	44,074	(18,676)			(18,676)		25,398		(430)	(430)		XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
466313103	JABIL INC		03/18/2020	JEFFERIES & CO INC, NEW Y	999.000	19,934	XXX	26,979	41,289	(14,310)			(14,310)		26,979		(7,045)	(7,045)	80	XXX
426281101	JACK HENRY & ASSOCIATES INC		03/13/2020	INVESTMENT TECH GROUP INC	2.000	322	XXX	244	291	(47)			(47)		244		77	77		XXX
469814107	JACOBS ENGINEERING GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	1.000	87	XXX	57	90	(33)			(33)		57		29	29	0	XXX
445658107	JB HUNT TRANSPORT SERVICES INC		03/13/2020	INVESTMENT TECH GROUP INC	10.000	879	XXX	974	1,168	(194)			(194)		974		(95)	(95)	3	XXX
47233W109	JEFFERIES FINANCIAL GROUP INC		03/18/2020	JEFFERIES & CO INC, NEW Y	895.000	12,608	XXX	16,740	19,126	(2,386)			(2,386)		16,740		(4,131)	(4,131)	134	XXX
477143101	JETBLUE AIRWAYS CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	1,598.000	12,244	XXX	26,681	29,915	(3,233)			(3,233)		26,681		(14,438)	(14,438)		XXX
832696405	JM SMUCKER CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	10.000	1,030	XXX	1,289	1,041	248			248		1,289		(259)	(259)	9	XXX
478160104	JOHNSON & JOHNSON		03/13/2020	INVESTMENT TECH GROUP INC	250.000	33,563	XXX	28,960	36,468	(7,508)			(7,508)		28,960		4,603	4,603	238	XXX
G51502105	JOHNSON CONTROLS INTERNATIONAL	C	03/13/2020	INVESTMENT TECH GROUP INC	121.000	3,966	XXX	5,023	4,926	98			98		5,023		(1,058)	(1,058)	24	XXX
46625H100	JPMORGAN CHASE & CO		12/21/2020	INVESTMENT TECH GROUP INC	364.000	38,604	XXX	31,078	50,742	(19,663)			(19,663)		31,078		7,526	7,526	436	XXX
48203R104	JUNIPER NETWORKS INC		03/13/2020	INVESTMENT TECH GROUP INC	24.000	486	XXX	679	591	88			88		679		(193)	(193)		XXX
485170302	KANSAS CITY SOUTHERN		03/13/2020	INVESTMENT TECH GROUP INC	5.000	638	XXX	422	766	(344)			(344)		422		216	216	2	XXX
48242W106	KBR INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,952.000	26,638	XXX	36,347	59,536	(23,189)			(23,189)		36,347		(9,709)	(9,709)	351	XXX
487836108	KELLOGG CO		03/13/2020	INVESTMENT TECH GROUP INC	20.000	1,272	XXX	1,478	1,383	95			95		1,478		(206)	(206)		XXX
493267108	KEYCORP		03/13/2020	INVESTMENT TECH GROUP INC	39.000	495	XXX	703	789	(86)			(86)		703		(208)	(208)	7	XXX
49338L103	KEYSIGHT TECHNOLOGIES INC		03/13/2020	INVESTMENT TECH GROUP INC	13.000	1,196	XXX	735	1,334	(600)			(600)		735		461	461		XXX
494368103	KIMBERLY-CLARK CORP		03/13/2020	INVESTMENT TECH GROUP INC	37.000	4,963	XXX	4,250	5,089	(839)			(839)		4,250		713	713	36	XXX
49446R109	KIMCO REALTY CORP		03/13/2020	INVESTMENT TECH GROUP INC	4.000	53	XXX	99	83	17			17		99		(47)	(47)	1	XXX
49456B101	KINDER MORGAN INC/DE		03/13/2020	INVESTMENT TECH GROUP INC	152.000	2,241	XXX	3,167	3,218	(51)			(51)		3,167		(926)	(926)	38	XXX
497266106	KIRBY CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	252.000	9,193	XXX	18,840	22,562	(3,721)			(3,721)		18,840		(9,647)	(9,647)		XXX
482480100	KLA-TENCOR CORP		03/13/2020	INVESTMENT TECH GROUP INC	14.000	2,035	XXX	1,102	2,494	(1,393)			(1,393)		1,102		933	933	12	XXX
499049104	KNIGHT-SWIFT TRANSPORTATION HO		03/18/2020	JEFFERIES & CO INC, NEW Y	764.000	24,923	XXX	24,350	27,382	(3,032)			(3,032)		24,350		573	573	61	XXX
500255104	KOHL'S CORP		09/21/2020	INVESTMENT TECH GROUP INC	70.000	1,558	XXX	3,479	3,567	(87)			(87)		3,479		(1,922)	(1,922)	39	XXX
500754106	KRAFT HEINZ CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	48.000	1,149	XXX	4,228	1,542	2,685			2,685		4,228		(3,079)	(3,079)		XXX
50077C106	KRATON CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	966.000	5,872	XXX	30,301	24,459	5,842			5,842		30,301		(24,429)	(24,429)		XXX
50077B207	KRATOS DEFENSE & SECURITY SOLU		03/18/2020	JEFFERIES & CO INC, NEW Y	359.000	3,949	XXX	5,583	6,466	(882)			(882)		5,583		(1,634)	(1,634)		XXX
501044101	KROGER CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	76.000	2,331	XXX	2,640	2,203	437			437		2,640		(309)	(309)	12	XXX
501797104	L BRANDS INC		03/13/2020	INVESTMENT TECH GROUP INC	13.000	209	XXX	860	236	625			625		860		(651)	(651)	4	XXX
502431109	L3HARRIS TECHNOLOGIES INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	3,907	XXX	2,588	4,353	(1,765)			(1,765)		2,588		1,319	1,319		XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
50540R409	LABORATORY CORP OF AMERICA HOL		03/13/2020	INVESTMENT TECH GROUP INC	9.000	1,359	XXX	1,151	1,523	(371)			(371)		1,151		208	208		XXX
512807108	LAM RESEARCH CORP		03/13/2020	INVESTMENT TECH GROUP INC	14.000	3,664	XXX	1,494	4,094	(2,600)			(2,600)		1,494		2,170	2,170	16	XXX
513272104	LAMB WESTON HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	447	XXX	502	602	(100)			(100)		502		(55)	(55)	2	XXX
517834107	LAS VEGAS SANDS CORP		03/13/2020	INVESTMENT TECH GROUP INC	10.000	490	XXX	690	690	(1)			(1)		690		(200)	(200)		XXX
524660107	LEGGETT & PLATT INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	259	XXX	397	407	(9)			(9)		397		(138)	(138)	3	XXX
525327102	LEIDOS HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	2.000	181	XXX	171	196	(25)			(25)		171		9	9		XXX
526057104	LENNAR CORP		03/13/2020	INVESTMENT TECH GROUP INC	30.000	1,369	XXX	1,271	1,674	(402)			(402)		1,271		98	98	4	XXX
50187T106	LGI HOMES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	234.000	8,386	XXX	13,376	16,532	(3,156)			(3,156)		13,376		(4,990)	(4,990)		XXX
534187109	LINCOLN NATIONAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	25.000	721	XXX	1,646	1,475	171			171		1,646		(925)	(925)	10	XXX
G5494J103	LINDE PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	52.000	9,176	XXX	7,884	11,071	(3,187)			(3,187)		7,884		1,292	1,292		XXX
535919500	LIONS GATE ENTERTAINMENT CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	1,813.000	8,495	XXX	22,639	18,003	4,636			4,636		22,639		(14,144)	(14,144)		XXX
538034109	LIVE NATION ENTERTAINMENT INC		03/13/2020	INVESTMENT TECH GROUP INC	1.000	43	XXX	72	71	0			0		72		(29)	(29)		XXX
501889208	LKQ CORP		03/13/2020	INVESTMENT TECH GROUP INC	32.000	796	XXX	988	1,142	(155)			(155)		988		(192)	(192)		XXX
539830109	LOCKHEED MARTIN CORP		12/21/2020	INVESTMENT TECH GROUP INC	46.000	15,552	XXX	11,497	17,911	(6,414)			(6,414)		11,497		4,055	4,055	162	XXX
540424108	LOEWS CORP		03/13/2020	INVESTMENT TECH GROUP INC	37.000	1,368	XXX	1,742	1,942	(200)			(200)		1,742		(374)	(374)	2	XXX
548661107	LOWE'S COS INC		03/13/2020	INVESTMENT TECH GROUP INC	75.000	7,234	XXX	5,363	8,982	(3,619)			(3,619)		5,363		1,871	1,871	41	XXX
50212V100	LPL FINANCIAL HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	416.000	16,786	XXX	28,999	38,376	(9,377)			(9,377)		28,999		(12,213)	(12,213)	104	XXX
N53745100	LYONDELLBASELL INDUSTRIES NV	C	03/13/2020	INVESTMENT TECH GROUP INC	43.000	2,013	XXX	3,691	4,063	(372)			(372)		3,691		(1,679)	(1,679)	45	XXX
55261F104	M&T BANK CORP		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,803	XXX	2,482	2,716	(234)			(234)		2,482		(679)	(679)		XXX
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		03/18/2020	JEFFERIES & CO INC, NEW Y	1,323.000	21,801	XXX	24,651	35,192	(10,541)			(10,541)		24,651		(2,849)	(2,849)		XXX
55608B105	MACQUARIE INFRASTRUCTURE CORP		03/05/2020	BARCLAYS CAPITAL LE, NEW	328.000	12,916	XXX	13,113	14,052	(938)			(938)		13,113		(197)	(197)	328	XXX
55616P104	MACY'S INC		06/22/2020	INVESTMENT TECH GROUP INC	150.000	1,036	XXX	5,395	2,550	2,845			2,845		5,395		(4,359)	(4,359)	113	XXX
56585A102	MARATHON PETROLEUM CORP		03/13/2020	INVESTMENT TECH GROUP INC	71.000	1,767	XXX	3,706	4,278	(572)			(572)		3,706		(1,939)	(1,939)	41	XXX
57060D108	MARKETAXESS HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	3.000	1,029	XXX	1,018	1,137	(119)			(119)		1,018		11	11	2	XXX
571903202	MARRIOTT INTERNATIONAL INC/MD		03/13/2020	INVESTMENT TECH GROUP INC	24.000	2,294	XXX	2,000	3,634	(1,635)			(1,635)		2,000		294	294		XXX
571748102	MARSH & MCLENNAN COS INC		03/13/2020	INVESTMENT TECH GROUP INC	36.000	3,550	XXX	2,441	4,011	(1,570)			(1,570)		2,441		1,109	1,109	16	XXX
573284106	MARTIN MARIETTA MATERIALS INC		03/13/2020	INVESTMENT TECH GROUP INC	94.000	15,021	XXX	18,583	26,286	(7,703)			(7,703)		18,583		(3,562)	(3,562)	14	XXX
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	819.000	14,102	XXX	17,786	21,753	(3,967)			(3,967)		17,786		(3,684)	(3,684)	49	XXX
574599106	MASCO CORP		03/13/2020	INVESTMENT TECH GROUP INC	33.000	1,312	XXX	1,053	1,584	(531)			(531)		1,053		259	259	4	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
576323109	MASTEC INC		03/18/2020	JEFFERIES & CO INC, NEW Y	776.000	18,768	XXX	35,949	49,788	(13,839)			(13,839)		35,949		(17,181)	(17,181)		XXX
57636Q104	MASTERCARD INC		12/21/2020	INVESTMENT TECH GROUP INC	106.000	29,538	XXX	10,989	31,651	(20,661)			(20,661)		10,989		18,549	18,549	58	XXX
57772K101	MAXIM INTEGRATED PRODUCTS INC		03/13/2020	INVESTMENT TECH GROUP INC	19.000	922	XXX	1,042	1,169	(127)			(127)		1,042		(120)	(120)	9	XXX
579780206	MCCORMICK & CO INC/MD		03/13/2020	INVESTMENT TECH GROUP INC	16.000	2,159	XXX	1,499	2,716	(1,217)			(1,217)		1,499		660	660	10	XXX
580135101	MCDONALD'S CORP		03/13/2020	INVESTMENT TECH GROUP INC	74.000	13,105	XXX	9,119	14,623	(5,505)			(5,505)		9,119		3,986	3,986		XXX
58155Q103	MCKESSON CORP		03/13/2020	INVESTMENT TECH GROUP INC	16.000	2,121	XXX	2,279	2,213	66			66		2,279		(159)	(159)	7	XXX
G5960L103	MEDTRONIC PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	115.000	10,210	XXX	8,245	13,047	(4,802)			(4,802)		8,245		1,965	1,965	47	XXX
58933Y105	MERCK & CO INC		03/13/2020	INVESTMENT TECH GROUP INC	229.000	17,567	XXX	13,553	20,828	(7,275)			(7,275)		13,553		4,015	4,015	140	XXX
589889104	MERIT MEDICAL SYSTEMS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	213.000	5,890	XXX	7,248	6,650	599			599		7,248		(1,358)	(1,358)		XXX
59001K100	MERITOR INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,578.000	18,373	XXX	31,509	41,328	(9,819)			(9,819)		31,509		(13,137)	(13,137)		XXX
590479135	MESA AIR GROUP INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,750.000	4,714	XXX	13,955	15,645	(1,690)			(1,690)		13,955		(9,241)	(9,241)		XXX
59156R108	METLIFE INC		03/13/2020	INVESTMENT TECH GROUP INC	146.000	4,657	XXX	7,005	7,442	(437)			(437)		7,005		(2,349)	(2,349)	64	XXX
592688105	METTLER-TOLEDO INTERNATIONAL I		03/13/2020	INVESTMENT TECH GROUP INC	3.000	2,018	XXX	1,261	2,380	(1,119)			(1,119)		1,261		756	756		XXX
552953101	MGM RESORTS INTERNATIONAL		03/13/2020	INVESTMENT TECH GROUP INC	39.000	601	XXX	1,268	1,298	(30)			(30)		1,268		(667)	(667)		XXX
595017104	MICROCHIP TECHNOLOGY INC		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,049	XXX	970	1,571	(600)			(600)		970		79	79	6	XXX
595112103	MICRON TECHNOLOGY INC		03/13/2020	INVESTMENT TECH GROUP INC	100.000	4,295	XXX	2,229	5,378	(3,149)			(3,149)		2,229		2,067	2,067		XXX
594918104	MICROSOFT CORP		12/21/2020	INVESTMENT TECH GROUP INC	757.000	123,201	XXX	47,666	119,379	(71,713)			(71,713)		47,666		75,535	75,535	465	XXX
59522J103	MID-AMERICA APARTMENT COMMUNIT		03/13/2020	INVESTMENT TECH GROUP INC	10.000	1,260	XXX	971	1,319	(348)			(348)		971		289	289	10	XXX
55306N104	MKS INSTRUMENTS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	113.000	8,194	XXX	8,328	12,431	(4,104)			(4,104)		8,328		(134)	(134)	23	XXX
607525102	MODEL N INC		03/18/2020	JEFFERIES & CO INC, NEW Y	397.000	6,448	XXX	6,978	13,923	(6,945)			(6,945)		6,978		(530)	(530)		XXX
607828100	MODINE MANUFACTURING CO		03/18/2020	JEFFERIES & CO INC, NEW Y	570.000	1,842	XXX	7,817	4,389	3,428			3,428		7,817		(5,974)	(5,974)		XXX
608190104	MOHAWK INDUSTRIES INC		03/13/2020	INVESTMENT TECH GROUP INC	4.000	386	XXX	806	546	261			261		806		(420)	(420)		XXX
60871R209	MOLSON COORS BREWING CO		03/13/2020	INVESTMENT TECH GROUP INC	14.000	595	XXX	1,370	755	615			615		1,370		(775)	(775)		XXX
609207105	MONDELEZ INTERNATIONAL		03/13/2020	INVESTMENT TECH GROUP INC	124.000	6,310	XXX	5,556	6,830	(1,274)			(1,274)		5,556		753	753	35	XXX
609839105	MONOLITHIC POWER SYSTEMS		03/18/2020	LIQUIDNET INC, NEW YORK	377.000	54,494	XXX	53,421	67,114	(13,693)			(13,693)		53,421		1,073	1,073	151	XXX
61174X109	MONSTER BEVERAGE CORP		03/13/2020	INVESTMENT TECH GROUP INC	31.000	1,933	XXX	1,396	1,970	(574)			(574)		1,396		537	537		XXX
615369105	MOODY'S CORP		03/13/2020	INVESTMENT TECH GROUP INC	16.000	3,408	XXX	1,515	3,799	(2,283)			(2,283)		1,515		1,893	1,893		XXX
617446448	MORGAN STANLEY		03/13/2020	INVESTMENT TECH GROUP INC	135.000	5,058	XXX	5,667	6,901	(1,234)			(1,234)		5,667		(609)	(609)	47	XXX
61945C103	MOSAIC CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	16.000	176	XXX	466	346	119			119		466		(290)	(290)		XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
620076307	MOTOROLA SOLUTIONS INC		03/13/2020	INVESTMENT TECH GROUP INC	19.000	2,943	XXX	1,573	3,062	(1,489)			(1,489)		1,573		1,370	1,370	11	XXX
55345K103	MRC GLOBAL INC		03/18/2020	JEFFERIES & CO INC, NEW Y	643.000	2,291	XXX	10,848	8,771	2,078			2,078		10,848		(8,557)	(8,557)		XXX
55354G100	MSCI INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	2,267	XXX	1,368	2,065	(698)			(698)		1,368		899	899	5	XXX
N59465109	MYLAN NV	C	11/17/2020	INVESTMENT TECH GROUP INC	240.000	7,187	XXX	9,134	4,824	4,310			4,310		9,134		(1,948)	(1,948)		XXX
62855J104	MYRIAD GENETICS INC		03/16/2020	LIQUIDNET INC, NEW YORK	1,361.000	27,346	XXX	40,464	37,060	3,404			3,404		40,464		(13,118)	(13,118)		XXX
631103108	NASDAQ INC		03/13/2020	INVESTMENT TECH GROUP INC	9.000	864	XXX	605	964	(359)			(359)		605		259	259		XXX
637071101	NATIONAL OILWELL VARCO INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	81	XXX	303	200	102			102		303		(221)	(221)		XXX
Y62132108	NAVIGATOR HOLDINGS LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	3,653.000	14,928	XXX	39,266	49,206	(9,940)			(9,940)		39,266		(24,338)	(24,338)		XXX
640268108	NEKTAR THERAPEUTICS		03/18/2020	JEFFERIES & CO INC, NEW Y	204.000	3,082	XXX	6,729	4,403	2,326			2,326		6,729		(3,648)	(3,648)		XXX
64110D104	NETAPP INC		03/13/2020	INVESTMENT TECH GROUP INC	28.000	1,141	XXX	997	1,743	(746)			(746)		997		144	144	13	XXX
64110L106	NETFLIX INC		12/21/2020	INVESTMENT TECH GROUP INC	48.000	18,012	XXX	5,985	15,531	(9,546)			(9,546)		5,985		12,027	12,027		XXX
64131A105	NEURONETICS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	496.000	667	XXX	5,314	2,227	3,087			3,087		5,314		(4,647)	(4,647)		XXX
651229106	NEWELL BRANDS INC		03/13/2020	INVESTMENT TECH GROUP INC	32.000	414	XXX	1,445	615	830			830		1,445		(1,032)	(1,032)	7	XXX
651639106	NEWMONT MINING CORP		03/13/2020	INVESTMENT TECH GROUP INC	71.000	2,802	XXX	2,458	3,085	(627)			(627)		2,458		344	344		XXX
65249B109	NEWS CORP		03/13/2020	INVESTMENT TECH GROUP INC	78.000	814	XXX	906	1,103	(197)			(197)		906		(92)	(92)		XXX
65339F101	NEXTERA ENERGY INC		03/13/2020	INVESTMENT TECH GROUP INC	57.000	12,627	XXX	6,826	13,803	(6,978)			(6,978)		6,826		5,801	5,801		XXX
G6518L108	NIELSEN HOLDINGS PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	15.000	225	XXX	631	305	327			327		631		(406)	(406)		XXX
654106103	NIKE INC		03/13/2020	INVESTMENT TECH GROUP INC	112.000	8,461	XXX	5,726	11,347	(5,621)			(5,621)		5,726		2,735	2,735	27	XXX
65473P105	NISOURCE INC		03/13/2020	INVESTMENT TECH GROUP INC	41.000	1,031	XXX	910	1,141	(232)			(232)		910		121	121	9	XXX
G65431101	NOBLE CORP PLC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	5,229.000	1,431	XXX	18,525	6,379	12,145			12,145		18,525		(17,094)	(17,094)		XXX
655044105	NOBLE ENERGY INC		10/15/2020	JEFFERIES & CO INC, NEW Y	1,827.000	13,901	XXX	45,131	45,383	(252)			(252)		45,131		(31,230)	(31,230)	228	XXX
655664100	NORDSTROM INC		06/22/2020	INVESTMENT TECH GROUP INC	80.000	1,549	XXX	3,848	3,274	574			574		3,848		(2,299)	(2,299)	30	XXX
655844108	NORFOLK SOUTHERN CORP		03/13/2020	INVESTMENT TECH GROUP INC	28.000	4,111	XXX	3,023	5,436	(2,412)			(2,412)		3,023		1,088	1,088	26	XXX
665859104	NORTHERN TRUST CORP		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,216	XXX	1,414	1,700	(285)			(285)		1,414		(198)	(198)	11	XXX
666807102	NORTHROP GRUMMAN CORP		03/13/2020	INVESTMENT TECH GROUP INC	18.000	5,660	XXX	4,184	6,191	(2,008)			(2,008)		4,184		1,477	1,477	24	XXX
668771108	NORTONLIFELOCK INC		03/13/2020	INVESTMENT TECH GROUP INC	80.000	1,393	XXX	1,931	2,042	(111)			(111)		1,931		(538)	(538)	960	XXX
G66721104	NORWEGIAN CRUISE LINE HOLDINGS	C	03/13/2020	INVESTMENT TECH GROUP INC	11.000	122	XXX	612	643	(31)			(31)		612		(490)	(490)		XXX
629377508	NRG ENERGY INC		03/13/2020	INVESTMENT TECH GROUP INC	35.000	1,008	XXX	437	1,391	(954)			(954)		437		571	571	11	XXX
67020Y100	NUANCE COMMUNICATIONS INC		03/17/2020	ISI GROUP INC, NEW YORK	1,670.000	23,359	XXX	24,844	29,776	(4,933)			(4,933)		24,844		(1,484)	(1,484)		XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
670346105	NUCOR CORP		03/13/2020	INVESTMENT TECH GROUP INC	25.000	895	XXX	1,513	1,407	106			106		1,513		(618)	(618)	10	XXX
67066G104	NVIDIA CORP		03/13/2020	INVESTMENT TECH GROUP INC	61.000	14,689	XXX	6,474	14,353	(7,879)			(7,879)		6,474		8,215	8,215		XXX
674599105	OCCIDENTAL PETROLEUM CORP		08/12/2020	IN LIEU OF TRANSACTIONS	68.000	971	XXX	4,856	2,802	2,054			2,054		4,856		(3,885)	(3,885)	54	XXX
679580100	OLD DOMINION FREIGHT LINE INC		04/08/2020	FRACTIONS	7.500	1,307	XXX	1,372	1,392	(19)			(19)		1,372		(65)	(65)	0	XXX
681919106	OMNICOM GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	24.000	1,509	XXX	2,060	1,944	115			115		2,060		(551)	(551)	16	XXX
682680103	ONEOK INC		03/13/2020	INVESTMENT TECH GROUP INC	35.000	1,074	XXX	1,977	2,648	(671)			(671)		1,977		(903)	(903)	33	XXX
68389X105	ORACLE CORP		12/21/2020	INVESTMENT TECH GROUP INC	333.000	16,945	XXX	12,932	17,642	(4,710)			(4,710)		12,932		4,013	4,013	123	XXX
67103H107	O'REILLY AUTOMOTIVE INC		03/13/2020	INVESTMENT TECH GROUP INC	9.000	3,188	XXX	2,535	3,944	(1,409)			(1,409)		2,535		653	653		XXX
693718108	PACCAR INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	1,627	XXX	1,613	1,978	(365)			(365)		1,613		15	15	60	XXX
695127100	PACIRA PHARMACEUTICALS INC/DE		03/18/2020	JEFFERIES & CO INC, NEW Y	710.000	21,208	XXX	27,807	32,163	(4,356)			(4,356)		27,807		(6,599)	(6,599)		XXX
695156109	PACKAGING CORP OF AMERICA		03/13/2020	INVESTMENT TECH GROUP INC	7.000	590	XXX	819	784	35			35		819		(229)	(229)	6	XXX
697900108	PAN AMERICAN SILVER CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	2,809.000	41,245	XXX	49,019	66,545	(17,526)			(17,526)		49,019		(7,774)	(7,774)	140	XXX
697900132	PAN AMERN SILVER CORP		03/18/2020	BTIG LLC, NEW YORK	38,771.000	10,856	XXX										10,856	10,856		XXX
701094104	PARKER-HANNIFIN CORP		03/13/2020	INVESTMENT TECH GROUP INC	12.000	1,683	XXX	1,679	2,470	(791)			(791)		1,679		4	4	11	XXX
704326107	PAYCHEX INC		03/13/2020	INVESTMENT TECH GROUP INC	23.000	1,645	XXX	1,412	1,956	(544)			(544)		1,412		233	233	14	XXX
70450Y103	PAYPAL HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	96.000	10,571	XXX	3,834	10,384	(6,550)			(6,550)		3,834		6,737	6,737		XXX
69327R101	PDC ENERGY INC		03/18/2020	JEFFERIES & CO INC, NEW Y	481.000	2,520	XXX	20,789	12,588	8,201			8,201		20,789		(18,269)	(18,269)		XXX
G7S00T104	PENTAIR PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	14.000	501	XXX	530	642	(112)			(112)		530		(29)	(29)	3	XXX
713448108	PEPSICO INC		12/21/2020	INVESTMENT TECH GROUP INC	158.000	20,470	XXX	16,575	21,594	(5,019)			(5,019)		16,575		3,895	3,895	214	XXX
714046109	PERKINELMER INC		03/13/2020	INVESTMENT TECH GROUP INC	9.000	664	XXX	470	874	(404)			(404)		470		194	194	1	XXX
G97822103	PERRIGO CO PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	1.000	46	XXX	52	52	1			1		52		(6)	(6)		XXX
717081103	PFIZER INC		03/13/2020	INVESTMENT TECH GROUP INC	470.000	15,357	XXX	15,289	18,415	(3,125)			(3,125)		15,289		67	67	179	XXX
718172109	PHILIP MORRIS INTERNATIONAL IN		03/13/2020	INVESTMENT TECH GROUP INC	140.000	11,125	XXX	12,853	11,913	940			940		12,853		(1,728)	(1,728)	161	XXX
718546104	PHILLIPS 66		03/13/2020	INVESTMENT TECH GROUP INC	47.000	2,553	XXX	4,069	5,236	(1,167)			(1,167)		4,069		(1,516)	(1,516)	42	XXX
723484101	PINNACLE WEST CAPITAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	12.000	978	XXX	1,051	1,079	(28)			(28)		1,051		(72)	(72)	9	XXX
723787107	PIONEER NATURAL RESOURCES CO		03/13/2020	INVESTMENT TECH GROUP INC	28.000	1,978	XXX	5,084	4,238	845			845		5,084		(3,106)	(3,106)	12	XXX
72703H101	PLANET FITNESS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	241.000	6,266	XXX	16,145	17,998	(1,853)			(1,853)		16,145		(9,878)	(9,878)		XXX
693475105	PNC FINANCIAL SERVICES GROUP I		03/13/2020	INVESTMENT TECH GROUP INC	49.000	5,240	XXX	5,669	7,822	(2,152)			(2,152)		5,669		(429)	(429)	56	XXX
733174700	POPULAR INC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	465.000	11,590	XXX	23,384	27,319	(3,935)			(3,935)		23,384		(11,794)	(11,794)	293	XXX
693506107	PPG INDUSTRIES INC		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,506	XXX	1,517	2,136	(619)			(619)		1,517		(11)	(11)	8	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
69351T106	PPL CORP		03/13/2020	INVESTMENT TECH GROUP INC	48.000	1,314	XXX	1,644	1,722	(79)			(79)		1,644		(329)	(329)	20	XXX
69354N106	PRA GROUP INC		03/18/2020	JEFFERIES & CO INC, NEW Y	584.000	14,121	XXX	16,333	21,199	(4,866)			(4,866)		16,333		(2,212)	(2,212)		XXX
74251V102	PRINCIPAL FINANCIAL GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	29.000	1,030	XXX	1,674	1,595	79			79		1,674		(644)	(644)		XXX
742718109	PROCTER & GAMBLE CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	230.000	26,227	XXX	19,404	28,727	(9,323)			(9,323)		19,404		6,823	6,823	172	XXX
743315103	PROGRESSIVE CORP/THE		03/13/2020	INVESTMENT TECH GROUP INC	47.000	3,668	XXX	1,669	3,402	(1,733)			(1,733)		1,669		1,999	1,999	110	XXX
74340W103	PROLOGIS INC		03/13/2020	INVESTMENT TECH GROUP INC	13.000	1,011	XXX	680	1,159	(479)			(479)		680		331	331		XXX
744320102	PRUDENTIAL FINANCIAL INC		03/13/2020	INVESTMENT TECH GROUP INC	52.000	2,750	XXX	5,395	4,874	521			521		5,395		(2,645)	(2,645)	57	XXX
744573106	PUBLIC SERVICE ENTERPRISE GROU		03/13/2020	INVESTMENT TECH GROUP INC	45.000	1,985	XXX	1,980	2,657	(677)			(677)		1,980		5	5		XXX
74460D109	PUBLIC STORAGE		03/13/2020	INVESTMENT TECH GROUP INC	18.000	3,803	XXX	3,980	3,833	147			147		3,980		(177)	(177)		XXX
745867101	PULTEGROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	26.000	793	XXX	483	1,009	(526)			(526)		483		310	310	3	XXX
693656100	PVH CORP		03/13/2020	INVESTMENT TECH GROUP INC	9.000	453	XXX	816	946	(130)			(130)		816		(364)	(364)		XXX
N72482123	QIAGEN NV	C	03/18/2020	WELLS FARGO SECURITIES, L	479.000	17,932	XXX	19,063	16,190	2,873			2,873		19,063		(1,131)	(1,131)		XXX
74736K101	QORVO INC		03/13/2020	J.P MORGAN SECURITIES INC	436.000	34,801	XXX	31,505	50,676	(19,172)			(19,172)		31,505		3,296	3,296		XXX
747525103	QUALCOMM INC		03/13/2020	INVESTMENT TECH GROUP INC	118.000	8,941	XXX	7,770	10,411	(2,642)			(2,642)		7,770		1,172	1,172		XXX
74762E102	QUANTA SERVICES INC		03/13/2020	JEFFERIES & CO INC, NEW Y	119.000	3,288	XXX	3,901	2,850	(434)			(434)		3,901		(613)	(613)	4	XXX
74834L100	QUEST DIAGNOSTICS INC		03/13/2020	INVESTMENT TECH GROUP INC	12.000	1,161	XXX	1,101	1,281	(180)			(180)		1,101		59	59	6	XXX
751212101	RALPH LAUREN CORP		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,254	XXX	1,361	1,758	(397)			(397)		1,361		(107)	(107)	10	XXX
754730109	RAYMOND JAMES FINANCIAL INC		03/13/2020	INVESTMENT TECH GROUP INC	279.000	19,898	XXX	21,156	24,959	(3,804)			(3,804)		21,156		(1,258)	(1,258)	103	XXX
755111507	RAYTHEON CO		04/03/2020	INVESTMENT TECH GROUP INC	124.000	19,012	XXX	18,848	27,248	(8,400)			(8,400)		18,848		164	164	117	XXX
756109104	REALTY INCOME CORP		03/13/2020	INVESTMENT TECH GROUP INC	20.000	1,438	XXX	1,136	1,473	(336)			(336)		1,136		301	301	14	XXX
758849103	REGENCY CENTERS CORP		03/13/2020	INVESTMENT TECH GROUP INC	19.000	1,049	XXX	1,273	1,199	74			74		1,273		(224)	(224)	11	XXX
75886F107	REGENERON PHARMACEUTICALS INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	2,793	XXX	2,252	2,253	(1)			(1)		2,252		541	541		XXX
7591EP100	REGIONS FINANCIAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	54.000	537	XXX	767	927	(159)			(159)		767		(230)	(230)	8	XXX
760759100	REPUBLIC SERVICES INC		03/13/2020	INVESTMENT TECH GROUP INC	21.000	1,784	XXX	1,200	1,882	(682)			(682)		1,200		584	584	9	XXX
761152107	RESMED INC		03/13/2020	INVESTMENT TECH GROUP INC	18.000	2,694	XXX	1,436	2,789	(1,354)			(1,354)		1,436		1,259	1,259		XXX
770323103	ROBERT HALF INTERNATIONAL INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	330	XXX	341	442	(101)			(101)		341		(11)	(11)		XXX
773903109	ROCKWELL AUTOMATION INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	1,329	XXX	1,077	1,621	(545)			(545)		1,077		253	253	8	XXX
775133101	ROGERS CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	277.000	25,860	XXX	41,417	34,550	6,866			6,866		41,417		(15,557)	(15,557)		XXX
776696106	ROPER TECHNOLOGIES INC		03/13/2020	INVESTMENT TECH GROUP INC	11.000	3,448	XXX	2,017	3,897	(1,879)			(1,879)		2,017		1,431	1,431	6	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
778296103	ROSS STORES INC		03/13/2020	INVESTMENT TECH GROUP INC	31.000	2,877	XXX	2,058	3,609	(1,551)			(1,551)		2,058		818	818		XXX
78409V104	S&P GLOBAL INC		12/21/2020	INVESTMENT TECH GROUP INC	44.000	12,333	XXX	4,804	12,014	(7,211)			(7,211)		4,804		7,530	7,530	56	XXX
79466L302	SALESFORCE.COM INC		03/13/2020	INVESTMENT TECH GROUP INC	80.000	11,819	XXX	5,553	13,011	(7,458)			(7,458)		5,553		6,266	6,266		XXX
800677106	SANGAMO THERAPEUTICS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	439.000	2,364	XXX	4,154	3,674	480			480		4,154		(1,790)	(1,790)		XXX
78410G104	SBA COMMUNICATIONS CORP		03/13/2020	INVESTMENT TECH GROUP INC	12.000	3,382	XXX	1,811	2,892	(1,081)			(1,081)		1,811		1,571	1,571		XXX
806857108	SCHLUMBERGER LTD	C	03/13/2020	INVESTMENT TECH GROUP INC	115.000	1,854	XXX	9,666	4,623	5,043			5,043		9,666		(7,812)	(7,812)	58	XXX
G7945M107	SEAGATE TECHNOLOGY PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	27.000	1,320	XXX	1,027	1,607	(579)			(579)		1,027		293	293	13	XXX
81211K100	SEALED AIR CORP		03/13/2020	INVESTMENT TECH GROUP INC	6.000	153	XXX	273	239	34			34		273		(120)	(120)		XXX
816851109	SEMPRA ENERGY		03/13/2020	INVESTMENT TECH GROUP INC	30.000	3,206	XXX	3,033	4,544	(1,511)			(1,511)		3,033		173	173	29	XXX
816850101	SEMTECH CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	691.000	21,734	XXX	36,753	36,554	199			199		36,753		(15,019)	(15,019)		XXX
81762P102	SERVICENOW INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	6,328	XXX	6,278	6,211	67			67		6,278		50	50		XXX
824348106	SHERWIN-WILLIAMS CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	9.000	4,494	XXX	2,433	5,252	(2,818)			(2,818)		2,433		2,060	2,060	12	XXX
826919102	SILICON LABORATORIES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	125.000	9,002	XXX	10,222	14,498	(4,275)			(4,275)		10,222		(1,220)	(1,220)		XXX
828806109	SIMON PROPERTY GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	30.000	2,692	XXX	5,283	4,469	814			814		5,283		(2,591)	(2,591)	63	XXX
83088M102	SKYWORKS SOLUTIONS INC		03/13/2020	INVESTMENT TECH GROUP INC	19.000	1,576	XXX	1,446	2,297	(851)			(851)		1,446		131	131	8	XXX
78440X101	SL GREEN REALTY CORP		03/13/2020	INVESTMENT TECH GROUP INC	7.000	461	XXX	739	643	96			96		739		(278)	(278)	6	XXX
78454L100	SM ENERGY CO		03/10/2020	CREDIT SUISSE, NEW YORK (	628.000	989	XXX	10,360	7,059	3,301			3,301		10,360		(9,371)	(9,371)		XXX
833034101	SNAP-ON INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	757	XXX	1,030	1,016	14			14		1,030		(273)	(273)	6	XXX
842587107	SOUTHERN CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	78.000	4,207	XXX	3,843	4,969	(1,126)			(1,126)		3,843		364	364	48	XXX
844741108	SOUTHWEST AIRLINES CO		03/13/2020	INVESTMENT TECH GROUP INC	45.000	1,856	XXX	2,263	2,429	(166)			(166)		2,263		(407)	(407)	8	XXX
78467J100	SS&C TECHNOLOGIES HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	464.000	15,413	XXX	25,417	28,490	(3,073)			(3,073)		25,417		(10,004)	(10,004)	58	XXX
854502101	STANLEY BLACK & DECKER INC		03/13/2020	INVESTMENT TECH GROUP INC	8.000	872	XXX	921	1,326	(405)			(405)		921		(48)	(48)		XXX
855244109	STARBUCKS CORP		03/13/2020	INVESTMENT TECH GROUP INC	124.000	8,666	XXX	6,994	10,902	(3,908)			(3,908)		6,994		1,671	1,671	51	XXX
857477103	STATE STREET CORP		03/13/2020	INVESTMENT TECH GROUP INC	40.000	2,353	XXX	3,093	3,164	(71)			(71)		3,093		(741)	(741)	21	XXX
G8473T100	STERIS PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	151.000	18,537	XXX	14,856	23,015	(8,159)			(8,159)		14,856		3,680	3,680	39	XXX
86183P102	STONERIDGE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	521.000	7,725	XXX	14,881	15,276	(395)			(395)		14,881		(7,157)	(7,157)		XXX
863667101	STRYKER CORP		03/13/2020	INVESTMENT TECH GROUP INC	31.000	5,092	XXX	3,739	6,508	(2,769)			(2,769)		3,739		1,353	1,353	18	XXX
78486Q101	SVB FINANCIAL GROUP		03/13/2020	INVESTMENT TECH GROUP INC	6.000	940	XXX	1,601	1,506	95			95		1,601		(661)	(661)		XXX
87165B103	SYNCHRONY FINANCIAL		03/13/2020	INVESTMENT TECH GROUP INC	83.000	2,000	XXX	2,990	2,989	1			1		2,990		(990)	(990)	18	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
871607107	SYNOPSYS INC		03/13/2020	INVESTMENT TECH GROUP INC	16.000	2,077	XXX	1,145	2,227	(1,083)			(1,083)		1,145		933	933		XXX
871829107	SYSCO CORP		03/13/2020	INVESTMENT TECH GROUP INC	36.000	1,693	XXX	2,017	3,079	(1,063)			(1,063)		2,017		(324)	(324)	16	XXX
74144T108	T ROWE PRICE GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	18.000	1,931	XXX	1,360	2,193	(833)			(833)		1,360		571	571		XXX
874054109	TAKE-TWO INTERACTIVE SOFTWARE		03/13/2020	INVESTMENT TECH GROUP INC	9.000	1,049	XXX	955	1,102	(147)			(147)		955		95	95		XXX
875372203	TANDEM DIABETES CARE INC		03/18/2020	JEFFERIES & CO INC, NEW Y	339.000	15,794	XXX	24,129	20,208	3,921			3,921		24,129		(8,335)	(8,335)		XXX
876030107	TAPESTRY INC		03/13/2020	INVESTMENT TECH GROUP INC	23.000	372	XXX	803	620	183			183		803		(431)	(431)		XXX
87612E106	TARGET CORP		03/13/2020	INVESTMENT TECH GROUP INC	48.000	4,847	XXX	3,491	6,154	(2,663)			(2,663)		3,491		1,356	1,356	32	XXX
H84989104	TE CONNECTIVITY LTD	C	03/13/2020	INVESTMENT TECH GROUP INC	31.000	2,175	XXX	2,167	2,971	(804)			(804)		2,167		8	8	14	XXX
G87110105	TECHNIPFMC PLC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	759.000	3,908	XXX	17,016	16,273	743			743		17,016		(13,108)	(13,108)		XXX
879369106	TELEFLEX INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	1,910	XXX	1,626	2,259	(633)			(633)		1,626		285	285		XXX
88224Q107	TEXAS CAPITAL BANCSHARES INC		03/18/2020	JEFFERIES & CO INC, NEW Y	263.000	6,252	XXX	14,493	14,931	(438)			(438)		14,493		(8,241)	(8,241)		XXX
882508104	TEXAS INSTRUMENTS INC		03/13/2020	INVESTMENT TECH GROUP INC	83.000	8,798	XXX	6,158	10,648	(4,490)			(4,490)		6,158		2,640	2,640	75	XXX
883203101	TEXTRON INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	727	XXX	1,210	1,115	95			95		1,210		(483)	(483)	1	XXX
88338N107	THERAPEUTICSMD INC		03/16/2020	LIQUIDNET INC, NEW YORK	11,525.000	12,606	XXX	47,062	27,891	19,171			19,171		47,062		(34,456)	(34,456)		XXX
883556102	THERMO FISHER SCIENTIFIC INC		12/21/2020	INVESTMENT TECH GROUP INC	46.000	15,395	XXX	6,511	14,944	(8,433)			(8,433)		6,511		8,884	8,884	16	XXX
886547108	TIFFANY & CO		03/13/2020	INVESTMENT TECH GROUP INC	11.000	1,407	XXX	847	1,470	(623)			(623)		847		560	560	6	XXX
88870P106	TIVO CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	3,413.000	16,139	XXX	31,720	28,942	2,778			2,778		31,720		(15,581)	(15,581)		XXX
872540109	TJX COS INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	111.000	5,720	XXX	4,205	6,778	(2,573)			(2,573)		4,205		1,515	1,515	26	XXX
872590104	T-MOBILE US INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	512	XXX	480	471	9			9		480		32	32		XXX
892356106	TRACTOR SUPPLY CO		03/13/2020	INVESTMENT TECH GROUP INC	8.000	609	XXX	606	748	(141)			(141)		606		3	3	3	XXX
G8994E103	TRANE TECHNOLOGIES PLC	C	03/13/2020	MERGER	24.000	2,482	XXX	1,538							1,538		944	944	44	XXX
893641100	TRANSDIGM GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	5.000	2,073	XXX	1,251	2,800	(1,549)			(1,549)		1,251		822	822	163	XXX
H8817H100	TRANSOCEAN LTD	C	03/18/2020	JEFFERIES & CO INC, NEW Y	6,518.000	7,187	XXX	51,415	44,844	6,571			6,571		51,415		(44,228)	(44,228)		XXX
89417E109	TRAVELERS COS INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	30.000	3,222	XXX	3,674	4,109	(434)			(434)		3,674		(452)	(452)		XXX
89531P105	TREX CO INC		03/18/2020	JEFFERIES & CO INC, NEW Y	465.000	29,420	XXX	29,390	41,794	(12,404)			(12,404)		29,390		30	30		XXX
G9087Q102	TRONOX HOLDINGS PLC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	1,368.000	6,693	XXX	15,903	15,623	280			280		15,903		(9,210)	(9,210)	96	XXX
89832Q109	TRUIST FINANCIAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	100.000	3,379	XXX	4,474	5,632	(1,158)			(1,158)		4,474		(1,095)	(1,095)	45	XXX
901109108	TUTOR PERINI CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	5,880.000	19,784	XXX	91,113	75,617	15,496			15,496		91,113		(71,329)	(71,329)		XXX
90184L102	TWITTER INC		03/13/2020	INVESTMENT TECH GROUP INC	48.000	1,404	XXX	2,205	1,538	667			667		2,205		(801)	(801)		XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
902252105	TYLER TECHNOLOGIES INC		12/21/2020	INVESTMENT TECH GROUP INC	10.000	4,337	XXX	3,395							3,395		941	941		XXX
902494103	TYSON FOODS INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	1,312	XXX	1,556	2,276	(720)			(720)		1,556		(244)	(244)	11	XXX
902653104	UDR INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	982	XXX	790	1,027	(238)			(238)		790		192	192	8	XXX
90384S303	ULTA SALON COSMETICS & FRAGRAN		03/13/2020	INVESTMENT TECH GROUP INC	5.000	1,035	XXX	1,281	1,266	15			15		1,281		(246)	(246)		XXX
90385V107	ULTRA CLEAN HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	304.000	4,260	XXX	3,774	7,135	(3,361)			(3,361)		3,774		486	486		XXX
904311107	UNDER ARMOUR INC		03/13/2020	INVESTMENT TECH GROUP INC	5.000	54	XXX	147	108	39			39		147		(93)	(93)		XXX
907818108	UNION PACIFIC CORP		12/21/2020	INVESTMENT TECH GROUP INC	91.000	14,247	XXX	9,479	16,452	(6,973)			(6,973)		9,479		4,768	4,768	62	XXX
910047109	UNITED CONTINENTAL HOLDINGS IN		03/13/2020	INVESTMENT TECH GROUP INC	1,256.000	28,592	XXX	99,288	110,465	(11,311)			(11,311)		99,288		(70,697)	(70,697)		XXX
911312106	UNITED PARCEL SERVICE INC		03/13/2020	INVESTMENT TECH GROUP INC	58.000	5,463	XXX	6,668	6,789	(122)			(122)		6,668		(1,204)	(1,204)	59	XXX
911363109	UNITED RENTALS INC		03/13/2020	INVESTMENT TECH GROUP INC	6.000	546	XXX	636	1,001	(364)			(364)		636		(91)	(91)		XXX
913017109	UNITED TECHNOLOGIES CORP		04/03/2020	INVESTMENT TECH GROUP INC	361.000	40,801	XXX	41,174	54,063	(12,889)			(12,889)		41,174		(373)	(373)	265	XXX
91324P102	UNITEDHEALTH GROUP INC		12/21/2020	INVESTMENT TECH GROUP INC	106.000	30,051	XXX	17,018	31,162	(14,144)			(14,144)		17,018		13,033	13,033	103	XXX
91347P105	UNIVERSAL DISPLAY CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	211.000	22,857	XXX	32,859	43,481	(10,622)			(10,622)		32,859		(10,002)	(10,002)	32	XXX
913483103	UNIVERSAL ELECTRONICS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	560.000	19,129	XXX	19,972	29,266	(9,293)			(9,293)		19,972		(844)	(844)		XXX
913903100	UNIVERSAL HEALTH SERVICES INC		03/13/2020	INVESTMENT TECH GROUP INC	13.000	1,366	XXX	1,388	1,865	(477)			(477)		1,388		(22)	(22)		XXX
902973304	US BANCORP		03/13/2020	INVESTMENT TECH GROUP INC	154.000	5,708	XXX	7,893	9,131	(1,237)			(1,237)		7,893		(2,186)	(2,186)	65	XXX
G9402V109	VALARIS PLC	C	03/18/2020	JEFFERIES & CO INC, NEW Y	2,088.000	1,004	XXX	18,432	13,697	4,735			4,735		18,432		(17,428)	(17,428)		XXX
91913Y100	VALERO ENERGY CORP		03/13/2020	INVESTMENT TECH GROUP INC	37.000	1,845	XXX	2,531	3,465	(934)			(934)		2,531		(686)	(686)	36	XXX
92220P105	VARIAN MEDICAL SYSTEMS INC		03/13/2020	INVESTMENT TECH GROUP INC	7.000	792	XXX	559	994	(435)			(435)		559		233	233		XXX
92276F100	VENTAS INC		03/13/2020	INVESTMENT TECH GROUP INC	25.000	832	XXX	1,543	1,444	99			99		1,543		(711)	(711)	20	XXX
92343E102	VERISIGN INC		03/13/2020	INVESTMENT TECH GROUP INC	11.000	2,008	XXX	838	2,119	(1,281)			(1,281)		838		1,170	1,170		XXX
92345Y106	VERISK ANALYTICS INC		03/13/2020	INVESTMENT TECH GROUP INC	11.000	1,601	XXX	900	1,643	(743)			(743)		900		701	701		XXX
92343V104	VERIZON COMMUNICATIONS INC		03/13/2020	INVESTMENT TECH GROUP INC	345.000	18,676	XXX	18,575	21,183	(2,608)			(2,608)		18,575		101	101	212	XXX
92532F100	VERTEX PHARMACEUTICALS INC		03/13/2020	INVESTMENT TECH GROUP INC	22.000	4,858	XXX	1,635	4,817	(3,182)			(3,182)		1,635		3,223	3,223		XXX
918204108	VF CORP		03/13/2020	INVESTMENT TECH GROUP INC	25.000	1,488	XXX	1,268	2,492	(1,224)			(1,224)		1,268		220	220		XXX
92556H206	VIACOMCBS INC		03/13/2020	INVESTMENT TECH GROUP INC	45.000	736	XXX	2,817	1,889	928			928		2,817		(2,080)	(2,080)	11	XXX
92826C839	VISA INC		12/21/2020	INVESTMENT TECH GROUP INC	183.000	32,780	XXX	14,383	34,386	(20,002)			(20,002)		14,383		18,396	18,396	73	XXX
928377100	VISTA OUTDOOR INC		03/18/2020	JEFFERIES & CO INC, NEW Y	1,432.000	10,542	XXX	11,861	10,711	1,150			1,150		11,861		(1,319)	(1,319)		XXX
929042109	VORNADO REALTY TRUST		03/13/2020	INVESTMENT TECH GROUP INC	25.000	1,105	XXX	2,091	1,663	429			429		2,091		(986)	(986)	65	XXX

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
929160109	VULCAN MATERIALS CO		03/13/2020	INVESTMENT TECH GROUP INC	13.000	1,427	XXX	1,650	1,872	(221)			(221)		1,650		(224)	(224)	4	XXX
92927K102	WABCO HOLDINGS INC		03/18/2020	JEFFERIES & CO INC, NEW Y	76.000	9,405	XXX	11,001	10,298	703			703		11,001		(1,597)	(1,597)		XXX
929740108	WABTEC CORP		03/13/2020	INVESTMENT TECH GROUP INC	12.000	659	XXX	891	934	(42)			(42)		891		(232)	(232)	1	XXX
931427108	WALGREENS BOOTS ALLIANCE INC		03/13/2020	INVESTMENT TECH GROUP INC	81.000	3,738	XXX	6,767	4,776	1,992			1,992		6,767		(3,029)	(3,029)	37	XXX
931142103	WAL-MART STORES INC		03/13/2020	INVESTMENT TECH GROUP INC	128.000	14,600	XXX	8,883	15,212	(6,328)			(6,328)		8,883		5,717	5,717	68	XXX
254687106	WALT DISNEY CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	172.000	17,627	XXX	17,966	24,876	(6,910)			(6,910)		17,966		(339)	(339)	150	XXX
94106L109	WASTE MANAGEMENT INC		03/13/2020	INVESTMENT TECH GROUP INC	29.000	3,053	XXX	2,063	3,305	(1,242)			(1,242)		2,063		990	990		XXX
941848103	WATERS CORP		03/13/2020	INVESTMENT TECH GROUP INC	8.000	1,476	XXX	1,077	1,869	(793)			(793)		1,077		399	399		XXX
942622200	WATSCO INC		03/18/2020	JEFFERIES & CO INC, NEW Y	127.000	19,720	XXX	17,480	22,879	(5,399)			(5,399)		17,480		2,240	2,240	203	XXX
947890109	WEBSTER FINANCIAL CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	304.000	7,034	XXX	15,074	16,221	(1,147)			(1,147)		15,074		(8,040)	(8,040)	122	XXX
92939U106	WEC ENERGY GROUP INC		03/13/2020	INVESTMENT TECH GROUP INC	24.000	2,385	XXX	1,408	2,214	(806)			(806)		1,408		977	977	15	XXX
94946T106	WELLCARE HEALTH PLANS INC		01/24/2020	MERGER	23.000	5,337	XXX	7,036	7,595	(559)			(559)		7,036		(1,699)	(1,699)		XXX
949746101	WELLS FARGO & CO		03/13/2020	INVESTMENT TECH GROUP INC	422.000	13,021	XXX	23,035	22,704	331			331		23,035		(10,014)	(10,014)	215	XXX
95040Q104	WELLTOWER INC		03/13/2020	INVESTMENT TECH GROUP INC	24.000	1,230	XXX	1,587	1,963	(376)			(376)		1,587		(357)	(357)	21	XXX
958102105	WESTERN DIGITAL CORP		03/13/2020	INVESTMENT TECH GROUP INC	24.000	1,003	XXX	1,634	1,523	111			111		1,634		(631)	(631)	12	XXX
959802109	WESTERN UNION CO/THE		03/13/2020	INVESTMENT TECH GROUP INC	92.000	2,033	XXX	2,009	2,464	(455)			(455)		2,009		24	24		XXX
96145D105	WESTROCK CO		03/13/2020	INVESTMENT TECH GROUP INC	23.000	594	XXX	1,180	987	193			193		1,180		(586)	(586)	11	XXX
962166104	WEYERHAEUSER CO		03/13/2020	INVESTMENT TECH GROUP INC	80.000	1,751	XXX	2,429	2,416	13			13		2,429		(678)	(678)		XXX
963320106	WHIRLPOOL CORP		03/13/2020	INVESTMENT TECH GROUP INC	1.000	115	XXX	183	148	36			36		183		(68)	(68)		XXX
969457100	WILLIAMS COS INC/THE		03/13/2020	INVESTMENT TECH GROUP INC	96.000	1,514	XXX	2,975	2,277	697			697		2,975		(1,460)	(1,460)		XXX
G96629103	WILLIS TOWERS WATSON PLC	C	03/13/2020	INVESTMENT TECH GROUP INC	12.000	2,160	XXX	1,464	2,423	(959)			(959)		1,464		696	696	6	XXX
97650W108	WINTRUST FINANCIAL CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	159.000	4,251	XXX	10,857	11,273	(416)			(416)		10,857		(6,606)	(6,606)	45	XXX
084423102	WR BERKLEY CORP		03/18/2020	JEFFERIES & CO INC, NEW Y	360.000	17,779	XXX	20,195	24,876	(4,681)			(4,681)		20,195		(2,416)	(2,416)	36	XXX
384802104	WW GRAINGER INC		03/13/2020	INVESTMENT TECH GROUP INC	5.000	1,330	XXX	1,183	1,693	(510)			(510)		1,183		147	147	7	XXX
983134107	WYNN RESORTS LTD		03/13/2020	INVESTMENT TECH GROUP INC	14.000	1,015	XXX	1,218	1,944	(726)			(726)		1,218		(203)	(203)	14	XXX
98389B100	XCEL ENERGY INC		03/13/2020	INVESTMENT TECH GROUP INC	45.000	3,006	XXX	1,840	2,857	(1,017)			(1,017)		1,840		1,166	1,166	18	XXX
98421M106	XEROX HOLDINGS CORP		03/13/2020	INVESTMENT TECH GROUP INC	19.000	455	XXX	551	701	(149)			(149)		551		(97)	(97)	5	XXX
983919101	XILINX INC		03/13/2020	INVESTMENT TECH GROUP INC	20.000	1,530	XXX	1,211	1,955	(745)			(745)		1,211		319	319	7	XXX
98419M100	XYLEM INC/NY		03/13/2020	INVESTMENT TECH GROUP INC	15.000	1,081	XXX	747	1,182	(435)			(435)		747		334	334		XXX

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
988498101	YUM! BRANDS INC		03/13/2020	INVESTMENT TECH GROUP INC	32.000	2,510	XXX	2,041	3,223	(1,183)			(1,183)		2,041		469	469	15	XXX
989207105	ZEBRA TECHNOLOGIES CORP		03/13/2020	INVESTMENT TECH GROUP INC	1.000	184	XXX	257	255	1			1		257		(73)	(73)		XXX
98956P102	ZIMMER BIOMET HOLDINGS INC		03/13/2020	INVESTMENT TECH GROUP INC	16.000	1,564	XXX	1,654	2,395	(741)			(741)		1,654		(90)	(90)	4	XXX
989701107	ZIONS BANCORPORATION		03/13/2020	INVESTMENT TECH GROUP INC	24.000	705	XXX	1,026	1,246	(220)			(220)		1,026		(321)	(321)	8	XXX
98978V103	ZOETIS INC		03/13/2020	INVESTMENT TECH GROUP INC	48.000	6,021	XXX	2,572	6,353	(3,781)			(3,781)		2,572		3,450	3,450	10	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,498,718	XXX	5,374,104	6,508,409	(1,161,524)			(1,161,524)		5,374,104		(875,386)	(875,386)	20,388	XXX
Common Stocks - Mutual Funds																				
411511306	HARBOR INTERNATIONAL-INST		03/11/2020	NON-BROKER TRADE	44,816.181	1,440,840	XXX	1,686,986	1,796,233	(109,247)			(109,247)		1,686,986		(246,146)	(246,146)		XXX
411511801	HARBOR INTL GROWTH-INST		03/11/2020	NON-BROKER TRADE	127,901.251	1,836,662	XXX	1,572,704	2,173,042	(600,338)			(600,338)		1,572,704		263,958	263,958		XXX
9499999 Subtotal - Common Stocks - Mutual Funds						3,277,502	XXX	3,259,690	3,969,275	(709,585)			(709,585)		3,259,690		17,812	17,812		XXX
9799997 Subtotal - Common Stocks - Part 4						7,776,221	XXX	8,633,794	10,477,684	(1,871,109)			(1,871,109)		8,633,794		(857,574)	(857,574)	20,388	XXX
9799998 Summary Item from Part 5 for Common Stocks						161,460	XXX	271,398							271,398		(109,939)	(109,939)	624	XXX
9799999 Subtotal - Common Stocks						7,937,680	XXX	8,905,193	10,477,684	(1,871,109)			(1,871,109)		8,905,193		(967,513)	(967,513)	21,012	XXX
9899999 Subtotal - Preferred and Common Stocks						7,937,680	XXX	8,905,193	10,477,684	(1,871,109)			(1,871,109)		8,905,193		(967,513)	(967,513)	21,012	XXX
9999999 Totals						137,655,976	XXX	136,398,293	109,940,461	(1,871,109)	(398,922)		(2,270,031)		135,634,355		1,987,474	1,987,474	2,154,022	XXX

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	Foreign	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
Bonds - U.S. Governments																				
912810SL3	U S TREASURY BOND 2% 2/15/50		03/12/2020	GOLDMAN SACHS & CO, NY	04/13/2020	GOLDMAN SACHS & CO, NY	151,000	170,276	174,062	170,245		(31)		(31)			3,816	3,816	353	224
912810QA9	U S TREASURY BOND 3.5% 2/15/39		03/12/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	03/31/2020	DEUTSCHE BK SECS INC, NY	273,000	384,344	383,878	383,815		(529)		(529)			63	63	1,135	816
912828ZT0	U S TREASURY NOTE .25% 5/31/25		06/26/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/26/2020	SG AMERICAS SECURITIES LL	350,000	349,432	349,819	349,463		31		31			356	356	279	82
912828ZW3	U S TREASURY NOTE .25% 6/30/25		07/13/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	10/27/2020	HSBC SECS INC, NEW YORK	156,000	155,653	155,567	155,673		20		20			(105)	(105)	127	16
91282CAB7	U S TREASURY NOTE .25% 7/31/25		08/06/2020	RBC CAPITAL MARKETS LLC, NEW YORK	12/11/2020	MORGAN STANLEY & CO INC,	401,000	400,810	399,432	400,826		16		16			(1,394)	(1,394)	287	52
912828ZL7	U S TREASURY NOTE .375% 4/30/25		05/06/2020	MORGAN STANLEY & CO INC, NY	08/27/2020	MORGAN STANLEY & CO INC,	297,000	297,398	298,504	297,380		(18)		(18)			1,125	1,125	255	113
912828ZG8	U S TREASURY NOTE 0.375% 3/31/22		03/31/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	06/30/2020	RBC CAPITAL MARKETS LLC,	749,000	751,157	751,676	750,986		(171)		(171)			690	690	460	34
912828ZF0	U S TREASURY NOTE 0.5% 3/31/25		04/16/2020	DEUTSCHE BK SECS INC, NY (NWSCUS33)	05/06/2020	DEUTSCHE BK SECS INC, NY	266,000	267,922	267,631	267,901		(21)		(21)			(270)	(270)	134	62
912828ZC7	U S TREASURY NOTE 1.125% 2/28/25		03/12/2020	CITADEL SECURITIES LLC, CHICAGO	05/08/2020	DEUTSCHE BK SECS INC, NY	1,118,000	1,143,679	1,156,076	1,143,193		(487)		(487)			12,884	12,884	1,274	444
912828Z94	U S TREASURY NOTE 1.5% 2/15/30		03/12/2020	GOLDMAN SACHS & CO, NY	04/03/2020	DEUTSCHE BK SECS INC, NY	90,000	95,481	97,092	95,447		(34)		(34)			1,646	1,646	168	100
912828YS3	U S TREASURY NOTE 1.75% 11/15/29		01/08/2020	CITADEL SECURITIES LLC, CHICAGO	03/27/2020	CITADEL SECURITIES LLC, C	237,000	235,621	255,154	235,654		33		33			19,501	19,501	1,462	664
9128286Z8	U S TREASURY NOTE 1.75% 6/30/24		01/24/2020	RBC CAPITAL MARKETS LLC, NEW YORK	04/02/2020	DEUTSCHE BK SECS INC, NY	35,000	35,371	37,078	35,353		(18)		(18)			1,725	1,725	158	47
912828V23	U S TREASURY NOTE 2.25% 12/31/23		02/27/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	04/03/2020	DEUTSCHE BK SECS INC, NY	3,241,000	3,377,263	3,458,025	3,370,834		(6,429)		(6,429)			87,190	87,190	17,821	11,602
36179RF87	GNMA II POOL #0MA2891 3% 6/20/45		02/26/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	04/14/2020	BARCLAYS CAPITAL INC, NEW	725,008	756,614	770,061	755,230		(1,384)		(1,384)			14,831	14,831	4,408	1,571
0599999 Subtotal - Bonds - U.S. Governments							8,089,008	8,421,020	8,554,055	8,411,998		(9,022)		(9,022)			142,057	142,057	28,322	15,827
Bonds - U.S. Special Revenue, Special Assessment																				
3132DV5D3	FHLMC POOL #SD-8044 3% 2/1/50		03/12/2020	NOMURA SECS, NEW YORK	03/20/2020	JPMORGAN SECURITIES INC,	241,130	246,687	243,089	246,683		(4)		(4)			(3,595)	(3,595)	462	241
3140Q8VY8	FNMA POOL #0CA1530 3.5% 4/1/4		01/31/2020	NOMURA SECS, NEW YORK	04/16/2020	PERSHING LLC, JERSEY CITY	86,513	90,258	91,387	89,956		(302)		(302)			1,431	1,431	620	93
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							327,643	336,945	334,476	336,639		(305)		(305)			(2,164)	(2,164)	1,082	334
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
035242AL0	ANHEUSER-BUSCH INBEV FINANCE 3.3% 2/1/23		03/18/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	07/08/2020	BNY MELLON	1,313,000	1,306,854	1,398,345	1,307,052		308		308			91,293	91,293	18,776	6,049
06051GHH5	BANK OF AMERICA CORP VAR 5/17/22		03/11/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/19/2020	MERRILL LYNCH PIERCE FENN	449,000	456,992	456,889	454,796		(2,196)		(2,196)			2,093	2,093	14,576	5,062
05526DBP9	BAT CAPITAL CORP 4.7% 4/2/27		03/30/2020	BARCLAYS CAPITAL INC, NEW YORK	07/10/2020	GOLDMAN SACHS & CO, NY	98,000	98,000	113,221	98,000							15,221	15,221	1,279	
11135FAK7	BROADCOM INC 144A 4.11% 9/15/28		05/19/2020	EXCHANGE	08/10/2020	EXCHANGE	199,000	198,137	224,790	198,156		19		19			26,634	26,634		

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	Foreign	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
14042RNW7	CAPITAL ONE NA 2.15% 9/6/22		03/10/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	06/03/2020	BNY MELLON	624,000	631,338	637,703	630,624		(715)		(715)			7,080	7,080	3,503	224
14448CAD6	CARRIER GLOBAL CORP 1.923% 2/15/23		03/24/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/09/2020	EXCHANGE	560,000	532,034	576,358	538,565		6,532		6,532			37,792	37,792	5,025	867
191216CQ1	COCA-COLA CO/THE 4.2% 3/25/50		03/20/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	09/16/2020	BNY MELLON	41,000	40,737	55,654	40,739		2		2			14,915	14,915	842	
20030NDJ7	COMCAST CORP 3.1% 4/1/25		03/24/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	11/10/2020	RBC CAPITAL MARKETS LLC,	387,000	386,803	424,911	386,824		21		21			38,087	38,087	7,531	
233331BH9	DTE ENERGY CO .55% 11/1/22		09/29/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/28/2020	DEUTSCHE BK SECS INC, NY	470,000	469,760	471,575	469,767		7		7			1,807	1,807	165	
30231GBL5	EXXON MOBIL CORP 1.571% 4/15/23		04/13/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/15/2020	MERRILL LYNCH PIERCE FENN	221,000	221,000	227,438	221,000							6,438	6,438	1,746	
341081FZ5	FLORIDA POWER & LIGHT CO 2.85% 4/1/25		03/24/2020	WELLS FARGO SECURITIES LLC, CHARLOTTE	06/04/2020	BNP PARIBAS SECS CP/FIXED	148,000	147,849	160,692	147,853		4		4			12,840	12,840	633	
458140BQ2	INTEL CORP 3.75% 3/25/27		03/20/2020	JPMORGAN SECURITIES INC, NEW YORK	08/06/2020	GOLDMAN SACHS & CO, NY	135,000	134,737	158,846	134,749		12		12			24,097	24,097	1,898	
548661DT1	LOWE'S COS INC 4% 4/15/25		03/24/2020	JPMORGAN SECURITIES INC, NEW YORK	11/10/2020	RBC CAPITAL MARKETS LLC,	712,000	710,370	806,368	710,537		167		167			95,831	95,831	17,958	
57636QAP9	MASTERCARD INC 3.35% 3/26/30		03/24/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	11/19/2020	WELLS FARGO SECURITIES LL	70,000	69,864	82,000	69,872		8		8			12,128	12,128	1,536	
65339KAS9	NEXTERA ENERGY CAP HLD 2.403% 9/1/21		03/17/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	10/15/2020	BK OF NEW YORK MELLON/TOR	819,000	803,480	836,013	808,428		4,948		4,948			27,585	27,585	10,225	984
654106AJ2	NIKE INC 2.75% 3/27/27		03/25/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/18/2020	CITIGROUP GBL MKTS/SALOMO	109,000	108,986	120,325	108,987		1		1			11,338	11,338	1,940	
654106AL7	NIKE INC 3.25% 3/27/40		03/25/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/06/2020	CITIGROUP GBL MKTS/SALOMO	86,000	85,462	99,585	85,474		12		12			14,111	14,111	1,720	
674599DG7	OCCIDENTAL PETROLEUM CORP 0% 10/10/36		04/09/2020	BNY MELLON	09/02/2020	BNY MELLON	602,000	247,573	257,167	250,215		2,643		2,643			6,952	6,952		
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,	1,029,000	1,028,938	1,030,981	1,028,952		13		13			2,030	2,030	7,871	
713448EY0	PEPSICO INC 0.75% 5/1/23		04/29/2020	GOLDMAN SACHS & CO, NY	08/06/2020	BK OF NEW YORK MELLON/TOR	464,000	463,081	470,078	463,164		83		83			6,914	6,914	957	
718172CQ0	PHILIP MORRIS INTL 1.125% 5/1/23		04/29/2020	MIZUHO SECURITIES USA/FIXED, NEW YORK	05/05/2020	DEUTSCHE BK SECS INC, NY	464,000	462,446	463,726	462,454		8		8			1,272	1,272	87	
742718FF1	PROCTER & GAMBLE CO/THE 2.45% 3/25/25		03/23/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	04/24/2020	JPMORGAN SECURITIES INC,	148,000	147,765	158,015	147,769		4		4			10,246	10,246	332	
855244AV1	STARBUCKS CORP 2% 3/12/27		03/10/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	07/01/2020	PERSHING LLC, JERSEY CITY	70,000	69,714	73,145	69,726		12		12			3,420	3,420	431	
857477BJ1	STATE STREET CORP VAR 3/30/26		03/26/2020	MORGAN STANLEY & CO INC, NY	10/30/2020	EXCHANGE	60,000	60,000	65,242	60,000							5,242	5,242	870	

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	Foreign	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
857477BK8	STATE STREET CORP VAR 3/30/31		03/26/2020	MORGAN STANLEY & CO INC, NY	10/30/2020	MORGAN STANLEY & CO INC,	50,000	50,000	57,038	50,000							7,038	7,038	788	
87612EBL9	TARGET CORP 2.25% 4/15/25		03/26/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	08/05/2020	US BANCORP INVESTMENTS IN	219,000	218,636	235,885	218,658		22		22			17,227	17,227	1,738	
902674YA2	UBS AG/LONDON 144A 1.75% 4/21/22	C	04/14/2020	UBS SECURITIES LLC, STAMFORD	09/23/2020	PERSHING LLC, JERSEY CITY	200,000	199,738	203,830	199,793		55		55			4,037	4,037	1,497	
911312BX3	UNITED PARCEL SERVICE INC 3.9% 4/1/25		03/19/2020	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/23/2020	PITTSBURGH NATIONAL BANK-	775,000	774,186	874,798	774,276		89		89			100,523	100,523	20,161	
98956PAS1	ZIMMER BIOMET HOLDINGS INC 3.05% 1/15/26		03/13/2020	CITIGROUP GBL MKTS/SALOMON, NEW YORK	07/08/2020	MERRILL LYNCH PIERCE FENN	76,000	75,910	81,645	75,914		4		4			5,731	5,731	708	
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		04/09/2020	BNY MELLON	11/05/2020	PERSHING LLC, JERSEY CITY	928,533	839,046	803,252	854,220		15,174		15,174			(50,968)	(50,968)	34,684	11,236
04365AAC2	ASCENTIUM EQUIPMENT 1A A3 3.21% 9/11/23		01/02/2020	RBC CAPITAL MARKETS LLC, NEW YORK	05/11/2020	Call	908,000	916,761	912,096	915,911		(850)		(850)			(3,815)	(3,815)	7,702	2,024
92211MAC7	VANTAGE DATA CENTER 1A A2 4.072% 2/16/43		03/23/2020	PERSHING LLC, JERSEY CITY	10/05/2020	Redemption	156,667	150,008	156,667	150,132		13		13			6,534	6,534	10,768	177
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							12,591,200	12,106,203	12,694,278	12,132,605		26,402		26,402			561,672	561,672	177,950	26,623
8399998 Subtotal - Bonds							21,007,851	20,864,168	21,582,809	20,881,243		17,074		17,074			701,566	701,566	207,354	42,784
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
004225108	ACADIA PHARMACEUTICALS INC		02/27/2020	WILLIAM BLAIR & CO, CHICAGO	03/18/2020	JEFFERIES & CO INC, NEW Y	196.000	7,321	6,576	7,321							(744)	(744)		
00737L103	ADTALEM GLOBAL EDUCATION INC		01/27/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	373.000	12,244	9,048	12,244							(3,195)	(3,195)		
00766T100	AECOM		03/12/2020	ISI GROUP INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	340.000	10,698	7,927	10,698							(2,771)	(2,771)		
00771V108	AERIE PHARMACEUTICALS INC		03/12/2020	INVESTMENT TECH GROUP INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	108.000	1,477	1,354	1,477							(123)	(123)		
011659109	ALASKA AIR GROUP INC		02/07/2020	WELLS FARGO SECURITIES, LLC, NEW YORK	03/13/2020	INVESTMENT TECH GROUP INC	36.000	2,291	887	2,291							(1,404)	(1,404)	11	
02376R102	AMERICAN AIRLINES GROUP INC		01/23/2020	ISI GROUP INC, NEW YORK	03/13/2020	INVESTMENT TECH GROUP INC	148.000	3,899	1,787	3,899							(2,112)	(2,112)	15	
03748R754	APARTMENT INVESTMENT & MANAGEM		11/12/2020	Mellon Bank	12/01/2020	MERGER	21.816	1,169	1,200	1,169							32	32	198	
03966V107	ARCONIC CORP		04/01/2020	MERGER	06/22/2020	INVESTMENT TECH GROUP INC	38.000	446	603	446							157	157		
05969A105	BANCORP INC/THE		02/10/2020	BARCLAYS CAPITAL LE, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	894.000	11,649	3,544	11,649							(8,105)	(8,105)		
08180D106	BENEFITFOCUS INC		03/05/2020	INVESTMENT TECH GROUP INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	442.000	5,102	2,881	5,102							(2,221)	(2,221)		
144285103	CARPENTER TECHNOLOGY CORP		01/06/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	46.000	2,248	784	2,248							(1,463)	(1,463)	9	
22282E102	COVANTA HOLDING CORP		03/09/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	592.000	7,421	5,341	7,421							(2,080)	(2,080)		
225447101	CREE INC		02/04/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	298.000	13,074	10,750	13,074							(2,324)	(2,324)		
235825205	DANA INC		03/16/2020	WOLFE TRAHAN SECURITIES, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	545.000	3,819	2,608	3,819							(1,211)	(1,211)	44	

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	FOREIGN	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
26969P108	EAGLE MATERIALS INC		01/24/2020	INVESTMENT TECH GROUP INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	72.000	6,636	3,520	6,636							(3,116)	(3,116)	5	
28470R102	ELDORADO RESORTS INC		03/05/2020	CORNERSTONE MACRO LLC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	225.000	8,425	1,547	8,425							(6,878)	(6,878)		
29275Y102	ENERSYS		02/25/2020	BERNSTEIN SANFORD C & CO, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	33.000	2,234	1,216	2,234							(1,018)	(1,018)	6	
B38564108	EURONAV NV	C	02/07/2020	INSTINET CLEARING SER INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	433.000	4,237	3,854	4,237							(383)	(383)		
30063P105	EXACT SCIENCES CORP		03/12/2020	WILLIAM BLAIR & CO, CHICAGO	03/18/2020	JEFFERIES & CO INC, NEW Y	128.000	6,893	4,820	6,893							(2,072)	(2,072)		
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		01/02/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	196.000	100	31	100							(68)	(68)		
387328107	GRANITE CONSTRUCTION INC		03/11/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	649.000	12,295	6,545	12,295							(5,751)	(5,751)	6	
458665304	INTERFACE INC		03/06/2020	STIFEL NICOLAUS	03/18/2020	JEFFERIES & CO INC, NEW Y	246.000	3,396	1,674	3,396							(1,722)	(1,722)		
477143101	JETBLUE AIRWAYS CORP		01/03/2020	INSTINET CLEARING SER INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	86.000	1,522	659	1,522							(863)	(863)		
G5876H105	MARVELL TECHNOLOGY GROUP LTD	C	01/27/2020	J.P MORGAN SECURITIES INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	33.000	862	568	862							(293)	(293)		
577081102	MATTEL INC		03/12/2020	INSTINET CLEARING SER INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	1,047.000	11,825	8,807	11,825							(3,017)	(3,017)		
584021109	MEDALLIA INC		02/06/2020	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	370.000	10,851	7,059	10,851							(3,792)	(3,792)		
71363P106	PERDOCEO EDUCATION CORP		03/05/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	2,051.000	32,994	17,683	32,994							(15,311)	(15,311)		
72346Q104	PINNACLE FINANCIAL PARTNERS IN		01/17/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	179.000	11,362	7,160	11,362							(4,203)	(4,203)	29	
74762E102	QUANTA SERVICES INC		03/12/2020	INSTINET CLEARING SER INC, NEW YORK	03/13/2020	INVESTMENT TECH GROUP INC	409.000	15,180	11,299	15,180							(3,881)	(3,881)		
82981J109	SITE CENTERS CORP		01/13/2020	INVESTMENT TECH GROUP INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	1,437.000	17,483	7,442	17,483							(10,041)	(10,041)	271	
86183P102	STONERIDGE INC		03/11/2020	CORNERSTONE MACRO LLC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	90.000	1,625	1,334	1,625							(291)	(291)		
88224Q107	TEXAS CAPITAL BANCSHARES INC		01/06/2020	LIQUIDNET INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	94.000	5,148	2,234	5,148							(2,914)	(2,914)		
872590112	T-MOBILE US INC RTS		06/24/2020	CORPORATE ACTION	07/28/2020	EXPIRATION	134.000	643		643							(643)	(643)		
910047109	UNITED AIRLINES HOLDINGS INC		02/26/2020	INSTINET CLEARING SER INC, NEW YORK	03/13/2020	INVESTMENT TECH GROUP INC	103.000	6,931	2,345	6,931							(4,587)	(4,587)		
91307C102	UNITED THERAPEUTICS CORP		03/12/2020	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	78.000	6,784	6,147	6,784							(636)	(636)		
947890109	WEBSTER FINANCIAL CORP		01/23/2020	GUGGENHEIM CAPITAL MARKETS LLC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	76.000	3,731	1,759	3,731							(1,973)	(1,973)	30	
96208T104	WEX INC		03/05/2020	J.P MORGAN SECURITIES INC, NEW YORK	03/18/2020	JEFFERIES & CO INC, NEW Y	87.000	17,385	8,464	17,385							(8,921)	(8,921)		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								271,398	161,460	271,398							(109,939)	(109,939)	624	
9799998 Subtotal - Common Stocks								271,398	161,460	271,398							(109,939)	(109,939)	624	

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	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 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value 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.	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
9899999 Subtotal - Preferred and Common Stocks								271,398	161,460	271,398							(109,939)	(109,939)	624	
9999999 Totals								21,135,567	21,744,269	21,152,641		17,074		17,074			591,627	591,627	207,978	42,784

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
NONE											
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
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
AMERICAN INTERNATIONAL GROUP 3.3% 3/1/21			03/13/2020	BK OF NEW YORK MELLON/TORONTO DOMINION	03/01/2021	229,314		(1,470)			229,000	230,784	2,519		3.300	2.468	MS	3,779	336
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						229,314		(1,470)			229,000	230,784	2,519		XXX	XXX	XXX	3,779	336
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						229,314		(1,470)			229,000	230,784	2,519		XXX	XXX	XXX	3,779	336
7699999 Subtotal - Bonds - Issuer Obligations						229,314		(1,470)			229,000	230,784	2,519		XXX	XXX	XXX	3,779	336
8399999 Total Bonds						229,314		(1,470)			229,000	230,784	2,519		XXX	XXX	XXX	3,779	336
9199999 Total Short-Term Investments						229,314		(1,470)			XXX	230,784	2,519		XXX	XXX	XXX	3,779	336

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ...... 1B ...... 1C ...... 1D ...... 1E ...... 1F ...... 1G ......
2A ...... 229,314 2B ...... 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 *
open depositories								
Huntington Bank	Maumee, OH						180,950,084	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			180,950,084	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			180,950,084	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			180,950,084	X X X

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

1. January	53,771,819	4. April	78,594,740	7. July	104,787,355	10. October	141,693,349
2. February	61,273,748	5. May	92,356,076	8. August	122,474,975	11. November	195,328,604
3. March	59,315,156	6. June	92,884,586	9. September	127,831,127	12. December	180,950,084

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
Bonds - U.S. Governments - Issuer Obligations								
	U S TREASURY BILL 0% 1/21/21		10/30/2020	0.000	01/21/2021	956,959		91
	U S TREASURY BILL 0% 3/4/21		12/31/2020	0.000	03/04/2021	216,980		
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,173,940		91
0599999 Subtotal - Bonds - U.S. Governments						1,173,940		91
7699999 Subtotal - Bonds - Issuer Obligations						1,173,940		91
8399999 Subtotal - Bonds						1,173,940		91
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U718	BLACKROCK LIQ T FUND INSTL SHARES		12/31/2020	2.000	X X X	14,231,973	53	20,950
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						14,231,973	53	20,950
All Other Money Market Mutual Funds								
60934N104	FEDERATED HERMES GOVT OBLIGATIONS FUND		12/01/2020	0.500	X X X	41,512		3,262
8699999 Subtotal - All Other Money Market Mutual Funds						41,512		3,262
8899999 Total Cash Equivalents						15,447,425	53	24,302

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1,173,940	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

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	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	3,398,116	3,405,032		
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	3,398,116	3,405,032		
DETAILS OF WRITE-INS						
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				