13331202020100100

ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period)   NAIC Company Code..... 13331   Employer's ID Number..... 41-0299900

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

Incorporated/Organized..... May 25, 1899   Commenced Business..... January 4, 1900

Statutory Home Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Mail Address	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	471 EAST BROAD STREET .. COLUMBUS .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-225-8211 *(Area Code) (Telephone Number)*
Internet Web Site Address	ENCOVA.COM	
Statutory Statement Contact	AMY E KUHLMAN *(Name)*	614-225-8285 *(Area Code) (Telephone Number) (Extension)*
	ACCOUNTING@ENCOVA.COM *(E-Mail Address)*	614-225-8330 *(Fax Number)*

OFFICERS

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

OTHER

GREGORY ARTHUR BURTON   EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

JEFFREY LEIGH BENINTENDI #   GRADY BRENDAN CAMPBELL #   JAMES CHRISTOPHER HOWAT #   THOMAS JOSEPH OBROKTA JR.
MATTHEW CARL WILCOX #

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

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

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

Subscribed and sworn to before me
This 15th day of February 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

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	12,671,467	3.1	12,671,467		12,671,467	3.1
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	2,018,430	0.5	2,018,430		2,018,430	0.5
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	14,701,648	3.6	14,701,648		14,701,648	3.6
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	96,978,069	23.5	96,978,069		96,978,069	23.6
1.06 Industrial and Miscellaneous	138,761,989	33.6	138,761,989		138,761,989	33.7
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	265,131,604	64.2	265,131,604	0	265,131,604	64.4
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	43,498,332	10.5	43,498,332		43,498,332	10.6
3.02 Industrial and Miscellaneous Other (Unaffiliated)	880	0.0	880		880	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	23,315,917	5.6	22,938,302		22,938,302	5.6
3.05 Mutual Funds	23,624,948	5.7	23,624,948		23,624,948	5.7
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	90,440,078	21.9	90,062,463	0	90,062,463	21.9
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale	7,394,518	1.8	6,324,512		6,324,512	1.5
5.04 Total Real Estate	7,394,518	1.8	6,324,512	0	6,324,512	1.5
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	1,849,223	0.4	1,849,223		1,849,223	0.4
6.02 Cash Equivalents (Schedule E, Part 2)	20,840,258	5.0	20,840,258		20,840,258	5.1
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	22,689,481	5.5	22,689,481	0	22,689,481	5.5
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	27,540,629	6.7	27,540,629		27,540,629	6.7
10. Receivables for Securities	5,000	0.0	5,000		5,000	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	413,201,310	100.0	411,753,689	0	411,753,689	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		7,534,635
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)	9,750	9,750
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
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 carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	149,867	
	8.2 Totals, Part 3, Column 9		149,867
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		7,394,518
10.	Deduct total nonadmitted amounts		1,070,006
11.	Statement value at end of current period (Line 9 minus Line 10)		6,324,512

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)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		27,088,575
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)	861,840	861,840
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	1,633,166	
	5.2 Totals, Part 3, Column 9		1,633,166
6.	Total gain (loss) on disposals, Part 3, Column 19		(126,778)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,925,417
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	9,244	
	9.2 Totals, Part 3, Column 14		9,244
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		27,540,629
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		27,540,629

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		346,645,497
2.	Cost of bonds and stocks acquired, Part 3, Column 7		50,528,376
3.	Accrual of discount		230,249
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	8,916	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	7,560,334	
	4.4 Part 4, Column 11	3,684,441	11,253,691
5.	Total gain (loss) on disposals, Part 4, Column 19		942,193
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		47,966,235
7.	Deduct amortization of premium		1,344,743
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		0
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	174,229	
	9.4 Part 4, Column 13	4,557,895	4,732,124
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		14,779
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		355,571,682
12.	Deduct total nonadmitted amounts		377,615
13.	Statement value at end of current period (Line 11 minus Line 12)		355,194,067

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	12,671,467	13,184,675	12,559,108	12,357,184
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	12,671,467	13,184,675	12,559,108	12,357,184
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,018,430	2,114,915	2,231,285	1,950,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	14,701,648	16,105,852	15,652,496	14,460,000
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	96,978,069	102,773,255	99,634,852	93,775,416
Industrial and Miscellaneous,	8. United States	122,215,552	135,181,391	122,761,624	121,008,393
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	1,499,479	1,620,960	1,498,335	1,500,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	15,046,957	16,598,046	14,965,122	15,182,837
	11. Totals	138,761,989	153,400,397	139,225,081	137,691,229
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	265,131,604	287,579,094	269,302,822	260,233,830
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	65,681,909	65,681,909	42,849,293	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	48,387	48,387	22,101	
	22. Other Countries	1,393,864	1,393,864	797,125	
	23. Totals	67,124,160	67,124,160	43,668,519	
Parent, Subsidiaries and Affiliates	24. Totals	23,315,917	23,315,917	12,903,299	
	25. Total Common Stocks	90,440,078	90,440,078	56,571,818	
	26. Total Stocks	90,440,078	90,440,078	56,571,818	
	27. Total Bonds and Stocks	355,571,682	378,019,172	325,874,641	

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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	2,711,281	8,052,912	1,864,852	42,222	200	XXX	12,671,467	4.8	25,079,752	9.6	12,671,467	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	2,711,281	8,052,912	1,864,852	42,222	200	XXX	12,671,467	4.8	25,079,752	9.6	12,671,467	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	254,322	1,514,108	250,000			XXX	2,018,430	0.8	1,799,976	0.7	2,018,430	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	254,322	1,514,108	250,000	0	0	XXX	2,018,430	0.8	1,799,976	0.7	2,018,430	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	4,420,766	3,421,681	6,406,976	250,000	202,225	XXX	14,701,648	5.5	13,699,061	5.2	14,701,648	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	4,420,766	3,421,681	6,406,976	250,000	202,225	XXX	14,701,648	5.5	13,699,061	5.2	14,701,648	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	13,394,638	43,901,255	32,823,893	5,064,943	1,634,483	XXX	96,819,212	36.5	86,913,653	33.2	96,819,212	
5.2 NAIC 2			158,858			XXX	158,858	0.1		0.0	158,858	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	13,394,638	43,901,255	32,982,750	5,064,943	1,634,483	XXX	96,978,069	36.6	86,913,653	33.2	96,978,069	0

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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	9,246,274	44,757,591	57,454,055	5,652,714	5,527,553	XXX	122,638,188	46.3	117,692,557	45.0	99,090,345	23,547,842
6.2 NAIC 2	399,947	6,448,777	5,012,807	1,790,367	1,280,610	XXX	14,932,509	5.6	16,612,346	6.3	13,662,239	1,270,270
6.3 NAIC 3		962,500	228,793			XXX	1,191,293	0.4		0.0	1,191,293	
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	9,646,222	52,168,868	62,695,654	7,443,082	6,808,164	XXX	138,761,989	52.3	134,304,903	51.3	113,943,877	24,818,112
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 30,027,282	101,647,547	98,799,775	11,009,879	7,364,462	0	248,848,945	93.9	XXX	XXX	225,301,103	23,547,842
11.2 NAIC 2	(d) 399,947	6,448,777	5,171,664	1,790,367	1,280,610	0	15,091,366	5.7	XXX	XXX	13,821,096	1,270,270
11.3 NAIC 3	(d) 0	962,500	228,793	0	0	0	1,191,293	0.4	XXX	XXX	1,191,293	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	30,427,229	109,058,824	104,200,232	12,800,247	8,645,072	0	(b) 265,131,604	100.0	XXX	XXX	240,313,492	24,818,112
11.8 Line 11.7 as a % of Col. 7	11.5	41.1	39.3	4.8	3.3	0.0	100.0	XXX	XXX	XXX	90.6	9.4
12. **Total Bonds Prior Year**												
12.1 NAIC 1	24,234,561	102,702,901	95,474,444	15,007,555	7,765,538		XXX	XXX	245,184,999	93.7	221,686,452	23,498,547
12.2 NAIC 2	34,000	6,468,851	6,764,872	1,792,575	1,552,049		XXX	XXX	16,612,346	6.3	15,341,141	1,271,205
12.3 NAIC 3							XXX	XXX	0	0.0		
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	24,268,561	109,171,751	102,239,316	16,800,129	9,317,587	0	XXX	XXX	(b) 261,797,345	100.0	237,027,593	24,769,752
12.8 Line 12.7 as a % of Col. 9	9.3	41.7	39.1	6.4	3.6	0.0	XXX	XXX	100.0	XXX	90.5	9.5
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	24,449,620	92,174,575	91,897,579	10,106,243	6,673,086		225,301,103	85.0	221,686,452	84.7	225,301,103	XXX
13.2 NAIC 2	399,947	6,199,271	5,171,664	1,790,367	259,846		13,821,096	5.2	15,341,141	5.9	13,821,096	XXX
13.3 NAIC 3		962,500	228,793				1,191,293	0.4	0	0.0	1,191,293	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	24,849,567	99,336,347	97,298,036	11,896,610	6,932,932	0	240,313,492	90.6	237,027,593	90.5	240,313,492	XXX
13.8 Line 13.7 as a % of Col. 7	10.3	41.3	40.5	5.0	2.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	9.4	37.5	36.7	4.5	2.6	0.0	90.6	XXX	XXX	XXX	90.6	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	5,577,662	9,472,972	6,902,196	903,636	691,376		23,547,842	8.9	23,498,547	9.0	XXX	23,547,842
14.2 NAIC 2		249,506			1,020,764		1,270,270	0.5	1,271,205	0.5	XXX	1,270,270
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	5,577,662	9,722,478	6,902,196	903,636	1,712,140	0	24,818,112	9.4	24,769,752	9.5	XXX	24,818,112
14.8 Line 14.7 as a % of Col. 7	22.5	39.2	27.8	3.6	6.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.1	3.7	2.6	0.3	0.6	0.0	9.4	XXX	XXX	XXX	XXX	9.4

(a) Includes $.....22,991,867 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....1,402,670 current year of bonds with Z designations and $.....1,213,181 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.

(c) Includes $..........0 current year of bonds with 5GI designations, $..........0 prior year of bonds with 5GI designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........0; NAIC 2 $..........0; 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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	1,136,177	5,706,790	1,459,101			XXX	8,302,068	3.1	17,162,225	6.6	8,302,068	
1.02 Residential Mortgage-Backed Securities	1,510,652	2,175,080	372,077	42,222	200	XXX	4,100,232	1.5	7,334,389	2.8	4,100,232	
1.03 Commercial Mortgage-Backed Securities	64,452	171,041	33,674			XXX	269,168	0.1	583,137	0.2	269,168	
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	2,711,281	8,052,912	1,864,852	42,222	200	XXX	12,671,467	4.8	25,079,752	9.6	12,671,467	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	254,322	1,514,108	250,000			XXX	2,018,430	0.8	1,799,976	0.7	2,018,430	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	254,322	1,514,108	250,000	0	0	XXX	2,018,430	0.8	1,799,976	0.7	2,018,430	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	4,420,766	3,421,681	6,406,976	250,000	202,225	XXX	14,701,648	5.5	13,699,061	5.2	14,701,648	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	4,420,766	3,421,681	6,406,976	250,000	202,225	XXX	14,701,648	5.5	13,699,061	5.2	14,701,648	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	3,155,722	18,710,199	23,898,261	2,549,349	1,582,089	XXX	49,895,620	18.8	38,131,647	14.6	49,895,620	
5.02 Residential Mortgage-Backed Securities	10,238,916	24,556,725	9,084,489	2,515,594	52,394	XXX	46,448,118	17.5	48,138,362	18.4	46,448,118	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities		634,331				XXX	634,331	0.2	643,645	0.2	634,331	
5.05 Totals	13,394,638	43,901,255	32,982,750	5,064,943	1,634,483	XXX	96,978,069	36.6	86,913,653	33.2	96,978,069	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	2,503,988	36,916,386	26,765,524	6,539,445	6,376,683	XXX	79,102,026	29.8	76,374,384	29.2	71,982,678	7,119,349
6.02 Residential Mortgage-Backed Securities	587,619	2,019,462	1,098,316	561,609	431,481	XXX	4,698,487	1.8	2,954,663	1.1		4,698,487
6.03 Commercial Mortgage-Backed Securities	3,758,321	3,860,076	34,237,312			XXX	41,855,709	15.8	40,935,118	15.6	35,795,796	6,059,912
6.04 Other Loan-Backed and Structured Securities	2,796,294	9,372,944	594,501	342,027		XXX	13,105,767	4.9	14,040,739	5.4	6,165,403	6,940,364
6.05 Totals	9,646,222	52,168,868	62,695,654	7,443,082	6,808,164	XXX	138,761,989	52.3	134,304,903	51.3	113,943,877	24,818,112
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	11,470,975	66,269,164	58,779,863	9,338,794	8,160,997	XXX	154,019,793	58.1	XXX	XXX	146,900,444	7,119,349
11.02 Residential Mortgage-Backed Securities	12,337,188	28,751,267	10,554,882	3,119,426	484,075	XXX	55,246,837	20.8	XXX	XXX	50,548,350	4,698,487
11.03 Commercial Mortgage-Backed Securities	3,822,773	4,031,118	34,270,986	0	0	XXX	42,124,876	15.9	XXX	XXX	36,064,964	6,059,912
11.04 Other Loan-Backed and Structured Securities	2,796,294	10,007,276	594,501	342,027	0	XXX	13,740,098	5.2	XXX	XXX	6,799,734	6,940,364
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	30,427,229	109,058,824	104,200,232	12,800,247	8,645,072	0	265,131,604	100.0	XXX	XXX	240,313,492	24,818,112
11.09 Line 11.08 as a % of Col. 7	11.5	41.1	39.3	4.8	3.3	0.0	100.0	XXX	XXX	XXX	90.6	9.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	11,951,516	67,625,508	52,449,123	8,001,744	7,139,402	XXX	XXX	XXX	147,167,293	56.2	138,573,515	8,593,778
12.02 Residential Mortgage-Backed Securities	9,249,218	25,003,016	13,532,218	8,464,776	2,178,185	XXX	XXX	XXX	58,427,414	22.3	55,472,751	2,954,663
12.03 Commercial Mortgage-Backed Securities	199,690	6,312,634	35,005,931			XXX	XXX	XXX	41,518,255	15.9	35,375,363	6,142,892
12.04 Other Loan-Backed and Structured Securities	2,868,137	10,230,593	1,252,044	333,609		XXX	XXX	XXX	14,684,384	5.6	7,605,964	7,078,420
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	24,268,561	109,171,751	102,239,316	16,800,129	9,317,587	0	XXX	XXX	261,797,345	100.0	237,027,593	24,769,752
12.09 Line 12.08 as a % of Col. 9	9.3	41.7	39.1	6.4	3.6	0.0	XXX	XXX	100.0	XXX	90.5	9.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	11,470,975	63,813,607	55,396,730	9,338,794	6,880,338	XXX	146,900,444	55.4	138,573,515	52.9	146,900,444	XXX
13.02 Residential Mortgage-Backed Securities	11,749,569	26,731,805	9,456,566	2,557,816	52,594	XXX	50,548,350	19.1	55,472,751	21.2	50,548,350	XXX
13.03 Commercial Mortgage-Backed Securities	80,328	3,539,896	32,444,740			XXX	36,064,964	13.6	35,375,363	13.5	36,064,964	XXX
13.04 Other Loan-Backed and Structured Securities	1,548,696	5,251,038				XXX	6,799,734	2.6	7,605,964	2.9	6,799,734	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	24,849,567	99,336,347	97,298,036	11,896,610	6,932,932	0	240,313,492	90.6	237,027,593	90.5	240,313,492	XXX
13.09 Line 13.08 as a % of Col. 7	10.3	41.3	40.5	5.0	2.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	9.4	37.5	36.7	4.5	2.6	0.0	90.6	XXX	XXX	XXX	90.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		2,455,557	3,383,133		1,280,659	XXX	7,119,349	2.7	8,593,778	3.3	XXX	7,119,349
14.02 Residential Mortgage-Backed Securities	587,619	2,019,462	1,098,316	561,609	431,481	XXX	4,698,487	1.8	2,954,663	1.1	XXX	4,698,487
14.03 Commercial Mortgage-Backed Securities	3,742,445	491,222	1,826,246			XXX	6,059,912	2.3	6,142,892	2.3	XXX	6,059,912
14.04 Other Loan-Backed and Structured Securities	1,247,599	4,756,237	594,501	342,027		XXX	6,940,364	2.6	7,078,420	2.7	XXX	6,940,364
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	5,577,662	9,722,478	6,902,196	903,636	1,712,140	0	24,818,112	9.4	24,769,752	9.5	XXX	24,818,112
14.09 Line 14.08 as a % of Col. 7	22.5	39.2	27.8	3.6	6.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.1	3.7	2.6	0.3	0.6	0.0	9.4	XXX	XXX	XXX	XXX	9.4

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	34,000	34,000			
2. Cost of short-term investments acquired	0				
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	34,000	34,000			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION 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	11,136,262	1,999,515	9,136,747	
2. Cost of cash equivalents acquired	126,560,520		126,560,520	
3. Accrual of discount	485	485		
4. Unrealized valuation increase (decrease)	0		0	
5. Total gain (loss) on disposals	(0)		(0)	
6. Deduct consideration received on disposals	116,857,009	2,000,000	114,857,009	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	20,840,258	0	20,840,258	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	20,840,258	0	20,840,258	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for Sale																
2 story office building 30,612 sq ft and lot 91,040 sq ft, occupied by reporting entity		Murfresboro	TN	03/31/2017	04/27/2016	7,955,178		7,394,518	6,324,512	149,867			(149,867)		68,614	317,060
0599999. Total - Properties Held for Sale						7,955,178	0	7,394,518	6,324,512	149,867	0	0	(149,867)	0	68,614	317,060
0699999. Totals						7,955,178	0	7,394,518	6,324,512	149,867	0	0	(149,867)	0	68,614	317,060

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Miscellaneous building improvements on 2 story office building 30,612 sq ft and lot 91,040 sq ft, occupied by reporting entity	Murfresboro	TN	07/20/2020	McLain Technology Solutions				9,750
0199999. Total - Acquired by Purchase					0	0	0	9,750
0399999. Totals					0	0	0	9,750

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC		Philadelphia	PA	Aberdeen Asset Management Inc.		08/24/2017		8,694,969	8,879,880	8,879,880	(187,937)					372,848		0.800
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012		3,574,033	3,810,720	3,810,720	789,213					222,940	572,400	0.510
	Crescent Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		05/01/2007		8,640,050	8,831,263	8,831,263	(160,280)					351,492		5.500
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		05/31/2007		20,690	17,679	17,679	(2,778)				2,288		13,459	0.080
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007		622,359	425,059	425,059	43,973					50,820	75,000	0.090
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007		59,172	41,272	41,272	(10,685)						20,000	0.100
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007		250,641	213,695	213,695	37,407					46,339	10,000	0.020
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007		62,197	46,740	46,740	(9,293)				6,956	4,034	25,695	0.370
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011		2,309,202	2,259,551	2,259,551	355,174					335,935	442,500	0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011		313,764	284,300	284,300	(4,661)					22,777	100,000	0.200
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011		1,765,343	2,131,673	2,131,673	738,322					268,056	75,000	0.130
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		409,939	354,900	354,900	44,711					78,681	42,500	0.340
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									26,722,359	27,296,731	27,296,731	1,633,166	0	0	0	9,244	1,753,921	1,376,554	XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	Californ	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		03/28/2006		366,216	243,899	243,899								3.650
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated									366,216	243,899	243,899	0	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									27,088,575	27,540,630	27,540,630	1,633,166	0	0	0	9,244	1,753,921	1,376,554	XXX
5099999. Totals									27,088,575	27,540,630	27,540,630	1,633,166	0	0	0	9,244	1,753,921	1,376,554	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A ......0 1B ......0 1C ......0 1D ......0 1E ......0 1F 0 1G 0

2A ......0 2B 0 2C 0

3A ......0 3B 0 3C 0

4A ......0 4B 0 4C 0

5A ......0 5B 0 5C 0

6 0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	PA	Aberdeen Asset Management Inc.	08/24/2017			372,848		0.800
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007			351,492		5.500
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007			37,500		0.090
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011			75,000		0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011			25,000		0.200
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	861,840	0	XXX
4899999. Subtotal - Unaffiliated							0	861,840	0	XXX
5099999. Totals							0	861,840	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	12/28/2020	3,574,033					0		3,810,720	552,526			0	222,940
	HarbourVest International Private Equity Partners V	Wilmington	DE.	HarbourVest	03/29/2007	10/29/2020	20,690					0		17,679	1,791		(730)	(730)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE.	HarbourVest	03/29/2007	12/29/2020	622,359					0		425,059	278,773			0	50,820
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE.	HarbourVest	03/29/2007	12/29/2020	59,172					0		41,272	7,215			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE.	HarbourVest	03/29/2007	12/30/2020	250,641					0		213,695	74,353			0	46,339
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE.	HarbourVest	05/02/2007	09/30/2020	62,197					0		46,740	9,389		(3,730)	(3,730)	4,034
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE.	HarbourVest	12/21/2011	12/28/2020	2,309,202					0		2,259,551	479,825			0	335,935
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE.	HarbourVest	12/21/2011	12/21/2020	313,764					0		284,300	49,803			0	22,777
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE.	HarbourVest	12/21/2011	12/28/2020	1,765,343					0		2,131,673	371,992			0	268,056
	Park Street Capital Private Equity Fund VIII	Boston	MA.	Park Street Capital	05/04/2007	21/15/2020	409,939					0		354,900	99,750			0	78,681
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							9,387,339	0	0	0	0	0	0	9,585,589	1,925,417	0	(4,460)	(4,460)	1,029,582
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	Califo	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	12/31/2020	366,216					0					(122,318)	(122,318)	
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated							366,216	0	0	0	0	0	0	0	0	0	(122,318)	(122,318)	0
4899999. Subtotal - Unaffiliated							9,753,556	0	0	0	0	0	0	9,585,589	1,925,417	0	(126,778)	(126,778)	1,029,582
5099999. Totals							9,753,556	0	0	0	0	0	0	9,585,589	1,925,417	0	(126,778)	(126,778)	1,029,582

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 PV 4	UNITED STATES TREASURY	SD			1.A	1,507,495	122.651	1,593,114	1,298,841	1,459,101	15,262	(24,056)			1.750	(0.237)	JJ	10,500	23,922	11/29/2012	01/15/2028
912828 4H 0	UNITED STATES TREASURY				1.A	99,832	105.293	110,377	104,828	104,566	1,231	113			0.625	0.740	AO	140	651	05/18/2018	04/15/2023
912828 PP 9	UNITED STATES TREASURY				1.A	410,590	100.023	416,708	416,612	423,889	4,893	(4,121)			1.125	0.042	JJ	2,165	4,623	05/16/2016	01/15/2021
912828 Q6 0	UNITED STATES TREASURY				1.A	277,787	100.346	297,659	296,633	296,903	3,483	(951)			0.125	(0.220)	AO	79	369	06/06/2017	04/15/2021
912828 QV 5	UNITED STATES TREASURY				1.A	382,256	101.301	415,464	410,128	415,385	4,814	(1,082)			0.625	0.335	JJ	1,184	2,528	05/05/2014	07/15/2021
912828 TE 0	UNITED STATES TREASURY	SD			1.A	2,717,917	103.119	2,919,023	2,830,725	2,860,895	33,250	(23,781)			0.125	(0.766)	JJ	1,635	3,490	09/25/2012	07/15/2022
912828 UN 8	UNITED STATES TREASURY	SD			1.A	2,567,686	103.969	2,599,225	2,500,000	2,515,606		(7,163)			2.000	1.699	FA	18,886	50,000	04/22/2013	02/15/2023
912828 X3 9	UNITED STATES TREASURY				1.A	211,067	102.098	230,505	225,768	225,723	2,651	35			0.125	0.142	AO	60	279	05/04/2017	04/15/2022
0199999. U.S. Government - Issuer Obligations						8,174,629	XXX	8,582,074	8,083,535	8,302,068	65,583	(61,005)	0	0	XXX	XXX	XXX	34,650	85,863	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179T 4P 7	G2 MA5330 - RMBS			4	1.A	577,587	107.632	606,413	563,414	574,993		(1,265)			4.000	2.924	MON	1,878	22,533	07/05/2018	07/20/2048
36179T 7L 3	G2 MA5399 - RMBS			4	1.A	1,406,366	108.371	1,467,231	1,353,897	1,404,152		121			4.500	2.657	MON	5,077	60,919	08/30/2018	08/20/2048
36179T Z5 7	G2 MA5264 - RMBS			4	1.A	1,947,944	107.441	2,039,979	1,898,697	1,938,798		(4,334)			4.000	2.897	MON	6,329	75,934	07/12/2018	06/20/2048
36290S RR 4	GN 616196 - RMBS			4	1.A	24,508	105.899	24,896	23,509	23,839		(109)			5.500	4.181	MON	108	1,279	01/21/2004	01/15/2024
36296S E3 5	GN 699554 - RMBS			4	1.A	25,838	115.081	30,059	26,120	25,850		23			5.000	5.297	MON	109	1,306	10/21/2008	11/15/2038
36297A AT 0	GN 705718 - RMBS			4	1.A	29,765	111.880	32,122	28,711	29,849		(198)			5.000	3.889	MON	120	1,435	01/06/2009	01/15/2039
38373A D9 4	GNR 2009-069 PV - CMO/RMBS			4	1.A	17,375	109.547	18,808	17,169	17,319		(58)			4.000	3.660	MON	57	684	08/05/2009	08/20/2039
38377L AQ 1	GNR 2010-116 HB - CMO/RMBS			4	1.A	87,301	112.048	92,106	82,202	85,431		(1,044)			4.000	2.705	MON	274	3,283	09/17/2014	09/20/2040
0299999. U.S. Government - Residential Mortgage-Backed Securities						4,116,686	XXX	4,311,614	3,993,718	4,100,232	0	(6,864)	0	0	XXX	XXX	XXX	13,952	167,371	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38376G M8 0	GNR 2011-058 C - CMBS			4	1.A	267,794	103.949	290,987	279,931	269,168		1,067			3.616	3.821	MON	844	9,976	04/05/2011	08/16/2051
0399999. U.S. Government - Commercial Mortgage-Backed Securities						267,794	XXX	290,987	279,931	269,168	0	1,067	0	0	XXX	XXX	XXX	844	9,976	XXX	XXX
0599999. Total - U.S. Government						12,559,108	XXX	13,184,675	12,357,184	12,671,467	65,583	(66,802)	0	0	XXX	XXX	XXX	49,445	263,211	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B RW 4	CALIFORNIA ST			2	1.C FE	242,108	105.169	210,338	200,000	205,617		(5,058)			5.000	2.360	FA	4,167	10,000	03/06/2013	02/01/2023
546415 P5 3	LOUISIANA ST			2	1.D FE	459,896	112.043	420,161	375,000	398,289		(8,787)			5.000	2.461	JJ	8,646	18,750	05/24/2013	07/15/2025
546415 P6 1	LOUISIANA ST			2	1.D FE	304,095	112.043	280,108	250,000	264,892		(5,609)			5.000	2.561	JJ	5,764	12,500	05/24/2013	07/15/2026
57582R CZ 7	MASSACHUSETTS (COMMONWEALTH OF)			2	1.B FE	232,299	107.826	242,609	225,000	227,345		(950)			4.000	3.530	MN	1,500	9,000	04/30/2015	05/01/2035
68609T A6 5	OREGON ST			1,2	1.B FE	250,000	101.264	253,160	250,000	250,000					2.419	2.419	FA	2,772		07/09/2020	08/01/2043
70914P VC 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	454,252	112.145	448,580	400,000	417,965		(6,069)			5.000	3.299	AO	4,222	20,000	06/10/2014	10/15/2032
97705L M4 6	WISCONSIN ST			2	1.B FE	288,635	103.984	259,960	250,000	254,322		(5,073)			5.000	2.879	MN	2,083	12,500	07/31/2013	11/01/2022
1199999. U.S. States, Territories & Possessions - Issuer Obligations						2,231,285	XXX	2,114,915	1,950,000	2,018,430	0	(31,546)	0	0	XXX	XXX	XXX	29,154	82,750	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						2,231,285	XXX	2,114,915	1,950,000	2,018,430	0	(31,546)	0	0	XXX	XXX	XXX	29,154	82,750	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
005662 MP 3	ADAMS CNTY COLO SCH DIST NO 014			2	1.C FE	184,100	113.654	170,481	150,000	160,212		(3,335)			5.000	2.561	JD	625	7,500	03/07/2013	12/01/2025
016730 DB 6	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS			2	1.C FE	202,180	89.595	223,988	250,000	202,225		45				3.425	FA			05/06/2020	08/01/2047
041826 R9 1	ARLINGTON TEX INDPT SCH DIST			2	1.A FE	207,995	118.637	207,615	175,000	192,610		(4,016)			5.000	2.420	FA	3,306	8,750	01/09/2017	02/15/2027
05914F FG 0	BALTIMORE CNTY MD			1	1.A FE	1,720,332	136.679	2,323,543	1,700,000	1,711,703		(1,004)			5.650	5.550	MN	16,008	96,050	10/28/2009	11/01/2029
088281 G2 0	BEXAR CNTY TEX			2	1.A FE	168,347	124.964	187,446	150,000	164,441		(1,976)			5.000	3.330	JD	333	7,500	12/14/2018	06/15/2039

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
102475 JL 5	BOWIE MD			2	1.A FE	260,000	111.312	289,411	260,000	260,000					3.000	3.000	JJ	3,900	4,940	10/30/2019	07/01/2040
181070 ET 6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1.B FE	199,950	115.975	202,956	175,000	189,656		(2,467)			4.000	2.367	JJ	3,500	7,000	08/04/2016	07/01/2032
199492 DP 1	COLUMBUS OHIO			2	1.A FE	381,339	111.991	363,971	325,000	340,624		(5,932)			5.000	2.990	JJ	8,125	16,250	05/30/2013	07/01/2030
199492 PD 5	COLUMBUS OHIO			2	1.A FE	238,727	114.225	257,006	225,000	231,815		(1,384)			4.000	3.271	JJ	4,500	9,000	08/20/2015	07/01/2033
235308 RA 3	DALLAS TEX INDPT SCH DIST			2	1.A FE	1,374,756	101.381	1,165,882	1,150,000	1,154,741		(38,343)			6.450	3.027	FA	28,022	74,175	10/08/2014	02/15/2035
368079 GF 0	GAVILAN CALIF JT CMNTY COLLEGE DIST			2	1.D FE	172,983	119.913	179,870	150,000	161,490		(2,293)			5.000	3.190	FA	3,125	7,500	07/29/2015	08/01/2032
495033 DR 0	KING CNTY WASH SCH DIST NO 401 HIGHLINE			2	1.B FE	189,485	108.913	163,370	150,000	158,208		(4,162)			5.000	2.070	JD	625	7,500	11/26/2012	12/01/2025
542433 ND 5	LONG BEACH CALIF UNI SCH DIST	SD		1	1.D FE	606,055	115.725	578,625	500,000	551,718		(10,244)			5.914	3.455	FA	12,321	29,570	03/26/2015	08/01/2025
544646 A6 9	LOS ANGELES CALIF UNI SCH DIST				1.E FE	750,000	128.722	965,415	750,000	750,000					5.981	5.982	JJ	22,429	44,858	04/22/2010	05/01/2027
549108 WE 4	LUBBOCK COOPER TEX INDPT SCH DIST			2	1.A FE	250,000	101.717	254,293	250,000	250,000					2.648	2.648	FA	2,501	313	06/25/2020	02/15/2045
564386 SM 3	MANSFIELD TEX INDPT SCH DIST			2	1.A FE	250,000	102.718	256,795	250,000	250,000					2.629	2.629	FA	1,643		10/08/2020	02/15/2045
592112 PN 0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	645,949	100.215	561,204	560,000	560,000		(4,990)			5.000	5.000	JJ	14,000	28,000	07/08/2010	07/01/2022
592112 RS 7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.A Z	37,849	107.132	32,140	30,000	31,321		(859)			5.000	2.005	JJ	750	1,500	11/01/2012	07/01/2023
592112 RW 8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	182,936	107.142	155,356	145,000	151,385		(4,152)			5.000	2.005	JJ	3,625	7,250	11/01/2012	07/01/2023
59333F XQ 8	MIAMI-DADE CNTY FLA			2	1.C FE	285,415	122.345	305,863	250,000	283,573		(1,842)			4.000	2.410	JJ	5,917		05/12/2020	07/01/2042
613681 U7 8	MONTGOMERY CNTY TEX			2	1.B FE	210,609	114.607	200,562	175,000	187,894		(3,873)			5.000	2.560	MS	2,917	8,750	09/17/2014	03/01/2026
66702R HS 4	NORTHSIDE TEX INDPT SCH DIST	SD			1.A FE	300,463	105.394	263,485	250,000	258,362		(7,300)			5.000	1.971	FA	4,722	12,500	11/13/2014	02/15/2022
681712 PK 5	OMAHA NEB	SD			1.C FE	1,226,350	101.230	1,012,300	1,000,000	1,006,025		(24,070)			5.250	2.779	AO	13,125	52,500	08/03/2010	04/01/2021
702334 CH 4	PASADENA TEX INDPT SCH DIST			2	1.A FE	158,034	111.700	167,550	150,000	153,719		(828)			4.000	3.351	FA	2,267	6,000	04/22/2015	02/15/2034
720424 A7 5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	250,000	103.659	259,148	250,000	250,000					2.357	2.357	JD	491	2,111	07/09/2020	12/01/2039
720424 D8 0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	250,000	106.425	266,063	250,000	250,000					3.082	3.082	JD	1,263		10/22/2020	11/01/2045
727199 KH 3	PLANO TEX INDPT SCH DIST			2	1.B FE	1,720,026	100.399	1,706,783	1,700,000	1,700,000					6.170	6.170	FA	39,625	104,890	10/29/2009	02/15/2029
797355 6M 1	SAN DIEGO CALIF UNI SCH DIST	@		3	1.C FE	114,615	84.253	147,443	175,000	127,039		4,212				3.400	N/A			11/29/2017	07/01/2030
797508 FZ 6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1.C FE	159,738	113.691	170,537	150,000	154,761		(948)			4.000	3.249	FA	2,500	6,000	04/16/2015	08/01/2033
797508 GA 0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1.C FE	159,200	113.243	169,865	150,000	154,503		(896)			4.000	3.289	FA	2,500	6,000	04/16/2015	08/01/2034
839278 KF 4	SOUTH PASADENA CALIF UNI SCH DIST			2	1.C FE	254,315	103.213	258,033	250,000	253,950		(365)			3.404	3.192	FA	3,546	5,413	01/24/2020	08/01/2049
850000 2F 6	SPRING TEX INDPT SCH DIST			2	1.C FE	205,039	116.411	203,719	175,000	186,868		(3,057)			5.000	3.010	FA	3,306	8,750	06/25/2014	08/15/2025
882724 QP 5	TEXAS ST			2	1.A FE	250,000	109.257	273,143	250,000	250,000					3.211	3.211	AO	2,007	6,467	11/14/2019	04/01/2044
882830 BH 4	TEXAS TRANSN COMMN			1,2	1.A FE	250,000	100.547	251,368	250,000	250,000					2.472	2.472	AO	1,545	961	07/16/2020	10/01/2044
910678 ZH 7	UNITED INDPT SCH DIST TEX			2	1.A FE	208,994	116.333	203,583	175,000	188,358		(3,460)			5.000	2.770	FA	3,306	8,750	06/24/2014	08/15/2026
93974C 6K 1	WASHINGTON ST			2	1.B FE	179,246	109.879	164,819	150,000	157,834		(3,622)			5.000	2.415	FA	3,125	7,500	09/10/2014	02/01/2025
964559 Z6 8	WHITE SETTLEMENT TEX INDPT SCH DIST			2	1.A FE	500,000	104.071	520,355	500,000	500,000					2.843	2.843	FA	1,422		10/29/2020	08/15/2045
982696 QQ 2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1.D FE	329,840	124.661	361,517	290,000	314,913		(3,944)			5.000	3.323	MS	4,833	14,500	12/02/2016	09/01/2027
982696 QR 0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1.D FE	367,634	123.942	402,812	325,000	351,702		(4,217)			5.000	3.393	MS	5,417	16,250	12/02/2016	09/01/2028
98816P EF 5	YSLETA TEX INDPT SCH DIST			2	1.A FE	250,000	103.018	257,545	250,000	250,000					2.730	2.730	FA	2,578	436	06/24/2020	08/15/2045
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						15,652,496	XXX	16,105,852	14,460,000	14,701,648	0	(139,323)	0	0	XXX	XXX	XXX	235,747	625,434	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						15,652,496	XXX	16,105,852	14,460,000	14,701,648	0	(139,323)	0	0	XXX	XXX	XXX	235,747	625,434	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010268 AU 4	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			2	1.B FE	209,036	111.087	222,174	200,000	203,894		(983)			4.000	3.430	MS	2,667	8,000	04/24/2015	09/01/2034
011798 KU 8	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	339,352	108.270	308,570	285,000	297,720		(5,849)			5.000	2.781	FA	5,938	14,250	02/27/2013	02/01/2029

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
011798 KV 6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	266,627	108.055	243,124	225,000	234,763		(4,485)			5.000	2.841	FA	4,688	11,250	02/27/2013	02/01/2030
011798 LL 7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	367,386	108.940	326,820	300,000	315,570		(7,198)			5.000	2.431	FA	6,250	15,000	02/27/2013	02/01/2025
011798 LM 5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	303,460	108.984	272,460	250,000	262,402		(5,724)			5.000	2.541	FA	5,208	12,500	02/27/2013	02/01/2026
02765U JR 6	AMERICAN MUN PWR OHIO INC REV			2	1.E FE	281,748	105.660	264,150	250,000	257,333		(6,362)			5.250	2.580	FA	4,958	13,125	01/03/2017	02/15/2031
040484 MS 3	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			2	1.D FE	344,286	116.441	349,323	300,000	321,174		(4,392)			5.000	3.270	JD	1,250	15,000	04/22/2015	06/01/2040
047061 CZ 7	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1.B FE	155,189	111.728	167,592	150,000	152,381		(544)			4.000	3.571	JJ	3,000	6,000	05/06/2015	01/01/2033
047870 NV 8	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	181,259	128.311	192,467	150,000	171,792		(2,875)			5.000	2.660	MN	1,250	7,500	08/02/2017	11/01/2033
052477 EL 6	AUSTIN TEX WTR & WASTEWATER SYS REV			2	1.C FE	953,258	131.624	987,180	750,000	950,610		(2,648)			5.000	2.000	MN	5,313		10/21/2020	11/15/2050
059231 M5 6	BALTIMORE MD REV			2	1.C FE	282,920	123.300	308,250	250,000	271,528		(3,183)			5.000	3.401	JJ	6,250	12,500	03/10/2017	07/01/2036
086377 DJ 4	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP			2	1.F FE	595,860	125.799	628,995	500,000	568,715		(8,893)			5.000	2.800	JD	2,083	25,000	11/01/2017	06/01/2030
091096 NR 4	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	264,613	109.672	274,180	250,000	263,837		(775)			3.573	2.796	JJ	4,466	4,466	06/25/2020	01/01/2045
10741M BM 5	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1.E FE	198,252	123.132	215,481	175,000	189,401		(2,307)			5.000	3.371	FA	3,646	8,750	11/30/2016	08/01/2028
134041 JA 1	CAMPBELL & KENTON CNTYS KY SANT DIST NO				1.C FE	296,450	125.117	312,793	250,000	278,534		(4,662)			5.000	2.779	FA	5,208	12,500	12/21/2016	08/01/2026
155048 CQ 2	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			2	1.A FE	239,318	104.936	209,872	200,000	205,270		(4,737)			5.000	2.520	FA	4,167	10,000	03/04/2013	02/01/2028
15567R BZ 5	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE			2	1.B FE	296,028	122.292	305,730	250,000	295,285		(742)			4.000	1.950	AO	1,722		10/15/2020	10/01/2041
160131 DP 0	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1.D FE	237,908	117.340	234,680	200,000	215,813		(3,768)			5.000	2.851	JD	833	10,000	08/07/2014	12/01/2026
160131 DQ 8	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1.D FE	236,350	116.870	233,740	200,000	215,198		(3,615)			5.000	2.931	JD	833	10,000	08/07/2014	12/01/2027
162393 FV 9	CHATTANOOGA TENN ELEC REV			2	1.C FE	284,908	117.841	294,603	250,000	267,668		(3,452)			5.000	3.350	MS	4,167	12,500	07/23/2015	09/01/2040
172311 QE 5	CINCINNATI OHIO WTR SYS REV			2	1.A FE	250,000	104.010	260,025	250,000	250,000					2.726	2.726	JD	568	2,859	06/18/2020	12/01/2046
196707 QV 8	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.C FE	448,217	110.388	458,110	415,000	423,944		(3,895)			5.000	3.950	MS	6,917	20,750	12/18/2013	03/01/2029
20281P KV 3	COMMONWEALTH FING AUTH PA REV				1.E FE	264,355	117.620	294,050	250,000	263,798		(557)			3.657	3.240	JD	762	9,143	01/09/2020	06/01/2038
207758 NY 5	CONNECTICUT ST SPL TAX OBLIG REV			2	1.E FE	654,719	108.733	657,835	605,000	617,101		(5,705)			5.000	3.950	JJ	15,125	30,250	07/11/2013	01/01/2028
235036 4W 7	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	250,460	106.969	267,423	250,000	250,448		(12)			2.994	2.981	MN	1,248	7,485	01/08/2020	11/01/2038
235241 PC 4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1.C FE	182,031	117.982	176,973	150,000	163,549		(3,252)			5.000	2.560	JD	625	7,500	11/20/2014	12/01/2025
23542J RC 1	DALLAS TEX WTRWKS & SWR SYS REV			2	1.B FE	492,935	105.619	528,095	500,000	492,982		47			2.772	2.866	AO	3,465		10/29/2020	10/01/2040
249182 KP 0	DENVER COLO CITY & CNTY ARPT REV			2	1.E FE	178,454	124.205	186,308	150,000	170,488		(2,671)			5.000	2.800	MN	958	7,500	11/30/2017	11/15/2029
25477G HX 6	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	286,680	104.144	260,360	250,000	253,886		(4,123)			5.000	3.260	JD	1,042	12,500	12/16/2011	12/01/2028
254845 JL 5	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			2	1.C FE	478,928	108.290	433,160	400,000	414,767		(8,148)			5.000	2.819	AO	5,000	20,000	03/14/2012	10/01/2024
25484J CY 4	DISTRICT COLUMBIA UNIV REV			2	1.G FE	173,063	121.231	181,847	150,000	165,081		(2,151)			5.000	3.211	AO	1,875	7,500	02/08/2017	04/01/2032
25484J DG 2	DISTRICT COLUMBIA UNIV REV			2	1.A Z	5,868	128.457	6,423	5,000	5,581		(70)			5.000	2.949	AO	63	250	06/01/2017	04/01/2036
25484J DH 0	DISTRICT COLUMBIA UNIV REV			2	1.G FE	228,856	119.961	233,924	195,000	217,659		(2,711)			5.000	2.949	AO	2,438	9,750	06/01/2017	04/01/2036
30382L DU 9	FAIRFAX CNTY VA ECONOMIC DEV AUTH FAC RE			2	1.B FE	226,962	116.293	232,586	200,000	210,942		(2,696)			5.000	3.431	AO	2,500	10,000	06/13/2014	10/01/2034
343136 7Q 4	FLORIDA ST TPK AUTH TPK REV			2	1.C FE	313,941	113.988	341,964	300,000	307,062		(1,428)			4.000	3.431	JJ	6,000	12,000	10/08/2015	07/01/2033
360066 NN 0	FULTON CNTY GA WTR & SEW REV			2	1.C FE	591,790	108.934	544,670	500,000	520,943		(10,038)			5.000	2.831	JJ	12,500	25,000	03/06/2013	01/01/2029
382900 FB 9	GOODYEAR ARIZ WTR & SWR REV			2	1.D FE	273,933	118.831	297,078	250,000	272,541		(1,391)			4.000	2.801	JJ	5,000	944	05/07/2020	07/01/2045
396066 CZ 3	GREENVILLE CNTY S C SCH DIST INSTALLMENT				1.C FE	665,695	104.896	550,704	525,000	539,488		(15,490)			5.500	2.430	JD	2,406	28,875	01/11/2012	12/01/2021
414005 WJ 3	HARRIS CNTY TEX IAM COML PAPER NTS 3/A2			2	1.C FE	262,384	123.883	278,737	225,000	248,092		(3,718)			5.000	3.002	FA	4,250	11,250	12/20/2016	08/15/2029
414005 WK 0	HARRIS CNTY TEX IAM COML PAPER NTS 3/A2			2	1.C FE	404,632	123.697	432,940	350,000	383,816		(5,424)			5.000	3.113	FA	6,611	17,500	12/20/2016	08/15/2030
41422E DM 2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1.C FE	261,145	104.001	260,003	250,000	251,373		(1,591)			5.000	4.320	MN	2,083	12,500	01/08/2014	11/01/2036
44244C D2 0	HOUSTON TEX UTIL SYS REV			1,2	1.C FE	250,000	102.711	256,778	250,000	250,000					2.542	2.542	MN	812	2,365	06/12/2020	11/15/2040

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45129W MA 5	IDAHO HSG & FIN ASSN			2	1.F FE	613,594	109.881	637,310	580,000	590,354		(3,786)			5.000	4.250	JJ	13,372	29,000	01/15/2014	07/15/2031
45129W MA 5	IDAHO HSG & FIN ASSN	SD		2	1.F FE	21,158	110.611	22,122	20,000	20,357		(131)			5.000	4.250	JJ	461	1,000	01/15/2014	07/15/2031
45203H AL 6	ILLINOIS FIN AUTH REV			2	1.D FE	248,650	100.584	226,314	225,000	225,381		(3,068)			5.500	4.087	FA	4,675	12,375	02/27/2012	08/15/2041
45505M FD 3	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1.E FE	392,503	119.920	389,740	325,000	365,828		(6,508)			5.000	2.630	AO	4,063	16,250	09/09/2016	10/01/2041
45506D TN 5	INDIANA ST FIN AUTH REV			2	1.B FE	228,674	118.468	236,936	200,000	214,168		(2,798)			5.250	3.561	FA	4,375	10,500	05/08/2015	02/01/2034
495289 X4 7	KING CNTY WASH SWR REV			2	1.B FE	174,662	117.872	175,916	150,000	161,053		(2,559)			5.000	3.030	JJ	3,750	4,000	04/15/2015	07/01/2038
495289 X8 8	KING CNTY WASH SWR REV			2	1.B FE	174,924	116.929	175,394	150,000	161,168		(2,590)			5.000	3.010	JJ	3,750	7,500	04/17/2015	07/01/2036
534272 A2 5	LINCOLN NEB ELEC SYS REV			2	1.C FE	201,423	108.016	189,028	175,000	179,974		(2,873)			5.000	3.230	MS	2,917	8,750	07/13/2012	09/01/2037
534272 D7 1	LINCOLN NEB ELEC SYS REV			2	1.C FE	178,833	121.454	182,181	150,000	164,018		(2,779)			5.000	2.845	MS	2,500	7,500	04/15/2015	09/01/2033
544495 D6 8	LOS ANGELES CALIF DEPT WTR & PWR REV			2	1.D FE	459,588	113.333	453,332	400,000	420,694		(6,474)			5.000	3.178	JJ	10,000	20,000	05/29/2014	07/01/2032
54466H DP 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1.B FE	176,360	124.365	186,548	150,000	165,916		(2,681)			5.000	2.870	JD	625	7,500	12/02/2016	06/01/2028
546589 VJ 8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1.D FE	180,566	117.988	176,982	150,000	162,824		(3,109)			5.000	2.660	MN	958	7,500	11/20/2014	05/15/2026
54811B VY 4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.F FE	312,140	128.020	320,050	250,000	310,879		(1,261)			5.000	2.120	MN	2,639		10/02/2020	05/15/2045
56041M RW 6	MAINE GOVERNMENTAL FACS AUTH LEASE RENT			2	1.D FE	207,146	124.962	218,684	175,000	197,478		(2,981)			5.000	2.891	AO	2,188	8,750	08/03/2017	10/01/2034
56185P CG 6	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1.F FE	173,151	123.330	184,995	150,000	165,170		(2,164)			5.000	3.201	AO	1,875	7,500	02/02/2017	10/01/2029
56185P CH 4	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1.F FE	229,564	122.984	245,968	200,000	219,396		(2,760)			5.000	3.271	AO	2,500	10,000	02/02/2017	10/01/2030
573903 FZ 9	MARTIN CNTY FLA HEALTH FACS AUTH HOSP RE			2	1.C FE	281,988	116.108	290,270	250,000	281,283		(705)			4.000	2.280	JJ	5,000		10/15/2020	01/01/2046
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.D FE	1,250,000	105.089	1,313,613	1,250,000	1,250,000					3.273	3.273	MN	6,819	38,867	11/01/2019	05/01/2039
575896 NX 9	MASSACHUSETTS ST PORT AUTH REV			2	1.C FE	172,448	115.423	173,135	150,000	158,718		(2,317)			5.000	3.230	JJ	3,750	7,500	07/10/2014	07/01/2029
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	258,158	107.574	268,935	250,000	257,493		(665)			3.395	3.004	AO	1,792	7,662	02/04/2020	10/15/2040
576000 ZW 6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.B FE	251,873	103.853	259,633	250,000	251,835		(38)			2.950	2.860	MN	1,700		09/30/2020	05/15/2043
586200 SW 8	MEMPHIS TENN SAN SEW SYS REV			2	1.C FE	323,973	132.073	330,183	250,000	322,510		(1,463)			5.000	1.750	AO	2,639		09/24/2020	10/01/2045
59164G FA 5	METRO WASTEWTR RECLAMATION DIST COLO SWR			1,2	1.B FE	250,000	106.745	266,863	250,000	250,000					3.158	3.158	AO	1,974	6,382	11/15/2019	04/01/2041
592481 LV 5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			1,2	1.B FE	450,000	107.690	484,605	450,000	450,000					3.259	3.259	MN	2,444	13,321	11/20/2019	05/01/2045
59261A B5 5	METROPOLITAN TRANSN AUTH N Y REV			1,2	1.F FE	249,130	98.809	247,023	250,000	249,154		21			3.500	3.520	MN	1,118	8,944	10/31/2019	11/15/2046
59333P B7 2	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	210,658	107.598	215,196	200,000	202,398		(1,297)			5.000	4.280	AO	2,500	10,000	09/27/2013	10/01/2024
59333P H7 6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	226,850	113.979	227,958	200,000	211,672		(2,883)			5.000	3.330	AO	2,500	10,000	04/21/2015	10/01/2031
59333P H8 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	578,140	113.311	566,555	500,000	533,012		(8,195)			5.000	3.119	AO	6,250	25,000	01/15/2015	10/01/2034
59333P K4 9	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	291,648	115.971	289,928	250,000	267,401		(4,330)			5.000	3.021	AO	3,125	12,500	12/16/2014	10/01/2025
59333P K9 8	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	335,424	113.979	341,937	300,000	315,012		(3,688)			5.000	3.561	AO	3,750	15,000	12/03/2014	10/01/2031
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	520,013	107.891	539,455	500,000	519,336		(676)			3.490	2.977	AO	4,363	12,239	08/26/2020	10/01/2042
59447T XX 6	MICHIGAN FIN AUTH REV			1	1.D FE	536,895	112.698	563,490	500,000	536,333		(562)			3.384	2.892	JD	1,410	12,291	08/14/2020	12/01/2040
594612 DJ 9	MICHIGAN ST				1.F FE	201,555	126.490	221,358	175,000	192,077		(2,452)			5.000	3.250	MS	2,576	8,750	12/02/2016	03/15/2027
594615 HY 5	MICHIGAN ST BLDG AUTH REV			1,2	1.D FE	250,000	102.368	255,920	250,000	250,000					2.705	2.705	AO	1,428	526	09/11/2020	10/15/2040
60416S 5E 6	MINNESOTA ST HSG FIN AGY			2	1.B FE	215,000	99.828	214,630	215,000	215,000					3.337	3.337	JJ	3,671	2,939	01/24/2020	01/01/2044
606092 GA 6	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1.F FE	291,808	113.272	283,180	250,000	264,825		(4,662)			5.000	2.921	JJ	6,250	12,500	09/24/2014	01/01/2027
606092 JU 9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1.F FE	287,290	117.484	293,710	250,000	268,596		(3,867)			5.000	3.181	JD	1,042	12,500	10/21/2015	12/01/2030
625914 JT 4	MUNICIPAL ENERGY AGY OF NEB PWR SUPPLY S			2	1.F FE	391,190	124.301	416,408	335,000	370,118		(5,528)			5.000	3.000	AO	4,188	16,750	01/03/2017	04/01/2028
63968A SB 2	NEBRASKA PUB PWR DIST REV			2	1.E FE	750,938	100.000	750,000	750,000	750,000		(115)			5.000	4.984	JJ	18,750	37,500	12/09/2010	01/01/2031

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
644614 2R 9	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1.D FE	628,903	119.072	637,035	535,000	580,212		(9,256)			5.000	2.979	JJ	13,375	26,750	04/29/2015	07/01/2028
644693 LR 2	NEW HAMPSHIRE ST TPK SYS REV			2	1.D FE	215,604	104.925	183,619	175,000	180,219		(4,706)			5.000	2.201	FA	3,646	8,750	11/14/2012	02/01/2024
646136 2C 4	NEW JERSEY ST TRANSN TR FD AUTH			2	2.A FE	164,510	118.251	177,377	150,000	158,858		(1,437)			5.000	3.791	JD	333	7,500	10/27/2016	06/15/2028
64989K GR 1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	363,238	157.723	394,308	250,000	360,156		(3,082)			5.985	3.242	MN	1,912	14,963	01/13/2020	11/15/2043
64990C 3C 3	NEW YORK STATE DORMITORY AUTHORITY			2	1.A Z	258,021	103.618	243,502	235,000	236,991		(2,585)			5.000	3.837	AO	2,938	11,750	05/19/2011	10/01/2022
64990C 3C 3	NEW YORK STATE DORMITORY AUTHORITY	SD		2	1.A Z	1,048,552	103.618	989,552	955,000	963,095		(10,510)			5.000	3.837	AO	11,938	47,750	05/19/2011	10/01/2022
64990C 3H 2	NEW YORK STATE DORMITORY AUTHORITY			2	1.E FE	16,469	103.299	15,495	15,000	15,127		(165)			5.000	3.837	AO	188	750	05/19/2011	10/01/2022
64990C 3H 2	NEW YORK STATE DORMITORY AUTHORITY	SD		2	1.E FE	49,408	103.299	46,485	45,000	45,381		(495)			5.000	3.837	AO	563	2,250	05/19/2011	10/01/2022
64990F JG 0	NEW YORK STATE DORMITORY AUTHORITY			2	1.C FE	232,050	128.032	256,064	200,000	226,167		(2,943)			5.250	3.311	MS	3,092	10,500	12/12/2018	03/15/2039
650035 C6 3	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	454,640	109.572	438,288	400,000	415,191		(6,570)			5.000	3.199	MS	5,889	20,000	06/04/2014	03/15/2030
658207 ZV 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	250,000	105.827	264,568	250,000	250,000					3.000	3.000	JJ	4,604		05/07/2020	07/01/2046
660043 DT 4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	263,225	108.027	270,068	250,000	262,103		(1,122)			3.796	3.137	JD	791	9,727	01/30/2020	06/01/2044
662903 PW 7	NORTH TEX MUN WTR DIST TEX WTR SYS REV			2	1.C FE	474,836	119.855	479,420	400,000	436,752		(7,278)			5.000	2.880	MS	6,667	20,000	04/24/2015	09/01/2031
663903 JQ 6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1.B FE	250,000	107.084	267,710	250,000	250,000					3.200	3.200	MN	1,022	6,222	01/23/2020	11/15/2044
665250 CX 2	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1.G FE	330,561	119.396	328,339	275,000	309,027		(5,237)			5.000	2.721	JD	1,146	13,750	08/24/2016	12/01/2041
677561 KH 4	OHIO ST HOSP FAC REV			2	1.C FE	181,691	127.756	191,634	150,000	172,379		(2,873)			5.000	2.651	JJ	3,750	7,500	08/09/2017	01/01/2031
677561 LN 0	OHIO ST HOSP FAC REV			1	1.C FE	250,000	114.414	286,035	250,000	250,000					3.276	3.276	JJ	4,095	5,369	10/30/2019	01/01/2042
677581 EZ 9	OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ			2	1.C FE	183,792	106.901	160,352	150,000	155,624		(3,762)			5.000	2.360	JD	333	7,500	11/07/2012	12/15/2023
67760H NH 0	OHIO ST TPK COMMN TPK REV			2	1.C FE	251,450	102.898	257,245	250,000	251,340		(110)			3.196	3.128	FA	3,018	4,039	02/06/2020	02/15/2048
681793 7U 3	OMAHA PUB PWR DIST NEB ELEC REV			2	1.C FE	177,497	105.138	157,707	150,000	153,790		(3,404)			5.000	2.620	FA	3,125	7,500	05/29/2013	02/01/2025
681810 KJ 5	OMAHA NEB SAN SEW REV			2	1.C FE	241,636	117.921	235,842	200,000	217,482		(4,243)			5.000	2.610	MN	1,278	10,000	11/20/2014	11/15/2025
681810 KK 2	OMAHA NEB SAN SEW REV			2	1.C FE	239,118	117.794	235,588	200,000	216,485		(3,988)			5.000	2.740	MN	1,278	10,000	11/20/2014	11/15/2026
681810 NW 3	OMAHA NEB SAN SEW REV			2	1.C FE	252,508	102.335	255,838	250,000	252,469		(38)			2.872	2.750	AO	1,117		10/27/2020	04/01/2042
684545 ZA 7	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1.C FE	287,010	114.747	286,868	250,000	271,903		(3,524)			4.000	2.361	AO	2,500	10,000	06/17/2016	10/01/2032
684545 ZB 5	ORANGE CNTY FLA TOURIST DEV TAX REV				1.C FE	221,601	120.094	228,179	190,000	208,051		(3,509)			5.000	2.846	AO	2,375	9,500	11/30/2016	10/01/2025
708796 E9 4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.C FE	225,000	101.589	228,575	225,000	225,000					3.000	3.000	AO	1,688	6,750	11/16/2012	04/01/2022
709224 2R 9	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	500,000	103.400	517,000	500,000	500,000					3.337	3.337	JD	1,390	13,951	01/16/2020	12/01/2039
709224 V7 1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.F FE	250,000	102.920	257,300	250,000	250,000					3.579	3.579	JD	746	9,569	10/25/2019	12/01/2043
720653 QG 2	PIERCE CNTY WASH SWR REV			2	1.C FE	750,110	104.737	785,528	750,000	750,104		(6)			2.870	2.868	FA	4,126		11/10/2020	08/01/2042
73358W TM 6	PORT AUTH N Y & N J				1.D FE	206,147	112.018	196,032	175,000	185,227		(3,663)			5.000	2.710	MS	2,917	8,750	11/12/2014	09/01/2023
73358W WA 8	PORT AUTH N Y & N J			2	1.D FE	202,293	115.702	208,264	180,000	190,616		(2,234)			5.000	3.520	MN	1,500	9,000	04/28/2015	05/01/2035
73358W ZY 3	PORT AUTH N Y & N J			1	1.D FE	286,823	120.613	301,533	250,000	271,044		(4,063)			5.000	3.080	AO	3,125	12,500	11/30/2016	10/01/2025
73474T AT 7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	748,750	104.389	782,918	750,000	748,770		20			2.543	2.554	MS	6,358	3,497	06/18/2020	09/01/2040
735352 QE 9	PORT ST LUCIE FLA UTIL REV			2	1.E FE	281,825	115.478	288,695	250,000	268,999		(3,087)			4.000	2.550	MS	3,333	10,000	08/11/2016	09/01/2030
735352 QF 6	PORT ST LUCIE FLA UTIL REV			2	1.E FE	336,783	114.337	343,011	300,000	321,981		(3,565)			4.000	2.600	MS	4,000	12,000	08/11/2016	09/01/2031
735352 QG 4	PORT ST LUCIE FLA UTIL REV			2	1.E FE	463,945	113.763	472,116	415,000	444,278		(4,741)			4.000	2.650	MS	5,533	16,600	08/11/2016	09/01/2032
74265L M6 2	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1.C FE	176,360	120.699	181,049	150,000	167,067		(2,701)			5.000	2.840	AO	1,875	7,500	06/01/2017	10/01/2038
759136 US 1	REGIONAL TRANSN DIST COLO SALES TAX REV			2	1.C FE	250,000	106.542	266,355	250,000	250,000					3.258	3.258	MN	1,358	7,082	11/18/2019	11/01/2038
762197 LQ 2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1.F FE	182,106	107.866	161,799	150,000	156,532		(3,445)			5.000	2.550	MN	1,250	7,500	11/07/2012	11/01/2022
76221R YR 8	RHODE ISLAND HSG & MTG FIN CORP			2	1.B FE	64,552	113.341	73,672	65,000	64,587		16			3.850	3.900	AO	626	3,210	12/11/2018	10/01/2038

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
762232 BW 5	RHODE ISLAND ST COMM CORP REV			2	1.F FE	304,328	128.418	321,045	250,000	301,451		(2,877)			5.000	2.520	MN	1,597	5,799	05/06/2020	05/15/2035
79560T EF 5	SALT LAKE CITY UTAH SALES & EXCISE TAX R			2	1.B FE	300,000	106.844	320,532	300,000	300,000					3.102	3.102	AO	2,327	7,522	11/20/2019	04/01/2038
796253 2U 5	SAN ANTONIO TEX ELEC & GAS REV			2	1.C FE	466,156	114.028	456,112	400,000	423,428		(7,147)			5.000	2.997	FA	8,333	20,000	06/04/2014	02/01/2028
796253 2V 3	SAN ANTONIO TEX ELEC & GAS REV			2	1.C FE	463,632	113.929	455,716	400,000	422,582		(6,879)			5.000	3.067	FA	8,333	20,000	06/04/2014	02/01/2029
79765R 4U 0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	710,000	109.985	780,894	710,000	710,000					2.593	2.592	MN	3,068	14,933	12/13/2019	11/01/2029
79765R 4W 6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	1,020,000	108.850	1,110,270	1,020,000	1,020,000					2.803	2.802	MN	4,765	23,190	12/13/2019	11/01/2031
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	539,458	106.746	549,742	515,000	538,524		(933)			3.303	2.706	MN	2,835	13,797	08/06/2020	11/01/2039
79771F AA 5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	250,000	104.734	261,835	250,000	250,000					2.825	2.825	MN	1,373		10/08/2020	11/01/2041
79771F AS 6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.C FE	507,813	109.017	545,085	500,000	507,779		(34)			2.845	2.746	MN	2,766		11/13/2020	11/01/2041
80168A DF 1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	250,000	101.873	254,683	250,000	250,000					2.967	2.967	JD	618	968	10/01/2020	06/01/2050
816705 JE 8	SEMINOLE CNTY FLA WTR & SWR REV			2	1.C FE	183,463	115.006	201,261	175,000	179,251		(812)			4.000	3.441	AO	1,750	7,000	05/01/2015	10/01/2030
816705 JF 5	SEMINOLE CNTY FLA WTR & SWR REV			2	1.C FE	260,760	114.685	286,713	250,000	255,413		(1,033)			4.000	3.501	AO	2,500	10,000	05/01/2015	10/01/2031
837123 LD 8	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	250,000	104.432	261,080	250,000	250,000					3.875	3.875	JJ	4,844	5,947	11/14/2019	07/01/2055
837227 4C 8	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1.D FE	281,115	112.789	281,973	250,000	268,217		(2,995)			4.000	2.590	FA	4,167	10,000	06/16/2016	08/01/2035
83755L UY 0	SOUTH DAKOTA ST BLDG AUTH REV			2	1.B FE	178,965	116.283	174,425	150,000	161,231		(3,101)			5.000	2.690	JD	625	7,500	11/14/2014	06/01/2025
873545 GX 9	TACOMA WASH SWR REV			2	1.B FE	179,252	119.644	179,466	150,000	163,673		(2,873)			5.000	2.791	JD	625	7,500	02/12/2015	12/01/2029
873545 GY 7	TACOMA WASH SWR REV			2	1.B FE	208,271	119.499	209,123	175,000	190,572		(3,268)			5.000	2.841	JD	729	8,750	02/12/2015	12/01/2030
87638Q PL 7	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1.D FE	189,320	114.365	200,139	175,000	183,177		(1,382)			4.000	3.050	MN	894	7,000	04/07/2016	11/15/2034
880558 BS 9	TENNESSEE ST SCH BD AUTH			2	1.B FE	406,851	105.390	368,865	350,000	358,783		(6,377)			5.000	3.061	MN	2,917	17,500	07/20/2012	05/01/2039
88278P ZM 9	TEXAS ST UNIV SYS FING REV			2	1.C FE	250,000	106.566	266,415	250,000	250,000					3.289	3.289	MS	2,421	6,715	10/25/2019	03/15/2040
882830 AP 7	TEXAS TRANSN COMMN			1,2	1.A FE	250,000	101.867	254,668	250,000	250,000					2.562	2.562	AO	1,601	1,477	06/18/2020	04/01/2042
914437 UT 3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	510,543	107.000	535,000	500,000	509,698		(844)			3.504	3.248	MN	2,920	13,529	02/11/2020	11/01/2044
914468 CH 4	UNIVERSITY MINN SPL PURP REV			2	1.C FE	462,520	100.340	401,360	400,000	400,000		(4,289)			5.000	5.000	FA	8,333	20,000	09/21/2010	08/01/2025
914716 J9 7	UNIVERSITY N C CHARLOTTE REV			2	1.E FE	183,648	126.540	189,810	150,000	174,049		(3,250)			5.000	2.411	AO	1,875	7,500	12/06/2017	10/01/2029
914716 WV 3	UNIVERSITY N C CHARLOTTE REV			2	1.E FE	470,156	105.936	429,041	405,000	414,345		(7,253)			5.000	3.098	AO	5,063	20,250	05/02/2012	04/01/2030
915138 NX 5	UNIVERSITY TOLEDO OHIO GEN RCPTS				1.F FE	181,163	126.910	190,365	150,000	173,037		(2,772)			5.000	2.700	JD	625	7,500	12/20/2017	06/01/2028
915138 NY 3	UNIVERSITY TOLEDO OHIO GEN RCPTS				1.F FE	272,374	129.059	290,383	225,000	261,323		(3,775)			5.000	2.830	JD	938	11,250	12/20/2017	06/01/2029
915183 B5 5	STATE BOARD OF REGENTS OF THE STATE OF U			2	1.A Z	177,811	112.226	179,562	160,000	165,682		(2,064)			5.000	3.549	FA	3,333	8,000	06/13/2014	08/01/2036
915183 D4 6	STATE BOARD OF REGENTS OF THE STATE OF U			2	1.B FE	72,236	110.832	72,041	65,000	67,308		(839)			5.000	3.549	FA	1,354	3,250	06/13/2014	08/01/2036
915183 M5 3	STATE BOARD OF REGENTS OF THE STATE OF U			1,2	1.B FE	250,000	106.620	266,550	250,000	250,000					3.351	3.351	FA	3,491	5,352	11/14/2019	08/01/2039
915200 UK 3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1.E FE	179,411	115.867	173,801	150,000	162,045		(3,018)			5.000	2.731	AO	1,875	7,500	09/19/2014	10/01/2025
917567 EY 1	UTAH TRAN AUTH SALES TAX REV			1,2	1.E FE	252,730	108.477	271,193	250,000	252,491		(229)			3.393	3.264	JD	377	8,930	12/12/2019	12/15/2036
91802R AJ 8	UTILITY DEBT SECURITIZATION AUTH N Y			2	1.A FE	1,471,905	113.612	1,533,762	1,350,000	1,391,304		(12,959)			5.000	3.893	JD	3,000	67,500	12/12/2013	12/15/2030
923078 DK 2	VENTURA CNTY CALIF PUB FING AUTH LEASE R			1,2	1.B FE	251,638	103.462	258,655	250,000	251,561		(77)			3.244	3.170	MN	1,352	3,154	06/16/2020	11/01/2043
92778W BK 1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1.B FE	211,027	116.451	203,789	175,000	189,642		(3,771)			5.000	2.591	MS	2,917	8,750	12/09/2014	09/01/2028
927793 WG 0	VIRGINIA COMWLTH TRANSN BRD TRANSN REV			2	1.B FE	437,660	106.592	426,368	400,000	406,838		(4,784)			5.000	3.708	MN	2,556	20,000	10/08/2013	05/15/2029
928075 JL 5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1,2	1.B FE	250,000	100.402	251,005	250,000	250,000					2.449	2.449	JJ	2,500		07/22/2020	07/01/2040
92812V K8 8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	250,000	102.892	257,230	250,000	250,000					3.306	3.306	MS	1,929		09/25/2020	09/01/2055
928172 V5 1	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			2	1.B FE	278,690	121.790	304,475	250,000	268,215		(2,901)			5.000	3.550	FA	5,208	12,500	03/10/2017	08/01/2036
940093 7A 9	WASHINGTON ST UNIV REVS			2	1.E FE	325,053	117.484	323,081	275,000	297,917		(5,008)			5.000	2.900	AO	3,438	13,750	02/12/2015	04/01/2029

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
940093 7B 7	WASHINGTON ST UNIV REVS			2	1.E FE	206,015	117.065	204,864	175,000	189,220		(3,103)			5.000	2.950	AO	2,188	8,750	02/12/2015	04/01/2030
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						52,382,127	XXX	53,180,980	47,465,000	49,895,620	0	(453,116)	0	0	XXX	XXX	XXX	540,980	1,736,600	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
312988 KQ 0	FH B70303 - RMBS			4	1.A	126,020	105.870	132,424	125,082	125,422		97			5.000	4.964	MON	521	6,254	03/02/2004	02/01/2034
3131WQ 5C 7	FH ZJ0843 - RMBS			4	1.A	424,159	109.360	471,209	430,878	423,528		(137)			4.000	4.474	MON	1,436	17,235	12/21/2010	12/01/2040
3131X4 LP 8	FH ZK1234 - RMBS			4	1.A	16,784	105.086	18,390	17,500	17,233		24			4.500	5.716	MON	66	788	06/20/2008	06/01/2023
3131X4 X9 1	FH ZK1604 - RMBS			4	1.A	26,407	106.226	27,375	25,771	25,978		(80)			4.500	3.658	MON	97	1,160	05/06/2009	06/01/2024
3131X5 D5 8	FH ZK1924 - RMBS			4	1.A	59,158	106.341	60,599	56,986	57,657		(200)			4.500	3.460	MON	214	2,564	11/04/2009	10/01/2024
3131XJ 5G 3	FH ZL3547 - RMBS			4	1.A	180,773	107.963	184,529	170,918	180,239		223			3.500	1.909	MON	499	5,982	07/19/2012	08/01/2042
3131XJ RS 3	FH ZL3197 - RMBS			4	1.A	145,205	107.984	150,995	139,831	144,965		92			3.500	2.387	MON	408	4,894	05/11/2012	06/01/2042
3131XJ S5 2	FH ZL3240 - RMBS			4	1.A	611,039	107.532	653,137	607,389	610,833		331			3.500	3.285	MON	1,772	21,259	03/29/2018	06/01/2042
3131XK 3C 1	FH ZL4395 - RMBS			4	1.A	946,821	106.102	1,023,938	965,050	946,489		(122)			3.000	3.522	MON	2,413	28,952	03/29/2018	11/01/2042
3131XM FM 2	FH ZL5572 - RMBS			4	1.A	787,317	110.514	834,875	755,447	780,313		(1,987)			4.000	3.011	MON	2,518	30,218	02/14/2014	04/01/2043
3131XN 6S 7	FH ZL7181 - RMBS			4	1.A	710,592	111.163	754,884	679,078	701,504		(2,457)			4.000	3.009	MON	2,264	27,163	10/08/2013	10/01/2043
3131XQ 5B 8	FH ZL8942 - RMBS			4	1.A	184,132	110.191	189,540	172,011	183,147		(516)			4.000	2.030	MON	573	6,880	01/13/2015	01/01/2045
3131XQ 5Z 5	FH ZL8964 - RMBS			4	1.A	528,681	108.727	572,660	526,696	527,949		(241)			3.500	3.367	MON	1,536	18,434	03/29/2018	01/01/2045
3131XQ KC 9	FH ZL8391 - RMBS			4	1.A	214,014	110.188	223,194	202,557	211,143		(1,705)			4.000	2.649	MON	675	8,102	08/05/2014	08/01/2044
3131XR BB 9	FH ZL9034 - RMBS			4	1.A	206,805	108.728	214,335	197,130	205,057		(450)			3.500	2.145	MON	575	6,900	02/25/2015	02/01/2045
3131XT PV 6	FH ZM0436 - RMBS			4	1.A	354,910	108.729	371,830	341,979	352,194		(945)			3.500	2.477	MON	997	11,969	11/05/2015	11/01/2045
3131XT VP 2	FH ZM0622 - RMBS			4	1.A	377,441	108.792	385,508	354,353	376,821		(195)			4.000	2.063	MON	1,181	14,174	01/19/2016	12/01/2045
31329J P2 7	FH ZA1341 - RMBS			4	1.A	408,903	106.038	426,070	401,808	407,756		159			3.000	2.543	MON	1,005	12,054	08/16/2012	09/01/2042
31329J PX 9	FH ZA1338 - RMBS			4	1.A	368,454	105.870	397,593	375,548	368,124		(265)			3.000	3.538	MON	939	11,266	03/29/2018	08/01/2042
31329K XW 9	FH ZA2493 - RMBS			4	1.A	1,987,672	105.068	2,117,188	2,015,064	1,986,845		(1,797)			3.000	3.420	MON	5,038	60,452	03/16/2018	02/01/2038
3132A4 6H 6	FH ZS4472 - RMBS			4	1.A	48,240	107.508	50,010	46,518	48,200		67			3.500	2.402	MON	136	1,628	02/01/2012	02/01/2042
3132A4 6V 5	FH ZS4484 - RMBS			4	1.A	114,753	107.522	118,818	110,506	114,573		203			3.500	2.390	MON	322	3,868	05/11/2012	05/01/2042
3132A4 7B 8	FH ZS4490 - RMBS			4	1.A	370,880	105.521	398,892	378,021	370,137		(770)			3.000	3.573	MON	945	11,341	03/29/2018	07/01/2042
3132A4 PW 2	FH ZS4037 - RMBS			4	1.A	1,265,048	109.319	1,374,676	1,257,490	1,263,271		(777)			3.500	3.321	MON	3,668	44,012	03/29/2018	05/01/2044
3132A5 AY 1	FH ZS4523 - RMBS			4	1.A	85,408	108.357	92,071	84,970	85,259		(8)			3.500	3.357	MON	248	2,974	08/06/2013	07/01/2043
3132A5 FS 9	FH ZS4677 - RMBS			4	1.A	1,133,838	105.142	1,223,021	1,163,209	1,132,811		(59)			3.000	3.868	MON	2,908	34,896	03/29/2018	09/01/2046
3132A6 HK 2	FH ZS5634 - RMBS			4	1.A	16,553	105.197	18,156	17,259	16,975		83			4.500	5.942	MON	65	777	06/20/2008	06/01/2023
3132A6 HV 8	FH ZS5644 - RMBS			4	1.A	16,011	105.499	17,680	16,758	16,475		82			4.500	6.029	MON	63	754	08/19/2008	07/01/2023
3132A6 R4 7	FH ZS5907 - RMBS			4	1.A	21,996	105.606	22,795	21,585	21,677		(58)			4.500	3.936	MON	81	971	08/12/2009	07/01/2024
3132A7 UG 4	FH ZS6883 - RMBS			4	1.A	128,484	108.817	132,819	122,057	125,925		(633)			3.500	1.932	MON	356	4,272	02/21/2014	12/01/2028
3132A9 MH 7	FH ZS8460 - RMBS			4	1.A	417,975	105.113	437,173	415,907	417,053		(318)			3.000	2.775	MON	1,040	12,477	03/29/2018	04/01/2027
3132DV 7B 5	FH SD8090 - RMBS			4	1.A	2,866,504	103.888	2,890,048	2,781,888	2,863,586		(2,917)			2.000	1.344	MON	4,636	13,909	08/28/2020	09/01/2050
3133A8 MR 5	FH QB2168 - RMBS			4	1.A	1,749,459	103.888	1,756,548	1,690,809	1,747,202		(2,257)			2.000	1.253	MON	2,818	11,272	08/11/2020	08/01/2050
3136AC U5 8	FNR 2013-15 EP - CMO/RMBS			4	1.A	156,530	107.924	162,534	150,600	154,564		(262)			3.500	2.642	MON	439	5,262	11/22/2013	08/25/2042
3137AM NN 3	FHR 4012 JK - CMO/RMBS			4	1.A	231,800	103.856	236,348	227,574	230,069		(608)			3.500	2.636	MON	664	7,954	03/29/2018	12/15/2040
3137BC R6 7	FHR 4374 CE - CMO/RMBS			4	1.A	534,900	107.709	566,184	525,659	532,938		(1,740)			3.500	2.962	MON	1,533	18,393	03/29/2018	12/15/2043

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138AS 4B 5	FN AJ1717 - RMBS			4	1.A	532,240	110.222	567,954	515,282	528,458		(2,510)			4.000	3.214	MON	1,718	20,607	03/29/2018	09/01/2041
3138AX Z9 5	FN AJ6167 - RMBS			4	1.A	884,451	109.707	939,416	856,296	879,058		(2,314)			4.000	3.187	MON	2,854	34,251	03/29/2018	12/01/2041
3138EN HJ 1	FN AL5632 - RMBS			4	1.A	192,610	111.117	201,166	181,040	188,641		(2,226)			4.000	2.669	MON	603	7,235	09/09/2014	08/01/2044
3138WG EZ 3	FN AS6451 - RMBS			4	1.A	406,122	109.324	424,711	388,488	398,739		(3,941)			3.500	2.584	MON	1,133	13,591	01/22/2016	01/01/2046
3138WH L3 4	FN AS7545 - RMBS			4	1.A	1,138,331	106.470	1,209,586	1,136,082	1,137,890		(380)			3.500	3.391	MON	3,314	39,757	03/29/2018	07/01/2046
3138WH LR 1	FN AS7535 - RMBS			4	1.A	1,015,673	105.936	1,095,072	1,033,711	1,018,064		2,429			3.000	3.492	MON	2,584	30,997	03/29/2018	07/01/2041
3138WH RL 8	FN AS7690 - RMBS			4	1.A	3,463,695	109.329	3,769,156	3,447,535	3,459,928		(3,842)			3.500	3.323	MON	10,055	120,664	01/29/2019	08/01/2046
3138WJ YB 8	FN AS8805 - RMBS			4	1.A	528,644	107.604	547,787	509,077	521,716		(3,960)			3.500	2.466	MON	1,485	17,809	08/25/2017	02/01/2042
3138WK 3E 3	FN AS9796 - RMBS			4	1.A	1,178,295	107.762	1,267,378	1,176,089	1,177,640		(558)			3.500	3.382	MON	3,430	41,163	01/18/2019	06/01/2047
3138X3 AY 8	FN AU3622 - RMBS			4	1.A	680,093	113.060	730,667	646,265	665,527		(5,310)			4.000	3.096	MON	2,154	25,797	11/01/2013	07/01/2043
3138X3 BX 9	FN AU3653 - RMBS			4	1.A	966,801	109.707	1,008,790	919,531	950,982		(6,450)			4.000	2.979	MON	3,065	36,776	11/01/2013	09/01/2043
3138Y6 MY 7	FN AX4874 - RMBS			4	1.A	551,783	109.820	571,668	520,550	536,486		(6,179)			3.500	2.455	MON	1,518	18,217	01/15/2015	12/01/2044
3138Y9 S8 2	FN AX7742 - RMBS			4	1.A	224,331	108.463	232,560	214,414	221,490		(2,910)			3.500	2.376	MON	625	7,457	03/04/2015	01/01/2045
3140EC S9 1	FN BA7743 - RMBS			4	1.A	1,664,050	108.201	1,847,216	1,707,208	1,677,045		8,298			3.000	3.567	MON	4,268	51,216	03/29/2018	07/01/2046
3140EV 4E 4	FN BC1720 - RMBS			4	1.A	510,168	108.732	528,065	485,658	501,126		(6,495)			3.500	2.418	MON	1,417	16,947	02/12/2016	01/01/2046
3140GY GZ 6	FN BH9215 - RMBS			4	1.A	1,271,792	105.943	1,312,711	1,239,072	1,272,213		511			3.500	2.428	MON	3,614	43,368	06/05/2019	01/01/2048
3140H1 V2 3	FN BJ0632 - RMBS			4	1.A	356,804	107.040	372,438	347,943	354,582		(201)			4.000	3.136	MON	1,160	13,915	04/13/2018	03/01/2048
3140JQ TE 3	FN BN7748 - RMBS			4	1.A	507,023	107.651	525,336	487,999	505,362		(855)			3.500	2.089	MON	1,423	17,080	09/27/2019	09/01/2049
3140K3 J2 9	FN BO7480 - RMBS			4	1.A	2,471,045	106.917	2,562,684	2,396,891	2,464,090		(6,955)			3.000	1.961	MON	5,992	59,922	02/10/2020	12/01/2049
3140Q7 L4 7	FN CA0346 - RMBS			4	1.A	209,700	109.051	217,953	199,863	212,045		1,657			4.500	2.427	MON	749	8,994	05/08/2019	09/01/2047
3140QA NN 6	FN CA3096 - RMBS			4	1.A	732,807	108.216	756,433	699,003	742,099		8,297			4.500	2.197	MON	2,621	31,455	03/22/2019	02/01/2049
3140QE S6 0	FN CA6840 - RMBS			4	1.A	714,777	104.920	715,404	681,856	714,706		(71)			2.000	0.925	MON	1,136		12/14/2020	09/01/2035
3140X4 ZN 9	FN FM1648 - RMBS			4	1.A	737,905	106.096	772,269	727,897	736,815		(1,105)			2.500	2.016	MON	1,516	18,197	10/15/2019	01/01/2033
3140X7 4F 3	FN FM4421 - RMBS			4	1.A	4,953,195	104.862	4,967,383	4,737,067	4,952,725		(471)			2.000	0.988	MON	7,895		12/09/2020	10/01/2035
31410L UV 2	FN 890796 - RMBS			4	1.A	270,074	108.086	285,402	264,051	268,761		(1,078)			3.500	2.859	MON	770	9,240	01/17/2018	12/01/2045
31412U L7 3	FN 935150 - RMBS			4	1.A	23,743	105.086	23,976	22,816	23,121		(132)			4.500	3.160	MON	86	1,019	10/06/2009	04/01/2024
31414P M2 2	FN 972077 - RMBS			4	1.A	34,777	105.086	35,543	33,823	33,956		(107)			4.500	3.710	MON	127	1,498	04/07/2009	02/01/2023
31415M 4F 9	FN 984722 - RMBS			4	1.A	13,585	105.086	14,763	14,049	13,873		54			4.500	5.527	MON	53	627	06/30/2008	06/01/2023
31416T JN 0	FN AA9268 - RMBS			4	1.A	10,334	106.120	11,061	10,423	10,369		7			4.000	4.221	MON	35	414	05/28/2009	07/01/2024
31418A FC 7	FN MA1062 - RMBS			4	1.A	294,955	105.120	308,880	293,836	294,465		(259)			3.000	2.807	MON	735	8,811	03/29/2018	05/01/2027
31418B 6J 0	FN MA2672 - RMBS			4	1.A	1,072,633	105.725	1,143,141	1,081,240	1,073,508		376			3.000	3.187	MON	2,703	32,431	03/29/2018	07/01/2036
31418C AF 1	FN MA2705 - RMBS			4	1.A	1,133,681	105.218	1,224,188	1,163,477	1,138,728		4,523			3.000	3.694	MON	2,909	34,899	03/29/2018	08/01/2046
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						46,569,783	XXX	48,898,799	45,710,416	46,448,118	0	(52,299)	0	0	XXX	XXX	XXX	118,395	1,235,814	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
040588 F4 2	ARIZONA ST CTFS PARTN				1.D FE	233,062	117.512	235,024	200,000	216,779		(4,213)			5.000	2.634	AO	2,500	10,000	12/20/2016	10/01/2024
19668Q GZ 2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1.D FE	449,880	114.613	458,452	400,000	417,552		(5,100)			5.000	3.538	MS	5,889	20,000	11/21/2013	03/15/2026
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						682,942	XXX	693,476	600,000	634,331	0	(9,314)	0	0	XXX	XXX	XXX	8,389	30,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						99,634,852	XXX	102,773,255	93,775,416	96,978,069	0	(514,728)	0	0	XXX	XXX	XXX	667,764	3,002,414	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y AQ 2	ABBVIE INC			1,2	2.B FE	748,688	111.409	835,568	750,000	749,369		131			3.600	3.621	MN	3,525	27,000	05/05/2015	05/14/2025

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00913R AD 8	AIR LIQUIDE FINANCE SA		C	1,2	1.G FE	2,100,465	108.947	2,451,308	2,250,000	2,133,911		18,011			2.500	3.501	MS	14,688	56,250	02/12/2019	09/27/2026
025816 BW 8	AMERICAN EXPRESS CO			2	1.G FE	1,748,688	108.289	1,895,058	1,750,000	1,749,268		265			3.700	3.717	FA	26,619	64,750	12/19/2018	08/03/2023
0258M0 EL 9	AMERICAN EXPRESS CREDIT CORP			2	1.F FE	701,491	114.094	798,658	700,000	701,044		(146)			3.300	3.274	MN	3,722	23,100	07/17/2017	05/03/2027
02665W BP 5	AMERICAN HONDA FINANCE CORP			1	1.G FE	695,611	106.924	748,468	700,000	697,934		622			2.900	3.000	FA	7,613	20,300	02/13/2017	02/16/2024
035240 AG 5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	260,860	131.373	328,433	250,000	259,846		(271)			4.950	4.654	JJ	5,706	12,375	12/16/2016	01/15/2042
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.A FE	499,165	113.273	566,365	500,000	499,540		81			3.650	3.670	FA	7,604	18,250	01/13/2016	02/01/2026
05565E BK 0	BMW US CAPITAL LLC			1,2	1.F FE	748,718	112.602	844,515	750,000	748,890		172			3.900	3.938	AO	6,663	14,625	04/06/2020	04/09/2025
06051G EU 9	BANK OF AMERICA CORP				1.F FE	675,507	106.021	742,147	700,000	694,065		2,768			3.300	3.738	JJ	10,908	23,100	06/19/2013	01/11/2023
06051G FB 0	BANK OF AMERICA CORP				1.F FE	1,289,875	110.833	1,385,413	1,250,000	1,275,625		(7,824)			4.125	3.413	JJ	22,773	51,563	02/21/2019	01/22/2024
06051G GL 7	BANK OF AMERICA CORP			1,2,5	1.F FE	1,186,763	113.846	1,423,075	1,250,000	1,199,294		5,782			3.705	4.359	AO	8,619	46,313	10/10/2018	04/24/2028
10373Q AL 4	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	700,613	105.474	791,055	750,000	735,867		5,655			2.750	3.591	MN	2,922	20,625	02/04/2014	05/10/2023
110122 DC 9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	994,905	114.079	1,140,790	1,000,000	997,468		541			3.875	3.935	FA	14,639	38,750	09/29/2015	08/15/2025
12189L AK 7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	1,339,488	132.330	1,654,125	1,250,000	1,331,470		(2,440)			4.375	3.919	MS	18,229	54,688	07/07/2017	09/01/2042
125523 AH 3	CIGNA CORP			1,2	2.B FE	249,668	120.869	302,173	250,000	249,749		27			4.375	4.390	AO	2,309	10,938	09/06/2018	10/15/2028
126650 DG 2	CVS HEALTH CORP			1,2	2.B FE	247,743	112.623	281,558	250,000	248,011		196			3.250	3.357	FA	3,069	8,125	08/08/2019	08/15/2029
149123 CF 6	CATERPILLAR INC			1,2	1.F FE	1,238,625	117.304	1,466,300	1,250,000	1,238,919		229			3.250	3.298	MS	11,510	40,625	09/16/2019	09/19/2049
17275R BJ 0	CISCO SYSTEMS INC			1,2	1.E FE	699,902	101.008	707,056	700,000	699,986		20			1.850	1.853	MS	3,633	12,950	09/13/2016	09/20/2021
172967 FT 3	CITIGROUP INC				1.G FE	1,346,075	104.268	1,303,350	1,250,000	1,268,202		(17,050)			4.500	3.060	JJ	26,094	56,250	02/24/2016	01/14/2022
172967 MT 5	CITIGROUP INC			1,2,5	1.G FE	1,000,000	100.649	1,006,490	1,000,000	1,000,000					0.776	0.776	AO	1,315		10/23/2020	10/30/2024
191241 AJ 7	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	498,020	100.125	500,625	500,000	498,070		50			1.850	1.887	MS	3,083		08/26/2020	09/01/2032
199575 AT 8	OHIO POWER CO			1	1.G FE	307,148	140.042	350,105	250,000	292,027		(2,506)			6.600	4.763	MS	5,500	16,500	01/24/2014	03/01/2033
20030N BH 3	COMCAST CORP			1	1.G FE	248,293	125.506	313,765	250,000	248,765		77			4.250	4.303	JJ	4,899	10,625	04/14/2014	01/15/2033
20030N BP 5	COMCAST CORP			1,2	1.G FE	1,930,918	127.975	2,239,563	1,750,000	1,903,898		(8,234)			4.400	3.600	FA	29,089	77,000	07/24/2017	08/15/2035
20030N CT 6	COMCAST CORP			1,2	1.G FE	749,625	120.377	902,828	750,000	749,703		32			4.150	4.156	AO	6,571	31,125	10/02/2018	10/15/2028
208251 AE 8	CONOCOPHILLIPS CO			1	1.F FE	1,022,000	140.136	1,121,088	800,000	903,606		(9,878)			6.950	5.020	AO	11,738	55,600	06/17/2003	04/15/2029
21685W DD 6	COOPERATIEVE RABOBANK UA		C		1.D FE	270,550	103.982	259,955	250,000	252,743		(2,415)			3.875	2.857	FA	3,848	9,688	11/05/2012	02/08/2022
21688A AF 9	COOPERATIEVE RABOBANK UA (NEW YORK BRANC				1.D FE	706,132	100.084	700,588	700,000	700,099		(2,007)			2.500	2.208	JJ	7,875	17,500	11/27/2017	01/19/2021
22546Q AP 2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	2,324,968	110.961	2,496,623	2,250,000	2,305,085		(14,141)			3.625	2.915	MS	25,375	81,563	07/09/2019	09/09/2024
24422E UX 5	JOHN DEERE CAPITAL CORP				1.F FE	998,290	107.065	1,070,650	1,000,000	998,818		353			2.600	2.639	MS	8,233	26,000	06/04/2019	03/07/2024
25179M AV 5	DEVON ENERGY CORP			1,2	2.C FE	249,888	117.534	293,835	250,000	249,936		11			5.850	5.856	JD	650	14,625	12/10/2015	12/15/2025
25243Y AU 3	DIAGEO CAPITAL PLC		C	1,2	1.G FE	919,610	104.718	1,047,180	1,000,000	977,627		9,077			2.625	3.638	AO	4,521	26,250	11/13/2013	04/29/2023
25470D AQ 2	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	249,685	105.358	263,395	250,000	249,867		57			2.950	2.975	MS	2,069	7,375	09/07/2017	03/20/2023
25470D BJ 7	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	250,000	114.551	286,378	250,000	250,000					3.625	3.625	MN	1,158	4,456	05/07/2020	05/15/2030
26824K AA 2	AIRBUS FINANCE BV		C	1	1.F FE	242,053	104.975	262,438	250,000	245,668		1,789			2.700	3.494	AO	1,388	6,750	12/10/2018	04/17/2023
26875P AU 5	EOG RESOURCES INC			1,2	1.G FE	249,900	121.536	303,840	250,000	249,906		6			4.375	4.380	AO	2,309	5,499	04/08/2020	04/15/2030
30231G BH 4	EXXON MOBIL CORP			1,2	1.C FE	750,000	109.450	820,875	750,000	750,000					2.992	2.992	MS	6,358	11,220	03/17/2020	03/19/2025
31428X AX 4	FEDEX CORP			1	2.B FE	770,145	129.069	968,018	750,000	765,160		(827)			4.900	4.691	JJ	16,946	36,750	01/24/2014	01/15/2034
31428X BY 1	FEDEX CORP			1,2	2.B FE	498,620	112.885	564,425	500,000	498,823		203			3.800	3.859	MN	2,428	11,506	04/03/2020	05/15/2025
341081 FZ 5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	499,490	108.825	544,125	500,000	499,564		74			2.850	2.872	AO	3,563	7,283	03/24/2020	04/01/2025

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	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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35137L AG 0	FOX CORP			1,2	2.B FE	250,000	110.134	275,335	250,000	250,000					4.030	4.029	JJ	4,366	5,038	01/15/2019	01/25/2024
369550 AY 4	GENERAL DYNAMICS CORP			1,2	1.F FE	260,965	106.792	266,980	250,000	259,053		(1,912)			2.375	1.369	MN	759	5,938	03/09/2020	11/15/2024
370334 BZ 6	GENERAL MILLS INC			1,2	2.B FE	497,900	112.045	560,225	500,000	498,651		197			3.200	3.249	FA	6,267	16,000	01/09/2017	02/10/2027
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	994,760	107.748	1,077,480	1,000,000	996,494		959			3.000	3.109	JD	2,500	30,000	03/18/2019	06/01/2024
38143U 8H 7	GOLDMAN SACHS GROUP INC			2	1.G FE	1,054,280	113.595	1,135,950	1,000,000	1,030,511		(5,681)			3.750	3.075	FA	13,125	37,500	08/02/2016	02/25/2026
404280 BB 4	HSBC HOLDINGS PLC		C		1.F FE	704,648	114.144	799,008	700,000	702,965		(486)			3.900	3.812	MN	2,730	27,300	03/20/2017	05/25/2026
404280 CF 4	HSBC HOLDINGS PLC		C		1.F FE	249,688	125.360	313,400	250,000	249,706		19			4.950	4.966	MS	3,128	6,188	03/25/2020	03/31/2030
423012 AG 8	HEINEKEN NV		C	1,2	2.A FE	1,022,230	128.801	1,288,010	1,000,000	1,020,764		(441)			4.350	4.217	MS	11,117	43,500	05/16/2017	03/29/2047
438516 BW 5	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	997,930	106.563	1,065,630	1,000,000	998,484		397			2.300	2.344	FA	8,689	23,447	07/30/2019	08/15/2024
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	250,000	96.467	241,168	250,000	250,000					2.667	2.667	AO	2,574		08/05/2020	10/01/2050
459200 HP 9	INTERNATIONAL BUSINESS MACHINES CORP			1	1.F FE	491,155	108.039	540,195	500,000	494,891		1,848			3.375	3.794	FA	7,031	16,875	12/10/2018	08/01/2023
46647P AU 0	JPMORGAN CHASE & CO			1,2,5	1.F FE	508,470	108.476	542,380	500,000	504,921		(1,930)			3.797	3.379	JJ	8,332	18,985	02/26/2019	07/23/2024
494550 AT 3	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	230,098	125.582	313,955	250,000	233,339		697			5.800	6.527	MS	4,269	14,500	09/02/2015	03/15/2035
494550 BT 2	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	397,976	100.000	400,000	400,000	399,947		318			3.500	3.582	MS	4,667	14,000	02/19/2014	03/01/2021
565849 AL 0	MARATHON OIL CORP			1,2	2.C FE	498,855	107.195	535,975	500,000	499,437		115			3.850	3.878	JD	1,604	19,250	06/01/2015	06/01/2025
57629W CE 8	MASSMUTUAL GLOBAL FUNDING II				1.B FE	481,630	107.388	536,940	500,000	487,935		3,214			2.750	3.494	JD	344	13,750	01/02/2019	06/22/2024
57629W CH 1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	498,980	112.384	561,920	500,000	499,222		135			3.400	3.433	MS	5,336	17,000	03/05/2019	03/08/2026
57636Q AP 9	MASTERCARD INC			1,2	1.E FE	249,515	116.274	290,685	250,000	249,547		32			3.350	3.373	MS	2,210	4,188	03/24/2020	03/26/2030
579780 AQ 0	MCCORMICK & COMPANY INC			1,2	2.B FE	249,145	107.085	267,713	250,000	249,199		54			2.500	2.539	AO	1,319	3,108	04/13/2020	04/15/2030
58013M EZ 3	MCDONALD'S CORP			1,2	2.A FE	799,005	129.335	970,013	750,000	791,868		(2,077)			4.700	4.181	JD	2,154	35,250	05/09/2017	12/09/2035
582839 AH 9	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	249,895	115.381	288,453	250,000	249,946		10			4.125	4.130	MN	1,318	10,313	10/29/2015	11/15/2025
58933Y AJ 4	MERCK & CO INC			1	1.E FE	498,640	130.062	650,310	500,000	498,843		31			4.150	4.166	MN	2,478	20,750	07/30/2014	05/18/2043
58933Y AX 3	MERCK & CO INC			1,2	1.E FE	273,378	116.337	290,843	250,000	271,440		(1,938)			3.400	2.215	MS	2,692	4,250	03/16/2020	03/07/2029
61761J 3R 8	MORGAN STANLEY			1	1.F FE	756,533	111.777	838,328	750,000	753,933		(639)			3.125	3.022	JJ	10,026	23,438	09/08/2016	07/27/2026
631005 BJ 3	NARRAGANSETT ELECTRIC CO			1,2	1.G FE	750,000	113.413	850,598	750,000	750,000					3.395	3.395	AO	5,800	12,731	04/07/2020	04/09/2030
65473P AJ 4	NISOURCE INC			1,2	2.B FE	249,078	115.717	289,293	250,000	249,137		60			3.600	3.644	MN	1,500	4,950	04/07/2020	05/01/2030
655844 BZ 0	NORFOLK SOUTHERN CORP			1,2	2.A FE	1,746,115	117.206	2,051,105	1,750,000	1,746,921		344			3.800	3.827	FA	27,708	66,500	07/30/2018	08/01/2028
666807 BG 6	NORTHROP GRUMMAN CORP			1	2.B FE	710,130	107.481	806,108	750,000	737,675		4,448			3.250	3.925	FA	10,156	24,375	01/22/2014	08/01/2023
66989H AG 3	NOVARTIS CAPITAL CORP			1	1.D FE	248,628	109.701	274,253	250,000	249,124		243			3.400	3.512	MN	1,299	8,500	12/10/2018	05/06/2024
66989H AM 0	NOVARTIS CAPITAL CORP			1,2	1.D FE	696,143	102.773	719,411	700,000	698,940		749			2.400	2.513	MN	2,053	16,800	02/14/2017	05/17/2022
674599 CS 2	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	248,765	91.517	228,793	250,000	228,793	(20,121)	106			3.500	3.559	FA	3,306	8,920	08/06/2019	08/15/2029
674599 CW 3	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	998,700	96.250	962,500	1,000,000	962,500	(36,546)	247			2.900	2.928	FA	10,956	29,564	08/06/2019	08/15/2024
677415 CS 8	OHIO POWER CO			1,2	1.G FE	249,735	109.131	272,828	250,000	249,755		20			2.600	2.612	AO	1,625	3,503	03/13/2020	04/01/2030
68233J BH 6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	749,648	117.529	881,468	750,000	749,719		30			3.700	3.706	MN	3,546	27,750	08/07/2018	11/15/2028
68233J BU 7	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	499,455	111.966	559,830	500,000	499,516		61			2.750	2.762	MN	1,757	8,976	03/17/2020	05/15/2030
693304 AX 5	PECO ENERGY CO			1,2	1.E FE	247,943	110.301	275,753	250,000	248,000		44			3.000	3.042	MS	2,208	7,604	09/03/2019	09/15/2049
69353R EQ 7	PNC BANK NA			2	1.F FE	513,705	111.041	555,205	500,000	507,046		(1,504)			3.250	2.902	JD	1,354	16,250	04/26/2016	06/01/2025
70213H AE 8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	250,000	110.217	275,543	250,000	250,000					3.192	3.192	JJ	3,990	3,369	01/22/2020	07/01/2049
713448 BY 3	PEPSICO INC			1	1.E FE	1,246,986	102.937	1,338,181	1,300,000	1,291,617		6,908			2.750	3.315	MS	11,519	35,750	11/07/2013	03/05/2022
713448 ES 3	PEPSICO INC			1,2	1.E FE	2,735,233	111.969	3,079,148	2,750,000	2,736,253		1,020			2.750	2.812	MS	21,427	37,813	03/17/2020	03/19/2030

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
717081 EA 7	PFIZER INC.			1	1.F FE	740,865	112.932	846,990	750,000	744,279		875			3.000	3.143	JD	1,000	22,500	11/22/2016	12/15/2026
717081 ES 8	PFIZER INC.			1,2	1.F FE	749,618	107.881	809,108	750,000	749,750		73			2.950	2.961	MS	6,515	22,125	03/04/2019	03/15/2024
74456Q BR 6	PUBLIC SERVICE ELECTRIC AND GAS CO.			1,2	1.F FE	697,697	108.010	756,070	700,000	698,626		223			2.250	2.287	MS	4,638	15,750	09/07/2016	09/15/2026
74456Q BX 3	PUBLIC SERVICE ELECTRIC AND GAS CO.			1,2	1.F FE	1,999,680	116.062	2,321,240	2,000,000	1,999,736		29			3.650	3.652	MS	24,333	73,000	09/05/2018	09/01/2028
75625Q AD 1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	709,920	106.947	802,103	750,000	723,558		6,966			2.750	3.841	JD	286	20,625	01/02/2019	06/26/2024
797440 BV 5	SAN DIEGO GAS & ELECTRIC CO.			1,2	1.F FE	248,885	117.067	292,668	250,000	248,960		23			3.750	3.775	JD	781	9,375	06/05/2017	06/01/2047
82620K AT 0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	260,610	133.634	334,085	250,000	259,895		(213)			4.200	3.956	MS	3,063	10,500	05/22/2017	03/16/2047
828807 DG 9	SIMON PROPERTY GROUP LP			1,2	1.G FE	1,748,268	104.505	1,828,838	1,750,000	1,748,703		335			2.000	2.021	MS	10,500	35,000	09/04/2019	09/13/2024
830505 AW 3	SKANDINAVISKA ENSKILDA BANKEN AB		C		1.C FE	710,535	102.952	720,664	700,000	703,013		(2,470)			2.800	2.431	MS	5,989	19,600	11/09/2017	03/11/2022
84756N AD 1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	249,413	111.639	279,098	250,000	249,787		60			4.750	4.779	MS	3,497	11,875	09/16/2013	03/15/2024
855244 AR 0	STARBUCKS CORP.			1,2	2.A FE	1,248,600	118.754	1,484,425	1,250,000	1,248,828		124			4.000	4.014	MN	6,389	50,000	08/08/2018	11/15/2028
857477 AW 3	STATE STREET CORP.				1.E FE	239,580	110.017	275,043	250,000	243,701		1,059			2.650	3.163	MN	773	6,625	11/29/2016	05/19/2026
85771P AN 2	EQUINOR ASA		C	1	1.D FE	1,099,197	109.883	1,208,713	1,100,000	1,099,706		86			3.700	3.709	MS	13,567	40,700	11/05/2013	03/01/2024
892331 AD 1	TOYOTA MOTOR CORP.		C		1.E FE	2,000,000	117.715	2,354,300	2,000,000	2,000,000					3.669	3.669	JJ	32,817	73,380	07/10/2018	07/20/2028
89352H AK 5	TRANSCANADA PIPELINES LTD.		C	1,2	2.A FE	1,498,335	108.064	1,620,960	1,500,000	1,499,479		174			3.750	3.763	AO	11,719	56,250	11/07/2013	10/16/2023
907818 EH 7	UNION PACIFIC CORP.			1,2	2.A FE	727,713	109.352	765,464	700,000	715,359		(2,926)			2.750	2.276	MS	6,417	19,250	08/01/2016	03/01/2026
91324P DM 1	UNITEDHEALTH GROUP INC.			1	1.F FE	499,570	109.452	547,260	500,000	499,752		74			3.500	3.519	FA	6,611	17,500	12/21/2018	02/15/2024
91533B AB 6	VIATRIS INC.			1,2	2.C FE	249,450	103.429	258,573	250,000	249,506		56			1.650	1.696	JD	103	2,063	06/17/2020	06/22/2025
92343V EU 4	VERIZON COMMUNICATIONS INC.			1,2	2.A FE	271,968	118.909	325,811	274,000	272,309		154			4.016	4.099	JD	856	11,004	02/28/2019	12/03/2029
927804 FP 4	VIRGINIA ELECTRIC AND POWER CO.			1,2	1.F FE	273,268	135.215	338,038	250,000	270,174		(552)			4.650	4.092	FA	4,392	11,625	10/02/2014	08/15/2043
92826C AD 4	VISA INC.			1,2	1.D FE	1,017,618	112.185	1,121,850	1,000,000	1,014,843		(2,380)			3.150	2.806	JD	1,488	31,500	03/16/2020	12/14/2025
92826C AE 2	VISA INC.			1,2	1.D FE	169,957	129.979	207,966	160,000	168,388		(433)			4.150	3.679	JD	314	6,640	02/28/2017	12/14/2035
92826C AL 6	VISA INC.			1,2	1.D FE	498,590	106.432	532,160	500,000	498,733		143			1.900	1.943	AO	2,006	5,093	03/31/2020	04/15/2027
931142 CB 7	WALMART INC.				1.C FE	1,003,622	146.265	1,245,221	855,000	970,786		(5,714)			5.250	4.019	MS	14,963	44,888	08/18/2014	09/01/2035
931142 CB 7	WALMART INC.	SD			1.C FE	687,993	145.310	865,598	595,000	667,145		(3,524)			5.250	4.139	MS	10,413	31,238	05/01/2014	09/01/2035
949746 RW 3	WELLS FARGO & CO.				1.F FE	704,158	110.060	770,420	700,000	702,467		(424)			3.000	2.928	AO	4,025	21,000	10/13/2016	04/22/2026
949746 SH 5	WELLS FARGO & CO.				1.F FE	479,075	110.797	553,985	500,000	486,862		2,009			3.000	3.504	AO	2,833	15,000	11/29/2016	10/23/2026
95000U 2F 9	WELLS FARGO & CO.			1,2,5	1.F FE	500,000	110.896	554,480	500,000	500,000					3.196	3.197	JD	621	15,980	06/10/2019	06/17/2027
95101V AB 5	WESLEYAN UNIVERSITY			1,2	1.C FE	250,000	94.521	236,303	250,000	250,000					3.369	3.369	JJ	4,211	3,860	01/09/2020	07/01/2050
976656 CD 8	WISCONSIN ELECTRIC POWER CO.			1,2	1.F FE	740,999	101.137	707,959	700,000	703,956		(8,664)			2.950	1.690	MS	6,080	20,650	08/02/2016	09/15/2021
976826 BK 2	WISCONSIN POWER AND LIGHT CO.			1,2	1.G FE	249,785	122.131	305,328	250,000	249,811		5			4.100	4.105	AO	2,164	10,250	10/06/2014	10/15/2044
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						79,339,079	XXX	88,723,818	78,634,000	79,102,026	(56,667)	(30,644)	0	0	XXX	XXX	XXX	762,361	2,516,653	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
17328P AQ 6	CMLTI 20EXP2 A3 - CMO/RMBS			4	1.A FE	889,861	103.320	896,709	867,892	889,777		(84)			2.500	2.381	MON	1,808	3,616	10/28/2020	08/25/2050
17328P AX 1	CMLTI 20EXP2 A4 - CMO/RMBS			4	1.A FE	442,218	102.695	445,642	433,946	442,186		(32)			2.500	2.410	MON	904	1,808	10/28/2020	08/25/2050
89175V AA 1	TPMT 182 A1 - RMBS			2	1.A FE	155,679	104.675	159,127	152,021	155,448		(231)			3.250	2.322	MON	412	2,882	05/06/2020	03/25/2058
89176E AA 8	TPMT 2018-1 A1 - RMBS			2	1.A FE	279,652	103.926	284,279	273,540	279,255		(397)			3.000	2.104	MON	684	4,787	05/14/2020	01/25/2058
89178B AA 2	TPMT 2019-4 A1 - CMO/RMBS			4	1.A FE	2,449,691	105.556	2,560,965	2,426,170	2,446,965		(2,691)			2.900	2.582	MON	5,863	70,359	11/04/2019	10/27/2059
95002Q AE 0	WFMBS 2020-2 A5 - CMO/RMBS			4	1.A FE	262,330	103.759	259,397	250,000	261,734		(596)			3.000	2.426	MON	625	3,750	06/12/2020	02/25/2050
95002T AA 2	WFMBS 2020-3 A1 - CMO/RMBS			4	1.A FE	222,593	102.980	221,945	215,521	223,121		528			3.000	2.162	MON	539	2,694	07/15/2020	06/27/2050

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	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 Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						4,702,024	XXX	4,828,064	4,619,090	4,698,487	0	(3,502)	0	0	XXX	XXX	XXX	10,835	89,896	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05526Q AA 4	BAMLL 2015-200P A - CMBS			4	1.A FE	486,699	108.342	541,712	500,000	491,222		1,690			3.218	3.665	MON	1,341	16,090	05/09/2018	04/15/2033
06035R AR 7	BANK 2018-BNK14 A3 - CMBS			4	1.A FE	3,534,844	116.716	4,085,050	3,500,000	3,526,767		(3,681)			3.966	3.855	MON	11,568	138,810	09/18/2018	09/17/2060
065403 BC 0	BANK 2019-BNK17 A4 - CMBS			4	1.A FE	292,764	116.545	291,362	250,000	291,060		(1,703)			3.714	1.566	MON	774	3,095	08/19/2020	04/17/2052
065404 BB 0	BANK 2018-BNK10 A5 - CMBS			4	1.A FE	1,029,994	115.332	1,153,321	1,000,000	1,021,866		(2,904)			3.688	3.338	MON	3,073	36,880	01/26/2018	02/17/2061
06540B BC 2	BANK 2019-BNK21 A4 - CMBS			4	1.A FE	1,009,985	108.159	1,081,588	1,000,000	1,008,766		(1,032)			2.600	2.484	MON	2,167	26,000	09/27/2019	10/18/2052
06540B BD 0	BANK 2019-BNK21 A5 - CMBS			4	1.A FE	277,051	110.705	276,764	250,000	276,032		(1,019)			2.851	1.560	MON	594	2,376	08/19/2020	10/18/2052
08160B AD 6	BMARK 2018-B5 A4 - CMBS			4	1.A FE	1,802,500	119.112	2,084,451	1,750,000	1,791,137		(4,941)			4.208	3.854	MON	6,136	73,633	07/27/2018	07/17/2051
08162B BD 3	BMARK 2019-B11 A4 - CMBS			4	1.A FE	1,262,491	113.752	1,421,894	1,250,000	1,260,283		(1,529)			3.280	3.153	MON	3,417	41,006	05/22/2019	05/17/2052
08162C AC 4	BMARK 2018-B6 A3 - CMBS			4	1.A FE	3,029,954	116.486	3,494,568	3,000,000	3,023,006		(3,400)			3.995	3.884	MON	9,988	119,850	09/20/2018	10/13/2051
08162F AE 3	BMARK 2019-B12 A5 - CMBS			4	1.A FE	514,999	112.798	563,990	500,000	513,041		(1,409)			3.116	2.770	MON	1,298	15,578	07/19/2019	08/16/2052
08162T BA 0	BMARK 2018-B7 A3 - CMBS			4	1.A FE	1,009,958	117.439	1,174,389	1,000,000	1,007,241		(1,631)			4.241	4.103	MON	3,534	42,410	11/09/2018	05/16/2053
08162V AD 0	BMARK 2019-B10 A3 - CMBS			4	1.A FE	5,049,683	113.797	5,689,858	5,000,000	5,040,875		(5,199)			3.455	3.341	MON	14,396	172,750	03/21/2019	03/17/2062
08162W BB 1	BMARK 2020-B19 A4 - CMBS			4	1.A FE	504,975	100.153	500,764	500,000	504,823		(152)			1.546	1.415	MON	644	1,933	09/22/2020	09/17/2053
12624P AE 5	COMM 2012-CCRE3 A3 - CMBS			4	1.A FE	1,612,830	102.524	1,604,096	1,564,608	1,571,747		(5,465)			2.822	2.459	MON	3,679	44,153	12/07/2012	10/17/2045
23312L AS 7	DBJPM 2016-C1 A4 - CMBS			4	1.A FE	537,871	110.633	553,166	500,000	521,121		(3,969)			3.276	2.385	MON	1,365	16,380	07/28/2016	05/12/2049
23312V AF 3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	1,820,254	109.206	2,020,302	1,850,000	1,826,246		3,536			2.890	3.144	MON	4,455	53,465	03/29/2018	08/12/2049
36250S AE 9	GSMS 2018-GS10 A5 - CMBS			4	1.A FE	4,634,844	117.278	5,277,527	4,500,000	4,605,065		(12,650)			4.155	3.806	MON	15,581	186,975	07/18/2018	07/12/2051
36260J AD 9	GSMS 2019-GC39 A4 - CMBS			4	1.A FE	1,029,943	115.337	1,153,365	1,000,000	1,025,550		(2,767)			3.567	3.223	MON	2,973	35,670	05/09/2019	05/10/2052
61766E BE 4	MSBAM 2016-C29 A4 - CMBS			4	1.A FE	1,306,250	110.700	1,383,751	1,250,000	1,280,653		(5,770)			3.325	2.799	MON	3,464	41,562	05/04/2016	05/17/2049
90276Y AE 3	UBSCM 2019-C16 A4 - CMBS			4	1.A FE	1,287,491	114.106	1,426,327	1,250,000	1,281,556		(3,519)			3.605	3.254	MON	3,755	45,060	03/27/2019	04/17/2052
92936C AJ 8	WFRBS 2011-C4 A4 - CMBS			4	1.A FE	3,787,395	100.569	3,771,351	3,750,000	3,742,445		(7,717)			4.902	4.787	MON	15,319	183,825	07/21/2011	06/17/2044
92937U AD 0	WFRBS 2013-C13 A4 - CMBS			4	1.A FE	617,988	104.860	629,160	600,000	604,024		(1,993)			3.001	2.658	MON	1,501	18,006	04/17/2013	05/17/2045
95000G AX 2	WFCM 2016-BNK1 A2 - CMBS			4	1.A FE	1,363,474	105.136	1,419,340	1,350,000	1,357,143		(1,616)			2.399	2.281	MON	2,699	32,387	08/04/2016	08/17/2049
95001J AW 7	WFCM 2018-C44 A4 - CMBS			4	1.A FE	504,973	116.035	580,173	500,000	503,444		(707)			3.948	3.823	MON	1,645	19,740	04/30/2018	05/17/2051
95001W BA 5	WFCM 2019-C49 A4 - CMBS			4	1.A FE	2,777,437	115.503	3,176,339	2,750,000	2,772,102		(3,096)			3.760	3.643	MON	8,617	103,400	02/21/2019	03/15/2052
95002M AW 9	WFCM 2019-C52 A4 - CMBS			4	1.A FE	1,009,920	107.076	1,070,762	1,000,000	1,008,494		(1,066)			2.643	2.526	MON	2,203	26,430	08/05/2019	08/15/2052
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						42,096,565	XXX	46,425,369	41,364,608	41,855,709	0	(73,710)	0	0	XXX	XXX	XXX	126,184	1,497,464	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02587A AN 4	AMXCA 2019-2 A - ABS			4	1.A FE	999,941	103.129	1,031,287	1,000,000	999,974		20			2.670	2.687	MON	1,187	26,700	04/22/2019	11/15/2024
05377R CR 3	AESOP 2017-1 B - ABS			4	1.F FE	499,792	102.198	510,991	500,000	499,937		40			3.410	3.443	MON	521	17,050	03/08/2017	09/20/2023
08763Q AA 0	BTNY2 2 A1 - CDO		C	4	1.A FE	1,250,000	100.000	1,250,000	1,250,000	1,250,000					1.294	1.297	JAJO	2,831	28,758	06/05/2018	04/30/2031
14043M AC 5	COPAR 2020-1 A3 - ABS			4	1.A FE	999,787	101.934	1,019,336	1,000,000	999,854		66			1.600	1.613	MON	711	13,156	02/11/2020	11/15/2024
17305E GM 1	CCCIT 2018-A3 A3 - ABS			4	1.A FE	249,883	107.222	268,055	250,000	249,910		(15)			3.290	3.305	MN	868	8,225	06/13/2018	05/23/2025
17305E GR 0	CCCIT 2018-A6 A6 - ABS			4	1.A FE	1,265,234	105.735	1,321,690	1,250,000	1,257,943		(4,054)			3.210	2.869	JD	2,675	40,125	02/21/2019	12/09/2024
254683 CD 5	DCENT 2018-1 A - ABS			4	1.A FE	749,973	105.905	794,284	750,000	749,987		15			3.030	3.050	MON	1,010	22,725	03/08/2018	08/15/2025
28415P AA 2	EHGVT 2016-A A - RMBS			4	1.F FE	179,185	101.929	182,644	179,188	179,187		0			2.730	2.746	MON	82	4,877	06/22/2016	04/25/2028
28416T AA 3	EHGVT 2019-A A - RMBS			4	1.A FE	494,175	103.419	511,212	494,309	494,186		8			2.610	2.612	MON	215	12,901	08/14/2019	01/25/2034
34532F AD 4	FORDL 2019-A A3 - ABS			4	1.A FE	1,053,940	100.595	1,060,293	1,054,023	1,054,013		32			2.900	2.922	MON	1,359	30,567	02/20/2019	05/15/2022

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
43284B AA 0	HGVT 18A A - RMBS			4	1.A FE	290,142	106.082	307,794	290,149	290,144		1			3.540	3.567	MON.	171	10,270	09/11/2018	02/25/2032
43285H AA 6	HGVT 2020-A A - RMBS			4	1.A FE	208,948	104.660	218,699	208,961	208,948		0			2.740	2.740	MON.	95	3,101	06/02/2020	02/25/2039
55400E AA 7	MVWOT 201 A - RMBS			4	1.A FE	226,975	102.266	232,147	227,002	226,976		1			1.740	1.741	MON.	121	1,635	07/13/2020	10/20/2037
80286J AA 3	SREV 19A A - ABS			4	1.A FE	749,901	106.309	797,316	750,000	749,922		20			2.510	2.526	MON.	314	18,825	11/20/2019	01/26/2032
82652K AA 2	SRFC 171 A - RMBS			4	1.F FE	38,410	101.772	39,093	38,413	38,410		(1)			2.910	2.932	MON.	34	1,110	03/13/2017	03/20/2034
82652M AA 8	SRFC 2019-2 A - RMBS			4	1.A FE	123,954	103.363	128,157	123,987	123,956		2			2.590	2.592	MON.	98	3,211	07/16/2019	05/20/2036
82653E AB 3	SRFC 2019-1 B - RMBS			4	1.F FE	420,781	103.060	433,752	420,873	445,883		615			3.420	1.204	MON.	440	14,490	03/12/2019	01/22/2036
89231P AD 0	TAOT 2018-D A3 - ABS			4	1.A FE	603,659	101.630	613,632	603,790	603,758		43			3.180	3.210	MON.	853	19,201	10/30/2018	03/15/2023
89237J AA 4	TALNT 201 A - ABS			4	1.A FE	499,971	102.969	514,844	500,000	499,979		7			1.350	1.357	MON.	113	3,694	06/01/2020	05/25/2033
92347Y AC 8	VZOT 2019-A B - RMBS			4	1.B FE	249,923	103.657	259,143	250,000	249,965		22			3.020	3.049	MON.	231	7,550	03/05/2019	09/20/2023
92914X AL 3	VOYA 2015-2 AR - CDO		C	4	1.A FE	1,932,837	99.790	1,928,778	1,932,837	1,932,837					1.179	1.185	JAJO.	4,432	43,797	07/13/2018	07/23/2027
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						13,087,413	XXX	13,423,147	13,073,532	13,105,767	0	(3,177)	0	0	XXX	XXX	XXX	18,360	331,967	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						139,225,081	XXX	153,400,397	137,691,230	138,761,989	(56,667)	(111,033)	0	0	XXX	XXX	XXX	917,739	4,435,980	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						157,779,617	XXX	168,707,640	150,592,535	154,019,793	8,916	(715,634)	0	0	XXX	XXX	XXX	1,602,893	5,047,300	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						55,388,492	XXX	58,038,476	54,323,224	55,246,837	0	(62,664)	0	0	XXX	XXX	XXX	143,182	1,493,081	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						42,364,359	XXX	46,716,355	41,644,539	42,124,876	0	(72,642)	0	0	XXX	XXX	XXX	127,027	1,507,441	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						13,770,355	XXX	14,116,623	13,673,532	13,740,098	0	(12,490)	0	0	XXX	XXX	XXX	26,749	361,967	XXX	XXX
8399999. Grand Total - Bonds						269,302,823	XXX	287,579,094	260,233,830	265,131,604	8,916	(863,431)	0	0	XXX	XXX	XXX	1,899,850	8,409,789	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 127,271,783	1B 12,678,491	1C 21,947,998	1D 17,663,240	1E 15,699,509	1F 34,793,091	1G 18,794,832
2A 8,463,560	2B 5,129,061	2C 1,498,746				
3A 0	3B 1,191,293	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

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	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting 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

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ....0 1B ....0 1C ....0 1D ....0 1E ....0 1F 0 1G 0

2A ....0 2B 0 2C 0

3A ....0 3B 0 3C 0

4A ....0 4B 0 4C 0

5A ....0 5B 0 5C 0

6 0

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
000360 20 6	AAON ORD			60.000	3,998	66.630	3,998	1,981		23		1,033		1,033		10/10/2018	
000361 10 5	AAR ORD			40.000	1,449	36.220	1,449	1,760		6		(355)		(355)		10/10/2018	
00081T 10 8	ACCO BRANDS ORD			140.000	1,183	8.450	1,183	1,102		36		(127)		(127)		06/28/2019	
000957 10 0	ABM INDUSTRIES ORD			90.000	3,406	37.840	3,406	2,914		67		12		12		10/10/2018	
001055 10 2	AFLAC ORD			830.000	36,910	44.470	36,910	25,716		930		(6,997)		(6,997)		10/10/2018	
001084 10 2	AGCO ORD			90.000	9,278	103.090	9,278	5,122		58		2,326		2,326		10/10/2018	
001228 10 5	AG MORTGAGE INVEST TRUST REIT ORD			50.000	148	2.950	148	795	2	23		(624)		(624)		06/28/2019	
00123Q 10 4	AGNC INVESTMENT REIT ORD			590.000	9,204	15.600	9,204	10,661	71	944		(1,227)		(1,227)		10/10/2018	
00130H 10 5	THE AES CORPORATION			820.000	19,270	23.500	19,270	10,760		470		2,952		2,952		10/10/2018	
00164V 10 3	AMC NETWORKS CL A ORD			60.000	2,146	35.770	2,146	3,460				(224)		(224)		10/10/2018	
00165C 10 4	AMC ENTERTAINMENT HOLDINGS CL A ORD			70.000	148	2.120	148	755		2		(358)		(358)		08/14/2019	
001744 10 1	AMN HEALTHCARE ORD			60.000	4,095	68.250	4,095	3,085				356		356		10/10/2018	
00182C 10 3	ANI PHARMACEUTICALS ORD			10.000	290	29.040	290	822				(326)		(326)		06/28/2019	
00187Y 10 0	API GROUP ORD			190.000	3,452	18.170	3,452	2,329				1,123		1,123		07/15/2020	
00191U 10 2	ASGN ORD			70.000	5,847	83.530	5,847	4,641				879		879		10/10/2018	
00206R 10 2	AT&T ORD			8,718.000	250,730	28.760	250,730	248,739		16,186		(80,676)		(80,676)		12/15/2020	
002121 10 1	A10 NETWORKS ORD			85.000	838	9.860	838	655				184		184		07/15/2020	
00215F 10 7	ATN INTERNATIONAL ORD			15.000	626	41.760	626	965	3	5		(338)		(338)		04/17/2020	
00246W 10 3	AXT ORD			55.000	526	9.570	526	578				(51)		(51)		12/15/2020	
002474 10 4	AZZ ORD			40.000	1,898	47.440	1,898	1,840		27		60		60		06/28/2019	
00258W 10 8	AARON S COMPANY ORD			45.000	853	18.960	853	683				170		170		10/10/2018	
002824 10 0	ABBOTT LABORATORIES ORD			2,022.002	221,389	109.490	221,389	44,569		2,912		45,758		45,758		02/03/2014	
00287Y 10 9	ABBVIE ORD			2,194.000	235,087	107.150	235,087	144,236		9,448		42,591		42,591		03/19/2019	
002896 20 7	ABERCROMBIE AND FITCH CL A ORD			80.000	1,629	20.360	1,629	1,523		16		246		246		10/10/2018	
003654 10 0	ABIOMED ORD			55.000	17,831	324.200	17,831	20,945				8,449		8,449		10/10/2018	
00401C 10 8	ACACIA COMMUNICATIONS ORD			50.000	3,648	72.960	3,648	2,357				258		258		06/28/2019	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD			110.000	5,529	50.260	5,529	4,022				1,874		1,874		10/10/2018	
004225 10 8	ACADIA PHARMACEUTICALS ORD			130.000	6,950	53.460	6,950	2,633				1,388		1,388		10/10/2018	
004239 10 9	ACADIA REALTY REIT ORD			100.000	1,419	14.190	1,419	2,767		58		(1,174)		(1,174)		10/10/2018	
00430H 10 2	ACCELERATE DIAGNOSTICS ORD			45.000	341	7.580	341	796				(455)		(455)		07/15/2020	
00434H 10 8	ACCELERON PHARMA ORD			50.000	6,397	127.940	6,397	2,426				3,746		3,746		10/10/2018	
00436Q 10 6	ACCEL ENTERTAINMENT CL A 1 ORD			60.000	606	10.100	606	601				5		5		07/15/2020	
004397 10 5	ACCURAY ORD			125.000	521	4.170	521	564				(43)		(43)		12/15/2020	
004498 10 1	ACI WORLDWIDE ORD			150.000	5,765	38.430	5,765	3,788				82		82		10/10/2018	
004CVR 03 1	ALEXION PHARMACEUTICALS INC - CVR			175.000	175	1.000	175					175		175		01/29/2020	
00507V 10 9	ACTIVISION BLIZZARD ORD			790.000	73,352	92.850	73,352	44,925		158		23,453		23,453		04/17/2020	
00508Y 10 2	ACUITY BRANDS ORD			50.000	6,055	121.090	6,055	6,064		26		(846)		(846)		10/10/2018	
005098 10 8	ACUSHNET HOLDINGS ORD			50.000	2,027	40.540	2,027	1,786		16		241		241		07/15/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES ORD.			100.000	5,913	59.130	5,913	4,371				1,542		1,542		07/15/2020	
00653Q 10 2	ADAPTHEALTH CL A ORD.			35.000	1,315	37.560	1,315	987				328		328		10/20/2020	
006739 10 6	ADDUS HOMECARE ORD.			20.000	2,342	117.090	2,342	1,499				397		397		06/28/2019	
00724F 10 1	ADOBE ORD.			560.000	280,067	500.120	280,067	87,011				95,374		95,374		10/10/2018	
00737L 10 3	ADTALEM GLOBAL EDUCATION ORD.			80.000	2,716	33.950	2,716	3,790				(82)		(82)		10/10/2018	
00738A 10 6	ADTRAN ORD.			70.000	1,034	14.770	1,034	1,222		25		342		342		04/22/2019	
00751Y 10 6	ADVANCE AUTO PARTS ORD.			80.000	12,601	157.510	12,601	10,122	20	65		(212)		(212)		10/10/2018	
00766T 10 0	AECOM ORD.			200.000	9,956	49.780	9,956	6,388				1,330		1,330		10/10/2018	
00770F 10 4	AEGIO CL A ORD.			50.000	950	18.990	950	920				(169)		(169)		06/28/2019	
00771V 10 8	AERIE PHARMACEUTICALS ORD.			50.000	676	13.510	676	2,580				(533)		(533)		10/10/2018	
00773T 10 1	ADVANSIX ORD.			40.000	800	19.990	800	1,207				1		1		04/22/2019	
00773U 10 8	ADVERUM BIOTECHNOLOGIES ORD.			120.000	1,301	10.840	1,301	1,424				(97)		(97)		10/20/2020	
007800 10 5	AEROJET ROCKETDYNE HOLDINGS ORD.			90.000	4,757	52.850	4,757	2,795				647		647		10/10/2018	
007903 10 7	ADVANCED MICRO DEVICES ORD.			1,310.000	120,140	91.710	120,140	38,733				53,195		53,195		12/15/2020	
00790R 10 4	ADVANCED DRAINAGE SYSTEMS ORD.			55.000	4,597	83.580	4,597	1,967		15		2,629		2,629		04/17/2020	
007973 10 0	ADVANCED ENERGY INDUSTRIES ORD.			50.000	4,849	96.970	4,849	2,317	5			1,289		1,289		10/10/2018	
008073 10 8	AEROVIRONMENT ORD.			30.000	2,607	86.900	2,607	2,833				755		755		10/10/2018	
008252 10 8	AFFILIATED MANAGERS GROUP ORD.			75.000	7,628	101.700	7,628	9,675		26		1,272		1,272		10/10/2018	
00846U 10 1	AGILENT TECHNOLOGIES ORD.			400.000	47,396	118.490	47,396	18,018		288		13,272		13,272		10/10/2018	
00847G 70 5	AGENUS ORD.			190.000	604	3.180	604	704				(100)		(100)		07/15/2020	
00847J 10 5	AGILYSYS ORD.			30.000	1,151	38.380	1,151	787				389		389		10/15/2019	
00847X 10 4	AGIOS PHARMACEUTICALS ORD.			70.000	3,033	43.330	3,033	4,469				(309)		(309)		10/10/2018	
008492 10 0	AGREE REALTY REIT ORD.			70.000	4,661	66.580	4,661	4,045	43	113		(78)		(78)		07/15/2020	
00912X 30 2	AIR LEASE CL A ORD.			120.000	5,330	44.420	5,330	5,123	19	72		(372)		(372)		10/10/2018	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD.			245.000	66,939	273.220	66,939	33,376	328	1,269		9,366		9,366		10/10/2018	
00922R 10 5	AIR TRANSPORT SERVICES GROUP ORD.			80.000	2,507	31.340	2,507	1,712				630		630		10/10/2018	
00971T 10 1	AKAMAI TECHNOLOGIES ORD.			205.000	21,523	104.990	21,523	8,984				3,815		3,815		10/10/2018	
00972D 10 5	AKEBIA THERAPEUTICS ORD.			177.000	496	2.800	496	1,710				(1,014)		(1,014)		07/15/2020	
00973Y 10 8	AKERO THERAPEUTICS ORD.			15.000	387	25.800	387	570				(183)		(183)		07/15/2020	
011311 10 7	ALAMO GROUP ORD.			15.000	2,069	137.950	2,069	1,499		8		186		186		06/28/2019	
011642 10 5	ALARMCOM HOLDINGS ORD.			65.000	6,724	103.450	6,724	3,552				3,265		3,265		07/15/2020	
011659 10 9	ALASKA AIR GROUP ORD.			125.000	6,500	52.000	6,500	7,512		47		(1,969)		(1,969)		10/10/2018	
012348 10 8	ALBANY INTERNATIONAL CL A ORD.			40.000	2,937	73.420	2,937	2,871	8	30		(100)		(100)		10/10/2018	
012653 10 1	ALBEMARLE ORD.			140.000	20,653	147.520	20,653	12,262	54	213		10,427		10,427		10/10/2018	
01345P 10 6	ALBIREO PHARMA ORD.			20.000	750	37.510	750	703				47		47		10/20/2020	
013872 10 6	ALCOA ORD.			230.995	5,324	23.050	5,324	8,314				356		356		10/10/2018	
014442 10 7	ALECTOR ORD.			65.000	983	15.130	983	1,495				(512)		(512)		07/15/2020	
01446U 10 3	ALERUS FINANCIAL ORD.			20.000	550	27.520	550	527	3			23		23		12/15/2020	

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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
014491 10 4	ALEXANDER AND BALDWIN ORD			90.000	1,546	17.180	1,546	1,860	14	17		(340)		(340)		10/10/2018	
014752 10 9	ALEXANDERS REIT ORD			5.000	1,387	277.350	1,387	1,260		45		127		127		07/15/2020	
014CVR 01 3	ALDER BIOPHARMACEUTICALS INC			76.000	76	1.000	76							0		10/22/2019	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			130.000	23,169	178.220	23,169	16,144	142	543		2,163		2,163		10/10/2018	
015351 10 9	ALEXION PHARMACEUTICALS ORD			145.000	22,655	156.240	22,655	15,409				6,973		6,973		10/10/2018	
016255 10 1	ALIGN TECHNOLOGY ORD			85.000	45,422	534.380	45,422	23,346				21,704		21,704		10/10/2018	
01671P 10 0	ALLAKOS ORD			25.000	3,500	140.000	3,500	2,108				1,116		1,116		08/14/2019	
017175 10 0	ALLEGHANY ORD			20.000	12,074	603.690	12,074	12,448		300		(3,918)		(3,918)		10/10/2018	
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD			160.000	2,683	16.770	2,683	4,424				(622)		(622)		10/10/2018	
01748H 10 7	ALLEGIANCE BANCSHARES ORD			30.000	1,024	34.130	1,024	1,000		12		(104)		(104)		06/28/2019	
01748X 10 2	ALLEGIANT TRAVEL ORD			20.000	3,785	189.240	3,785	2,292		14		304		304		10/10/2018	
018522 30 0	ALLETE ORD			70.000	4,336	61.940	4,336	5,419		173		(1,346)		(1,346)		10/10/2018	
018581 10 8	ALLIANCE DATA SYSTEMS ORD			60.000	4,446	74.100	4,446	12,910		76		(2,286)		(2,286)		10/10/2018	
018802 10 8	ALLIANT ENERGY ORD			290.000	14,929	51.480	14,929	12,737		441		(945)		(945)		10/10/2018	
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD			150.000	6,470	43.130	6,470	7,467		102		(779)		(779)		10/10/2018	
019770 10 6	ALLOGENE THERAPEUTICS ORD			65.000	1,641	25.240	1,641	2,699				(1,058)		(1,058)		07/15/2020	
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD			220.000	3,177	14.440	3,177	2,970				1,018		1,018		10/10/2018	
020002 10 1	ALLSTATE ORD			255.000	28,032	109.930	28,032	22,908	30	117		591		591		12/15/2020	
02005N 10 0	ALLY FINANCIAL ORD			530.000	18,900	35.660	18,900	13,934		403		2,703		2,703		10/10/2018	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			120.000	15,596	129.970	15,596	9,720				1,776		1,776		10/10/2018	
02079K 10 7	ALPHABET CL C ORD			345.000	604,398	1,751.880	604,398	262,587				134,598		134,598		12/15/2020	
02079K 30 5	ALPHABET CL A ORD			347.000	608,166	1,752.640	608,166	169,968				135,079		135,079		12/15/2020	
02081G 20 1	ALPHATEC HOLDINGS ORD			65.000	944	14.520	944	658				286		286		10/20/2020	
021347 10 9	ALTABANCORP ORD			25.000	698	27.920	698	762				(64)		(64)		12/15/2020	
021369 10 3	ALTAIR ENGINEERING CL A ORD			60.000	3,491	58.180	3,491	2,423				1,336		1,336		06/28/2019	
02156B 10 3	ALTERYX CL A ORD			75.000	9,134	121.790	9,134	6,912				182		182		10/20/2020	
02156K 10 3	ALTICE USA CL A ORD			410.000	15,527	37.870	15,527	10,706				4,821		4,821		04/17/2020	
02208R 10 6	ALTRA INDUSTRIAL MOTION ORD			78.000	4,324	55.430	4,324	2,554	5	33		1,499		1,499		03/19/2019	
02209S 10 3	ALTRIA GROUP ORD			2,280.000	93,480	41.000	93,480	100,617	1,961	7,706		(20,315)		(20,315)		12/18/2018	
023135 10 6	AMAZON COM ORD			495.000	1,612,180	3,256.930	1,612,180	548,234				697,500		697,500		10/15/2019	
023139 88 4	AMBAC FINANCIAL GROUP ORD			60.000	997	16.620	997	1,011				(297)		(297)		06/28/2019	
023436 10 8	AMEDISYS ORD			40.000	11,733	293.330	11,733	4,693				5,056		5,056		10/10/2018	
023586 10 0	AMERCO ORD			10.000	4,540	453.960	4,540	3,371		30		781		781		10/10/2018	
023608 10 2	AMEREN ORD			310.000	24,199	78.060	24,199	20,445		620		391		391		10/10/2018	
02361E 10 8	AMERESCO CL A ORD			35.000	1,828	52.240	1,828	1,008				820		820		07/15/2020	
02376R 10 2	AMERICAN AIRLINES GROUP ORD			520.000	8,200	15.770	8,200	17,143		52		(6,713)		(6,713)		10/10/2018	
024013 10 4	AMERICAN ASSETS REIT ORD			50.000	1,444	28.880	1,444	1,848		50		(851)		(851)		10/10/2018	
024061 10 3	AMERICAN AXLE AND MANUFACTURING ORD			130.000	1,084	8.340	1,084	2,100				(315)		(315)		10/10/2018	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			170.000	7,271	42.770	7,271	6,946		320		(724)		(724)		10/10/2018	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification			2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in B./A.C.V. (13-14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in B./A.C.V.	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
025537	10	1	AMERICAN ELECTRIC POWER ORD			540.000	44,977	83.290	44,977	31,671		1,534		(6,059)		(6,059)		10/10/2018	
02553E	10	6	AMERICAN EAGLE OUTFITTERS ORD			200.000	4,014	20.070	4,014	4,246		55		1,074		1,074		10/10/2018	
025676	20	6	AMERICAN EQUITY INV LIFE HLD ORD			110.000	3,043	27.660	3,043	3,846		35		(250)		(250)		10/10/2018	
025816	10	9	AMERICAN EXPRESS ORD			690.000	83,428	120.910	83,428	54,424		1,187		(2,470)		(2,470)		10/10/2018	
025932	10	4	AMERICAN FINANCIAL GROUP ORD			90.000	7,886	87.620	7,886	9,823		347		(1,983)		(1,983)		10/10/2018	
02607T	10	9	AMERICAN FIN CL A ORD			140.000	1,040	7.430	1,040	1,526		98		(816)		(816)		06/28/2019	
02665T	30	6	AMERICAN HOMES 4 RENT CL A REIT ORD			320.000	9,600	30.000	9,600	6,678	16	64		1,213		1,213		10/10/2018	
026874	78	4	AMERICAN INTERNATIONAL GROUP ORD			610.000	23,095	37.860	23,095	17,885		781		(8,217)		(8,217)		12/18/2018	
02772A	10	9	AMERICAN NATIONAL GROUP ORD			10.000	961	96.120	961	722		16		239		239		07/15/2020	
027745	10	8	AMERICAN NATIONAL BANKSHARES ORD			15.000	393	26.210	393	593		16		(200)		(200)		12/16/2019	
02875D	10	9	AMERICAN OUTDOOR BRANDS ORD			17.000	290	17.030	290	115				175		175		06/28/2019	
02913V	10	3	AMERICAN PUBLIC EDUCATION ORD			25.000	762	30.480	762	672				77		77		12/16/2019	
029683	10	9	AMERICAN SOFTWARE CL A ORD			40.000	687	17.170	687	526		18		92		92		06/28/2019	
029899	10	1	AMERICAN STATES WATER ORD			40.000	3,180	79.510	3,180	2,451		51		(285)		(285)		10/10/2018	
030111	20	7	AMERICAN SUPERCONDUCTOR ORD			35.000	820	23.420	820	609				210		210		10/20/2020	
03027X	10	0	AMERICAN TOWER REIT			515.000	115,597	224.460	115,597	54,189	623	2,230		(2,760)		(2,760)		03/19/2019	
030371	10	8	AMER VANGUARD ORD			40.000	621	15.520	621	611	1	2		(158)		(158)		10/15/2019	
030420	10	3	AMERICAN WATER WORKS ORD			230.000	35,298	153.470	35,298	20,815		495		7,043		7,043		10/10/2018	
030506	10	9	AMERICAN WOODMARK ORD			20.000	1,877	93.850	1,877	1,692				(213)		(213)		06/28/2019	
03062T	10	5	AMERICA'S CAR-MART ORD			10.000	1,098	109.840	1,098	890				2		2		08/14/2019	
03064D	10	8	AMERICOLD REALTY ORD			270.000	10,079	37.330	10,079	8,502	57	125		447		447		07/15/2020	
03071H	10	0	AMERISAFE ORD			25.000	1,436	57.430	1,436	1,501		115		(215)		(215)		03/19/2019	
03073E	10	5	AMERISOURCEBERGEN ORD			200.000	19,552	97.760	19,552	12,328		340		2,548		2,548		10/10/2018	
03076C	10	6	AMERIPRISE FINANCE ORD			105.000	20,405	194.330	20,405	8,462		429		2,914		2,914		10/10/2018	
03076K	10	8	AMERIS BANCORP ORD			90.000	3,426	38.070	3,426	3,366	14	41		199		199		07/15/2020	
031100	10	0	AMETEK ORD			285.000	34,468	120.940	34,468	20,670		205		6,042		6,042		10/10/2018	
031162	10	0	AMGEN ORD			735.000	168,991	229.920	168,991	95,650		4,704		(8,195)		(8,195)		10/10/2018	
03152W	10	9	AMICUS THERAPEUTICS ORD			345.000	7,966	23.090	7,966	4,517				3,977		3,977		07/15/2020	
031652	10	0	AMKOR TECHNOLOGY ORD			135.000	2,036	15.080	2,036	1,654	5			382		382		07/15/2020	
03168L	10	5	AMNEAL PHARMACEUTICALS CL A ORD			110.000	503	4.570	503	2,100				(28)		(28)		10/10/2018	
032095	10	1	AMPHENOL CL A ORD			320.000	41,846	130.770	41,846	20,738	93	320		7,213		7,213		10/10/2018	
03209R	10	3	AMPHASTAR PHARMACEUTICALS ORD			50.000	1,006	20.110	1,006	1,055				41		41		06/28/2019	
032654	10	5	ANALOG DEVICES ORD			459.000	67,808	147.730	67,808	28,237		1,138		13,261		13,261		10/10/2018	
032724	10	6	ANAPTYSBIO ORD			30.000	645	21.500	645	2,490				158		158		10/10/2018	
03272L	10	8	ANAPLAN ORD			180.000	12,933	71.850	12,933	8,771				3,949		3,949		07/15/2020	
034164	10	3	ANDERSONS ORD			50.000	1,226	24.510	1,226	1,362	9	35		(39)		(39)		06/28/2019	
03475V	10	1	ANGIODYNAMICS ORD			50.000	767	15.330	767	984				(34)		(34)		06/28/2019	
035255	10	8	ANIKA THERAPEUTICS ORD			20.000	905	45.260	905	812				(132)		(132)		06/28/2019	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			1,930.000	16,309	8.450	16,309	17,793	425	1,411		(525)		(525)		07/15/2020	
03589W 10 2	ANNEXON ORD			20.000	501	25.030	501	561				(60)		(60)		10/20/2020	
03662Q 10 5	ANSYS ORD			105.000	38,199	363.800	38,199	16,516				11,171		11,171		10/10/2018	
036642 10 6	ANTARES PHARMA ORD			220.000	878	3.990	878	724				(156)		(156)		06/28/2019	
03674X 10 6	ANTERO RESOURCES ORD			300.000	1,635	5.450	1,635	5,754				780		780		10/10/2018	
036752 10 3	ANTHEM ORD			265.000	85,089	321.090	85,089	44,019		1,007		5,051		5,051		10/10/2018	
03676B 10 2	ANTERO MIDSTREAM ORD			305.000	2,352	7.710	2,352	1,833		375		37		37		12/16/2019	
03676C 10 0	ANTERIX ORD			20.000	752	37.600	752	866				(114)		(114)		07/15/2020	
037411 10 5	APACHE ORD			480.000	6,806	14.180	6,806	21,307		156		(5,477)		(5,477)		10/10/2018	
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD			202.000	1,065	5.271	1,065	10,174		7,666		(9,109)		(9,109)		11/13/2020	
03750L 10 9	APARTMENT INCOME REIT ORD			202.000	7,759	38.410	7,759	7,666				93		93		12/15/2020	
03753U 10 6	APELLIS PHARMACEUTICALS ORD			81.000	4,633	57.200	4,633	2,095				2,043		2,043		07/15/2020	
037598 10 9	APOGEE ENTERPRISES ORD			40.000	1,267	31.680	1,267	1,564		30		(33)		(33)		04/22/2019	
03762U 10 5	APOLLO COMM REAL EST FIN REIT ORD			160.000	1,787	11.170	1,787	2,987	56	250		(1,139)		(1,139)		10/10/2018	
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD			230.000	11,265	48.980	11,265	11,913		230		(648)		(648)		07/15/2020	
03782L 10 1	APPIAN CL A ORD			50.000	8,105	162.090	8,105	1,803				6,194		6,194		06/28/2019	
037833 10 0	APPLE ORD			18,691.000	2,480,109	132.690	2,480,109	388,094		15,093		(1,271,245)		(1,271,245)		04/22/2019	
03783C 10 0	APPFOLIO CL A ORD			21.000	3,781	180.040	3,781	1,561				1,472		1,472		03/19/2019	
03784Y 20 0	APPLE HOSPITALITY REIT ORD			270.000	3,486	12.910	3,486	4,560		81		(902)		(902)		10/10/2018	
03820C 10 5	APPLIED INDUSTRIAL TECHNOLOGIES ORD			50.000	3,900	77.990	3,900	3,664		64		565		565		10/10/2018	
038222 10 5	APPLIED MATERIAL ORD			1,050.000	90,615	86.300	90,615	23,035		914		26,523		26,523		10/10/2018	
03828A 10 1	APPLIED THERAPEUTICS ORD			20.000	440	22.010	440	624				(183)		(183)		07/15/2020	
038336 10 3	APTARGROUP ORD			80.000	10,951	136.890	10,951	8,194		115		1,702		1,702		10/10/2018	
03852U 10 6	ARAMARK ORD			310.000	11,929	38.480	11,929	12,505		136		(1,525)		(1,525)		10/10/2018	
038923 10 8	ARBOR REALTY REIT ORD			140.000	1,985	14.180	1,985	1,222		88		764		764		07/15/2020	
03937C 10 5	ARCBEST ORD			40.000	1,707	42.670	1,707	1,124		13		603		603		06/28/2019	
03940R 10 7	ARCH RESOURCES CL A ORD			30.000	1,313	43.770	1,313	2,704		15		(839)		(839)		10/10/2018	
039483 10 2	ARCHER DANIELS MIDLAND ORD			610.000	30,750	50.410	30,750	24,739		878		2,477		2,477		10/10/2018	
03957W 10 6	ARCHROCK ORD			160.000	1,386	8.660	1,386	1,867		93		(221)		(221)		10/10/2018	
039653 10 0	ARCOSA ORD			56.000	3,076	54.930	3,076	1,763		11		581		581		10/10/2018	
03966V 10 7	ARCONIC ORD			133.999	3,993	29.800	3,993	2,679				1,314		1,314		10/10/2018	
039697 10 7	ARDELYX ORD			85.000	550	6.470	550	590				(40)		(40)		04/17/2020	
03969F 10 9	ARCUS BIOSCIENCES ORD			45.000	1,168	25.960	1,168	1,266				(98)		(98)		04/17/2020	
03969K 10 8	ARCUTIS BIOTHERAPEUTICS ORD			25.000	703	28.130	703	598				105		105		10/20/2020	
03969T 10 9	ARCTURUS THERAPEUTICS HOLDINGS ORD			20.000	868	43.380	868	1,086				(218)		(218)		07/15/2020	
03990B 10 1	ARES MANAGEMENT CL A ORD			100.000	4,704	47.040	4,704	3,298		120		1,406		1,406		04/17/2020	
040047 60 7	ARENA PHARMACEUTICALS ORD			70.000	5,378	76.830	5,378	2,730				2,199		2,199		10/10/2018	
04010E 10 9	ARGAN ORD			15.000	667	44.490	667	585		49		65		65		08/14/2019	
04013V 10 8	ARES COMMERCIAL REIT ORD			40.000	476	11.910	476	612	13	53		(157)		(157)		10/15/2019	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
040413 10 6	ARISTA NETWORKS ORD			50.000	14,529	290.570	14,529	11,290				4,359		4,359		10/10/2018	
04206A 10 1	ARLO TECHNOLOGIES ORD			59.409	463	7.790	463	638				213		213		10/10/2018	
04208T 10 8	ARMADA HOFFLER PROPERTIES REIT ORD			70.000	785	11.220	785	1,158	8	38		(499)		(499)		06/28/2019	
042315 50 7	ARMOUR RESIDENTIAL REIT ORD			80.000	863	10.790	863	1,491		96		(566)		(566)		06/28/2019	
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD			60.000	4,463	74.390	4,463	3,922		49		(1,175)		(1,175)		10/10/2018	
042735 10 0	ARROW ELECTRONICS ORD			110.000	10,703	97.300	10,703	7,541				1,382		1,382		10/10/2018	
042744 10 2	ARROW FINANCIAL ORD			20.000	598	29.910	598	628				(29)		(29)		12/15/2020	
04280A 10 0	ARROWHEAD PHARMACEUTICALS ORD			110.000	8,440	76.730	8,440	1,492				1,463		1,463		12/18/2018	
04316A 10 8	ARTISAN PARTNERS ASSET MGMT CL A ORD			60.000	3,020	50.340	3,020	1,862		203		1,081		1,081		10/10/2018	
04335A 10 5	ARVINAS ORD			30.000	2,548	84.930	2,548	1,526				1,022		1,022		04/17/2020	
043436 10 4	ASBURY AUTOMOTIVE GROUP ORD			30.000	4,372	145.740	4,372	1,854				1,019		1,019		10/10/2018	
044186 10 4	ASHLAND GLOBAL ORD			70.000	5,544	79.200	5,544	5,394		77		187		187		10/10/2018	
045327 10 3	ASPEN TECHNOLOGY ORD			90.000	11,723	130.250	11,723	9,104				839		839		10/10/2018	
045396 10 8	ASSEMBLY BIOSCIENCES ORD			30.000	182	6.050	182	599				(432)		(432)		12/16/2019	
045487 10 5	ASSOCIATED BANCORP ORD			210.000	3,581	17.050	3,581	5,521		151		(1,048)		(1,048)		10/10/2018	
04621X 10 8	ASSURANT ORD			65.000	8,854	136.220	8,854	4,957		166		334		334		10/10/2018	
046224 10 1	ASTEC INDUSTRIES ORD			30.000	1,736	57.880	1,736	977		13		476		476		06/28/2019	
046433 10 8	ASTRONICS ORD			40.000	529	13.230	529	1,608				(589)		(589)		06/28/2019	
04650Y 10 0	AT HOME GROUP ORD			65.000	1,005	15.460	1,005	632				647		647		10/15/2019	
046513 10 7	ATARA BIOTHERAPEUTICS ORD			100.000	1,963	19.630	1,963	2,688				420		420		10/20/2020	
04685N 10 3	ATHENEX ORD			70.000	774	11.060	774	1,386				(295)		(295)		06/28/2019	
04744L 10 6	ATHERSYS ORD			235.000	411	1.750	411	670				(259)		(259)		07/15/2020	
047649 10 8	ATKORE INTERNATIONAL GROUP ORD			70.000	2,878	41.110	2,878	1,810				46		46		06/28/2019	
048269 20 3	ATLANTIC CAPITAL BANCSHARES ORD			30.000	478	15.920	478	567				(73)		(73)		12/16/2019	
04911A 10 7	ATLANTIC UNION BANKSHARES ORD			90.000	2,965	32.940	2,965	3,467		90		(415)		(415)		10/10/2018	
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS ORD			30.000	1,636	54.540	1,636	1,612				809		809		10/10/2018	
049560 10 5	ATMOS ENERGY ORD			140.000	13,360	95.430	13,360	13,444		329		(2,300)		(2,300)		10/10/2018	
04963C 20 9	ATRICURE ORD			50.000	2,784	55.670	2,784	1,363				1,158		1,158		04/22/2019	
04965G 10 9	ATRECA CL A ORD			30.000	485	16.150	485	553				(68)		(68)		07/15/2020	
049904 10 5	ATRION ORD			5.000	3,211	642.240	3,211	3,620		33		(546)		(546)		08/14/2019	
052769 10 6	AUTODESK ORD			280.000	85,495	305.340	85,495	24,411				34,126		34,126		10/10/2018	
053015 10 3	AUTOMATIC DATA PROCESSING ORD			550.000	96,910	176.200	96,910	51,832	512	2,002		3,135		3,135		10/10/2018	
05329W 10 2	AUTONATION ORD			70.000	4,885	69.790	4,885	2,790				1,481		1,481		10/10/2018	
053332 10 2	AUTOZONE ORD			20.000	23,709	1,185.440	23,709	9,057				(117)		(117)		10/10/2018	
05338G 10 6	AVALARA ORD			115.000	18,962	164.890	18,962	13,260				5,702		5,702		10/20/2020	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			172.000	27,594	160.430	27,594	22,065	273	1,082		(8,474)		(8,474)		10/10/2018	
05350V 10 6	AVANOS MEDICAL ORD			60.000	2,753	45.880	2,753	3,689				731		731		10/10/2018	
05351W 10 3	AVANGRID ORD			70.000	3,182	45.450	3,182	3,294	31	123		(400)		(400)		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05351X 10 1	AVAYA HOLDINGS ORD			130.000	2,490	19.150	2,490	2,543				735		735		10/10/2018	
05352A 10 0	AVANTOR ORD			430.000	12,105	28.150	12,105	5,925				6,180		6,180		04/17/2020	
053611 10 9	AVERY DENNISON ORD			110.000	17,062	155.110	17,062	11,054		260		2,672		2,672		10/10/2018	
05367P 10 0	AVID TECHNOLOGY ORD			45.000	714	15.870	714	633				81		81		12/15/2020	
05368M 10 6	AVID BIOSERVICES ORD			75.000	866	11.540	866	542				290		290		12/16/2019	
05368V 10 6	AVIENT ORD			90.000	3,625	40.280	3,625	3,417	19	73		314		314		10/10/2018	
05370A 10 8	AVIDITY BIOSCIENCES ORD			25.000	638	25.520	638	688				(50)		(50)		10/20/2020	
053774 10 5	AVIS BUDGET GROUP ORD			90.000	3,357	37.300	3,357	2,751				455		455		10/10/2018	
05379B 10 7	AVISTA ORD			90.000	3,613	40.140	3,613	4,596		146		(716)		(716)		10/10/2018	
053807 10 3	AVNET ORD			150.000	5,268	35.120	5,268	5,987		126		(1,097)		(1,097)		10/10/2018	
054540 20 8	AXCELIS TECHNOLOGIES ORD			40.000	1,165	29.120	1,165	601				201		201		08/14/2019	
05455M 10 0	AVROBIO ORD			30.000	418	13.940	418	657				(186)		(186)		12/16/2019	
05463X 10 6	AXOGEN ORD			45.000	806	17.900	806	741				0		0		12/16/2019	
05464C 10 1	AXON ENTERPRISE ORD			80.000	9,802	122.530	9,802	4,614				3,940		3,940		10/10/2018	
05464T 10 4	AXSOME THERAPEUTICS ORD			35.000	2,851	81.470	2,851	2,816				(766)		(766)		12/16/2019	
05465C 10 0	AXOS FINANCIAL ORD			80.000	3,002	37.530	3,002	2,179				580		580		06/28/2019	
05465P 10 1	AXONICS MODULATION TECHNOLOGIES ORD			45.000	2,246	49.920	2,246	1,786				460		460		07/15/2020	
05478C 10 5	AZEK COMPANY CL A ORD			55.000	2,115	38.450	2,115	2,104				11		11		10/20/2020	
05508R 10 6	B AND G FOODS ORD			90.000	2,496	27.730	2,496	2,373	43	171		882		882		10/10/2018	
05541T 10 1	BGC PARTNERS CL A ORD			340.000	1,360	4.000	1,360	2,416		58		(660)		(660)		10/10/2018	
05550J 10 1	BJS WHOLESALE CLUB HOLD ORD			185.000	6,897	37.280	6,897	5,888				1,116		1,116		07/15/2020	
05561Q 20 1	BOK FINANCIAL ORD			50.000	3,424	68.480	3,424	4,762		103		(946)		(946)		10/10/2018	
05580M 10 8	B RILEY FINANCIAL ORD			30.000	1,327	44.220	1,327	677		22		650		650		07/15/2020	
05589G 10 2	BRP GROUP CL A ORD			50.000	1,499	29.970	1,499	1,343				155		155		10/20/2020	
05591B 10 9	BMC HOLDINGS ORD			90.000	4,831	53.680	4,831	1,780				2,249		2,249		04/22/2019	
05605H 10 0	BWX TECHNOLOGIES ORD			130.000	7,836	60.280	7,836	7,563		99		(234)		(234)		10/10/2018	
056525 10 8	BADGER METER ORD			40.000	3,762	94.060	3,762	1,944		28		1,165		1,165		10/10/2018	
05722G 10 0	BAKER HUGHES CL A ORD			887.000	18,494	20.850	18,494	23,854		561		(2,114)		(2,114)		07/15/2020	
057665 20 0	BALCHEM ORD			40.000	4,609	115.220	4,609	4,018	23	21		544		544		10/10/2018	
058498 10 6	BALL ORD			425.000	39,602	93.180	39,602	17,130		255		12,117		12,117		10/10/2018	
05875B 10 6	BALLY S ORD			25.000	1,256	50.230	1,256	597				659		659		10/20/2020	
05945F 10 3	BANCFIRST ORD			30.000	1,761	58.700	1,761	1,172	10	10		589		589		07/15/2020	
05969A 10 5	BANCORP ORD			70.000	956	13.650	956	894				48		48		12/16/2019	
05971J 10 2	BANCORPSOUTH BANK ORD			120.000	3,293	27.440	3,293	3,839	23	89		(476)		(476)		10/10/2018	
05988J 10 3	BANDWIDTH CL A ORD			30.000	4,610	153.670	4,610	2,250				2,689		2,689		06/28/2019	
05990K 10 6	BANC OF CALIFORNIA ORD			60.000	883	14.710	883	838	4	14		(148)		(148)		06/28/2019	
060505 10 4	BANK OF AMERICA ORD			9,693.000	293,795	30.310	293,795	189,236		6,408		(30,665)		(30,665)		07/15/2020	
06211J 10 0	BANK FIRST ORD			10.000	648	64.820	648	641	2	2		7		7		07/15/2020	
062540 10 9	BANK OF HAWAII ORD			60.000	4,597	76.620	4,597	4,853		161		(1,112)		(1,112)		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
063425 10 2	BANK OF MARIN BANCORP ORD			20.000	687	34.340	687	820		18		(214)		(214)		06/28/2019	
064058 10 0	BANK OF NEW YORK MELLON ORD			444.000	18,843	42.440	18,843	11,593		551		(3,503)		(3,503)		10/10/2018	
06417N 10 3	BANK OZK ORD			150.000	4,691	31.270	4,691	5,706		162		115		115		10/10/2018	
06652K 10 3	BANKUNITED ORD			130.000	4,521	34.780	4,521	4,533		117		(231)		(231)		10/10/2018	
06652V 20 8	BANNER ORD			40.000	1,864	46.590	1,864	2,425		106		(400)		(400)		10/10/2018	
066849 10 0	BAR HARBOR BANKSHARES ORD			25.000	565	22.590	565	644		22		(70)		(70)		10/15/2019	
067806 10 9	BARNES GROUP ORD			60.000	3,041	50.690	3,041	3,820		38		(676)		(676)		10/10/2018	
068463 10 8	BARRETT BUSINESS SERVICES ORD			10.000	682	68.210	682	826		12		(223)		(223)		06/28/2019	
071813 10 9	BAXTER INTERNATIONAL ORD			540.000	43,330	80.240	43,330	26,923	132	502		(1,825)		(1,825)		10/10/2018	
073685 10 9	BEACON ROOFING SUPPLY ORD			90.000	3,617	40.190	3,617	2,996				739		739		10/10/2018	
07373V 10 5	BEAM THERAPEUTICS ORD			50.000	4,082	81.640	4,082	1,585				2,497		2,497		10/20/2020	
07556Q 88 1	BEAZER HOMES ORD			40.000	606	15.150	606	619				41		41		10/15/2019	
075887 10 9	BECTON DICKINSON ORD			291.000	72,814	250.220	72,814	53,885		931		(6,329)		(6,329)		10/10/2018	
075896 10 0	BED BATH AND BEYOND ORD			170.000	3,019	17.760	3,019	2,377		58		78		78		10/10/2018	
077454 10 6	BELDEN ORD			50.000	2,095	41.900	2,095	3,180	3	10		(655)		(655)		10/10/2018	
079823 10 0	BELLRING BRANDS CL A ORD			50.000	1,216	24.310	1,216	779				437		437		04/17/2020	
08160H 10 1	BENCHMARK ELECTRONICS ORD			60.000	1,621	27.010	1,621	1,507	10	38		(441)		(441)		06/28/2019	
08180D 10 6	BENEFITFOCUS ORD			40.000	579	14.480	579	1,086				(298)		(298)		06/28/2019	
084423 10 2	WR BERKLEY ORD			180.000	11,956	66.420	11,956	9,247		85		(482)		(482)		10/10/2018	
084670 70 2	BERKSHIRE HATHWAY CL B ORD			2,226.000	516,143	231.870	516,143	304,735				19,270		19,270		04/17/2020	
084680 10 7	BERKSHIRE HILLS BANCORP ORD			50.000	856	17.120	856	2,028		36		(788)		(788)		10/10/2018	
08579W 10 3	BERRY GLOBAL GROUP ORD			170.000	9,552	56.190	9,552	7,461				1,479		1,479		10/10/2018	
08579X 10 1	BERRY ORD			85.000	313	3.680	313	841		20		(489)		(489)		10/15/2019	
086516 10 1	BEST BUY ORD			185.000	18,461	99.790	18,461	10,967	102	398		2,218		2,218		10/10/2018	
08862E 10 9	BEYOND MEAT ORD			65.000	8,125	125.000	8,125	4,919				3,206		3,206		04/17/2020	
089302 10 3	BIG LOTS ORD			50.000	2,147	42.930	2,147	2,142		60		711		711		10/10/2018	
090043 10 0	BILL COM HOLDINGS ORD			75.000	10,238	136.500	10,238	8,605				1,633		1,633		10/20/2020	
090572 20 7	BIO RAD LABORATORIES CL A ORD			30.000	17,488	582.940	17,488	8,455				6,387		6,387		10/10/2018	
09058V 10 3	BIOCRYST PHARMACEUTICALS ORD			242.000	1,803	7.450	1,803	1,950				488		488		12/15/2020	
09060J 10 6	BIODELIVERY SCIENCE INTERNATIONL ORD			115.000	483	4.200	483	570				(244)		(244)		10/15/2019	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			220.000	19,292	87.690	19,292	21,659				691		691		10/10/2018	
09062W 20 4	BIOLIFE SOLUTIONS ORD			20.000	798	39.890	798	581				217		217		10/20/2020	
09062X 10 3	BIOGEN ORD			190.000	46,523	244.860	46,523	30,867				(9,855)		(9,855)		12/16/2019	
090672 10 6	BIOTELEMETRY ORD			40.000	2,883	72.080	2,883	2,097				1,031		1,031		10/10/2018	
09073M 10 4	BIO TECHNE ORD			50.000	15,878	317.550	15,878	9,121		64		4,902		4,902		10/10/2018	
09075P 10 5	BIOXCEL THERAPEUTICS ORD			15.000	693	46.200	693	764				(71)		(71)		07/15/2020	
09180C 10 6	BJS RESTAURANTS ORD			30.000	1,155	38.490	1,155	1,977				16		16		10/10/2018	
09203E 10 5	BLACK DIAMOND THERAPEUTICS ORD			25.000	801	32.050	801	742				59		59		10/20/2020	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
092113 10 9	BLACK HILLS ORD.			70.000	4,302	61.450	4,302	4,311		152		(1,196)		(1,196)		10/10/2018	
09215C 10 5	BLACK KNIGHT ORD.			180.000	15,903	88.350	15,903	8,651				4,297		4,297		10/10/2018	
09227Q 10 0	BLACKBAUD ORD.			60.000	3,454	57.560	3,454	4,387		7		(1,322)		(1,322)		10/10/2018	
09239B 10 9	BLACKLINE ORD.			50.000	6,669	133.380	6,669	2,149				4,091		4,091		10/10/2018	
09247X 10 1	BLACKROCK ORD.			142.000	102,459	721.540	102,459	44,441		2,062		31,075		31,075		10/10/2018	
09257W 10 0	BLACKSTONE MORTGAGE CL A REIT ORD.			140.000	3,854	27.530	3,854	4,593	87	347		(1,357)		(1,357)		10/10/2018	
093671 10 5	H&R BLOCK ORD.			255.000	4,044	15.860	4,044	5,096	66	265		(1,943)		(1,943)		10/10/2018	
093712 10 7	BLOOM ENERGY CL A ORD.			80.000	2,293	28.660	2,293	981				1,695		1,695		06/28/2019	
094235 10 8	BLOOMIN' BRANDS ORD.			110.000	2,136	19.420	2,136	2,204		22		(292)		(292)		10/10/2018	
095229 10 0	BLUCORA ORD.			60.000	955	15.910	955	2,063				(614)		(614)		10/10/2018	
09609G 10 0	BLUEBIRD BIO ORD.			70.000	3,029	43.270	3,029	8,942				(3,114)		(3,114)		10/10/2018	
09627Y 10 9	BLUEPRINT MEDICINES ORD.			60.000	6,729	112.150	6,729	4,012				1,922		1,922		10/10/2018	
097023 10 5	BOEING ORD.			630.000	134,858	214.060	134,858	132,460		1,130		(56,348)		(56,348)		04/17/2020	
09739C 10 2	BOINGO WIRELESS ORD.			60.000	763	12.720	763	1,877				106		106		10/10/2018	
09739D 10 0	BOISE CASCADE ORD.			50.000	2,390	47.800	2,390	1,630		100		564		564		10/10/2018	
097793 40 0	BONANZA CREEK ENERGY ORD.			30.000	580	19.330	580	611				(120)		(120)		12/16/2019	
09857L 10 8	BOOKING HOLDINGS ORD.			45.000	100,227	2,227.270	100,227	41,491				7,809		7,809		10/10/2018	
099406 10 0	BOOT BARN HOLDINGS ORD.			40.000	1,734	43.360	1,734	1,425				(47)		(47)		06/28/2019	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD.			180.000	15,692	87.180	15,692	8,656		223		2,889		2,889		10/10/2018	
099724 10 6	BORGWARNER ORD.			401.000	15,495	38.640	15,495	12,180		273		(1,901)		(1,901)		01/19/2016	
100557 10 7	BOSTON BEER CL A ORD.			20.000	19,886	994.290	19,886	5,415				12,329		12,329		10/10/2018	
101119 10 5	BOSTON PRIVATE FINANCIAL HOLDING ORD.			110.000	930	8.450	930	1,252		40		(394)		(394)		04/22/2019	
101121 10 1	BOSTON PROPERTIES REIT ORD.			200.000	18,906	94.530	18,906	23,736	196	784		(8,666)		(8,666)		10/10/2018	
101137 10 7	BOSTON SCIENTIFIC ORD.			1,710.000	61,475	35.950	61,475	42,161				(15,852)		(15,852)		10/10/2018	
101388 10 6	BOTTOMLINE TECHNOLOGIES ORD.			50.000	2,637	52.740	2,637	3,200				(43)		(43)		10/10/2018	
10316T 10 4	BOX CL A ORD.			160.000	2,888	18.050	2,888	3,038				203		203		10/10/2018	
103304 10 1	BOYD GAMING ORD.			110.000	4,721	42.920	4,721	3,420		8		1,428		1,428		10/10/2018	
104674 10 6	BRADY NONVOTING CL A ORD.			60.000	3,169	52.820	3,169	2,441		52		(266)		(266)		10/10/2018	
105368 20 3	BRANDYWINE REALTY REIT ORD.			220.000	2,620	11.910	2,620	3,320		167		(845)		(845)		10/10/2018	
108035 10 6	BRIDGE BANCORP ORD.			25.000	605	24.180	605	847		24		(234)		(234)		12/16/2019	
10806X 10 2	BRIDGEBIO PHARMA ORD.			105.000	7,467	71.110	7,467	2,815				4,651		4,651		04/17/2020	
10918L 10 3	BRIGHAM MINERALS CL A ORD.			50.000	550	10.990	550	553				(3)		(3)		12/15/2020	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD.			80.000	13,839	172.990	13,839	8,990				1,816		1,816		10/10/2018	
10921T 10 1	BRIGHTCOVE ORD.			50.000	920	18.400	920	601				486		486		08/14/2019	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD.			199.996	7,241	36.205	7,241	8,733				(605)		(605)		06/27/2018	
10948C 10 7	BRIGHTVIEW HOLDINGS ORD.			55.000	832	15.120	832	721				111		111		10/20/2020	
10948W 10 3	BRIGHTSPHERE INVESTMENT GROUP ORD.			95.000	1,832	19.280	1,832	957		12		861		861		12/16/2019	
109641 10 0	BRINKER INTERNATIONAL ORD.			60.000	3,394	56.570	3,394	2,771		23		874		874		10/10/2018	
109696 10 4	BRINK'S ORD.			70.000	5,040	72.000	5,040	4,540		42		(1,308)		(1,308)		10/10/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
110122 10 8	BRISTOL MYERS SQUIBB ORD			2,593.000	160,844	62.030	160,844	123,018	1,271	4,667		(5,601)		(5,601)		11/20/2019	
110448 10 7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	37	37.460	37	69	1	3		(5)		(5)		07/25/2017	
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD			380.000	6,289	16.550	6,289	6,072		217		(1,923)		(1,923)		10/10/2018	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			150.000	22,980	153.200	22,980	18,049	86	329		4,449		4,449		10/10/2018	
11135F 10 1	BROADCOM ORD			476.000	208,417	437.850	208,417	78,898		6,355		57,991		57,991		10/10/2018	
112463 10 4	BROOKDALE SENIOR LIVING ORD			230.000	1,019	4.430	1,019	2,091				(653)		(653)		10/10/2018	
11275Q 10 7	BROOKFIELD INFRASTRUCTURE CL A ORD			45.000	4,149	92.190	4,149	2,138		35		2,011		2,011		07/15/2020	
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD			129.000	1,927	14.940	1,927	2,606		172		(452)		(452)		08/27/2018	
11284V 10 5	BROOKFIELD RENEWABLE CL A ORD			81.000	6,018	74.301	6,018	2,366		38		3,652		3,652		07/15/2020	
11373M 10 7	BROOKLINE BANCORP ORD			100.000	1,204	12.040	1,204	1,675		46		(442)		(442)		10/10/2018	
114340 10 2	BROOKS AUTOMATION ORD			90.000	6,107	67.850	6,107	2,739		36		2,330		2,330		10/10/2018	
115236 10 1	BROWN & BROWN ORD			290.000	13,749	47.410	13,749	8,311		101		2,300		2,300		10/10/2018	
115637 10 0	BROWN FORMAN CL A ORD			70.000	5,143	73.470	5,143	3,312	13	49		749		749		10/10/2018	
115637 20 9	BROWN FORMAN CL B ORD			337.000	26,768	79.430	26,768	7,956	60	235		3,987		3,987		10/10/2018	
116794 10 8	BRUKER ORD			130.000	7,037	54.130	7,037	4,096		21		411		411		10/10/2018	
117043 10 9	BRUNSWICK ORD			110.000	8,386	76.240	8,386	6,569		109		1,789		1,789		10/10/2018	
117665 10 9	BRYN MAWR BANK ORD			30.000	918	30.595	918	1,119		32		(319)		(319)		06/28/2019	
118440 10 6	BUCKLE ORD			40.000	1,168	29.200	1,168	668		104		500		500		07/15/2020	
12008R 10 7	BUILDERS FIRSTSOURCE ORD			140.000	5,713	40.810	5,713	1,889				2,156		2,156		10/10/2018	
122017 10 6	BURLINGTON STORES ORD			90.000	23,540	261.550	23,540	13,434				3,017		3,017		10/10/2018	
12326C 10 5	BUSINESS FIRST BANCSHARES ORD			30.000	611	20.360	611	639				(28)		(28)		12/15/2020	
12477X 10 6	CAI INTERNATIONAL ORD			25.000	781	31.240	781	728		13		57		57		12/16/2019	
124805 10 2	CBIZ ORD			70.000	1,863	26.610	1,863	1,643				(25)		(25)		10/10/2018	
12481V 10 4	CBTX ORD			25.000	638	25.510	638	618	3			20		20		12/15/2020	
12503M 10 8	CBOE GLOBAL MARKETS ORD			140.000	13,034	93.100	13,034	14,276		218		(3,752)		(3,752)		10/10/2018	
12504L 10 9	CBRE GROUP CL A ORD			400.000	25,088	62.720	25,088	14,842				572		572		10/10/2018	
12508E 10 1	CDK GLOBAL ORD			160.000	8,293	51.830	8,293	9,144		96		(456)		(456)		10/10/2018	
12514G 10 8	CDW ORD			190.000	25,040	131.790	25,040	15,458		293		(2,100)		(2,100)		10/10/2018	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			295.000	11,419	38.710	11,419	10,178		354		(2,664)		(2,664)		10/10/2018	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			180.000	16,897	93.870	16,897	14,416	92	275		2,821		2,821		10/10/2018	
125523 10 0	CIGNA ORD			346.000	72,030	208.180	72,030	42,536		14		1,277		1,277		12/20/2018	
125581 80 1	CIT GROUP ORD			130.000	4,667	35.900	4,667	6,529		182		(1,265)		(1,265)		10/10/2018	
12571T 10 0	CMC MATERIALS ORD			40.000	6,053	151.320	6,053	3,770	18	70		280		280		10/10/2018	
12572Q 10 5	CME GROUP CL A ORD			430.000	78,282	182.050	78,282	58,923	1,075	2,537		(8,028)		(8,028)		10/10/2018	
125896 10 0	CMS ENERGY ORD			310.000	18,913	61.010	18,913	7,900		505		(567)		(567)		10/10/2018	
126117 10 0	CNA FINANCIAL ORD			40.000	1,558	38.960	1,558	1,805		139		(234)		(234)		10/10/2018	
126128 10 7	CNB FINANCIAL ORD			20.000	426	21.290	426	659		14		(228)		(228)		12/16/2019	
12618T 10 5	CRA INTERNATIONAL ORD			15.000	764	50.930	764	816		14		(53)		(53)		12/16/2019	

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1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12621E 10 3	CNO FINANCIAL GROUP ORD			210.000	4,668	22.230	4,668	4,452		99		861		861		10/10/2018	
126349 10 9	CSG SYSTEMS INTERNATIONAL ORD			50.000	2,254	45.070	2,254	1,869		47		(336)		(336)		10/10/2018	
126402 10 6	CSW INDUSTRIALS ORD			20.000	2,238	111.910	2,238	1,175		11		698		698		04/22/2019	
126408 10 3	CSX ORD			755.000	68,516	90.750	68,516	33,772		463		8,308		8,308		12/15/2020	
126501 10 5	CTS ORD			50.000	1,717	34.330	1,717	1,548	2	8		216		216		04/22/2019	
12653C 10 8	CNX RESOURCES ORD			260.000	2,808	10.800	2,808	3,684				507		507		10/10/2018	
126600 10 5	CVB FINANCIAL ORD			140.000	2,730	19.500	2,730	3,107	25	101		(291)		(291)		10/10/2018	
12662P 10 8	CVR ENERGY ORD			40.000	596	14.900	596	791				(195)		(195)		07/15/2020	
126650 10 0	CVS HEALTH ORD			1,334.000	91,112	68.300	91,112	75,666		2,668		(7,991)		(7,991)		10/15/2019	
12685J 10 5	CABLE ONE ORD			5.000	11,139	2,227.720	11,139	4,276		48		3,696		3,696		10/10/2018	
127055 10 1	CABOT ORD			80.000	3,590	44.880	3,590	4,559		112		(211)		(211)		10/10/2018	
127097 10 3	CABOT OIL & GAS ORD			540.000	8,791	16.280	8,791	9,799		216		(610)		(610)		10/10/2018	
127190 30 4	CACI INTERNATIONAL CL A ORD			40.000	9,973	249.330	9,973	7,196				(26)		(26)		10/10/2018	
127203 10 7	CACTUS CL A ORD			50.000	1,304	26.070	1,304	1,938		18		(413)		(413)		10/10/2018	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			200.000	27,286	136.430	27,286	7,608				13,414		13,414		10/10/2018	
12739A 10 0	CADENCE BANCORPORATION CL A ORD			170.000	2,791	16.420	2,791	2,920		42		478		478		07/15/2020	
12769G 10 0	CAESARS ENTERTAINMENT ORD			220.000	16,339	74.270	16,339	11,268				3,819		3,819		10/20/2020	
128030 20 2	CAL MAINE FOODS ORD			40.000	1,502	37.540	1,502	1,803				(208)		(208)		10/10/2018	
128126 10 9	CALAMP ORD			45.000	446	9.920	446	507				15		15		12/16/2019	
128246 10 5	CALAVO GROWERS ORD			20.000	1,389	69.430	1,389	1,919		23		(423)		(423)		10/10/2018	
129500 10 4	CALERES ORD			60.000	939	15.650	939	2,018	4	17		(486)		(486)		10/10/2018	
130788 10 2	CALIFORNIA WATER SERVICE GROUP ORD			60.000	3,242	54.030	3,242	2,551		51		148		148		10/10/2018	
13089P 10 1	CALITHERA BIOSCIENCES ORD			80.000	393	4.910	393	511				(118)		(118)		04/17/2020	
13100M 50 9	CALIX NETWORKS ORD			65.000	1,934	29.760	1,934	973				961		961		07/15/2020	
131193 10 4	CALLAWAY GOLF ORD			120.000	2,881	24.010	2,881	2,735		2		337		337		10/10/2018	
13123X 50 8	CALLON PETROLEUM ORD			48.200	633	13.130	633	6,101				(5,469)		(5,469)		10/10/2018	
132152 10 9	CAMBRIDGE BANCORP ORD			10.000	698	69.750	698	639		5		59		59		10/20/2020	
133034 10 8	CAMDEN NATIONAL ORD			20.000	716	35.780	716	917		26		(206)		(206)		06/28/2019	
133131 10 2	CAMDEN PROPERTY REIT ORD			110.000	10,991	99.920	10,991	10,205	91	362		(680)		(680)		10/10/2018	
134429 10 9	CAMPBELL SOUP ORD			225.000	10,879	48.350	10,879	8,907		315		(241)		(241)		10/10/2018	
13462K 10 9	CAMPING WORLD CL A ORD			45.000	1,172	26.050	1,172	625		66		509		509		12/16/2019	
13765N 10 7	CANNAE HOLDINGS ORD			90.000	3,984	44.270	3,984	1,803				637		637		10/10/2018	
138098 10 8	CANTEL MEDICAL ORD			50.000	3,943	78.860	3,943	4,327		5		398		398		10/10/2018	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			510.000	50,414	98.850	50,414	32,811		510		(2,071)		(2,071)		10/10/2018	
14057J 10 1	CAPITOL FEDERAL FINANCIAL ORD			160.000	2,000	12.500	2,000	2,072		75		(197)		(197)		10/10/2018	
14067E 50 6	CAPSTEAD MORTGAGE REIT ORD			120.000	697	5.810	697	1,002	18	72		(253)		(253)		06/28/2019	
140755 10 9	CARA THERAPEUTICS ORD			50.000	757	15.130	757	1,075				(49)		(49)		06/28/2019	
14149Y 10 8	CARDINAL HEALTH ORD			335.000	17,943	53.560	17,943	17,689	163	648		998		998		10/10/2018	

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
141619 10 6	CARDIOVASCULAR SYSTEMS ORD.			43.000	1,882	43.760	1,882	1,693				(208)		(208)		03/19/2019	
14161W 10 5	CARDLYTICS ORD.			35.000	4,997	142.770	4,997	2,696				2,301		2,301		07/15/2020	
14167L 10 3	CAREDX ORD.			66.000	4,782	72.450	4,782	2,719				2,752		2,752		10/20/2020	
14174T 10 7	CARETRUST REIT ORD.			130.000	2,883	22.180	2,883	2,245	33	98		360		360		07/15/2020	
141788 10 9	CARGURUS CL A ORD.			120.000	3,808	31.730	3,808	4,261				94		94		07/15/2020	
142339 10 0	CARLISLE COMPANIES ORD.			80.000	12,494	156.180	12,494	8,681		164		(453)		(453)		10/10/2018	
143130 10 2	CARMAX ORD.			200.000	18,892	94.460	18,892	7,458				1,358		1,358		10/10/2018	
143658 30 0	CARNIVAL ORD.			275.000	5,957	21.660	5,957	10,639		138		(8,022)		(8,022)		12/18/2018	
143905 10 7	CARRIAGE SERVICES ORD.			25.000	783	31.320	783	691		8		143		143		12/16/2019	
144285 10 3	CARPENTER TECHNOLOGY ORD.			60.000	1,747	29.120	1,747	3,335		48		(1,240)		(1,240)		10/10/2018	
14448C 10 4	CARRIER GLOBAL ORD.			846.000	31,903	37.710	31,903	9,107	102	135		22,796		22,796		11/26/2018	
14575E 10 5	CARS.COM ORD.			90.000	1,017	11.300	1,017	2,272				(83)		(83)		10/10/2018	
146103 10 6	CARTER BANKSHARES ORD.			35.000	375	10.720	375	798		5		(455)		(455)		12/16/2019	
146229 10 9	CARTERS ORD.			60.000	5,644	94.070	5,644	5,715		36		(916)		(916)		10/10/2018	
146869 10 2	CARVANA CL A ORD.			40.000	9,582	239.540	9,582	1,863				5,900		5,900		10/10/2018	
147448 10 4	CASELLA WASTE CL A ORD.			60.000	3,717	61.950	3,717	2,377				955		955		06/28/2019	
147528 10 3	CASEYS GENERAL STORES ORD.			50.000	8,931	178.620	8,931	6,137		64		982		982		10/10/2018	
14808P 10 9	CASS INFORMATION SYSTEMS ORD.			20.000	778	38.910	778	969		22		(377)		(377)		06/28/2019	
14843C 10 5	CASTLE BIOSCIENCES ORD.			15.000	1,007	67.150	1,007	680				327		327		07/15/2020	
148806 10 2	CATALENT ORD.			170.000	17,692	104.070	17,692	7,283				8,121		8,121		10/10/2018	
14888U 10 1	CATALYST PHARMACEUTICALS ORD.			125.000	418	3.340	418	674				(51)		(51)		08/14/2019	
149123 10 1	CATERPILLAR ORD.			555.000	101,021	182.020	101,021	55,145		2,287		19,059		19,059		10/10/2018	
14912Y 20 2	CATCHMARK TIMBER CL A ORD.			70.000	655	9.360	655	731		38		(148)		(148)		06/28/2019	
149150 10 4	CATHAY GENERAL BANCORP ORD.			100.000	3,219	32.190	3,219	4,185		124		(586)		(586)		10/10/2018	
149205 10 6	CATO CL A ORD.			30.000	288	9.590	288	518		20		(234)		(234)		10/15/2019	
149568 10 7	CAVCO INDUSTRIES ORD.			10.000	1,755	175.450	1,755	2,154				(199)		(199)		10/10/2018	
150837 60 7	CEL SCI ORD.			45.000	525	11.660	525	526				(1)		(1)		04/17/2020	
150870 10 3	CELANESE ORD.			170.000	22,090	129.940	22,090	17,085		422		1,159		1,159		10/10/2018	
15118V 20 7	CELSIUS HOLDINGS ORD.			50.000	2,516	50.310	2,516	698				1,818		1,818		07/15/2020	
15135B 10 1	CENTENE ORD.			609.000	36,558	60.030	36,558	29,402				3,148		3,148		10/10/2018	
15136A 10 2	CENTENNIAL RESOURCE DEVLP CL A ORD.			230.000	345	1.500	345	4,892				(718)		(718)		10/10/2018	
15189T 10 7	CENTERPOINT ENERGY ORD.			610.000	13,200	21.640	13,200	14,538		451		(3,434)		(3,434)		10/10/2018	
15202L 10 7	CENTERSPACE ORD.			10.000	707	70.670	707	587	7	28		(18)		(18)		06/28/2019	
153527 10 6	CENTRAL GARDEN AND PET ORD.			15.000	579	38.610	579	623				(44)		(44)		10/20/2020	
153527 20 5	CENTRAL GARDEN AND PET CL A ORD.			50.000	1,817	36.330	1,817	1,571				349		349		10/10/2018	
154760 40 9	CENTRAL PACIFIC FINANCIAL ORD.			40.000	760	19.010	760	1,198		37		(423)		(423)		06/28/2019	
156431 10 8	CENTURY ALUMINUM ORD.			70.000	772	11.030	772	528				244		244		07/15/2020	
156504 30 0	CENTURY COMMUNITIES ORD.			40.000	1,751	43.780	1,751	1,063				657		657		06/28/2019	
156700 10 6	LUMEN TECHNOLOGIES ORD.			1,025.000	9,994	9.750	9,994	20,132		1,025		(3,547)		(3,547)		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
156727 10 9	CERENCE ORD			43.750	4,396	100.480	4,396	803				3,406		3,406		10/10/2018	
15677J 10 8	CERIDIAN HCM HOLDING ORD			150.000	15,984	106.560	15,984	13,451				2,533		2,533		10/20/2020	
156782 10 4	CERNER ORD			175.000	13,734	78.480	13,734	5,496	39	126		891		891		05/15/2018	
157085 10 1	CERUS ORD			175.000	1,211	6.920	1,211	1,113				473		473		03/19/2019	
157210 10 5	CEVA ORD			30.000	1,365	45.500	1,365	730				556		556		06/28/2019	
15872M 10 4	CHAMPIONX ORD			250.000	3,825	15.300	3,825	6,558				(1,737)		(1,737)		12/15/2020	
15912K 10 0	CHANGE HEALTHCARE ORD			305.000	5,688	18.650	5,688	3,136				2,553		2,553		04/17/2020	
159179 10 0	CHANNELADVISOR ORD			40.000	639	15.980	639	619				20		20		07/15/2020	
159864 10 7	CHRLS RIVER LABS ORD			60.000	14,992	249.860	14,992	7,384				5,826		5,826		10/10/2018	
16115Q 30 8	CHART INDUSTRIES ORD			40.000	4,712	117.790	4,712	2,665				2,012		2,012		10/10/2018	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			192.999	127,679	661.550	127,679	26,752				34,059		34,059		02/08/2016	
16150R 10 4	CHASE ORD			10.000	1,010	101.010	1,010	1,048		8		(175)		(175)		10/15/2019	
16208T 10 2	CHATHAM LODGING REIT ORD			60.000	648	10.800	648	1,147		20		(452)		(452)		04/22/2019	
163072 10 1	CHEESECAKE FACTORY ORD			60.000	2,224	37.060	2,224	3,094		22		(108)		(108)		10/10/2018	
163086 10 1	CHEFS' WAREHOUSE ORD			40.000	1,028	25.690	1,028	1,402				(497)		(497)		06/28/2019	
163092 10 9	CHEGG ORD			140.000	12,646	90.330	12,646	3,637				7,339		7,339		10/10/2018	
16359R 10 3	CHEMED ORD			20.000	10,652	532.610	10,652	6,208		26		1,867		1,867		10/10/2018	
16383L 10 6	CHEMOCENTRYX ORD			55.000	3,406	61.920	3,406	2,648				758		758		04/17/2020	
163851 10 8	CHEMOURS ORD			220.000	5,454	24.790	5,454	7,852		220		1,474		1,474		10/10/2018	
16411R 20 8	CHENIERE ENERGY ORD			290.000	17,409	60.030	17,409	18,519				(302)		(302)		10/10/2018	
165167 74 3	CHESAPEAKE ENERGY ORD			5.000	8	1.520	8	4,620				(365)		(365)		10/10/2018	
165303 10 8	CHESAPEAKE UTILITIES ORD			20.000	2,164	108.210	2,164	1,685	9	34		248		248		10/10/2018	
166764 10 0	CHEVRON ORD			2,150.000	181,568	84.450	181,568	193,490		9,791		(61,601)		(61,601)		07/15/2020	
168615 10 2	CHICOS FAS ORD			155.000	246	1.590	246	621		14		(344)		(344)		12/16/2019	
168905 10 7	CHILDREN S PLACE ORD			20.000	1,002	50.100	1,002	2,549				(248)		(248)		10/10/2018	
16934Q 20 8	CHIMERA INVESTMENT REIT			240.000	2,460	10.250	2,460	4,178	72	384		(2,474)		(2,474)		10/10/2018	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			35.000	48,535	1,386.710	48,535	14,448				19,236		19,236		10/10/2018	
169905 10 6	CHOICE HOTELS INTERNATIONAL ORD			50.000	5,337	106.730	5,337	3,773		23		165		165		10/10/2018	
171340 10 2	CHURCH AND DWIGHT ORD			310.000	27,041	87.230	27,041	17,351		298		5,236		5,236		10/10/2018	
171484 10 8	CHURCHILL DOWNS ORD			60.000	11,687	194.790	11,687	5,559	37	35		3,455		3,455		10/10/2018	
171604 10 1	CHUY'S HOLDINGS ORD			25.000	662	26.490	662	626				14		14		08/14/2019	
171779 30 9	CIENA ORD			180.000	9,513	52.850	9,513	5,146				1,829		1,829		10/10/2018	
171798 10 1	CIMAREX ENERGY ORD			185.000	6,939	37.510	6,939	13,795		159		(2,771)		(2,771)		07/24/2013	
171871 50 2	CINCINNATI BELL ORD			70.000	1,070	15.280	1,070	531				337		337		12/16/2019	
172062 10 1	CINCINNATI FINANCIAL ORD			195.000	17,037	87.370	17,037	13,232	117	460		(3,467)		(3,467)		10/10/2018	
17243V 10 2	CINEMARK HOLDINGS ORD			140.000	2,437	17.410	2,437	5,526		50		(2,302)		(2,302)		10/10/2018	
17273K 10 9	CIRCOR INTERNATIONAL ORD			30.000	1,153	38.440	1,153	1,380				(234)		(234)		06/28/2019	
172755 10 0	CIRRUS LOGIC ORD			80.000	6,576	82.200	6,576	2,838				(17)		(17)		10/10/2018	

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1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
17275R 10 2	CISCO SYSTEMS ORD			4,995.000	223,526	44.750	223,526	162,711		6,564		(11,187)		(11,187)		04/17/2020	
172908 10 5	CINTAS ORD			115.000	40,648	353.460	40,648	7,589		404		9,704		9,704		10/10/2018	
172967 42 4	CITIGROUP ORD			2,339.000	144,223	61.660	144,223	84,283		4,772		(42,640)		(42,640)		02/25/2016	
17306X 10 2	CITI TRENDS ORD			15.000	745	49.680	745	653				93		93		12/15/2020	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			590.000	21,098	35.760	21,098	17,270		920		(2,862)		(2,862)		10/10/2018	
177376 10 0	CITRIX SYSTEMS ORD			170.000	22,117	130.100	22,117	10,043		238		3,264		3,264		10/10/2018	
177835 10 5	CITY HOLDING ORD			20.000	1,391	69.550	1,391	1,541		46		(248)		(248)		03/19/2019	
178587 10 1	CITY OFFICE REIT ORD		C	60.000	586	9.770	586	719		41		(225)		(225)		06/28/2019	
184496 10 7	CLEAN HARBORS ORD			70.000	5,327	76.100	5,327	4,754				(676)		(676)		10/10/2018	
184499 10 1	CLEAN ENERGY FUELS ORD			175.000	1,376	7.860	1,376	796				579		579		12/15/2020	
18538R 10 3	CLEARWATER PAPER ORD			25.000	944	37.750	944	965				(21)		(21)		07/15/2020	
18539C 10 5	CLEARWAY ENERGY CL A ORD			50.000	1,478	29.550	1,478	809		53		522		522		06/28/2019	
18539C 20 4	CLEARWAY ENERGY CL C ORD			90.000	2,874	31.930	2,874	1,770		95		1,078		1,078		10/10/2018	
185899 10 1	CLEVELAND CLIFFS ORD			526.000	7,659	14.560	7,659	6,082		54		2,764		2,764		10/10/2018	
189054 10 9	CLOROX ORD			120.000	24,230	201.920	24,230	11,349		521		5,806		5,806		10/10/2018	
18914U 10 0	CLOUDERA ORD			247.000	3,436	13.910	3,436	3,804				563		563		10/10/2018	
18915M 10 7	CLOUDFLARE CL A ORD			150.000	11,378	75.850	11,378	5,442				5,935		5,935		07/15/2020	
189464 10 0	CLOVIS ONCOLOGY ORD			60.000	288	4.800	288	1,704				(338)		(338)		10/10/2018	
189763 10 5	CO DIAGNOSTICS ORD			35.000	326	9.300	326	633				(308)		(308)		07/15/2020	
191098 10 2	COCA COLA CONSOLIDATED ORD			10.000	2,663	266.270	2,663	3,494		10		(178)		(178)		08/14/2019	
191216 10 0	COCA-COLA ORD			4,648.000	254,896	54.840	254,896	168,643		7,623		(2,370)		(2,370)		03/19/2019	
192005 10 6	CODEXIS ORD			70.000	1,528	21.830	1,528	1,403				409		409		04/22/2019	
192108 50 4	COEUR MINING ORD			245.000	2,536	10.350	2,536	1,152				556		556		03/19/2019	
19239V 30 2	COGENT COMMUNICATIONS HOLDINGS ORD			60.000	3,592	59.870	3,592	3,029		167		(356)		(356)		10/10/2018	
192422 10 3	COGNEX ORD			210.000	16,860	80.285	16,860	9,580		467		5,091		5,091		10/10/2018	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			340.000	27,863	81.950	27,863	3,881		299		6,776		6,776		07/24/2007	
192479 10 3	COHERENT ORD			30.000	4,501	150.020	4,501	4,075				(490)		(490)		10/10/2018	
19247A 10 0	COHEN & STEERS ORD			35.000	2,601	74.300	2,601	2,391		62		210		210		07/15/2020	
19249H 10 3	COHERUS BIOSCIENCES ORD			68.000	1,182	17.380	1,182	1,015				(43)		(43)		03/19/2019	
192576 10 6	COHU ORD			60.000	2,291	38.180	2,291	926		7		920		920		06/28/2019	
194014 10 6	COLFAX ORD			110.000	4,206	38.240	4,206	3,626				205		205		10/10/2018	
194162 10 3	COLGATE PALMOLIVE ORD			920.000	78,669	85.510	78,669	43,084		1,610		15,336		15,336		10/10/2018	
19421R 20 0	COLLECTORS UNIVERSE ORD			15.000	1,131	75.400	1,131	967		3		164		164		10/20/2020	
19459J 10 4	COLLEGIUM PHARMACEUTICAL ORD			45.000	901	20.030	901	543				(25)		(25)		10/15/2019	
19625T 10 1	COLONY CREDIT REAL ESTATE CL A ORD			110.000	825	7.500	825	2,289		44		(623)		(623)		10/10/2018	
19626G 10 8	COLONY CAPITAL CL A ORD			610.000	2,934	4.810	2,934	3,562		134		37		37		10/10/2018	
197236 10 2	COLUMBIA BANKING SYSTEM ORD			90.000	3,231	35.900	3,231	3,433		121		(431)		(431)		10/10/2018	
197641 10 3	COLUMBIA FINANCIAL ORD			70.000	1,089	15.560	1,089	941				148		148		07/15/2020	
198287 20 3	COLUMBIA PROPERTY REIT ORD			150.000	2,151	14.340	2,151	3,333	32	126		(986)		(986)		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
198516 10 6	COLUMBIA SPORTSWEAR ORD			40.000	3,495	87.380	3,495	3,434		10		(512)		(512)		10/10/2018	
199333 10 5	COLUMBUS MCKINNON ORD			30.000	1,153	38.440	1,153	1,259		7		(48)		(48)		06/28/2019	
199908 10 4	COMFORT SYSTEMS USA ORD			50.000	2,633	52.660	2,633	2,659		21		141		141		10/10/2018	
20030N 10 1	COMCAST CL A ORD			5,091.000	266,768	52.400	266,768	70,292		4,582		37,826		37,826		08/29/2013	
200340 10 7	COMERICA ORD			190.000	10,613	55.860	10,613	8,877	129	353		(225)		(225)		07/15/2020	
200525 10 3	COMMERCE BANCSHARES ORD			138.915	9,127	65.700	9,127	7,812		143		79		79		10/10/2018	
201723 10 3	COMMERCIAL METALS ORD			150.000	3,081	20.540	3,081	2,907		72		(260)		(260)		10/10/2018	
20337X 10 9	COMMSCOPE HOLDING ORD			240.000	3,216	13.400	3,216	6,209				(190)		(190)		10/10/2018	
203607 10 6	COMMUNITY BANK SYSTEM ORD			70.000	4,362	62.310	4,362	4,294	29	116		(604)		(604)		10/10/2018	
203668 10 8	COMMUNITY HEALTH SYSTEMS ORD			115.000	854	7.430	854	559				296		296		10/20/2020	
20369C 10 6	COMMUNITY HEALTHCARE TRUST ORD			30.000	1,413	47.110	1,413	1,182		51		128		128		06/28/2019	
204149 10 8	COMMUNITY TRUST BANCORP ORD			30.000	1,112	37.050	1,112	1,268	12	46		(288)		(288)		06/28/2019	
204166 10 2	COMMVAULT SYSTEMS ORD			50.000	2,769	55.370	2,769	2,991				537		537		10/10/2018	
20451N 10 1	COMPASS MINERALS INTERNATIONAL ORD			50.000	3,086	61.720	3,086	3,213		144		38		38		10/10/2018	
205826 20 9	COMTECH TELECOMMUNICATIONS ORD			40.000	828	20.690	828	1,124		16		(592)		(592)		06/28/2019	
205887 10 2	CONAGRA BRANDS ORD			506.998	18,384	36.260	18,384	10,587		463		1,024		1,024		10/26/2018	
20602D 10 1	CONCENTRIX ORD			50.000	4,935	98.700	4,935	2,185				2,750		2,750		10/10/2018	
20605P 10 1	CONCHO RESOURCES ORD			195.000	11,378	58.350	11,378	24,396		156		(5,698)		(5,698)		10/10/2018	
206787 10 3	CONDUENT ORD			240.000	1,152	4.800	1,152	4,810				(334)		(334)		10/10/2018	
207410 10 1	CONMED ORD			40.000	4,480	112.000	4,480	2,846	8	32		7		7		10/10/2018	
20786W 10 7	CONNECTONE BANCORP ORD			50.000	990	19.790	990	1,133		18		(297)		(297)		06/28/2019	
20825C 10 4	CONOCOPHILLIPS ORD			1,130.000	45,189	39.990	45,189	51,580		1,149		(18,111)		(18,111)		12/15/2020	
20854L 10 8	CONSOL ENERGY ORD			40.000	288	7.210	288	1,064				(292)		(292)		06/28/2019	
209034 10 7	CONSOLIDATED COMMUNICATIONS HLDG ORD			95.000	465	4.890	465	544				(79)		(79)		04/17/2020	
209115 10 4	CONSOLIDATED EDISON ORD			340.000	24,572	72.270	24,572	23,478		1,040		(6,188)		(6,188)		10/10/2018	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			114.000	24,972	219.050	24,972	3,612		342		3,340		3,340		09/19/2018	
210373 10 6	CONSTELLATION PHARMACEUTICALS ORD			40.000	1,152	28.800	1,152	1,119				33		33		07/15/2020	
21044C 10 7	CONSTRUCTION PARTNERS CL A ORD			40.000	1,164	29.110	1,164	840				324		324		10/20/2020	
212015 10 1	CONTINENTAL RESOURCES ORD			110.000	1,793	16.300	1,793	6,755		6		(1,980)		(1,980)		10/10/2018	
21241B 10 0	CONTURA ENERGY ORD			30.000	341	11.370	341	1,557				70		70		06/28/2019	
216648 40 2	COOPER ORD			60.000	21,799	363.320	21,799	15,155		4		2,522		2,522		10/10/2018	
21676P 10 3	COOPER STANDARD HOLDINGS ORD			30.000	1,040	34.670	1,040	2,915				45		45		10/10/2018	
216831 10 7	COOPER TIRE AND RUBBER ORD			70.000	2,835	40.500	2,835	1,718		29		823		823		10/10/2018	
217204 10 6	COPART ORD			255.000	32,449	127.250	32,449	13,752				9,259		9,259		10/10/2018	
21833P 10 3	CORBUS PHARMACEUTICALS HOLDINGS ORD			90.000	113	1.250	113	537				(424)		(424)		04/17/2020	
218352 10 2	CORCEPT THERAPEUTICS ORD			120.000	3,139	26.160	3,139	1,632				1,687		1,687		10/10/2018	
218681 10 4	CORE MARK HOLDING ORD			60.000	1,762	29.370	1,762	2,046		29		131		131		10/10/2018	
21870Q 10 5	CORESITE REALTY REIT ORD			55.000	6,890	125.280	6,890	5,983	68	214		591		591		07/15/2020	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
21870U 50 2	CORENERGY INFRASTRUCTURE REIT ORD			20.000	137	6.850	137	793		18		(757)		(757)		06/28/2019	
21871D 10 3	CORELOGIC ORD			110.000	8,505	77.320	8,505	4,968		121		3,697		3,697		10/10/2018	
21871N 10 1	CORECIVIC REIT ORD			150.000	983	6.550	983	3,573		132		(1,625)		(1,625)		10/10/2018	
21925Y 10 3	CORNERSTONE ONDEMAND ORD			70.000	3,083	44.040	3,083	3,482				(1,016)		(1,016)		10/10/2018	
219350 10 5	CORNING ORD			990.000	35,640	36.000	35,640	23,716		871		6,821		6,821		10/10/2018	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD			130.000	3,390	26.080	3,390	3,712	36	143		(429)		(429)		10/10/2018	
22052L 10 4	CORTEVA ORD			495.000	19,166	38.720	19,166	10,801		257		4,534		4,534		03/19/2019	
22053A 10 7	CORTEXYME ORD			25.000	695	27.780	695	1,144				(450)		(450)		07/15/2020	
221006 10 9	CORVEL ORD			15.000	1,590	106.000	1,590	1,185				405		405		07/15/2020	
22160K 10 5	COSTCO WHOLESALE ORD			505.000	190,274	376.780	190,274	72,310		6,439		41,844		41,844		10/10/2018	
22160N 10 9	COSTAR GROUP ORD			50.000	46,214	924.280	46,214	18,663				16,299		16,299		10/10/2018	
222070 20 3	COTY CL A ORD			454.000	3,187	7.020	3,187	5,214		57		(1,920)		(1,920)		12/11/2019	
22266L 10 6	COUPA SOFTWARE ORD			70.000	23,724	338.910	23,724	4,352				13,486		13,486		10/10/2018	
222795 50 2	COUSINS PROPERTIES REIT ORD			181.000	6,064	33.500	6,064	6,224	54	215		(1,394)		(1,394)		03/19/2019	
22282E 10 2	COVANTA HOLDING ORD			150.000	1,970	13.130	1,970	2,421	12	99		(257)		(257)		10/10/2018	
22304C 10 0	COVETRUS ORD			132.000	3,794	28.740	3,794	4,367				1,609		1,609		07/15/2020	
223622 60 6	COWEN CL A ORD			40.000	1,040	25.990	1,040	687		8		410		410		06/28/2019	
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE ORD			30.000	3,958	131.920	3,958	4,525		78		(655)		(655)		10/10/2018	
224399 10 5	CRANE ORD			70.000	5,436	77.660	5,436	6,418		120		(610)		(610)		10/10/2018	
225310 10 1	CREDIT ACCEPTANCE ORD			20.000	6,923	346.140	6,923	8,239				(1,924)		(1,924)		10/10/2018	
225447 10 1	CREE ORD			130.000	13,767	105.900	13,767	4,505				7,768		7,768		10/10/2018	
22663K 10 7	CRINETICS PHARMACEUTICALS ORD			40.000	564	14.110	564	612				(48)		(48)		07/15/2020	
227046 10 9	CROCS ORD			90.000	5,639	62.660	5,639	1,689				1,869		1,869		10/10/2018	
22766M 10 9	CROSSFIRST BANKSHARES ORD			65.000	699	10.750	699	647				51		51		07/15/2020	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD			135.000	28,596	211.820	28,596	13,920				14,676		14,676		07/15/2020	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			480.000	76,411	159.190	76,411	41,761		2,366		8,179		8,179		12/18/2018	
228368 10 6	CROWN HOLDINGS ORD			160.000	16,032	100.200	16,032	7,570				4,426		4,426		10/10/2018	
228903 10 0	CRYOLIFE ORD			50.000	1,181	23.610	1,181	1,392				(174)		(174)		04/22/2019	
229050 30 7	CRYOPORT ORD			40.000	1,755	43.880	1,755	933				1,097		1,097		08/14/2019	
229663 10 9	CUBESMART REIT ORD			230.000	7,730	33.610	7,730	6,346	78	304		490		490		10/10/2018	
229669 10 6	CUBIC ORD			40.000	2,482	62.040	2,482	2,716		11		(61)		(61)		10/10/2018	
22978P 10 6	CUE BIOPHARMA ORD			30.000	375	12.510	375	585				(210)		(210)		04/17/2020	
229899 10 9	CULLEN FROST BANKERS ORD			80.000	6,978	87.230	6,978	8,355		228		(844)		(844)		10/10/2018	
231021 10 6	CUMMINS ORD			110.000	24,981	227.100	24,981	4,923		581		5,295		5,295		09/29/2009	
231561 10 1	CURTISS WRIGHT ORD			60.000	6,981	116.350	6,981	7,332		41		(1,472)		(1,472)		10/10/2018	
23204G 10 0	CUSTOMERS BANCORP ORD			40.000	727	18.180	727	840				(225)		(225)		06/28/2019	
232109 10 8	CUTERA ORD			15.000	362	24.110	362	465				(176)		(176)		08/14/2019	
23255M 10 5	CYCLERION THERAPEUTICS ORD			17.000	52	3.060	52	473				6		6		10/10/2018	
23257D 10 3	CYMABAY THERAPEUTICS ORD			78.000	448	5.740	448	1,038				295		295		03/19/2019	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
23282W 60 5	CYTOKINETICS ORD			80.000	1,662	20.780	1,662	900				814		814		06/28/2019	
23283R 10 0	CYRUSONE REIT ORD			130.000	9,510	73.150	9,510	7,950	66	261		1,004		1,004		10/10/2018	
23284F 10 5	CYTOMX THERAPEUTICS ORD			60.000	393	6.550	393	673				(106)		(106)		06/28/2019	
23291C 10 3	DMC GLOBAL ORD			20.000	865	43.250	865	1,355		5		(34)		(34)		04/22/2019	
23331A 10 9	D R HORTON ORD			250.000	17,230	68.920	17,230	3,016		181		4,043		4,043		10/10/2018	
23332B 10 6	DSP GROUP ORD			30.000	498	16.590	498	477				20		20		04/17/2020	
233331 10 7	DTE ENERGY ORD			230.000	27,924	121.410	27,924	14,026	250	932		(1,946)		(1,946)		10/10/2018	
233377 40 7	DXP ENTERPRISES ORD			30.000	667	22.230	667	1,136				(527)		(527)		06/28/2019	
23355L 10 6	DXC TECHNOLOGY ORD			134.001	3,451	25.750	3,451	3,247		56		(1,587)		(1,587)		09/18/2013	
235825 20 5	DANA INCORPORATED ORD			170.000	3,318	19.520	3,318	2,893		17		224		224		10/10/2018	
235851 10 2	DANAHER ORD			655.000	145,502	222.140	145,502	35,172	118	465		44,972		44,972		10/10/2018	
237194 10 5	DARDEN RESTAURANTS ORD			180.000	21,442	119.120	21,442	14,724		138		4,380		4,380		07/15/2020	
237266 10 1	DARLING INGREDIENTS ORD			210.000	12,113	57.680	12,113	3,952				6,216		6,216		10/10/2018	
23804L 10 3	DATADOG CL A ORD			175.000	17,227	98.440	17,227	15,413				1,814		1,814		07/15/2020	
238337 10 9	DAVE BUSTERS ENTERTAINMENT ORD			50.000	1,501	30.020	1,501	3,056		8		(508)		(508)		10/10/2018	
23918K 10 8	DAVITA ORD			160.000	18,784	117.400	18,784	9,880				6,779		6,779		10/10/2018	
24344T 10 1	DECIPHERA PHARMACEUTICALS ORD			55.000	3,139	57.070	3,139	2,940				199		199		07/15/2020	
243537 10 7	DECKERS OUTDOOR ORD			40.000	11,471	286.780	11,471	4,100				4,717		4,717		10/10/2018	
244199 10 5	DEERE ORD			295.000	79,370	269.050	79,370	29,695	224	897		28,258		28,258		10/10/2018	
24665A 10 3	DELEK US HOLDINGS ORD			110.000	1,768	16.070	1,768	4,362		102		(1,921)		(1,921)		10/10/2018	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			143.000	10,480	73.290	10,480	7,320				3,132		3,132		10/10/2018	
247361 70 2	DELTA AIR LINES ORD			715.000	28,750	40.210	28,750	18,857		127		(1,135)		(1,135)		07/15/2020	
24790A 12 7	DENBURY INC			1.000	3	3.000	3	3,414				(3,411)		(3,411)		10/10/2018	
248019 10 1	DELUXE ORD			60.000	1,752	29.200	1,752	3,232		72		(1,243)		(1,243)		10/10/2018	
24823R 10 5	DENALI THERAPEUTICS ORD			60.000	5,026	83.760	5,026	1,354				3,980		3,980		03/19/2019	
24869P 10 4	DENNYS ORD			80.000	1,174	14.680	1,174	1,642				(416)		(416)		06/28/2019	
24906P 10 9	DENTSPLY SIRONA ORD			280.000	14,661	52.360	14,661	9,853	28	112		(1,184)		(1,184)		10/10/2018	
250565 10 8	DESIGNER BRANDS CL A ORD			90.000	689	7.650	689	2,567		32		(728)		(728)		10/10/2018	
25179M 10 3	DEVON ENERGY ORD			680.000	10,751	15.810	10,751	21,787		462		(6,909)		(6,909)		02/09/2018	
252131 10 7	DEXCOM ORD			110.000	40,669	369.720	40,669	12,990				16,608		16,608		10/10/2018	
25264R 20 7	DIAMOND HILL INVESTMENT GRP CL A ORD			5.000	746	149.270	746	682		60		44		44		10/15/2019	
25271C 10 2	DIAMOND OFFSHORE DRILLING ORD			80.000	14	0.172	14	1,542				(561)		(561)		10/10/2018	
252784 30 1	DIAMONDROCK HOSPITALITY REIT ORD			260.000	2,145	8.250	2,145	2,855		33		(736)		(736)		10/10/2018	
25278X 10 9	DIAMONDBACK ENERGY ORD			200.002	9,680	48.400	9,680	25,784		300		(8,892)		(8,892)		10/10/2018	
253031 10 8	DICERNA PHARMACEUTICALS ORD			70.000	1,542	22.030	1,542	938						0		03/19/2019	
253393 10 2	DICKS SPORTING ORD			90.000	5,059	56.210	5,059	3,008		113		605		605		10/10/2018	
253651 10 3	DIEBOLD NIXDORF ORD			100.000	1,066	10.660	1,066	1,111				10		10		03/19/2019	
253798 10 2	DIGI INTERNATIONAL ORD			40.000	756	18.900	756	705				47		47		12/16/2019	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
25381B 10 1	DIGIMARC ORD			20.000	945	47.240	945	1,010				(65)		(65)		12/15/2020	
253868 10 3	DIGITAL REALTY REIT ORD			255.000	35,575	139.510	35,575	28,085	286	1,132		5,041		5,041		10/10/2018	
253922 10 8	DIME COMMUNITY BANCSHARES ORD			40.000	631	15.770	631	804		22		(205)		(205)		08/14/2019	
25400W 10 2	DIGITAL TURBINE ORD			105.000	5,939	56.560	5,939	667				5,190		5,190		08/14/2019	
254423 10 6	DINE BRANDS GLOBAL ORD			20.000	1,160	58.000	1,160	1,561		29		(510)		(510)		10/10/2018	
254543 10 1	DIODES ORD			50.000	3,525	70.500	3,525	1,501				707		707		10/10/2018	
254687 10 6	WALT DISNEY ORD			2,069.000	374,861	181.180	374,861	119,178		1,685		79,233		79,233		07/15/2020	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			301.000	27,250	90.530	27,250	4,763		530		1,719		1,719		05/26/2017	
25470F 10 4	DISCOVERY SRS A ORD			200.000	6,018	30.090	6,018	5,223				(530)		(530)		10/10/2018	
25470F 30 2	DISCOVERY SRS C ORD			434.000	11,366	26.190	11,366	10,786				(1,866)		(1,866)		10/10/2018	
25470M 10 9	DISH NETWORK CL A ORD			304.000	9,831	32.340	9,831	9,942				(952)		(952)		12/03/2019	
25525P 10 7	DIVERSIFIED HEALTHCARE ORD			290.000	1,195	4.120	1,195	4,764		52		(3,569)		(3,569)		10/10/2018	
256163 10 6	DOCUSIGN ORD			215.000	47,795	222.300	47,795	18,787				27,333		27,333		04/17/2020	
25659T 10 7	DOLBY LABORATORIES CL A ORD			80.000	7,770	97.130	7,770	5,365		70		2,266		2,266		10/10/2018	
256677 10 5	DOLLAR GENERAL ORD			205.000	43,112	210.300	43,112	14,129		287		11,136		11,136		10/10/2018	
256746 10 8	DOLLAR TREE ORD			292.000	31,548	108.040	31,548	19,423				4,085		4,085		10/10/2018	
25746U 10 9	DOMINION ENERGY ORD			903.000	67,906	75.200	67,906	52,213		3,115		(6,881)		(6,881)		10/10/2018	
25754A 20 1	DOMINOS PIZZA ORD			30.000	11,504	383.460	11,504	8,248		94		2,690		2,690		10/10/2018	
257554 10 5	DOMO CL B ORD			25.000	1,594	63.770	1,594	574				1,051		1,051		12/16/2019	
257559 20 3	DOMTAR ORD			80.000	2,532	31.650	2,532	3,675		73		(527)		(527)		10/10/2018	
257651 10 9	DONALDSON ORD			170.000	9,500	55.880	9,500	9,206		143		(296)		(296)		10/10/2018	
25787G 10 0	DONNELLEY FINANCIAL SOLTN ORD			50.000	849	16.970	849	667				325		325		06/28/2019	
258278 10 0	DORMAN PRODUCTS ORD			40.000	3,473	86.820	3,473	2,726				444		444		10/10/2018	
25960P 10 9	DOUGLAS EMMETT REIT ORD			190.000	5,544	29.180	5,544	7,055	53	213		(2,797)		(2,797)		10/10/2018	
25960R 10 5	DOUGLAS DYNAMICS ORD			30.000	1,283	42.770	1,283	1,193		34		(367)		(367)		06/28/2019	
260003 10 8	DOVER ORD			195.000	24,619	126.250	24,619	13,972		276		3,628		3,628		07/15/2020	
260557 10 3	DOW ORD			650.000	36,075	55.500	36,075	26,909		1,820		501		501		03/19/2019	
262037 10 4	DRIL QUIP ORD			50.000	1,481	29.620	1,481	2,380				(865)		(865)		10/10/2018	
26210C 10 4	DROPBOX CL A ORD			280.000	6,213	22.190	6,213	7,014				1,198		1,198		06/28/2019	
264147 10 9	DUCOMMUN ORD			15.000	806	53.700	806	757				48		48		12/16/2019	
264411 50 5	DUKE REALTY REIT ORD			450.000	17,987	39.970	17,987	12,794		432		2,385		2,385		10/10/2018	
26441C 20 4	DUKE ENERGY ORD			846.997	77,551	91.560	77,551	62,605		2,510		57		57		12/15/2020	
26614N 10 2	DUPONT DE NEMOURS ORD			650.000	46,222	71.110	46,222	33,554		780		4,492		4,492		12/16/2019	
266605 10 4	DURECT ORD			265.000	549	2.070	549	595				(46)		(46)		07/15/2020	
267475 10 1	DYCOM INDUSTRIES ORD			40.000	3,021	75.520	3,021	3,031				1,135		1,135		10/10/2018	
268150 10 9	DYNATRACE ORD			250.000	10,818	43.270	10,818	10,876				(58)		(58)		10/20/2020	
268158 20 1	DYNAVAX TECHNOLOGIES ORD			115.000	512	4.450	512	484				(146)		(146)		10/15/2019	
26817Q 88 6	DYNEX CAPITAL REIT ORD			35.000	623	17.800	623	535	5	59		30		30		10/15/2019	
26856L 10 3	ELF BEAUTY ORD			40.000	1,008	25.190	1,008	787				220		220		07/15/2020	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
26875P 10 1	EOG RESOURCES ORD			670.000	33,413	49.870	33,413	25,755		701		(6,785)		(6,785)		04/17/2020	
26884L 10 9	EQT ORD			330.000	4,194	12.710	4,194	8,171		10		597		597		10/10/2018	
26884U 10 9	EPR PROPERTIES REIT ORD			100.000	3,250	32.500	3,250	6,816		189		(3,814)		(3,814)		10/10/2018	
268948 10 6	EAGLE BANCORP ORD			40.000	1,652	41.300	1,652	2,020		35		(293)		(293)		10/10/2018	
26927E 10 4	EVO PAYMENTS CL A ORD			50.000	1,351	27.010	1,351	1,576				30		30		06/28/2019	
26969P 10 8	EAGLE MATERIALS ORD			60.000	6,081	101.350	6,081	4,846		12		641		641		10/10/2018	
269796 10 8	EAGLE PHARMACEUTICALS ORD			15.000	699	46.570	699	764				(66)		(66)		07/15/2020	
27579R 10 4	EAST WEST BANCORP ORD			180.000	9,128	50.710	9,128	10,778		198		362		362		10/10/2018	
27616P 10 3	EASTERLY GOVERNMENT PROPERTIES ORD			80.000	1,812	22.650	1,812	1,383		83		(86)		(86)		04/22/2019	
277276 10 1	EASTGROUP PROPERTIES REIT ORD			50.000	6,903	138.060	6,903	4,686	40	152		270		270		10/10/2018	
277432 10 0	EASTMAN CHEMICAL ORD			270.000	27,076	100.280	27,076	15,094	186	713		5,675		5,675		02/25/2016	
278265 10 3	EATON VANCE COM NON VTG ORD			150.000	10,190	67.930	10,190	7,223		863		3,186		3,186		10/10/2018	
278642 10 3	EBAY ORD			715.000	35,929	50.250	35,929	13,007		458		10,110		10,110		10/10/2018	
278715 20 6	EBIX ORD			30.000	1,139	37.970	1,139	1,904		9		137		137		10/10/2018	
27875T 10 1	ECHO GLOBAL LOGISTICS ORD			40.000	1,073	26.820	1,073	835				245		245		06/28/2019	
278768 10 6	ECHOSTAR CL A ORD			60.000	1,271	21.190	1,271	2,130				(1,327)		(1,327)		10/10/2018	
278865 10 0	ECOLAB ORD			280.000	60,581	216.360	60,581	24,539	134	526		6,544		6,544		10/10/2018	
28035Q 10 2	EDGEWELL PERSONAL CARE ORD			70.000	2,421	34.580	2,421	3,221	11			253		253		10/10/2018	
281020 10 7	EDISON INTERNATIONAL ORD			400.000	25,128	62.820	25,128	22,033	265	1,020		(5,036)		(5,036)		10/10/2018	
28106W 10 3	EDITAS MEDICINE ORD			85.000	5,959	70.110	5,959	2,398				3,345		3,345		10/20/2020	
28176E 10 8	EDWARDS LIFESCIENCES ORD			780.000	71,159	91.230	71,159	23,914				(62,979)		(62,979)		10/10/2018	
28225C 80 6	EGAIN ORD			30.000	354	11.810	354	597				(242)		(242)		10/20/2020	
28238P 10 9	EHEALTH ORD			29.000	2,048	70.610	2,048	1,654				(739)		(739)		03/19/2019	
28249H 10 4	EIDOS THERAPEUTICS ORD			15.000	1,974	131.580	1,974	750				1,224		1,224		07/15/2020	
282914 10 0	8X8 ORD			120.000	4,136	34.470	4,136	2,164				1,940		1,940		10/10/2018	
28414H 10 3	ELANCO ANIMAL HEALTH ORD			440.000	13,495	30.670	13,495	12,551				537		537		04/22/2019	
285512 10 9	ELECTRONIC ARTS ORD			120.000	17,232	143.600	17,232	6,106		20		4,331		4,331		06/11/2015	
28618M 10 6	ELEMENT SOLUTIONS ORD			270.000	4,787	17.730	4,787	2,984		14		1,634		1,634		10/10/2018	
28852N 10 9	ELLINGTON FINANCIAL ORD			45.000	671	14.900	671	817	5	59		(155)		(155)		10/15/2019	
29084Q 10 0	EMCOR GROUP ORD			80.000	7,317	91.460	7,317	5,706		26		413		413		10/10/2018	
29089Q 10 5	EMERGENT BIOSOLUTIONS ORD			60.000	5,376	89.600	5,376	3,704				2,139		2,139		10/10/2018	
291011 10 4	EMERSON ELECTRIC ORD			680.000	54,652	80.370	54,652	44,361		1,363		2,795		2,795		10/10/2018	
292104 10 6	EMPIRE STATE REALTY CL A REIT ORD			170.000	1,584	9.320	1,584	2,735		36		(789)		(789)		10/10/2018	
292218 10 4	EMPLOYERS HOLDINGS ORD			40.000	1,288	32.190	1,288	1,798		40		(382)		(382)		10/10/2018	
29251M 10 6	ENANTA PHARMACEUTICALS ORD			30.000	1,263	42.100	1,263	2,294				(590)		(590)		10/10/2018	
292554 10 2	ENCORE CAPITAL GROUP ORD			50.000	1,948	38.950	1,948	1,693				180		180		06/28/2019	
292562 10 5	ENCORE WIRE ORD			30.000	1,817	60.570	1,817	1,757	1	2		95		95		06/28/2019	
29261A 10 0	ENCOMPASS HEALTH ORD			130.000	10,750	82.690	10,750	9,815	36	146		1,745		1,745		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
292671 70 8	ENERGY FUELS ORD			170.000	918	5.400	918	553				365		365		12/15/2020	
29270J 10 0	ENERGY RECOVERY ORD			55.000	750	13.640	750	712				38		38		12/15/2020	
29272B 10 5	ENDURANCE INTERNATNL GRP HLDNGS ORD			90.000	851	9.450	851	527				324		324		10/20/2020	
29272W 10 9	ENERGIZER HOLDINGS ORD			80.000	3,374	42.180	3,374	4,706		96		(643)		(643)		10/10/2018	
29275Y 10 2	ENERSYS ORD			60.000	4,984	83.060	4,984	4,972		42		494		494		10/10/2018	
292765 10 4	ENERPAC TOOL GROUP CL A ORD			80.000	1,810	22.630	1,810	2,025		3		(272)		(272)		10/10/2018	
293389 10 2	ENNIS ORD			35.000	625	17.850	625	689		32		(133)		(133)		08/14/2019	
29355A 10 7	ENPHASE ENERGY ORD			120.000	21,056	175.470	21,056	2,187				17,921		17,921		06/28/2019	
29355X 10 7	ENPRO INDUSTRIES ORD			30.000	2,266	75.520	2,266	2,107		31		259		259		10/10/2018	
29357K 10 3	ENOVA INTERNATIONAL ORD			50.000	1,239	24.770	1,239	1,275				36		36		04/22/2019	
29358P 10 1	ENSIGN GROUP ORD			70.000	5,104	72.920	5,104	2,434	4	14		1,929		1,929		10/10/2018	
29362U 10 4	ENTEGRIS ORD			180.000	17,298	96.100	17,298	4,786		58		8,282		8,282		10/10/2018	
293639 10 0	ENTERCOM COMMUNICATIONS CL A ORD			170.000	420	2.470	420	986		3		(369)		(369)		06/28/2019	
29364G 10 3	ENTERGY ORD			225.000	22,464	99.840	22,464	16,860		842		(4,491)		(4,491)		10/10/2018	
293712 10 5	ENTERPRISE FINANCIAL SERVICES ORD			30.000	1,049	34.950	1,049	1,273		22		(398)		(398)		04/22/2019	
29404K 10 6	ENVESTNET ORD			60.000	4,937	82.290	4,937	3,486				760		760		10/10/2018	
29414B 10 4	EPAM SYSTEMS ORD			70.000	25,085	358.350	25,085	8,549				10,233		10,233		10/10/2018	
29415F 10 4	ENVISTA HOLDINGS ORD			195.000	6,577	33.730	6,577	3,368				3,209		3,209		04/17/2020	
294268 10 7	EPLUS ORD			20.000	1,759	87.950	1,759	1,378				73		73		06/28/2019	
29428V 10 4	EPIZYME ORD			123.000	1,336	10.860	1,336	1,616				(1,263)		(1,263)		07/15/2020	
294429 10 5	EQUIFAX ORD			130.000	25,069	192.840	25,069	7,337		203		6,854		6,854		10/10/2018	
29444U 70 0	EQUINIX REIT ORD			99.996	71,415	714.180	71,415	36,428		1,064		13,047		13,047		10/10/2018	
29452E 10 1	EQUITABLE HOLDINGS ORD			550.000	14,080	25.600	14,080	11,482		245		1,987		1,987		07/15/2020	
294600 10 1	EQUITRANS MIDSTREAM ORD			554.000	4,454	8.040	4,454	9,622		325		(1,855)		(1,855)		07/15/2020	
29460X 10 9	EQUITY BANCSHARES CL A ORD			20.000	432	21.590	432	620				(186)		(186)		12/16/2019	
294628 10 2	EQUITY COMMONWEALTH REIT ORD			150.000	4,092	27.280	4,092	4,421		525		(833)		(833)		10/10/2018	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			220.000	13,939	63.360	13,939	10,256	75	293		(1,547)		(1,547)		10/10/2018	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			450.000	26,676	59.280	26,676	22,622	271	1,069		(9,738)		(9,738)		10/10/2018	
29530P 10 2	ERIE INDEMNITY CL A ORD			40.000	9,824	245.600	9,824	4,978		234		3,184		3,184		10/10/2018	
296315 10 4	ESCO TECHNOLOGIES ORD			40.000	4,129	103.220	4,129	2,504	3	13		429		429		10/10/2018	
29664W 10 5	ESPERION THERAPEUTICS ORD			30.000	780	26.000	780	1,335				(1,009)		(1,009)		03/19/2019	
29670E 10 7	ESSENTIAL PROPERTIES REALTY TRUS ORD			125.000	2,650	21.200	2,650	2,245	30	77		71		71		07/15/2020	
29670G 10 2	ESSENTIAL UTILITIES ORD			220.000	10,410	47.320	10,410	8,261		213		84		84		10/10/2018	
297178 10 5	ESSEX PROPERTY REIT ORD			85.000	20,181	237.420	20,181	18,186	177	696		(5,392)		(5,392)		10/10/2018	
297602 10 4	ETHAN ALLEN ORD			35.000	707	20.210	707	590				118		118		10/20/2020	
29786A 10 6	ETSY ORD			150.000	26,687	177.910	26,687	5,999				20,042		20,042		10/10/2018	
298736 10 9	EURONET WORLDWIDE ORD			70.000	10,144	144.920	10,144	7,756				(885)		(885)		10/10/2018	
29975E 10 9	EVENTBRITE CL A ORD			50.000	905	18.100	905	810				(104)		(104)		06/28/2019	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29977A 10 5	EVERCORE CL A ORD			50.000	5,482	109.640	5,482	4,550		118		1,744		1,744		10/10/2018	
29978A 10 4	EVERBRIDGE ORD			40.000	5,963	149.070	5,963	1,900				2,840		2,840		10/10/2018	
30034T 10 3	EVERI HOLDINGS ORD			90.000	1,243	13.810	1,243	1,073				34		34		06/28/2019	
30034W 10 6	EVERGY ORD			340.000	18,873	55.510	18,873	19,029		697		(3,257)		(3,257)		10/10/2018	
30040P 10 3	EVERTEC ORD			80.000	3,146	39.320	3,146	1,811		16		422		422		10/10/2018	
30040W 10 8	EVERSOURCE ENERGY ORD			400.000	34,604	86.510	34,604	18,710		908		576		576		10/10/2018	
30041R 10 8	EVERQUOTE CL A ORD			20.000	747	37.350	747	1,153				(406)		(406)		07/15/2020	
30048L 10 4	EVOFEM BIOSCIENCES ORD			16.000	39	2.410	39	79				(41)		(41)		05/14/2020	
30050B 10 1	EVOLENT HEALTH CL A ORD			90.000	1,443	16.030	1,443	2,290				628		628		10/10/2018	
30057T 10 5	EVOQUA WATER TECHNOLOGIES ORD			100.000	2,698	26.980	2,698	1,645				803		803		10/10/2018	
30063P 10 5	EXACT SCIENCES ORD			163.003	21,596	132.490	21,596	11,192				6,522		6,522		11/08/2019	
30161N 10 1	EXELON ORD			1,035.000	43,749	42.270	43,749	38,876		1,584		(3,416)		(3,416)		10/10/2018	
30161Q 10 4	EXELIXIS ORD			370.000	7,426	20.070	7,426	6,005				907		907		10/10/2018	
302081 10 4	EXLSERVICE HOLDINGS ORD			50.000	4,257	85.130	4,257	3,129				784		784		10/10/2018	
30212P 30 3	EXPEDIA GROUP ORD			171.000	22,640	132.400	22,640	19,016		58		4,148		4,148		10/10/2018	
30212W 10 0	EXP WORLD HOLDINGS ORD			35.000	2,209	63.120	2,209	574				1,635		1,635		07/15/2020	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			65.000	6,182	95.110	6,182	4,443		68		1,111		1,111		10/10/2018	
30214U 10 2	EXPONENT ORD			70.000	6,302	90.030	6,302	3,441		53		1,471		1,471		10/10/2018	
30219E 10 3	EXPRESS ORD			90.000	82	0.910	82	447				(356)		(356)		12/16/2019	
30224P 20 0	EXTENDED STAY AMERICA UNT			240.000	3,554	14.810	3,554	4,486		62		(14)		(14)		10/10/2018	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			155.000	17,958	115.860	17,958	12,326		558		1,587		1,587		10/10/2018	
30226D 10 6	EXTREME NETWORKS ORD			160.000	1,102	6.890	1,102	1,243				(77)		(77)		04/22/2019	
302301 10 6	EZCORP CL A NV ORD			70.000	335	4.790	335	466				(142)		(142)		12/16/2019	
30231G 10 2	EXXON MOBIL ORD			4,839.000	199,464	41.220	199,464	193,270		16,840		(1,510)	136,692	(138,202)		10/15/2019	
30239F 10 6	FBL FINANCIAL GROUP CL A ORD			15.000	788	52.510	788	740		8		47		47		10/20/2020	
302445 10 1	FLIR SYSTEMS ORD			170.000	7,451	43.830	7,451	8,841		116		(1,401)		(1,401)		10/10/2018	
302491 30 3	FMC ORD			160.000	18,389	114.930	18,389	9,161	77	282		2,418		2,418		10/10/2018	
302520 10 1	FNB ORD			400.000	3,800	9.500	3,800	5,064		192		(1,280)		(1,280)		10/10/2018	
30257X 10 4	FB FINANCIAL ORD			44.000	1,528	34.730	1,528	1,255		8		273		273		07/15/2020	
302941 10 9	FTI CONSULTING ORD			50.000	5,586	111.720	5,586	3,457				53		53		10/10/2018	
30303M 10 2	FACEBOOK CL A ORD			2,754.000	752,283	273.160	752,283	345,793				190,229		190,229		04/17/2020	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			50.000	16,625	332.500	16,625	10,779		152		3,210		3,210		10/10/2018	
303250 10 4	FAIR ISAAC ORD			40.000	20,442	511.040	20,442	8,329				5,454		5,454		10/10/2018	
311642 10 2	FARO TECHNOLOGIES ORD			30.000	2,119	70.630	2,119	1,677				608		608		04/22/2019	
31188V 10 0	FASTLY CL A ORD			100.000	8,737	87.370	8,737	8,345				392		392		07/15/2020	
31189P 10 2	FATE THERAPEUTICS ORD			79.000	7,183	90.930	7,183	1,405				5,637		5,637		03/19/2019	
311900 10 4	FASTENAL ORD			730.000	35,646	48.830	35,646	12,941		1,022		8,672		8,672		10/10/2018	
313148 30 6	FEDERAL AGRICULTUR MORTGAGE CL C ORD			10.000	743	74.250	743	726		32		(93)		(93)		06/28/2019	
313747 20 6	FEDERAL REIT ORD			95.000	8,086	85.120	8,086	11,316	101	400		(4,143)		(4,143)		10/10/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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313855 10 8	FEDERAL SIGNAL ORD.			80.000	2,654	33.170	2,654	2,010		26		74		74		10/10/2018	
314211 10 3	FEDERATED HERMES CL B ORD.			120.000	3,467	28.890	3,467	2,848		250		(444)		(444)		10/10/2018	
31428X 10 6	FEDEX ORD.			265.000	68,799	259.620	68,799	37,657		683		21,292		21,292		12/15/2020	
315405 10 0	FERRO ORD.			110.000	1,609	14.630	1,609	2,262				(22)		(22)		10/10/2018	
315616 10 2	F5 NETWORKS ORD.			85.000	14,955	175.940	14,955	12,933				3,085		3,085		10/10/2018	
31572Q 80 8	FIBROGEN ORD.			100.000	3,709	37.090	3,709	4,976				(580)		(580)		10/10/2018	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD.			743.003	105,105	141.460	105,105	52,379		930		5,817		5,817		04/17/2020	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD.			373.486	14,600	39.090	14,600	14,051		489		(1,877)		(1,877)		10/10/2018	
316773 10 0	FIFTH THIRD BANCORP ORD.			989.000	27,267	27.570	27,267	18,717	267	1,038		(3,135)		(3,135)		10/10/2018	
317585 40 4	FINANCIAL INSTITUTIONS ORD.			25.000	563	22.500	563	746	7	26		(240)		(240)		10/15/2019	
31816Q 10 1	FIREEYE ORD.			230.000	5,304	23.060	5,304	3,740				1,502		1,502		10/10/2018	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD.			140.000	7,228	51.630	7,228	7,155		249		(937)		(937)		10/10/2018	
318672 70 6	FIRST BANCORP ORD.			260.000	2,397	9.220	2,397	2,369		47		(356)		(356)		10/10/2018	
318910 10 6	FIRST BANCORP ORD.			40.000	1,353	33.830	1,353	1,444	7	29		(243)		(243)		04/22/2019	
318916 10 3	FIRST BANCSHARES ORD.			25.000	772	30.880	772	773		11		(116)		(116)		08/14/2019	
319383 20 4	FIRST BUSEY ORD.			60.000	1,293	21.550	1,293	1,843		53		(357)		(357)		10/10/2018	
31946M 10 3	FIRST CITIZENS BANCSHARES CL A ORD.			10.000	5,743	574.270	5,743	4,633	5	16		421		421		10/10/2018	
319829 10 7	FIRST COMMONWEALTH FINANCIAL ORD.			120.000	1,313	10.940	1,313	1,928		53		(428)		(428)		10/10/2018	
31983A 10 3	FIRST COMMUNITY BANKSHARES ORD.			25.000	540	21.580	540	819		25		(236)		(236)		08/14/2019	
32006W 10 6	PREMIER FINANCIAL ORD.			52.000	1,196	23.000	1,196	1,432		46		(323)		(323)		08/14/2019	
320209 10 9	FIRST FINANCIAL BANCORP ORD.			120.000	2,104	17.530	2,104	3,506		110		(949)		(949)		10/10/2018	
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD.			160.000	5,788	36.175	5,788	4,737	21	80		172		172		10/10/2018	
320218 10 0	FIRST FINANCIAL CORPORTN INDIANA ORD.			15.000	583	38.850	583	612		16		(103)		(103)		08/14/2019	
32026V 10 4	FIRST FOUNDATION ORD.			55.000	1,100	20.000	1,100	814		15		143		143		10/15/2019	
320517 10 5	FIRST HORIZON ORD.			730.000	9,315	12.760	9,315	12,578	110	290		(3,108)		(3,108)		10/10/2018	
32051X 10 8	FIRST HAWAIIAN ORD.			140.000	3,301	23.580	3,301	3,679		146		(738)		(738)		10/10/2018	
32054K 10 3	FIRST INDUSTRIAL REALTY TRUST ORD.			160.000	6,741	42.130	6,741	4,966	40	157		99		99		10/10/2018	
32055Y 20 1	FIRST INTERSTATE BANCSYSTEM CL A ORD.			50.000	2,039	40.770	2,039	2,296		100		(58)		(58)		10/10/2018	
320734 10 6	FIRST OF LONG ISLAND ORD.			35.000	625	17.850	625	741		26		(253)		(253)		08/14/2019	
320817 10 9	FIRST MERCHANTS ORD.			70.000	2,619	37.410	2,619	3,147		73		(293)		(293)		10/10/2018	
320866 10 6	FIRST MID BANCSHARES ORD.			20.000	673	33.660	673	684		16		(32)		(32)		10/15/2019	
320867 10 4	FIRST MIDWEST BANCORP ORD.			130.000	2,070	15.920	2,070	3,462	18	73		(928)		(928)		10/10/2018	
33616C 10 0	FIRST REPUBLIC BANK ORD.			35.000	5,143	146.930	5,143	3,077		28		1,032		1,032		01/16/2018	
336433 10 7	FIRST SOLAR ORD.			100.000	9,892	98.920	9,892	4,637				4,296		4,296		10/10/2018	
336901 10 3	1ST SOURCE ORD.			25.000	1,008	40.300	1,008	875		14		133		133		07/15/2020	
33767D 10 5	FIRSTCASH ORD.			60.000	4,202	70.040	4,202	4,432		65		(635)		(635)		10/10/2018	
337738 10 8	FISERV ORD.			716.000	81,524	113.860	81,524	32,917				(1,267)		(1,267)		10/10/2018	
337930 70 5	FLAGSTAR BANCORP ORD.			50.000	2,038	40.760	2,038	1,446		5		592		592		07/15/2020	

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337932 10 7	FIRSTENERGY ORD			605.000	18,519	30.610	18,519	21,210		944		(10,884)		(10,884)		10/10/2018	
33812L 10 2	FITBIT CL A ORD			278.000	1,890	6.800	1,890	1,643				64		64		03/19/2019	
33829M 10 1	FIVE BELOW ORD			70.000	12,249	174.980	12,249	8,054				3,298		3,298		10/10/2018	
338307 10 1	FIVE9 ORD			80.000	13,952	174.400	13,952	2,998				8,706		8,706		10/10/2018	
33832D 20 5	FIVE STAR SENIOR LIV ORD			19.000	131	6.900	131	169				(38)		(38)		10/10/2018	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			100.000	27,283	272.830	27,283	20,778				(1,489)		(1,489)		10/10/2018	
33938J 10 6	FLEXION THERAPEUTICS ORD			45.000	519	11.540	519	493				(412)		(412)		08/14/2019	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD			110.000	10,214	92.850	10,214	4,733				4,092		4,092		07/15/2020	
343412 10 2	FLUOR ORD			180.000	2,875	15.970	2,875	9,029		36		(524)		(524)		10/10/2018	
343498 10 1	FLOWERS FOODS ORD			230.000	5,205	22.630	5,205	4,462		182		205		205		10/10/2018	
34354P 10 5	FLOWSERVE ORD			165.000	6,080	36.850	6,080	5,719	33	130		(2,132)		(2,132)		10/10/2018	
34385P 10 8	FLUIDIGM ORD			100.000	600	6.000	600	1,232				252		252		06/28/2019	
343873 10 5	FLUSHING FINANCIAL ORD			40.000	666	16.640	666	888		34		(199)		(199)		06/28/2019	
34417P 10 0	FOCUS FINANCIAL PARTNERS CL A ORD			45.000	1,958	43.500	1,958	1,661				297		297		07/15/2020	
344849 10 4	FOOT LOCKER ORD			150.000	6,066	40.440	6,066	6,597		140		218		218		10/10/2018	
345370 86 0	FORD MOTOR ORD			4,193.000	36,856	8.790	36,856	23,405		629		(2,138)		(2,138)		10/10/2018	
34633R 10 4	FORMA THERAPEUTICS HLDG ORD			25.000	873	34.900	873	1,227				(355)		(355)		10/20/2020	
346375 10 8	FORMFACTOR ORD			97.000	4,173	43.020	4,173	1,538				1,654		1,654		03/19/2019	
346563 10 9	FORRESTER RESEARCH ORD			15.000	629	41.900	629	557				71		71		10/20/2020	
34959E 10 9	FORTINET ORD			180.000	26,735	148.530	26,735	14,324				7,519		7,519		10/10/2018	
34959J 10 8	FORTIVE ORD			177.000	12,535	70.820	12,535	1,954		12		10,581		10,581		04/17/2009	
34962K 10 0	FORTITUDE GOLD CORP			24.285	24	1.000	24	33				(9)		(9)		12/16/2019	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			180.000	15,430	85.720	15,430	8,847		173		3,668		3,668		10/10/2018	
349853 10 1	FORWARD AIR ORD			40.000	3,074	76.840	3,074	2,592		30		276		276		10/10/2018	
34988V 10 6	FOSSIL GROUP ORD			70.000	607	8.670	607	805				55		55		06/28/2019	
35086T 10 9	FOUR CORNERS PROPERTY ORD			90.997	2,709	29.770	2,709	2,307	29	111		144		144		10/10/2018	
35137L 10 5	FOX CL A ORD			403.000	11,735	29.120	11,735	16,257		185		(3,204)		(3,204)		03/19/2019	
35137L 20 4	FOX CORPORATION ORD			198.000	5,718	28.880	5,718	7,831		91		(1,489)		(1,489)		03/19/2019	
35138V 10 2	FOX FACTORY HOLDING ORD			50.000	5,286	105.710	5,286	3,004				1,807		1,807		10/10/2018	
35180X 10 5	FRANCHISE GROUP ORD			30.000	836	27.870	836	611	11	8		225		225		07/15/2020	
353514 10 2	FRANKLIN ELECTRIC ORD			60.000	4,153	69.210	4,153	2,671		37		713		713		10/10/2018	
354613 10 1	FRANKLIN RESOURCES ORD			390.000	9,746	24.990	9,746	11,544	109	421		(386)		(386)		10/10/2018	
35471R 10 6	FRANKLIN STREET PROPERTIES REIT ORD			140.000	612	4.370	612	1,033		50		(587)		(587)		06/28/2019	
35671D 85 7	FREEPORT MCMORAN ORD			1,790.000	46,576	26.020	46,576	20,394		90		23,091		23,091		10/10/2018	
358039 10 5	FRESHPET ORD			55.000	7,809	141.990	7,809	3,273				3,938		3,938		07/15/2020	
35803L 10 8	FREQUENCY THERAPEUTICS ORD			40.000	1,410	35.260	1,410	913				498		498		07/15/2020	
35904G 10 7	FRONT YARD RESIDENTIAL ORD			70.000	1,134	16.200	1,134	855		11		270		270		06/28/2019	
35905A 10 9	FRONTDOOR ORD			90.000	4,519	50.210	4,519	3,980				251		251		10/10/2018	
35952H 60 1	FUELCELL ENERGY ORD			285.000	3,183	11.170	3,183	846				2,337		2,337		07/15/2020	

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359694 10 6	HB FULLER ORD			70.000	3,632	51.880	3,632	3,308		45		22		22		10/10/2018	
360271 10 0	FULTON FINANCIAL ORD			220.000	2,798	12.720	2,798	3,740	29	123		(1,036)		(1,036)		10/10/2018	
361448 10 3	GATX ORD			50.000	4,159	83.180	4,159	4,215		96		17		17		10/10/2018	
36162J 10 6	GEO GROUP REIT ORD			150.000	1,329	8.860	1,329	3,660		267		(1,163)		(1,163)		10/10/2018	
36164Y 10 1	GCP APPLIED TECHNOLOGIES ORD			90.000	2,129	23.650	2,129	2,245				85		85		10/10/2018	
3621LQ 10 9	G1 THERAPEUTICS ORD			50.000	900	17.990	900	1,533				(422)		(422)		06/28/2019	
36237H 10 1	G III APPAREL GROUP ORD			60.000	1,424	23.740	1,424	2,198				(586)		(586)		10/10/2018	
362393 10 0	GTT COMMUNICATIONS ORD			60.000	214	3.570	214	2,272				(467)		(467)		10/10/2018	
36251C 10 3	GMS ORD			45.000	1,372	30.480	1,372	959				153		153		08/14/2019	
363576 10 9	ARTHUR J GALLAGHER ORD			230.000	28,453	123.710	28,453	16,857		414		6,550		6,550		10/10/2018	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			258.000	10,939	42.400	10,939	8,950		552		(138)		(138)		12/09/2020	
36467W 10 9	GAMESTOP CL A ORD			95.000	1,790	18.840	1,790	1,410				1,212		1,212		10/10/2018	
36472T 10 9	GANNETT CO ORD			144.998	487	3.360	487	1,129				(438)		(438)		06/28/2019	
364760 10 8	GAP ORD			280.000	5,653	20.190	5,653	6,332		68		703		703		10/10/2018	
366651 10 7	GARTNER ORD			110.000	17,621	160.190	17,621	15,595				670		670		10/10/2018	
368736 10 4	GENERAC HOLDINGS ORD			80.000	18,193	227.410	18,193	4,565				10,146		10,146		10/10/2018	
369550 10 8	GENERAL DYNAMICS ORD			245.000	36,461	148.820	36,461	24,948		605		(4,505)		(4,505)		12/15/2020	
369604 10 3	GENERAL ELECTRIC ORD			9,537.000	103,000	10.800	103,000	115,552	95	381		(3,433)		(3,433)		10/15/2019	
370334 10 4	GENERAL MILLS ORD			740.000	43,512	58.800	43,512	29,829		1,465		3,878		3,878		10/10/2018	
37045V 10 0	GENERAL MOTORS ORD			1,290.000	53,716	41.640	53,716	44,459		296		3,860		3,860		12/15/2020	
371532 10 2	GENESCO ORD			30.000	903	30.090	903	1,269				(535)		(535)		06/28/2019	
371901 10 9	GENTEX ORD			330.000	11,197	33.930	11,197	6,448		157		1,634		1,634		10/10/2018	
372309 10 4	GENMARK DIAGNOSTICS ORD			75.000	1,095	14.600	1,095	575				520		520		04/17/2020	
372460 10 5	GENUINE PARTS ORD			180.000	18,077	100.430	18,077	9,180	142	564		(1,044)		(1,044)		10/10/2018	
37247D 10 6	GENWORTH FINANCIAL CL A ORD			620.000	2,344	3.780	2,344	2,542				(384)		(384)		10/10/2018	
37253A 10 3	GENTHERM ORD			50.000	3,261	65.220	3,261	2,003				1,042		1,042		10/10/2018	
373865 10 4	GERMAN AMERICAN BANCORP ORD			40.000	1,324	33.090	1,324	1,205		30		(101)		(101)		06/28/2019	
374163 10 3	GERON ORD			250.000	398	1.590	398	517				(119)		(119)		07/15/2020	
374297 10 9	GETTY REALTY REIT ORD			50.000	1,377	27.540	1,377	1,538	20	74		(267)		(267)		06/28/2019	
374689 10 7	GIBRALTAR INDUSTRIES ORD			40.000	2,878	71.940	2,878	1,652				860		860		10/10/2018	
375558 10 3	GILEAD SCIENCES ORD			1,491.000	86,866	58.260	86,866	71,296		4,056		(10,020)		(10,020)		04/02/2018	
37637Q 10 5	GLACIER BANCORP ORD			110.000	5,061	46.010	5,061	4,820		152		2		2		10/10/2018	
376536 10 8	GLADSTONE COMMERCIAL REIT ORD			40.000	720	18.000	720	849		60		(154)		(154)		06/28/2019	
377320 10 6	GLATFELTER ORD			60.000	983	16.380	983	1,013	8	32		(115)		(115)		06/28/2019	
377322 10 2	GLAUKOS ORD			50.000	3,763	75.260	3,763	2,866				1,040		1,040		10/10/2018	
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD			70.000	3,032	43.310	3,032	2,292				(2,533)		(2,533)		10/10/2018	
379378 20 1	GLOBAL NET LEASE ORD			90.000	1,543	17.140	1,543	1,773		156		(283)		(283)		10/10/2018	
37940X 10 2	GLOBAL PAYMENTS ORD			378.000	81,429	215.420	81,429	32,572		295		12,421		12,421		10/10/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
37954A 20 4	GLOBAL MEDICAL REIT ORD			55.000	718	13.060	718	614	11	22		104		104		04/17/2020	
379577 20 8	GLOBUS MEDICAL CL A ORD			90.000	5,870	65.220	5,870	4,562				571		571		10/10/2018	
37959E 10 2	GLOBE LIFE ORD			130.000	12,345	94.960	12,345	11,358		96		(1,338)		(1,338)		10/10/2018	
379890 10 6	GLU MOBILE ORD			150.000	1,352	9.010	1,352	1,623				444		444		04/22/2019	
380237 10 7	GODADDY CL A ORD			200.000	16,590	82.950	16,590	14,160				3,006		3,006		10/10/2018	
38046C 10 9	GOGO ORD			75.000	722	9.630	722	778				(56)		(56)		10/20/2020	
38046W 10 5	GOHEALTH CL A ORD			60.000	820	13.660	820	707				112		112		10/20/2020	
38068T 10 5	GOLD RESOURCE ORD			85.000	247	2.910	247	414				(166)		(166)		12/16/2019	
38141G 10 4	GOLDMAN SACHS GROUP ORD			390.000	102,847	263.710	102,847	66,203		1,950		13,174		13,174		12/18/2018	
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			430.000	4,691	10.910	4,691	8,457		69		(1,997)		(1,997)		10/15/2014	
38267D 10 9	GOOSEHEAD INSURANCE CL A ORD			20.000	2,495	124.760	2,495	1,659		23		836		836		07/15/2020	
38268T 10 3	GOPRO CL A ORD			160.000	1,325	8.280	1,325	873				630		630		06/28/2019	
383082 10 4	GORMAN RUPP ORD			25.000	812	32.470	812	795		8		17		17		07/15/2020	
38341P 10 2	GOSSAMER BIO ORD			60.000	580	9.670	580	957				(358)		(358)		12/16/2019	
38388F 10 8	WR GRACE ORD			90.000	4,934	54.820	4,934	6,143		108		(1,353)		(1,353)		10/10/2018	
384109 10 4	GRACO ORD			210.000	15,194	72.350	15,194	8,543		147		4,274		4,274		10/10/2018	
384637 10 4	GRAHAM HOLDINGS CL B ORD			5.000	2,667	533.380	2,667	3,520		29		(528)		(528)		08/14/2019	
384802 10 4	WW GRAINGER ORD			15.000	6,125	408.340	6,125	1,333		89		1,047		1,047		07/24/2009	
38526M 10 6	GRAND CANYON EDUCATION ORD			60.000	5,587	93.110	5,587	6,916				(161)		(161)		10/10/2018	
387328 10 7	GRANITE CONSTRUCTION ORD			60.000	1,603	26.710	1,603	2,625	8	31		(58)		(58)		10/10/2018	
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD			60.000	599	9.990	599	1,151	27	37		(503)		(503)		06/28/2019	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			390.000	6,607	16.940	6,607	4,965	29	117		113		113		10/10/2018	
389375 10 6	GRAY TELEVISION ORD			100.000	1,789	17.890	1,789	1,682				(355)		(355)		10/10/2018	
390607 10 9	GREAT LAKES DREDGE AND DOCK ORD			70.000	922	13.170	922	773				129		129		06/28/2019	
390905 10 7	GREAT SOUTHERN BANCORP ORD			15.000	734	48.900	734	958	5	35		(216)		(216)		12/16/2019	
391416 10 4	GREAT WESTERN BANCORP ORD			80.000	1,672	20.900	1,672	3,350		38		(1,107)		(1,107)		10/10/2018	
392709 10 1	GREEN BRICK PARTNERS ORD			35.000	804	22.960	804	671				132		132		10/20/2020	
39304D 10 2	GREEN DOT CL A ORD			60.000	3,348	55.800	3,348	4,597				1,950		1,950		10/10/2018	
393222 10 4	GREEN PLAINS ORD			50.000	659	13.170	659	561				(113)		(113)		10/15/2019	
393657 10 1	GREENBRIER ORD			40.000	1,455	36.380	1,455	2,426		43		158		158		10/10/2018	
397624 10 7	GREIF CL A ORD			40.000	1,875	46.880	1,875	1,918	18	70		107		107		10/10/2018	
398433 10 2	GRIFFON ORD			45.000	917	20.380	917	811		14		2		2		08/14/2019	
39874R 10 1	GROCERY OUTLET HOLDING ORD			95.000	3,729	39.250	3,729	3,733				(4)		(4)		07/15/2020	
398905 10 9	GROUP 1 AUTOMOTIVE ORD			20.000	2,623	131.140	2,623	1,638		12		623		623		06/28/2019	
399473 20 6	GROUPON ORD			27.000	1,026	37.995	1,026	1,793				(256)		(256)		10/10/2018	
39986L 10 9	GROWGENERATION ORD			50.000	1,966	39.310	1,966	905				1,061		1,061		10/20/2020	
400110 10 2	GRUBHUB ORD			120.000	8,912	74.270	8,912	14,140				3,076		3,076		10/10/2018	
40131M 10 9	GUARDANT HEALTH ORD			100.000	12,888	128.880	12,888	8,367				4,521		4,521		07/15/2020	
401617 10 5	GUESS ORD			80.000	1,810	22.620	1,810	1,648	9	18		19		19		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
40171V 10 0	GUIDEWIRE SOFTWARE ORD			100.000	12,873	128.730	12,873	8,950				1,896		1,896		10/10/2018	
402635 30 4	GULFPORT ENERGY ORD			210.000	11	0.052	11	2,323				(628)		(628)		10/10/2018	
404030 10 8	H AND E EQUIPMENT SERVICES ORD			50.000	1,491	29.810	1,491	1,472		55		(181)		(181)		04/22/2019	
40412C 10 1	HCA HEALTHCARE ORD			285.000	46,871	164.460	46,871	30,340	76	41		11,182		11,182		04/17/2020	
404251 10 0	HNI ORD			60.000	2,068	34.460	2,068	2,429		73		(180)		(180)		10/10/2018	
40425J 10 1	HMS HOLDINGS ORD			110.000	4,043	36.750	4,043	3,397				787		787		10/10/2018	
40434L 10 5	HP ORD			1,275.000	31,352	24.590	31,352	20,339	134	486		3,291		3,291		12/15/2020	
405024 10 0	HAEMONETICS ORD			70.000	8,313	118.750	8,313	7,398				270		270		10/10/2018	
405217 10 0	HAIN CELESTIAL GROUP ORD			120.000	4,818	40.150	4,818	3,088				1,703		1,703		10/10/2018	
406216 10 1	HALLIBURTON ORD			1,050.000	19,845	18.900	19,845	38,549		331		(5,849)		(5,849)		10/10/2018	
40637H 10 9	HALOZYME THERAPEUTICS ORD			160.000	6,834	42.710	6,834	2,738				3,997		3,997		10/10/2018	
407497 10 6	HAMILTON LANE CL A ORD			45.000	3,512	78.050	3,512	2,867	14	24		595		595		10/20/2020	
410120 10 9	HANCOCK WHITNEY ORD			100.000	3,402	34.020	3,402	4,705		108		(986)		(986)		10/10/2018	
410345 10 2	HANESBRANDS ORD			676.000	9,856	14.580	9,856	12,563		406		(183)		(183)		08/22/2018	
410495 20 4	HANMI FINANCIAL ORD			30.000	340	11.340	340	668		16		(260)		(260)		06/28/2019	
41068X 10 0	HANNON ARMSTRONG SUST INFR CAP ORD			78.000	4,948	63.430	4,948	1,916	27	106		2,438		2,438		03/19/2019	
410867 10 5	HANOVER INSURANCE GROUP ORD			60.000	7,015	116.920	7,015	7,054		159		(1,185)		(1,185)		10/10/2018	
41165Y 10 0	HARBORONE BANCORP ORD			75.000	815	10.860	815	612	2	2		203		203		07/15/2020	
412822 10 8	HARLEY DAVIDSON ORD			210.000	7,707	36.700	7,707	8,646		92		(103)		(103)		10/10/2018	
413160 10 2	HARMONIC ORD			110.000	813	7.390	813	610				(45)		(45)		06/28/2019	
415864 10 7	HARSCO ORD			100.000	1,798	17.980	1,798	2,543				(503)		(503)		10/10/2018	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			273.000	13,372	48.980	13,372	7,205	201	348		(3,219)		(3,219)		10/20/2016	
418056 10 7	HASBRO ORD			150.000	14,031	93.540	14,031	14,719		408		(1,811)		(1,811)		10/10/2018	
419596 10 1	HAVERTY FURNITURE COMPANIES ORD			25.000	692	27.670	692	600		56		92		92		10/20/2020	
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD			140.000	4,955	35.390	4,955	5,026		185		(1,606)		(1,606)		10/10/2018	
419879 10 1	HAWAIIAN HOLDINGS ORD			70.000	1,239	17.700	1,239	2,383		8		(811)		(811)		10/10/2018	
420261 10 9	HAWKINS ORD			15.000	785	52.310	785	670		14		98		98		12/16/2019	
420877 20 1	HAYNES INTERNATIONAL ORD			20.000	477	23.840	477	698		18		(239)		(239)		10/15/2019	
421906 10 8	HEALTHCARE SERVICES ORD			100.000	2,810	28.100	2,810	4,101		81		378		378		10/10/2018	
421946 10 4	HEALTHCARE REAL REIT ORD			160.000	4,736	29.600	4,736	4,590		192		(603)		(603)		10/10/2018	
42222N 10 3	HEALTHSTREAM ORD			35.000	764	21.840	764	980				(188)		(188)		08/14/2019	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			260.000	7,160	27.540	7,160	6,851		329		(712)		(712)		10/10/2018	
42225T 10 7	HEALTH CATALYST ORD			45.000	1,959	43.530	1,959	1,637				322		322		07/15/2020	
42226A 10 7	HEALTHEQUITY ORD			100.000	6,971	69.710	6,971	7,745				(25)		(25)		07/15/2020	
422347 10 4	HEARTLAND EXPRESS ORD			65.000	1,177	18.100	1,177	1,360		3		(183)		(183)		07/15/2020	
42234Q 10 2	HEARTLAND FINANCIAL USA ORD			40.000	1,615	40.370	1,615	2,302		32		(375)		(375)		10/10/2018	
42250P 10 3	HEALTHPEAK PROPERTIES ORD			590.000	17,836	30.230	17,836	14,456		873		(2,502)		(2,502)		10/10/2018	
422704 10 6	HECLA MINING ORD			560.000	3,629	6.480	3,629	1,568		9		1,730		1,730		10/10/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
422806 10 9	HEICO ORD			50.000	6,620	132.400	6,620	4,171		8		913		913		10/10/2018	
422806 20 8	HEICO CL A ORD			100.000	11,706	117.060	11,706	6,685		16		2,753		2,753		10/10/2018	
422819 10 2	HEIDRICK STRUGGLES INTERNATIONAL ORD			30.000	881	29.380	881	899		18		(94)		(94)		06/28/2019	
42328H 10 9	HELIOS TECHNOLOGIES ORD			30.000	1,599	53.290	1,599	1,423		11		212		212		10/10/2018	
42330P 10 7	HELIX ENERGY SOLUTIONS GROUP ORD			180.000	756	4.200	756	1,834				(977)		(977)		10/10/2018	
423452 10 1	HELMERICH AND PAYNE ORD			135.000	3,127	23.160	3,127	7,231		259		(3,006)		(3,006)		10/10/2018	
426281 10 1	JACK HENRY AND ASSOCIATES ORD			100.000	16,199	161.990	16,199	15,005		172		1,632		1,632		10/10/2018	
426927 10 9	HERITAGE COMMERCE ORD			50.000	444	8.870	444	612		26		(198)		(198)		06/28/2019	
42704L 10 4	HERC HOLDINGS ORD			30.000	1,992	66.410	1,992	1,375				524		524		06/28/2019	
42722X 10 6	HERITAGE FINANCIAL ORD			50.000	1,170	23.390	1,170	1,735		40		(246)		(246)		10/10/2018	
427746 10 2	HERON THERAPEUTICS ORD			90.000	1,905	21.165	1,905	2,641				(210)		(210)		10/10/2018	
427825 50 0	HERSHA HOSPITALITY CL A REIT ORD			40.000	316	7.890	316	662		11		(266)		(266)		06/28/2019	
427866 10 8	HERSHEY FOODS ORD			175.000	26,658	152.330	26,658	10,910		552		936		936		10/10/2018	
42805E 30 6	HESKA ORD			5.000	728	145.650	728	369				249		249		10/15/2019	
42806J 10 6	HERTZ GLOBAL HOLDINGS ORD			130.000	197	1.514	197	2,074				(1,851)		(1,851)		06/28/2019	
42809H 10 7	HESS ORD			330.000	17,421	52.790	17,421	18,107		330		(4,627)		(4,627)		10/10/2018	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			1,875.000	22,219	11.850	22,219	20,148	225	900		(7,519)		(7,519)		10/10/2018	
428291 10 8	HEXCEL ORD			110.000	5,334	48.490	5,334	6,874		19		(2,730)		(2,730)		10/10/2018	
428567 10 1	HIBBETT SPORTS ORD			25.000	1,155	46.180	1,155	565				454		454		10/15/2019	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			130.000	5,152	39.630	5,152	6,019		250		(1,206)		(1,206)		10/10/2018	
431475 10 2	HILL ROM HOLDINGS ORD			80.000	7,838	97.970	7,838	6,954		70		(1,245)		(1,245)		10/10/2018	
431571 10 8	HILLENBRAND ORD			92.000	3,662	39.800	3,662	4,446		78		597		597		10/10/2018	
432748 10 1	HILLTOP HOLDINGS ORD			90.000	2,476	27.510	2,476	1,800		32		232		232		10/10/2018	
43283X 10 5	HILTON GRAND VACATIONS ORD			120.000	3,762	31.350	3,762	3,527				(365)		(365)		10/10/2018	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			305.000	33,934	111.260	33,934	22,482		46		107		107		10/10/2018	
436106 10 8	HOLLYFRONTIER ORD			205.000	5,299	25.850	5,299	13,575		287		(5,096)		(5,096)		10/10/2018	
436440 10 1	HOLOGIC ORD			340.000	24,762	72.830	24,762	13,545				7,011		7,011		10/10/2018	
436893 20 0	HOME BANCSHARES ORD			200.000	3,896	19.480	3,896	4,346		106		(36)		(36)		10/10/2018	
437076 10 2	HOME DEPOT ORD			1,300.000	345,306	265.620	345,306	167,745		7,350		54,506		54,506		10/20/2020	
43785V 10 2	HOMESTREET ORD			30.000	1,013	33.750	1,013	889		18		(8)		(8)		06/28/2019	
438083 10 7	HOMOLOGY MEDICINES ORD			50.000	565	11.290	565	714				(149)		(149)		07/15/2020	
438516 10 6	HONEYWELL INTERNATIONAL ORD			793.000	168,671	212.700	168,671	52,925		2,879		28,310		28,310		01/04/2017	
439038 10 0	HOOKER FURNITURE ORD			15.000	484	32.250	484	508				(24)		(24)		12/15/2020	
43940T 10 9	HOPE BANCORP ORD			160.000	1,746	10.910	1,746	2,586		90		(632)		(632)		10/10/2018	
440327 10 4	HORACE MANN EDUCATORS ORD			60.000	2,522	42.040	2,522	2,550		72		(97)		(97)		10/10/2018	
440407 10 4	HORIZON BANCORP ORD			50.000	793	15.860	793	856		24		(157)		(157)		10/15/2019	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			908.000	13,284	14.630	13,284	15,803		409		(3,559)		(3,559)		10/10/2018	
44109J 10 6	HOSTESS BRANDS CL A ORD			130.000	1,903	14.640	1,903	1,726				13		13		04/22/2019	
44157R 10 9	HOUGHTON MIFFLIN HARCOURT ORD			140.000	466	3.330	466	1,016				(409)		(409)		04/22/2019	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
441593 10 0	HOULIHAN LOK CL A ORD			50.000	3,362	67.230	3,362	2,158		64		918		918		10/10/2018	
44267D 10 7	HOWARD HUGHES ORD			50.000	3,947	78.930	3,947	5,771				(2,394)		(2,394)		10/10/2018	
443201 10 8	HOWMET AEROSPACE ORD			535.996	15,233	28.420	15,233	8,793				6,440		6,440		10/10/2018	
443320 10 6	HUB GROUP CL A ORD			50.000	2,850	57.000	2,850	2,173				286		286		10/10/2018	
443510 60 7	HUBBELL ORD			70.000	10,975	156.790	10,975	8,638		260		628		628		10/10/2018	
443573 10 0	HUBSPOT ORD			50.000	19,822	396.440	19,822	6,331				11,897		11,897		10/10/2018	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			200.000	4,804	24.020	4,804	6,348		200		(2,726)		(2,726)		10/10/2018	
444859 10 2	HUMANA ORD			155.000	63,592	410.270	63,592	26,186	97	376		6,781		6,781		10/10/2018	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			110.000	15,032	136.650	15,032	12,533		119		2,186		2,186		10/10/2018	
446150 10 4	HUNTINGTON BANCSHARES ORD			1,360.000	17,177	12.630	17,177	20,618	204	816		(3,332)		(3,332)		10/10/2018	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			60.000	10,229	170.480	10,229	14,875		254		(4,824)		(4,824)		10/10/2018	
447011 10 7	HUNTSMAN ORD			270.000	6,788	25.140	6,788	6,415		176		265		265		10/10/2018	
447462 10 2	HURON CONSULTING GROUP ORD			30.000	1,769	58.950	1,769	1,386				(293)		(293)		04/22/2019	
448579 10 2	HYATT HOTELS CL A ORD			60.000	4,455	74.250	4,455	4,248		12		(928)		(928)		10/10/2018	
44891N 10 9	IAC INTERACTIVE ORD			100.000	18,935	189.350	18,935	6,110				12,825		12,825		10/10/2018	
449172 10 5	HYSTER YALE MATERIAL HANDLG CL A ORD			10.000	596	59.550	596	553		13		6		6		06/28/2019	
449253 10 3	IAA ORD			160.000	10,397	64.980	10,397	5,589				2,867		2,867		10/10/2018	
44925C 10 3	ICF INTERNATIONAL ORD			30.000	2,230	74.330	2,230	2,199	4	17		(519)		(519)		10/10/2018	
44930G 10 7	ICU MEDICAL ORD			20.000	4,290	214.490	4,290	5,204				547		547		10/10/2018	
44980X 10 9	IPG PHOTONICS ORD			50.000	11,190	223.790	11,190	7,292				3,944		3,944		10/10/2018	
450056 10 6	IRHYTHM TECHNOLOGIES ORD			30.000	7,116	237.210	7,116	2,436				5,074		5,074		10/10/2018	
45031U 10 1	ISTAR REIT ORD			80.000	1,188	14.850	1,188	994		34		27		27		06/28/2019	
45073V 10 8	ITT ORD			110.000	8,472	77.020	8,472	5,862		74		342		342		10/10/2018	
451107 10 6	IDACORP ORD			70.000	6,722	96.030	6,722	6,954		190		(754)		(754)		10/10/2018	
45167R 10 4	IDEX ORD			100.000	19,920	199.200	19,920	14,013		200		2,720		2,720		10/10/2018	
45168D 10 4	IDEXX LABORATORIES ORD			110.000	54,986	499.870	54,986	22,976				26,261		26,261		10/10/2018	
45174J 50 9	IHEARTMEDIA CL A ORD			85.000	1,102	12.960	1,102	626				476		476		07/15/2020	
452308 10 9	ILLINOIS TOOL ORD			365.000	74,416	203.880	74,416	31,778	416	1,588		8,851		8,851		10/10/2018	
452327 10 9	ILLUMINA ORD			170.000	62,900	370.000	62,900	41,742				6,504		6,504		10/10/2018	
45245E 10 9	IMAX ORD		C	70.000	1,261	18.020	1,261	1,680				(169)		(169)		10/10/2018	
45253H 10 1	IMMUNOGEN ORD			195.000	1,258	6.450	1,258	553				262		262		08/14/2019	
45258J 10 2	IMMUNOVANT ORD			30.000	1,386	46.190	1,386	736				650		650		07/15/2020	
453204 10 9	IMPINJ ORD			25.000	1,047	41.870	1,047	742				305		305		07/15/2020	
45337C 10 2	INCYTE ORD			220.000	19,136	86.980	19,136	14,255				(75)		(75)		10/10/2018	
45378A 10 6	INDEPENDENCE REALTY ORD			120.000	1,614	13.450	1,614	1,211	14	72		(72)		(72)		04/22/2019	
453836 10 8	INDEPENDENT BANK ORD			40.000	2,922	73.040	2,922	3,325	18	73		(408)		(408)		10/10/2018	
453838 60 9	INDEPENDENT BANK ORD			30.000	554	18.470	554	676		24		(125)		(125)		12/16/2019	
45384B 10 6	INDEPENDENT BANK GROUP ORD			50.000	3,126	62.520	3,126	2,824		43		631		631		07/15/2020	

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
456237 10 6	INDUSTRIAL LOGISTICS PROPERTIES ORD			90.000	2,096	23.290	2,096	1,757		92		154		154		07/15/2020	
45667G 10 3	INFINERA ORD			190.000	1,991	10.480	1,991	898				483		483		04/22/2019	
45687V 10 6	INGERSOLL RAND ORD			294.000	13,415	45.630	13,415	5,542				6,410		6,410		10/10/2018	
45688C 10 7	INGEVITY ORD			61.000	4,620	75.730	4,620	5,221				(711)		(711)		10/10/2018	
457030 10 4	INGLES MARKETS CL A ORD			15.000	640	42.660	640	509		10		(73)		(73)		08/14/2019	
457187 10 2	INGREDION ORD			90.000	7,080	78.670	7,080	9,112	58	228		(1,285)		(1,285)		10/10/2018	
45765U 10 3	INSIGHT ENTERPRISES ORD			50.000	3,805	76.090	3,805	2,397				290		290		10/10/2018	
457669 30 7	INSMED ORD			140.000	4,661	33.290	4,661	2,676				1,169		1,169		07/15/2020	
45768S 10 5	INNOSPEC ORD			30.000	2,722	90.730	2,722	2,085		31		(381)		(381)		10/10/2018	
45772F 10 7	INPHI ORD			60.000	9,629	160.480	9,629	1,916				5,188		5,188		10/10/2018	
457730 10 9	INSPIRE MEDICAL SYSTEMS ORD			40.000	7,524	188.090	7,524	3,530				3,993		3,993		07/15/2020	
45773H 20 1	INOVIO PHARMACEUTICALS ORD			215.000	1,903	8.850	1,903	2,006				(103)		(103)		10/20/2020	
45774W 10 8	INSTEEL INDUSTRIES ORD			25.000	557	22.270	557	579		41		20		20		12/16/2019	
45778Q 10 7	INSPERITY ORD			50.000	4,071	81.420	4,071	5,403		80		(231)		(231)		10/10/2018	
45780L 10 4	INOGEN ORD			30.000	1,340	44.680	1,340	5,883				(710)		(710)		10/10/2018	
45780R 10 1	INSTALLED BUILDING PRODUCTS ORD			35.000	3,568	101.930	3,568	2,319				1,056		1,056		07/15/2020	
45781D 10 1	INOVALON HOLDINGS CL A ORD			90.000	1,635	18.170	1,635	1,142				(59)		(59)		03/19/2019	
45781M 10 1	INNOVIVA ORD			85.000	1,053	12.390	1,053	1,218				(165)		(165)		07/15/2020	
45781V 10 1	INNOVATIVE INDUSTRIAL PPTY ORD			20.000	3,663	183.130	3,663	1,607	25	85		2,145		2,145		04/22/2019	
45782B 10 4	INSEEGO ORD			65.000	1,006	15.470	1,006	754				252		252		04/17/2020	
45784P 10 1	INSULET ORD			80.000	20,450	255.630	20,450	7,014				6,754		6,754		10/10/2018	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD			90.000	5,843	64.920	5,843	5,414				598		598		10/10/2018	
458140 10 0	INTEL ORD			4,785.000	238,389	49.820	238,389	150,749		6,316		(47,994)		(47,994)		10/10/2018	
45826H 10 9	INTEGER HOLDINGS ORD			40.000	3,248	81.190	3,248	2,955				30		30		10/10/2018	
45826J 10 5	INTELLIA THERAPEUTICS ORD			55.000	2,992	54.400	2,992	931				2,185		2,185		12/16/2019	
458334 10 9	INTER PARFUMS ORD			25.000	1,512	60.490	1,512	1,165				348		348		07/15/2020	
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD			100.000	6,095	60.950	6,095	5,366		40		1,433		1,433		10/10/2018	
45845P 10 8	INTERCEPT PHARMACEUTICALS ORD			30.000	741	24.700	741	3,063				(2,977)		(2,977)		10/10/2018	
458665 30 4	INTERFACE ORD			80.000	840	10.500	840	1,683		8		(487)		(487)		10/10/2018	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			615.000	70,903	115.290	70,903	32,048		738		13,985		13,985		10/10/2018	
45867G 10 1	INTERDIGITAL ORD			50.000	3,034	60.680	3,034	3,646		70		310		310		10/10/2018	
459044 10 3	INTERNATIONAL BANCSHARES ORD			70.000	2,621	37.440	2,621	2,994		77		(394)		(394)		10/10/2018	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			905.000	113,921	125.880	113,921	111,227		5,892		(7,385)		(7,385)		10/10/2018	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			130.000	14,149	108.840	14,149	17,199	100	393		(2,623)		(2,623)		12/18/2018	
460146 10 3	INTERNATIONAL PAPER ORD			515.000	25,606	49.720	25,606	16,552		1,056		1,890		1,890		10/10/2018	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			475.000	11,172	23.520	11,172	3,860		485		200		200		10/10/2018	
46071F 10 3	INTERSECT ENT ORD			39.000	893	22.900	893	1,292				(78)		(78)		03/19/2019	
46116X 10 1	INTRA CELLULAR THERAPIES ORD			60.000	1,908	31.800	1,908	772				(151)		(151)		12/16/2019	
461202 10 3	INTUIT ORD			310.000	117,754	379.850	117,754	47,934		676		36,555		36,555		10/10/2018	

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46120E 60 2	INTUITIVE SURGICAL ORD			135.000	110,444	818.100	110,444	50,267				30,638		30,638		10/10/2018	
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD			142.000	480	3.380	480	2,006		140		(1,739)		(1,739)		06/09/2020	
46146L 10 1	INVESTORS BANCORP ORD			300.000	3,168	10.560	3,168	3,609		144		(407)		(407)		10/10/2018	
46185L 10 3	INVITAE ORD			158.000	6,606	41.810	6,606	4,534				2,864		2,864		07/15/2020	
46187W 10 7	INVITATION HOMES ORD			360.000	10,692	29.700	10,692	7,913		216		(97)		(97)		10/10/2018	
462222 10 0	IONIS PHARMACEUTICALS ORD			150.000	8,481	56.540	8,481	6,611				(581)		(581)		10/10/2018	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD			138.000	6,403	46.400	6,403	1,417				2,583		2,583		03/19/2019	
46266C 10 5	IQVIA HOLDINGS ORD			200.000	35,834	179.170	35,834	23,032				4,932		4,932		10/10/2018	
46269C 10 2	IRIDIUM COMMUNICATIONS ORD			160.000	6,292	39.325	6,292	3,499				2,236		2,236		07/15/2020	
462726 10 0	IROBOT ORD			30.000	2,409	80.290	2,409	2,665				890		890		10/10/2018	
46284V 10 1	IRON MOUNTAIN ORD			358.000	10,554	29.480	10,554	10,582	221	886		(856)		(856)		10/10/2018	
46333X 10 8	IRONWOOD PHARMA CL A ORD			170.000	1,936	11.390	1,936	2,430				(326)		(326)		10/10/2018	
46571Y 10 7	I3 VERTICALS CL A ORD			20.000	664	33.200	664	568				99		99		12/16/2019	
465741 10 6	ITRON ORD			40.000	3,836	95.900	3,836	2,190				478		478		10/10/2018	
46583P 10 2	IVERIC BIO ORD			110.000	760	6.910	760	655				106		106		10/20/2020	
46590V 10 0	JBG SMITH PROPERTIES ORD			120.000	3,752	31.270	3,752	4,409	27	108		(1,034)		(1,034)		10/10/2018	
466032 10 9	J AND J SNACK FOODS ORD			25.000	3,884	155.370	3,884	3,391	14	32		127		127		07/15/2020	
46625H 10 0	JPMORGAN CHASE ORD			3,444.000	437,629	127.070	437,629	115,855		12,398		(42,465)		(42,465)		02/25/2016	
466313 10 3	JABIL ORD			200.000	8,506	42.530	8,506	4,764		64		240		240		10/10/2018	
466367 10 9	JACK IN THE BOX ORD			30.000	2,784	92.800	2,784	2,486		36		443		443		10/10/2018	
469814 10 7	JACOBS ENGINEERING GROUP ORD			155.000	16,889	108.960	16,889	8,869		118		2,965		2,965		10/10/2018	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			365.000	8,979	24.600	8,979	7,471		219		1,179		1,179		10/10/2018	
47580P 10 3	JELD WEN HOLDING ORD			80.000	2,029	25.360	2,029	1,806				156		156		10/10/2018	
477143 10 1	JETBLUE AIRWAYS ORD			380.000	5,525	14.540	5,525	6,323				(1,588)		(1,588)		10/10/2018	
477839 10 4	JOHN BEAN TECHNOLOGIES ORD			45.000	5,124	113.870	5,124	4,603		15		402		402		07/15/2020	
478160 10 4	JOHNSON & JOHNSON ORD			3,130.000	492,599	157.380	492,599	329,215		11,582		35,054		35,054		12/15/2020	
479167 10 8	JOHNSON OUTDOORS CL A ORD			10.000	1,126	112.630	1,126	917		2		209		209		07/15/2020	
48020Q 10 7	JONES LANG LASALLE ORD			57.005	8,458	148.370	8,458	7,662				(1,466)		(1,466)		07/01/2019	
48123V 10 2	J2 GLOBAL ORD			50.000	4,885	97.690	4,885	3,669				199		199		10/10/2018	
48203R 10 4	JUNIPER NETWORKS ORD			360.000	8,104	22.510	8,104	8,425		288		(763)		(763)		10/10/2018	
48238T 10 9	KAR AUCTION SERVICES ORD			160.000	2,978	18.610	2,978	3,402		61		(509)		(509)		10/10/2018	
48242W 10 6	KBR ORD			170.000	5,258	30.930	5,258	3,502	17	65		73		73		10/10/2018	
482480 10 0	KLA ORD			135.000	34,953	258.910	34,953	17,059		298		6,760		6,760		12/15/2020	
48251K 10 0	KKR REAL ESTATE FINANCE TRUST ORD			40.000	717	17.920	717	664	17	17		53		53		07/15/2020	
48251W 10 4	KKR AND CO ORD			410.000	16,601	40.490	16,601	16,261				340		340		12/15/2020	
48282T 10 4	KADANT ORD			20.000	2,820	140.980	2,820	1,921		19		713		713		04/22/2019	
48283N 10 6	KADMON ORD			175.000	728	4.160	728	464				(65)		(65)		10/15/2019	
483007 70 4	KAISER ALUMINUM ORD			20.000	1,978	98.900	1,978	2,056		54		(240)		(240)		10/10/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
483119 10 3	KALA PHARMACEUTICALS ORD			55.000	373	6.780	373	613				(240)		(240)		07/15/2020	
483548 10 3	KAMAN ORD			30.000	1,714	57.130	1,714	1,929	6	24		(264)		(264)		10/10/2018	
485170 30 2	KANSAS CITY SOUTHERN ORD			130.000	26,537	204.130	26,537	14,648	57	208		6,626		6,626		08/14/2019	
48576A 10 0	KARUNA THERAPEUTICS ORD			25.000	2,540	101.590	2,540	2,432				108		108		07/15/2020	
48576U 10 6	KARYOPHARM THERAPEUTICS ORD			75.000	1,161	15.480	1,161	644				(277)		(277)		08/14/2019	
48666K 10 9	KB HOME ORD			100.000	3,352	33.520	3,352	2,163		42		(75)		(75)		10/10/2018	
48716P 10 8	KEARNY FINANCIAL ORD			110.000	1,162	10.560	1,162	1,514		35		(360)		(360)		10/10/2018	
487836 10 8	KELLOGG ORD			300.000	18,669	62.230	18,669	20,270		684		(2,079)		(2,079)		10/10/2018	
488152 20 8	KELLY SERVICES CL A ORD			40.000	823	20.570	823	1,047		3		(80)		(80)		06/28/2019	
488401 10 0	KEMPER ORD			85.000	6,531	76.830	6,531	6,687		87		(86)		(86)		07/15/2020	
489170 10 0	KENNAMETAL ORD			100.000	3,624	36.240	3,624	4,080		80		(65)		(65)		10/10/2018	
489398 10 7	KENNEDY WILSON HOLDINGS ORD			150.000	2,684	17.890	2,684	2,928	33	132		(662)		(662)		10/10/2018	
49271V 10 0	KEURIG DR PEPPER ORD			220.000	7,042	32.010	7,042	5,177		132		673		673		10/10/2018	
493267 10 8	KEYCORP ORD			1,310.000	21,497	16.410	21,497	13,393		718		586		586		07/15/2020	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			230.000	30,381	132.090	30,381	14,122				6,776		6,776		10/10/2018	
493732 10 1	KFORCE ORD			30.000	1,263	42.090	1,263	1,088		24		72		72		04/22/2019	
494274 10 3	KIMBALL INTERNATIONAL CL B ORD			40.000	478	11.950	478	697	4	14		(349)		(349)		06/28/2019	
49427F 10 8	KILROY REALTY REIT ORD			155.000	8,897	57.400	8,897	10,416	78	238		(2,951)		(2,951)		07/15/2020	
49428J 10 9	KIMBALL ELECTRONICS ORD			30.000	480	15.990	480	536				(47)		(47)		12/16/2019	
494368 10 3	KIMBERLY CLARK ORD			436.000	58,786	134.830	58,786	28,330	467	1,849		(1,186)		(1,186)		05/20/2011	
49446R 10 9	KIMCO REALTY REIT ORD			495.000	7,430	15.010	7,430	7,348		406		(2,822)		(2,822)		10/10/2018	
49456B 10 1	KINDER MORGAN CL P ORD			2,100.000	28,707	13.670	28,707	29,980		2,179		(9,103)	6,647	(15,750)		10/10/2018	
49714P 10 8	KINSALE CAPITAL GROUP ORD			26.000	5,203	200.130	5,203	1,779		9		2,560		2,560		03/19/2019	
497266 10 6	KIRBY ORD			70.000	3,628	51.830	3,628	5,501				(2,639)		(2,639)		10/10/2018	
49803T 30 0	KITE REALTY GROUP REIT ORD			100.000	1,496	14.960	1,496	1,565		45		(457)		(457)		10/10/2018	
498904 20 0	KNOLL ORD			60.000	881	14.680	881	1,378		20		(635)		(635)		06/28/2019	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			150.000	6,273	41.820	6,273	4,755		48		897		897		10/10/2018	
49926D 10 9	KNOWLES ORD			100.000	1,843	18.430	1,843	1,395				(272)		(272)		10/10/2018	
50015M 10 9	KODIAK SCIENCES ORD			30.000	4,407	146.910	4,407	2,059				2,249		2,249		12/16/2019	
500255 10 4	KOHL'S ORD			210.000	8,545	40.690	8,545	12,236		148		(2,155)		(2,155)		10/10/2018	
50050N 10 3	KONTOOR BRANDS ORD			65.000	2,636	40.560	2,636	719		62		(93)		(93)		04/09/2012	
50060P 10 6	KOPPERS HOLDINGS ORD			25.000	779	31.160	779	690				(177)		(177)		08/14/2019	
500643 20 0	KORN FERRY ORD			70.000	3,045	43.500	3,045	3,229	7	28		77		77		10/10/2018	
500688 10 6	KOSMOS ENERGY ORD			290.000	682	2.350	682	2,477		13		(972)		(972)		10/10/2018	
500754 10 6	KRAFT HEINZ ORD			612.000	21,212	34.660	21,212	20,476		403		825		825		12/15/2020	
50077B 20 7	KRATOS DEFENSE AND SECURITY SOLS ORD			165.000	4,526	27.430	4,526	2,702				1,405		1,405		10/20/2020	
50077C 10 6	KRATON ORD			30.000	834	27.790	834	1,143				74		74		10/10/2018	
501044 10 1	KROGER ORD			710.000	22,550	31.760	22,550	10,608		483		1,967		1,967		10/10/2018	
501147 10 2	KRYSTAL BIOTECH ORD			20.000	1,200	60.000	1,200	845				355		355		07/15/2020	

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1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared but Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in B./A.C.V. (13-14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in B./A.C.V.	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
50127T 10 9	KURA ONCOLOGY ORD			75.000	2,450	32.660	2,450	1,415				1,213		1,213		07/15/2020	
501797 10 4	L BRANDS ORD			280.000	10,413	37.190	10,413	6,324		84		5,340		5,340		10/10/2018	
50187A 10 7	LHC GROUP ORD			30.000	6,400	213.320	6,400	2,942				2,267		2,267		10/10/2018	
50187T 10 6	LGI HOMES ORD			30.000	3,176	105.850	3,176	2,041				1,056		1,056		04/22/2019	
501889 20 8	LKQ ORD			390.000	13,744	35.240	13,744	11,691				(179)		(179)		10/10/2018	
50189K 10 3	LCI INDUSTRIES ORD			30.000	3,890	129.680	3,890	2,333		84		677		677		10/10/2018	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			100.000	10,422	104.220	10,422	6,051		100		1,197		1,197		10/10/2018	
502175 10 2	LTC PROPERTIES REIT ORD			40.000	1,556	38.910	1,556	1,783		91		(234)		(234)		10/10/2018	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			247.000	46,688	189.020	46,688	20,280		840		(2,186)		(2,186)		10/10/2018	
505336 10 7	LA Z BOY ORD			50.000	1,992	39.840	1,992	1,438		18		418		418		10/10/2018	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			130.000	26,462	203.550	26,462	13,669				4,469		4,469		12/18/2018	
505743 10 4	LADDER CAPITAL CL A ORD			100.000	978	9.780	978	1,704	20	108		(826)		(826)		10/10/2018	
511637 10 0	LAKELAND BANCORP ORD			60.000	762	12.700	762	969		30		(281)		(281)		06/28/2019	
511656 10 0	LAKELAND FINANCIAL ORD			30.000	1,607	53.580	1,607	1,394		36		140		140		04/22/2019	
512807 10 8	LAM RESEARCH ORD			165.000	77,925	472.270	77,925	17,550	215	784		29,679		29,679		10/10/2018	
512816 10 9	LAMAR ADVERTISING CL A REIT			100.000	8,322	83.220	8,322	7,398		250		(604)		(604)		10/10/2018	
513272 10 4	LAMB WESTON HOLDINGS ORD			180.000	14,173	78.740	14,173	13,181		166		(1,312)		(1,312)		10/10/2018	
513847 10 3	LANCASTER COLONY ORD			20.000	3,675	183.730	3,675	2,957		57		473		473		10/10/2018	
515098 10 1	LANDSTAR SYSTEM ORD			50.000	6,733	134.660	6,733	5,445		140		1,040		1,040		10/10/2018	
516544 10 3	LANTHEUS HOLDINGS ORD			74.000	998	13.490	998	1,631				(502)		(502)		06/28/2019	
516806 20 5	LAREDO PETROLEUM ORD			11.750	231	19.700	231	666				(443)		(443)		12/16/2019	
517834 10 7	LAS VEGAS SANDS ORD			440.000	26,224	59.600	26,224	24,790		348		(4,154)		(4,154)		10/10/2018	
518415 10 4	LATTICE SEMICONDUCTOR ORD			153.000	7,010	45.820	7,010	1,965				4,082		4,082		03/19/2019	
518439 10 4	ESTEE LAUDER CL A ORD			170.000	45,252	266.190	45,252	11,951		253		10,141		10,141		10/10/2018	
518613 20 3	LAUREATE EDUCATION CL A ORD			110.000	1,602	14.560	1,602	1,640				(336)		(336)		10/10/2018	
521865 20 4	LEAR ORD			80.000	12,722	159.030	12,722	10,806		82		1,746		1,746		10/10/2018	
524660 10 7	LEGGETT & PLATT ORD			180.000	7,974	44.300	7,974	4,731	72	222		(438)		(438)		07/15/2020	
525327 10 2	LEIDOS HOLDINGS ORD			170.000	17,870	105.120	17,870	11,227		231		1,229		1,229		10/10/2018	
525558 20 1	LEMAITRE VASCULAR ORD			25.000	1,013	40.500	1,013	721		7		291		291		04/17/2020	
52603A 20 8	LENDINGCLUB CORPORATION			83.000	876	10.560	876	1,253				(171)		(171)		03/19/2019	
52603B 10 7	LENDINGTREE ORD			10.000	2,738	273.790	2,738	2,224				(297)		(297)		12/18/2018	
526057 10 4	LENNAR CL A ORD			160.000	12,197	76.230	12,197	2,420		100		3,270		3,270		10/10/2018	
526057 30 2	LENNAR CL B ORD			25.000	1,530	61.200	1,530	1,271		6		260		260		07/15/2020	
526107 10 7	LENNOX INTERNATIONAL ORD			40.000	10,959	273.970	10,959	8,192	31	123		1,200		1,200		10/10/2018	
52634L 10 8	LENSAR ORD			11.000	80	7.250	80	30				50		50		12/16/2019	
529043 10 1	LEXINGTON REALTY REIT ORD			260.000	2,761	10.620	2,761	2,088	28	109				0		10/10/2018	
530307 10 7	LIBERTY BROADBAND SRS A ORD			30.000	4,727	157.580	4,727	2,395				991		991		10/10/2018	
530307 30 5	LIBERTY BROADBAND SRS C ORD			195.000	30,882	158.370	30,882	15,750				9,612		9,612		10/10/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
53115L 10 4	LIBERTY OILFIELD SERVICES CL A ORD			70.000	722	10.310	722	767		4		(57)		(57)		12/16/2019	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			100.000	4,319	43.190	4,319	4,084				(515)		(515)		10/10/2018	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			229.000	9,964	43.510	9,964	8,911				(403)		(403)		06/17/2020	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			240.000	10,224	42.600	10,224	8,014				(808)		(808)		10/10/2018	
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD			40.000	1,520	37.990	1,520	1,434				(232)		(232)		06/28/2019	
531229 88 8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD			40.000	995	24.880	995	1,135				(186)		(186)		04/22/2019	
531465 10 2	LIBERTY TRIPADVISOR HOLDIG SRS A ORD			100.000	434	4.340	434	1,726				(301)		(301)		12/18/2018	
53220K 50 4	LIGAND PHARMACEUTICALS ORD			20.000	1,989	99.450	1,989	4,280				(97)		(97)		10/10/2018	
53223X 10 7	LIFE STORAGE ORD			50.000	5,970	119.390	5,970	4,587		214		556		556		10/10/2018	
532457 10 8	ELI LILLY ORD			950.000	160,398	168.840	160,398	74,329		2,812		35,540		35,540		10/10/2018	
53261M 10 4	LIMELIGHT NETWORKS ORD			160.000	638	3.990	638	1,020				(381)		(381)		04/17/2020	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			70.000	8,138	116.250	8,138	6,013	36	137		1,366		1,366		10/10/2018	
534187 10 9	LINCOLN NATIONAL ORD			260.000	13,081	50.310	13,081	12,170		416		(2,262)		(2,262)		10/10/2018	
535555 10 6	LINDSAY ORD			10.000	1,285	128.460	1,285	822		13		325		325		06/28/2019	
535919 40 1	LIONS GATE ENTERTANMNT VTNG CL A ORD			80.000	910	11.370	910	653				257		257		07/15/2020	
535919 50 0	LIONS GATE ENTERTAINMENT CL B ORD			120.000	1,246	10.380	1,246	2,603				54		54		10/10/2018	
53635B 10 7	LIQUIDITY SERVICES ORD			35.000	557	15.910	557	557				0		0		12/15/2020	
536797 10 3	LITHIA MOTORS CL A ORD			30.000	8,780	292.670	8,780	3,293		31		4,090		4,090		07/15/2020	
537008 10 4	LITTELFUSE ORD			40.000	10,186	254.660	10,186	6,824		77		2,534		2,534		12/18/2018	
538034 10 9	LIVE NATION ENTERTAINMENT ORD			170.000	12,492	73.480	12,492	8,430				342		342		10/10/2018	
53803X 10 5	LIVE OAK BANCSHARES ORD			40.000	1,898	47.460	1,898	604		2		1,294		1,294		07/15/2020	
538146 10 1	LIVEPERSON ORD			70.000	4,356	62.230	4,356	1,530				1,766		1,766		10/10/2018	
53814L 10 8	LIVENT ORD			149.000	2,807	18.840	2,807	1,402				1,533		1,533		10/10/2018	
53815P 10 8	LIVERAMP HOLDINGS ORD			90.000	6,587	73.190	6,587	4,032				2,261		2,261		10/10/2018	
539830 10 9	LOCKHEED MARTIN ORD			255.000	90,520	354.980	90,520	62,124		2,499		(8,772)		(8,772)		08/14/2019	
540424 10 8	LOEWS ORD			502.000	22,600	45.020	22,600	18,442		126		(3,750)		(3,750)		02/09/2016	
546347 10 5	LOUISIANA PACIFIC ORD			170.000	6,319	37.170	6,319	4,029		99		1,275		1,275		10/10/2018	
548661 10 7	LOWE'S COMPANIES ORD			830.000	133,223	160.510	133,223	49,941		1,868		33,823		33,823		10/10/2018	
550021 10 9	LULULEMON ATHLETICA ORD		C	120.000	41,764	348.030	41,764	16,883				13,963		13,963		10/10/2018	
55003T 10 7	LUMBER LIQUIDATORS HOLDINGS ORD			35.000	1,076	30.740	1,076	353				734		734		12/16/2019	
55024U 10 9	LUMENTUM HOLDINGS ORD			82.000	7,774	94.800	7,774	4,416				1,271		1,271		12/11/2018	
55027E 10 2	LUMINEX ORD			50.000	1,156	23.120	1,156	1,086	5	18		(2)		(2)		04/22/2019	
550678 10 6	LUXFER HOLDINGS ORD		C	30.000	493	16.420	493	735		15		(63)		(63)		06/28/2019	
550819 10 6	LYDALL ORD			20.000	601	30.030	601	406				190		190		12/16/2019	
55087P 10 4	LYFT CL A ORD			265.000	13,019	49.130	13,019	7,596				5,424		5,424		04/17/2020	
55261F 10 4	M&T BANK ORD			155.000	19,732	127.300	19,732	22,980		682		(6,580)		(6,580)		10/10/2018	
55262C 10 0	MBIA ORD			110.000	724	6.580	724	1,034				(299)		(299)		04/22/2019	
552676 10 8	MDC HOLDINGS ORD			54.000	2,624	48.600	2,624	1,375		75		564		564		10/10/2018	

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552690 10 9	MDU RESOURCES GROUP ORD			230.000	6,058	26.340	6,058	5,998	49	191		(775)		(775)		10/10/2018	
55272X 10 2	MFA FINANCIAL REIT ORD			550.000	2,140	3.890	2,140	3,955	41	138		(2,068)		(2,068)		10/10/2018	
55277P 10 4	MGE ENERGY ORD			40.000	2,801	70.030	2,801	2,581		58		(352)		(352)		10/10/2018	
552848 10 3	MGIC INVESTMENT ORD			440.000	5,522	12.550	5,522	5,500		106		(713)		(713)		10/10/2018	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			615.000	19,379	31.510	19,379	17,053		97		(1,082)		(1,082)		10/10/2018	
55303J 10 6	MGP INGREDIENTS ORD			10.000	471	47.060	471	663		5		(14)		(14)		06/28/2019	
55305B 10 1	M I HOMES ORD			40.000	1,772	44.290	1,772	1,142				198		198		06/28/2019	
55306N 10 4	MKS INSTRUMENTS ORD			60.000	9,027	150.450	9,027	4,402		48		2,426		2,426		10/10/2018	
55345K 10 3	MRC GLOBAL ORD			110.000	729	6.630	729	1,966				(771)		(771)		10/10/2018	
553498 10 6	MSA SAFETY ORD			40.000	5,976	149.390	5,976	3,994		68		921		921		10/10/2018	
553530 10 6	MSC INDUSTRIAL CL A ORD			50.000	4,220	84.390	4,220	3,987		575		296		296		10/10/2018	
55354G 10 0	MSCI ORD			100.000	44,653	446.530	44,653	15,685		292		18,835		18,835		10/10/2018	
553573 10 6	MSG NETWORKS CL A ORD			70.000	1,032	14.740	1,032	1,791				(186)		(186)		10/10/2018	
553777 10 3	MTS SYSTEMS ORD			20.000	1,163	58.160	1,163	1,104		6		203		203		04/22/2019	
55405W 10 4	MYR GROUP ORD			20.000	1,202	60.100	1,202	747				550		550		06/28/2019	
55405Y 10 0	MACOM TECHNOLOGY SOLUTIONS ORD			65.000	3,578	55.040	3,578	1,253				1,849		1,849		08/14/2019	
554382 10 1	MACERICH REIT ORD			173.000	1,846	10.670	1,846	8,919		258		(2,654)		(2,654)		05/12/2020	
554489 10 4	MACK CALI REALTY REIT ORD			110.000	1,371	12.460	1,371	2,200		66		(1,174)		(1,174)		10/10/2018	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD			90.000	3,380	37.550	3,380	3,900		90		(476)		(476)		10/10/2018	
556099 10 9	MACROGENICS ORD			50.000	1,143	22.860	1,143	949				599		599		03/19/2019	
55616P 10 4	MACYS ORD			370.000	4,163	11.250	4,163	10,060		279		(2,128)		(2,128)		10/10/2018	
556269 10 8	STEVEN MADDEN ORD			120.000	4,238	35.320	4,238	3,666		18		(923)		(923)		10/10/2018	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD			20.000	3,682	184.100	3,682	4,030				(348)		(348)		10/10/2018	
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD			20.000	2,101	105.040	2,101	1,585				516		516		10/10/2018	
558868 10 5	MADRIGAL PHARMACEUTI ORD			15.000	1,668	111.170	1,668	1,566				102		102		07/15/2020	
559079 20 7	MAGELLAN HEALTH ORD			30.000	2,485	82.840	2,485	2,111				138		138		10/10/2018	
55955D 10 0	MAGNITE ORD			145.000	4,453	30.710	4,453	1,337				3,198		3,198		10/20/2020	
559663 10 9	MAGNOLIA OIL GAS CL A ORD			130.000	918	7.060	918	1,607				(718)		(718)		12/16/2019	
56117J 10 0	MALIBU BOATS CL A ORD			20.000	1,249	62.440	1,249	777				430		430		06/28/2019	
562750 10 9	MANHATTAN ASSOCIATES ORD			80.000	8,414	105.180	8,414	3,751				2,034		2,034		10/10/2018	
563571 40 5	MANITOWOC ORD			40.000	532	13.310	532	712				(168)		(168)		06/28/2019	
56400P 70 6	MANNKIND ORD			300.000	939	3.130	939	611				329		329		10/20/2020	
56418H 10 0	MANPOWERGROUP ORD			70.000	6,313	90.180	6,313	5,416		158		(484)		(484)		10/10/2018	
564563 10 4	MANTECH INTERNATIONAL CL A ORD			30.000	2,668	88.940	2,668	1,722		38		272		272		10/10/2018	
565849 10 6	MARATHON OIL ORD			1,045.000	6,970	6.670	6,970	17,863		84		(7,221)		(7,221)		10/10/2018	
56585A 10 2	MARATHON PETROLEUM ORD			648.000	26,801	41.360	26,801	15,418		1,503		(12,241)		(12,241)		12/18/2018	
566324 10 9	MARCUS & MILLICHAP INC. ORD			35.000	1,303	37.230	1,303	983				320		320		07/15/2020	
566330 10 6	MARCUS ORD			20.000	270	13.480	270	659		3		(366)		(366)		06/28/2019	
567908 10 8	MARINEMAX ORD			30.000	1,051	35.030	1,051	752				299		299		07/15/2020	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
56854Q 20 0	MARINUS PHARMACEUTICALS ORD			35.000	427	12.200	427	495				(68)		(68)		10/20/2020	
570535 10 4	MARKEL ORD			17.000	17,566	1,033.300	17,566	18,554				(1,868)		(1,868)		03/19/2019	
57060D 10 8	MARKETAXESS HOLDINGS ORD			40.000	22,822	570.560	22,822	7,473		96		7,658		7,658		10/10/2018	
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD			55.000	7,547	137.220	7,547	5,227		43		974		974		07/15/2020	
571748 10 2	MARSH & MCLENNAN ORD			638.000	74,646	117.000	74,646	24,755		1,174		3,566		3,566		10/22/2013	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			228.000	30,078	131.920	30,078	15,207		109		(4,448)		(4,448)		10/10/2018	
573075 10 8	MARTEN TRANSPORT ORD			82.000	1,413	17.230	1,413	1,204		50		209		209		04/17/2020	
573284 10 6	MARTIN MARIETTA MATERIALS ORD			65.000	18,458	283.970	18,458	10,115		146		281		281		10/10/2018	
574599 10 6	MASCO ORD			380.000	20,873	54.930	20,873	9,200		207		2,637		2,637		10/10/2018	
574795 10 0	MASIMO ORD			50.000	13,419	268.380	13,419	5,772				5,516		5,516		10/10/2018	
575385 10 9	MASONITE INTERNATIONAL ORD			30.000	2,950	98.340	2,950	1,827				784		784		10/10/2018	
576323 10 9	MASTEC ORD			70.000	4,773	68.180	4,773	2,904				281		281		10/10/2018	
57636Q 10 4	MASTERCARD CL A ORD			990.000	353,371	356.940	353,371	105,211		1,584		57,767		57,767		12/18/2018	
57637H 10 3	MASTERCRAFT BOAT HOLDINGS ORD			25.000	621	24.840	621	515				106		106		10/20/2020	
576485 20 5	MATADOR RESOURCES ORD			120.000	1,447	12.060	1,447	3,860				(709)		(709)		10/10/2018	
57667L 10 7	MATCH GROUP ORD			277.000	41,880	151.190	41,880	16,032				25,848		25,848		10/10/2018	
576690 10 1	MATERION ORD			27.000	1,720	63.720	1,720	1,523		12		115		115		03/19/2019	
576853 10 5	MATRIX SERVICE ORD			30.000	331	11.020	331	608				(356)		(356)		06/28/2019	
57686G 10 5	MATSON ORD			50.000	2,849	56.970	2,849	1,907		45		809		809		10/10/2018	
577081 10 2	MATTEL ORD			425.000	7,416	17.450	7,416	6,126				1,658		1,658		10/10/2018	
577128 10 1	MATTHEWS INTERNATIONAL CL A ORD			40.000	1,176	29.400	1,176	1,792		34		(351)		(351)		10/10/2018	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			340.000	30,141	88.650	30,141	17,269		490		9,228		9,228		10/10/2018	
57776J 10 0	MAXLINEAR ORD			80.000	3,055	38.190	3,055	1,875				1,358		1,358		06/28/2019	
57778K 10 5	MAXAR TECHNOLOGIES ORD			60.000	2,315	38.590	2,315	1,755		2		1,375		1,375		10/10/2018	
577933 10 4	MAXIMUS ORD			70.000	5,123	73.190	5,123	4,428		78		(84)		(84)		10/10/2018	
579780 20 6	MCCORMICK ORD			290.000	27,724	95.600	27,724	7,717	99	360		(13,780)		(13,780)		10/10/2018	
580135 10 1	MCDONALD'S ORD			769.000	165,012	214.580	165,012	89,414		3,876		13,050		13,050		08/14/2019	
580589 10 9	MCGRATH RENT ORD			35.000	2,349	67.100	2,349	1,838		45		(14)		(14)		07/15/2020	
58155Q 10 3	MCKESSON ORD			210.000	36,523	173.920	36,523	21,360	88	347		7,476		7,476		10/10/2018	
584021 10 9	MEDALLIA ORD			115.000	3,820	33.220	3,820	3,176				644		644		07/15/2020	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			440.000	9,588	21.790	9,588	6,402	119	471		299		299		10/10/2018	
58470H 10 1	MEDIFAST ORD			20.000	3,927	196.340	3,927	3,553	23	57		1,268		1,268		07/15/2020	
58502B 10 6	MEDNAX ORD			110.000	2,699	24.540	2,699	5,023				(358)		(358)		10/10/2018	
58506Q 10 9	MEDPACE HOLDINGS ORD			40.000	5,568	139.200	5,568	3,186				1,775		1,775		07/15/2020	
587376 10 4	MERCANTILE BANK ORD			20.000	543	27.170	543	651		22		(186)		(186)		06/28/2019	
58933Y 10 5	MERCK & CO ORD			3,045.000	249,081	81.800	249,081	168,360	1,797	6,747		(25,008)		(25,008)		12/15/2020	
589378 10 8	MERCURY SYSTEMS ORD			50.000	4,403	88.060	4,403	2,588				948		948		10/10/2018	
589400 10 0	MERCURY GENERAL ORD			30.000	1,566	52.210	1,566	1,499		76		104		104		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
589433 10 1	MEREDITH ORD.			40.000	768	19.200	768	2,071		24		(531)		(531)		10/10/2018	
589584 10 1	MERIDIAN BIOSCIENCE ORD.			50.000	935	18.690	935	594				446		446		06/28/2019	
58958U 10 3	MERIDIAN BANCORP ORD.			60.000	895	14.910	895	1,073	5	19		(311)		(311)		06/28/2019	
589889 10 4	MERIT MEDICAL SYSTEMS ORD.			60.000	3,331	55.510	3,331	3,676				1,457		1,457		10/10/2018	
59001A 10 2	MERITAGE HOMES ORD.			40.000	3,313	82.820	3,313	1,468				868		868		10/10/2018	
59001K 10 0	MERITOR ORD.			100.000	2,791	27.910	2,791	1,826				172		172		10/10/2018	
59045L 10 6	MERSANA THERAPEUTICS ORD.			50.000	1,331	26.610	1,331	455				876		876		04/17/2020	
59064R 10 9	MESA LABORATORIES ORD.			5.000	1,433	286.640	1,433	1,068		3		186		186		10/15/2019	
59100U 10 8	META FINANCIAL GROUP ORD.			50.000	1,828	36.560	1,828	1,402	3	10		3		3		06/28/2019	
591520 20 0	METHODE ELECTRONICS ORD.			40.000	1,531	38.280	1,531	1,143		18		(43)		(43)		06/28/2019	
59156R 10 8	METLIFE ORD.			800.000	37,560	46.950	37,560	27,182		1,456		(3,216)		(3,216)		02/25/2016	
592688 10 5	METTLER TOLEDO ORD.			30.000	34,190	1,139.680	34,190	16,929				10,392		10,392		10/10/2018	
59408Q 10 6	MICHAELS COMPANIES ORD.			130.000	1,691	13.010	1,691	2,023				640		640		10/10/2018	
594918 10 4	MICROSOFT ORD.			8,735.000	1,942,839	222.420	1,942,839	462,917		18,195		562,991		562,991		10/20/2020	
594972 40 8	MICROSTRATEGY CL A ORD.			10.000	3,886	388.550	3,886	1,267				2,459		2,459		10/10/2018	
595017 10 4	MICROCHIP TECHNOLOGY ORD.			275.000	37,980	138.110	37,980	15,379		405		9,182		9,182		10/10/2018	
595112 10 3	MICRON TECHNOLOGY ORD.			1,060.000	79,691	75.180	79,691	25,906				22,684		22,684		10/10/2018	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD.			135.000	17,103	126.690	17,103	12,662		540		(698)		(698)		10/10/2018	
596278 10 1	MIDDLEBY ORD.			60.000	7,735	128.920	7,735	7,057				1,164		1,164		10/10/2018	
596680 10 8	MIDDLESEX WATER ORD.			20.000	1,449	72.470	1,449	1,185		21		178		178		06/28/2019	
597742 10 5	MIDLAND STATES ORD.			20.000	357	17.870	357	534		21		(222)		(222)		06/28/2019	
600544 10 0	HERMAN MILLER ORD.			70.000	2,366	33.800	2,366	2,519	13	29		(550)		(550)		10/10/2018	
600551 20 4	MILLER INDUSTRIES ORD.			10.000	380	38.020	380	369				12		12		12/15/2020	
603158 10 6	MINERALS TECHNOLOGIES ORD.			40.000	2,485	62.120	2,485	2,398		8		180		180		10/10/2018	
60468T 10 5	MIRATI THERAPEUTICS ORD.			47.000	10,323	219.640	10,323	4,453				4,362		4,362		07/15/2020	
606710 20 0	MITEK SYSTEMS ORD.			55.000	978	17.780	978	723				255		255		10/20/2020	
607525 10 2	MODEL N ORD.			40.000	1,427	35.680	1,427	780				24		24		06/28/2019	
60770K 10 7	MODERNA ORD.			310.000	32,386	104.470	32,386	9,653				21,321		21,321		12/15/2020	
607828 10 0	MODINE MANUFACTURING ORD.			60.000	754	12.560	754	957				292		292		04/22/2019	
60786M 10 5	MOELIS CL A ORD.			70.000	3,273	46.760	3,273	3,214		260		1,059		1,059		07/15/2020	
608190 10 4	MOHAWK INDUSTRIES ORD.			75.000	10,571	140.950	10,571	9,805				2,430		2,430		07/15/2020	
60855R 10 0	MOLINA HEALTHCARE ORD.			70.000	14,888	212.680	14,888	9,704				5,389		5,389		10/10/2018	
60871R 20 9	MOLSON COORS BEVERAGE COMPA CL B ORD.			210.000	9,490	45.190	9,490	13,536		120		(1,829)		(1,829)		10/10/2018	
609027 10 7	MONARCH CASINO AND RESORT ORD.			15.000	918	61.220	918	545				374		374		07/15/2020	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD.			1,787.000	104,486	58.470	104,486	59,453	563	2,091		6,058		6,058		10/10/2018	
60937P 10 6	MONGODB CL A ORD.			55.000	19,747	359.040	19,747	7,428				12,509		12,509		10/15/2019	
609720 10 7	MONMOUTH REIT ORD.			110.000	1,905	17.320	1,905	1,439		75		312		312		04/22/2019	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD.			50.000	18,312	366.230	18,312	5,521	25	95		9,411		9,411		10/10/2018	
610236 10 1	MONRO ORD.			40.000	2,132	53.300	2,132	2,548		31		(814)		(814)		07/15/2020	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
61174X 10 9	MONSTER BEVERAGE ORD			485.000	44,853	92.480	44,853	24,136				14,031		14,031		10/10/2018	
615369 10 5	MOODYS ORD			205.000	59,499	290.240	59,499	17,714		459		10,830		10,830		10/10/2018	
615394 20 2	MOOG CL A ORD			40.000	3,172	79.300	3,172	3,169		30		(241)		(241)		10/10/2018	
617446 44 8	MORGAN STANLEY ORD			1,666.000	114,171	68.530	114,171	36,967		2,119		35,466		35,466		02/25/2016	
617700 10 9	MORNINGSTAR ORD			20.000	4,631	231.570	4,631	2,212	6	24		1,605		1,605		10/10/2018	
61945C 10 3	MOSAIC ORD			430.000	9,894	23.010	9,894	11,676		86		589		589		10/10/2018	
620071 10 0	MOTORCAR PARTS OF AMERICA ORD			20.000	392	19.620	392	445				(48)		(48)		12/16/2019	
620076 30 7	MOTOROLA SOLUTIONS ORD			197.000	33,502	170.060	33,502	17,737	140	504		1,757		1,757		10/10/2018	
624580 10 6	MOVADO GROUP ORD			20.000	332	16.620	332	499				(102)		(102)		10/15/2019	
624756 10 2	MUELLER INDUSTRIES ORD			60.000	2,107	35.110	2,107	1,602		24		202		202		10/10/2018	
624758 10 8	MUELLER WATER PRODUCTS SER A ORD			180.000	2,228	12.380	2,228	2,009		38		72		72		10/10/2018	
62482R 10 7	MR COOPER GROUP ORD			95.000	2,948	31.030	2,948	864				1,759		1,759		08/14/2019	
626717 10 2	MURPHY OIL ORD			200.000	2,420	12.100	2,420	6,356		125		(2,940)		(2,940)		10/10/2018	
626755 10 2	MURPHY USA ORD			30.000	3,926	130.870	3,926	2,370		8		416		416		10/10/2018	
628464 10 9	MYERS INDUSTRIES ORD			40.000	831	20.780	831	771	5	22		164		164		06/28/2019	
62855J 10 4	MYRIAD GENETICS ORD			80.000	1,582	19.775	1,582	3,590				(596)		(596)		10/10/2018	
628778 10 2	NBT BANCORP ORD			50.000	1,605	32.100	1,605	1,915		54		(423)		(423)		10/10/2018	
62886E 10 8	NCR ORD			140.000	5,260	37.570	5,260	3,626				337		337		10/10/2018	
62914B 10 0	NIC ORD			83.000	2,144	25.830	2,144	1,423		30		289		289		03/19/2019	
629209 30 5	NMI HOLDINGS CL A ORD			115.000	2,605	22.650	2,605	2,474				(792)		(792)		10/20/2020	
62921N 10 5	NGM BIOPHARMACEUTICALS ORD			30.000	909	30.295	909	570				339		339		07/15/2020	
629377 50 8	NRG ENERGY ORD			375.000	14,081	37.550	14,081	9,383		450		(825)		(825)		10/10/2018	
62944T 10 5	NVR ORD			5.000	20,399	4,079.860	20,399	17,474				1,357		1,357		08/14/2019	
62945V 10 9	NV5 GLOBAL ORD			10.000	788	78.780	788	814				283		283		06/28/2019	
63009R 10 9	NANOSTRING TECHNOLOGIES ORD			40.000	2,675	66.880	2,675	1,214				1,562		1,562		06/28/2019	
63016Q 10 2	NANTKWEST ORD			35.000	467	13.330	467	485				(19)		(19)		07/15/2020	
631103 10 8	NASDAQ ORD			140.000	18,584	132.740	18,584	4,640		272		3,590		3,590		10/10/2018	
632307 10 4	NATERA ORD			70.000	6,966	99.520	6,966	1,930				4,608		4,608		06/28/2019	
633707 10 4	NATIONAL BANK HOLDINGS CL A ORD			30.000	983	32.760	983	1,031		24		(74)		(74)		04/22/2019	
635017 10 6	NATIONAL BEVERAGE ORD			15.000	1,274	84.900	1,274	1,015	90			258		258		07/15/2020	
635906 10 0	NATIONAL HEALTHCARE ORD			10.000	664	66.410	664	811	5	21		(200)		(200)		06/28/2019	
636180 10 1	NATL FUEL GAS ORD			100.000	4,113	41.130	4,113	5,834	45	176		(541)		(541)		10/10/2018	
636220 30 3	NATIONAL GENERAL HOLDINGS ORD			70.000	2,393	34.180	2,393	1,746	175	14		846		846		10/10/2018	
63633D 10 4	NATIONAL HEALTH INVESTORS REIT ORD			50.000	3,459	69.170	3,459	3,690	55	218		(616)		(616)		10/10/2018	
636518 10 2	NATIONAL INSTRUMENTS ORD			130.000	5,712	43.940	5,712	5,769		135		208		208		10/10/2018	
637071 10 1	NOV ORD			465.000	6,384	13.730	6,384	18,282		23		(5,264)		(5,264)		10/10/2018	
637215 10 4	NATIONAL PRESTO INDUSTRIES ORD			10.000	884	88.430	884	872				12		12		04/17/2020	
637372 20 2	NATIONAL RESEARCH ORD			15.000	641	42.750	641	899				(257)		(257)		07/15/2020	

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			190.000	7,775	40.920	7,775	8,428		393		(2,413)		(2,413)		10/10/2018	
637870 10 6	NATIONAL STORAGE AFFILIATES ORD			80.000	2,882	36.030	2,882	2,108		95		272		272		07/15/2020	
63845R 10 7	NATIONAL VISION HOLDINGS ORD			110.000	4,982	45.290	4,982	3,824				1,545		1,545		07/15/2020	
638517 10 2	NATIONAL WESTERN LIFE GROUP CL A ORD			5.000	1,032	206.440	1,032	950		2		82		82		10/20/2020	
639050 10 3	NATUS MEDICAL ORD			40.000	802	20.040	802	1,027				(518)		(518)		06/28/2019	
63910B 10 2	NAUTILUS GROUP ORD			40.000	726	18.140	726	1,085				(359)		(359)		10/20/2020	
63934E 10 8	NAVISTAR INTERNATIONAL ORD			60.000	2,638	43.960	2,638	2,154				901		901		10/10/2018	
63938C 10 8	NAVIENT ORD			320.000	3,142	9.820	3,142	4,131		205		(1,235)		(1,235)		10/10/2018	
640079 10 9	NEENAH ORD			20.000	1,106	55.320	1,106	1,574		38		(302)		(302)		10/10/2018	
640268 10 8	NEKTAR THERAPEUTICS ORD			185.000	3,145	17.000	3,145	9,527				(848)		(848)		10/10/2018	
64031N 10 8	NELNET CL A ORD			20.000	1,425	71.240	1,425	1,304		16		260		260		08/14/2019	
640491 10 6	NEOGEN ORD			70.000	5,551	79.300	5,551	4,536				983		983		10/10/2018	
64049K 10 4	NEOLEUKIN THERAPEUTICS ORD			45.000	635	14.100	635	518				117		117		10/20/2020	
64049M 20 9	NEOGENOMICS ORD			110.000	5,922	53.840	5,922	2,413				2,705		2,705		06/28/2019	
64051T 10 0	NEOPHOTONICS ORD			55.000	500	9.090	500	467				33		33		04/17/2020	
64110D 10 4	NETAPP ORD			320.000	21,197	66.240	21,197	21,714		614		1,277		1,277		10/10/2018	
64110L 10 6	NETFLIX ORD			495.000	267,661	540.730	267,661	91,931				107,494		107,494		10/15/2019	
64111Q 10 4	NETGEAR ORD			30.000	1,219	40.630	1,219	1,042				484		484		10/10/2018	
64115T 10 4	NETSCOUT SYSTEMS ORD			100.000	2,742	27.420	2,742	2,186				335		335		10/10/2018	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			110.000	10,544	95.850	10,544	11,694				(1,280)		(1,280)		10/10/2018	
64157F 10 3	NEVRO ORD			40.000	6,924	173.100	6,924	2,771				2,116		2,116		07/15/2020	
646025 10 6	NJ RESOURCES ORD			100.000	3,555	35.550	3,555	4,704	33	127		(902)		(902)		10/10/2018	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			555.000	5,517	9.940	5,517	8,283	111	350		(2,151)		(2,151)		07/15/2020	
64829B 10 0	NEW RELIC ORD			50.000	3,270	65.400	3,270	4,064				(16)		(16)		10/10/2018	
648691 10 3	NEW SENIOR INVESTMENT GROUP ORD			110.000	570	5.180	570	739		36		(272)		(272)		06/28/2019	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			580.000	6,119	10.550	6,119	6,102		394		(853)		(853)		10/10/2018	
649604 50 1	NEW YORK MORTGAGE REIT ORD			510.000	1,882	3.690	1,882	2,113	51	93		(235)		(235)		07/15/2020	
650111 10 7	NEW YORK TIMES CL A ORD			170.000	8,801	51.770	8,801	4,218		39		3,332		3,332		10/10/2018	
651229 10 6	NEWELL BRANDS ORD			540.000	11,464	21.230	11,464	9,763		497		1,085		1,085		10/10/2018	
651587 10 7	NEWMARKET ORD			10.000	3,983	398.290	3,983	3,886	19	76		(882)		(882)		12/18/2018	
65158N 10 2	NEWMARK GROUP CL A ORD			157.000	1,145	7.290	1,145	1,335		20		(968)		(968)		10/10/2018	
651639 10 6	NEWMONT ORD			935.000	55,997	59.890	55,997	32,906		933		11,010		11,010		04/17/2020	
651718 50 4	NEWPARK RSC ORD			120.000	230	1.920	230	890				(522)		(522)		06/28/2019	
65249B 10 9	NEWS CL A ORD			467.000	8,392	17.970	8,392	3,278		93		1,789		1,789		10/10/2018	
65249B 20 8	NEWS CL B ORD			140.000	2,488	17.770	2,488	1,928		28		456		456		10/10/2018	
65290C 10 5	NEXTIER OILFIELD SOLUTIONS ORD			129.000	444	3.440	444	1,634				(421)		(421)		10/10/2018	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			50.000	5,460	109.190	5,460	3,847		112		(403)		(403)		10/10/2018	
65339F 10 1	NEXTERA ENERGY ORD			2,560.000	197,504	77.150	197,504	90,495		3,318		(150,645)		(150,645)		04/17/2020	
65341D 10 2	NEXPOINT RESIDENTIAL ORD			20.000	846	42.310	846	828		26		(54)		(54)		06/28/2019	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65343C 10 2	NEXTGEN HEALTHCARE ORD.			70.000	1,277	18.240	1,277	1,165				152		152		04/22/2019	
65406E 10 2	NICOLET BANKSHARES ORD.			10.000	664	66.350	664	540				124		124		07/15/2020	
654106 10 3	NIKE CL B ORD.			1,370.000	193,814	141.470	193,814	60,034		1,719		55,019		55,019		10/10/2018	
65473P 10 5	NISOURCE ORD.			440.000	10,094	22.940	10,094	5,794		370		(2,156)		(2,156)		10/10/2018	
65487K 10 0	NLIGHT ORD.			40.000	1,306	32.650	1,306	768				495		495		06/28/2019	
65487U 10 8	NKARTA ORD.			25.000	1,537	61.470	1,537	744				793		793		10/20/2020	
655663 10 2	NORDSON ORD.			70.000	14,067	200.950	14,067	8,970	27	107		2,668		2,668		10/10/2018	
655664 10 0	NORDSTROM ORD.			140.000	4,369	31.210	4,369	8,539		52		(1,361)		(1,361)		10/10/2018	
655844 10 8	NORFOLK SOUTHERN ORD.			295.000	70,095	237.610	70,095	30,568		1,109		12,827		12,827		10/10/2018	
665531 30 7	NORTHERN OIL AND GAS, INC.			38.000	333	8.750	333	731				(399)		(399)		12/16/2019	
665859 10 4	NORTHERN TRUST ORD.			250.000	23,285	93.140	23,285	20,408	175	700		(3,275)		(3,275)		10/10/2018	
66611T 10 8	NORTHFIELD BANCORP ORD.			50.000	617	12.330	617	780		22		(232)		(232)		06/28/2019	
666807 10 2	NORTHROP GRUMMAN ORD.			170.000	51,802	304.720	51,802	26,595		964		(6,673)		(6,673)		12/18/2018	
667340 10 3	NORTHWEST BANCSHARES ORD.			110.000	1,401	12.740	1,401	1,894		84		(428)		(428)		10/10/2018	
66765N 10 5	NORTHWEST NATURAL HOLDING COMPAN ORD.			30.000	1,380	45.990	1,380	2,113		57		(832)		(832)		10/10/2018	
668074 30 5	NORTHWESTERN ORD.			60.000	3,499	58.320	3,499	3,665		144		(801)		(801)		10/10/2018	
668771 10 8	NORTONLIFELOCK ORD.			760.000	15,793	20.780	15,793	14,869		9,500		(3,602)		(3,602)		10/10/2018	
66987E 20 6	NOVAGOLD RESOURCES ORD.		C	300.000	3,696	12.320	3,696	1,773				210		210		06/28/2019	
670002 40 1	NOVAVAX ORD.			75.000	8,363	111.510	8,363	4,707				3,656		3,656		07/15/2020	
67000B 10 4	NOVANTA ORD.			50.000	5,911	118.220	5,911	3,133				1,489		1,489		10/10/2018	
67011P 10 0	NOW ORD.			130.000	933	7.180	933	2,101				(528)		(528)		10/10/2018	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD.			60.000	3,278	54.630	3,278	4,132		90		819		819		10/10/2018	
67020Y 10 0	NUANCE COMMUNICATIONS ORD.			350.000	15,432	44.090	15,432	5,151				9,191		9,191		10/10/2018	
670346 10 5	NUCOR ORD.			390.000	20,744	53.190	20,744	17,930	158	628		(1,205)		(1,205)		10/10/2018	
67059N 10 8	NUTANIX CL A ORD.			235.000	7,489	31.870	7,489	6,831				1,657		1,657		04/17/2020	
67066G 10 4	NVIDIA ORD.			670.000	349,874	522.200	349,874	98,948		422		190,089		190,089		04/17/2020	
670704 10 5	NUVASIVE ORD.			60.000	3,380	56.330	3,380	4,044				(1,261)		(1,261)		10/10/2018	
670837 10 3	OGE ENERGY ORD.			240.000	7,646	31.860	7,646	8,947		376		(3,026)		(3,026)		10/10/2018	
67098H 10 4	O I GLASS ORD.			190.000	2,261	11.900	2,261	3,426		10		(6)		(6)		10/10/2018	
67103H 10 7	O'REILLY AUTOMOTIVE ORD.			90.000	40,731	452.570	40,731	15,913				1,288		1,288		10/10/2018	
67103X 10 2	OFG BANCORP ORD.			60.000	1,112	18.540	1,112	1,426	4	15		(304)		(304)		06/28/2019	
671044 10 5	OSI SYSTEMS ORD.			30.000	2,797	93.220	2,797	2,177				(226)		(226)		12/18/2018	
674215 11 6	WARRANT TO PURCHASE OAS (674215207).			1.000	1	1.000	1	4,155				(4,154)		(4,154)		10/10/2018	
674599 10 5	OCCIDENTAL PETROLEUM ORD.			787.000	13,623	17.310	13,623	14,805	11	475		(1,891)		(1,891)		10/20/2020	
675232 10 2	OCEANEERING INTERNATIONAL ORD.			120.000	954	7.950	954	3,048				(835)		(835)		10/10/2018	
675234 10 8	OCEANFIRST FINANCIAL ORD.			50.000	932	18.630	932	1,360		34		(346)		(346)		10/10/2018	
67576A 10 0	OCULAR THERAPEUTIX ORD.			65.000	1,346	20.700	1,346	547				799		799		07/15/2020	
676079 10 6	ODONATE THERAPEUTICS ORD.			15.000	288	19.200	288	628				(340)		(340)		07/15/2020	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67623C 10 9	OFFICE PROPERTIES INCOME TRUST C ORD			61.000	1,386	22.720	1,386	2,926		96		(329)		(329)		07/15/2020	
678026 10 5	OIL STATES INTERNATIONAL ORD			70.000	351	5.020	351	2,190				(790)		(790)		10/10/2018	
679295 10 5	OKTA CL A ORD			110.000	27,969	254.260	27,969	6,097				15,278		15,278		10/10/2018	
679580 10 0	OLD DOMINION FREIGHT LINE ORD			120.000	23,422	195.180	23,422	11,121		72		6,208		6,208		10/10/2018	
680033 10 7	OLD NATIONAL BANCORP ORD			180.000	2,981	16.560	2,981	3,586		101		(311)		(311)		10/10/2018	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			340.000	6,701	19.710	6,701	7,228		286		(904)		(904)		10/10/2018	
680665 20 5	OLIN ORD			200.000	4,912	24.560	4,912	4,684		160		1,462		1,462		10/10/2018	
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD			60.000	4,906	81.770	4,906	5,242				988		988		10/10/2018	
681919 10 6	OMNICOM GROUP ORD			290.000	18,087	62.370	18,087	15,854	189	403		(1,391)		(1,391)		10/20/2020	
681936 10 0	OMEGA HEALTHCARE REIT ORD			240.000	8,717	36.320	8,717	7,934		643		(1,447)		(1,447)		10/10/2018	
68213N 10 9	OMNICELL ORD			55.000	6,601	120.020	6,601	3,549				2,329		2,329		07/15/2020	
682143 10 2	OMEROS ORD			60.000	857	14.285	857	1,049				12		12		03/19/2019	
682189 10 5	ON SEMICONDUCTOR ORD			520.000	17,020	32.730	17,020	8,388				4,342		4,342		10/10/2018	
68235P 10 8	ONE GAS ORD			60.000	4,606	76.770	4,606	5,039		130		(1,008)		(1,008)		10/10/2018	
68243Q 10 6	1-800 FLOWERS.COM CL A ORD			30.000	780	26.000	780	766				14		14		07/15/2020	
682680 10 3	ONEOK ORD			475.000	18,231	38.380	18,231	12,653		1,777		(4,336)	13,376	(17,713)		10/10/2018	
68268W 10 3	ONEMAIN HOLDINGS ORD			90.000	4,334	48.160	4,334	2,787		535		541		541		10/10/2018	
68269G 10 7	1LIFE HEALTHCARE ORD			110.000	4,802	43.650	4,802	3,430				1,371		1,371		10/20/2020	
68287N 10 0	ONESPAN ORD			40.000	827	20.680	827	1,097				(270)		(270)		07/15/2020	
683344 10 5	ONTO INNOVATION ORD			54.000	2,569	47.570	2,569	1,866				595		595		06/28/2019	
683373 10 4	ONTRAK ORD			15.000	927	61.790	927	902				25		25		10/20/2020	
68375N 10 3	OPKO HEALTH ORD			418.000	1,651	3.950	1,651	1,053				1,037		1,037		03/19/2019	
68389X 10 5	ORACLE ORD			2,270.000	146,846	64.690	146,846	65,335		2,179		26,582		26,582		10/10/2018	
68401U 20 4	OPTIMIZERX ORD			15.000	467	31.160	467	438				29		29		12/15/2020	
68554V 10 8	ORASURE TECHNOLOGIES ORD			80.000	847	10.585	847	742				204		204		06/28/2019	
68555P 10 0	ORBCOMM ORD			90.000	668	7.420	668	652				289		289		06/28/2019	
68571X 10 3	ORCHID ISLAND CAPITAL ORD			80.000	418	5.220	418	473	5	64		(50)		(50)		10/15/2019	
68621T 10 2	ORIGIN BANCORP ORD			25.000	694	27.770	694	931		9		(252)		(252)		12/16/2019	
686688 10 2	ORMAT TECH ORD			40.000	3,611	90.280	3,611	2,064		18		630		630		10/10/2018	
68752L 10 0	ORTHOPEDIATRICS ORD			15.000	619	41.250	619	674				(55)		(55)		07/15/2020	
68752M 10 8	ORTHOFIX MEDICAL ORD			20.000	860	42.980	860	1,057				(64)		(64)		06/28/2019	
688239 20 1	OSHKOSH ORD			80.000	6,886	86.070	6,886	5,170		98		(686)		(686)		10/10/2018	
68902V 10 7	OTIS WORLDWIDE ORD			423.000	28,614	67.645	28,614	13,891		254		14,723		14,723		11/26/2018	
689648 10 3	OTTER TAIL ORD			50.000	2,131	42.610	2,131	2,295		67		(313)		(313)		07/15/2020	
69007J 10 6	OUTFRONT MEDIA ORD			170.000	3,325	19.560	3,325	3,147		65		(1,234)		(1,234)		10/10/2018	
690370 10 1	OVERSTOCK COM ORD			50.000	2,399	47.970	2,399	2,318	8			81		81		07/15/2020	
69047Q 10 2	OVINTIV ORD			350.000	5,026	14.360	5,026	3,615		66		1,411		1,411		07/15/2020	
690732 10 2	OWENS & MINOR ORD			80.000	2,164	27.050	2,164	513		1		1,750		1,750		10/15/2019	
690742 10 1	OWENS CORNIING ORD			130.000	9,849	75.760	9,849	6,856		125		1,383		1,383		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
691497 30 9	OXFORD INDS ORD			20.000	1,310	65.510	1,310	1,584		22		(198)		(198)		10/10/2018	
69290Y 10 9	PAE CL A ORD			75.000	689	9.180	689	690				(2)		(2)		07/15/2020	
69318G 10 6	PBF ENERGY CL A ORD			140.000	994	7.100	994	7,118		42		(3,398)		(3,398)		10/10/2018	
69318J 10 0	PC CONNECTION ORD			10.000	473	47.290	473	409				64		64		07/15/2020	
69327R 10 1	PDC ENERGY ORD			125.000	2,566	20.530	2,566	6,483				(2,039)		(2,039)		10/10/2018	
693282 10 5	PDF SOLUTIONS ORD			35.000	756	21.600	756	561				165		165		12/16/2019	
69329Y 10 4	PDL BIOPHARMA ORD			145.000	358	2.470	358	375				(16)		(16)		12/16/2019	
69336V 10 1	PGT INNOVATIONS ORD			70.000	1,424	20.340	1,424	1,170				380		380		06/28/2019	
69343T 10 7	PJT PARTNERS CL A ORD			30.000	2,258	75.250	2,258	1,215		6		904		904		06/28/2019	
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			562.000	83,738	149.000	83,738	26,417		2,585		(5,974)		(5,974)		09/30/2011	
69349H 10 7	PNM RESOURCES ORD			90.000	4,368	48.530	4,368	3,576		111		(196)		(196)		10/10/2018	
693506 10 7	PPG INDUSTRIES ORD			290.000	41,824	144.220	41,824	13,992		609		3,112		3,112		10/10/2018	
69351T 10 6	PPL ORD			860.000	24,252	28.200	24,252	24,427	357	1,425		(6,605)		(6,605)		10/10/2018	
69354M 10 8	PRA HEALTH SCIENCES ORD			70.000	8,781	125.440	8,781	6,943				1,000		1,000		10/10/2018	
69354N 10 6	PRA GROUP ORD			50.000	1,983	39.660	1,983	1,704				168		168		10/10/2018	
69360J 10 7	PS BUSINESS PARKS REIT ORD			20.000	2,657	132.870	2,657	2,487		84		(640)		(640)		10/10/2018	
693656 10 0	PVH ORD			90.000	8,450	93.890	8,450	6,095		2		1,150		1,150		07/15/2020	
69366J 20 0	PTC THERAPEUTICS ORD			80.000	4,882	61.030	4,882	3,623				794		794		07/15/2020	
69370C 10 0	PTC ORD			140.000	16,745	119.610	16,745	12,776				6,261		6,261		10/10/2018	
693718 10 8	PACCAR ORD			415.000	35,806	86.280	35,806	25,857	291	1,486		2,980		2,980		10/10/2018	
69404D 10 8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD			179.000	4,643	25.940	4,643	1,318				3,723		3,723		03/19/2019	
69478X 10 5	PACIFIC PREMIER BANCORP ORD			110.000	3,446	31.330	3,446	3,062		83		568		568		07/15/2020	
695127 10 0	PACIRA BIOSCIENCES ORD			55.000	3,291	59.840	3,291	2,690				613		613		07/15/2020	
695156 10 9	PACKAGING CORP OF AMERICA ORD			115.000	15,860	137.910	15,860	11,239	115	363		2,981		2,981		10/10/2018	
695263 10 3	PACW PACWEST BANCORP ORD			150.000	3,810	25.400	3,810	7,112		203		(1,931)		(1,931)		10/10/2018	
69553P 10 0	PAGERDUTY ORD			90.000	3,753	41.700	3,753	2,326				1,427		1,427		07/15/2020	
697435 10 5	PALO ALTO NETWORKS ORD			120.000	42,647	355.390	42,647	23,804				17,111		17,111		04/17/2020	
69753M 10 5	PALOMAR HOLDINGS ORD			20.000	1,777	88.840	1,777	1,137				640		640		04/17/2020	
698813 10 2	PAPA JOHNS INTERNATIONAL ORD			40.000	3,394	84.850	3,394	2,531		29		421		421		07/15/2020	
698884 10 3	PAR TECHNOLOGY ORD			20.000	1,256	62.790	1,256	594				662		662		07/15/2020	
69888T 20 7	PAR PACIFIC HOLDINGS ORD			50.000	701	14.010	701	659				42		42		12/15/2020	
69924R 10 8	PARAMOUNT GROUP REIT ORD			250.000	2,260	9.040	2,260	3,640	18	100		(1,220)		(1,220)		10/10/2018	
700517 10 5	PARK HOTELS RESORTS ORD			290.000	4,974	17.150	4,974	8,613		290		(2,529)		(2,529)		09/10/2019	
700658 10 7	PARK NATIONAL ORD			15.000	1,575	105.010	1,575	1,398		53		199		199		07/15/2020	
701094 10 4	PARKER HANNIFIN ORD			136.000	37,048	272.410	37,048	7,872		479		9,056		9,056		07/28/2010	
701877 10 2	PARSLEY ENERGY CL A ORD			320.000	4,544	14.200	4,544	9,485		64		(1,507)		(1,507)		10/10/2018	
703343 10 3	PATRICK INDUSTRIES ORD			25.000	1,709	68.350	1,709	1,403		23		337		337		07/15/2020	
703395 10 3	PATTERSON COMPANIES ORD			100.000	2,963	29.630	2,963	2,440		104		915		915		10/10/2018	

Annual Statement for the year 2020 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
703481 10 1	PATTERSON UTI ENERGY ORD			270.000	1,420	5.260	1,420	4,525		27		(1,415)		(1,415)		10/10/2018	
704326 10 7	PAYCHEX ORD			150.000	13,977	93.180	13,977	9,611		372		1,218		1,218		05/15/2018	
70432V 10 2	PAYCOM SOFTWARE ORD			60.000	27,135	452.250	27,135	7,714				11,249		11,249		10/10/2018	
70438V 10 6	PAYLOCITY HOLDING ORD			30.000	6,177	205.910	6,177	1,974				2,553		2,553		10/10/2018	
70450Y 10 3	PAYPAL HOLDINGS ORD			1,410.000	330,222	234.200	330,222	70,650				177,702		177,702		12/18/2018	
704551 10 0	PEABODY ENERGY ORD			90.000	217	2.410	217	3,077				(604)		(604)		10/10/2018	
704699 10 7	PEAPACK GLADSTONE FINANCIAL ORD			30.000	683	22.760	683	843		6		(244)		(244)		06/28/2019	
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD			153.117	2,879	18.800	2,879	5,270	2	63		(1,226)		(1,226)		12/03/2018	
705573 10 3	PEGASYSTEMS ORD			40.000	5,330	133.260	5,330	2,225	1	5		2,144		2,144		10/10/2018	
70614W 10 0	PELOTON INTERACTIVE ORD			130.000	19,724	151.720	19,724	8,255				11,469		11,469		07/15/2020	
707569 10 9	PENN NATIONAL GAMING ORD			175.000	15,115	86.370	15,115	5,340				10,205		10,205		07/15/2020	
70788V 10 2	PENN VIRGINIA ORD			15.000	152	10.150	152	412				(303)		(303)		12/16/2019	
70805E 10 9	PENNANT GROUP ORD			35.000	2,032	58.060	2,032	353				875		875		10/10/2018	
708160 10 6	JC PENNEY ORD			410.000	70	0.172	70	467				(389)		(389)		06/28/2019	
70931T 10 3	PENNYMAC MORTGAGE INVEST REIT ORD			130.000	2,287	17.590	2,287	2,540	61	130		(361)		(361)		07/15/2020	
70932M 10 7	PENNYMAC FINANCIAL ORD			60.000	3,940	65.660	3,940	2,533		18		1,407		1,407		07/15/2020	
70959W 10 3	PENSKE AUTOMOTIVE GROUP VTG ORD			40.000	2,376	59.390	2,376	1,783		34		367		367		10/10/2018	
70975L 10 7	PENUMBRA ORD			30.000	5,250	175.000	5,250	3,930				322		322		10/10/2018	
709789 10 1	PEOPLE BANCORP ORD			20.000	542	27.090	542	623		27		(151)		(151)		08/14/2019	
712704 10 5	PEOPLES UNITED FINANCIAL ORD			502.000	6,491	12.930	6,491	8,057		360		(1,993)		(1,993)		06/28/2019	
713448 10 8	PEPSICO ORD			1,515.000	224,675	148.300	224,675	126,104	1,549	5,992		17,619		17,619		05/15/2018	
71363P 10 6	PERDOCEO EDUCATION ORD			89.000	1,125	12.635	1,125	1,472				(512)		(512)		03/19/2019	
71375U 10 1	PERFICIENT ORD			40.000	1,906	47.650	1,906	1,138				63		63		04/22/2019	
71377A 10 3	PERFORMANCE FOOD GROUP ORD			175.000	8,332	47.610	8,332	5,083				573		573		07/15/2020	
714046 10 9	PERKINELMER ORD			130.000	18,655	143.500	18,655	11,201		36		6,032		6,032		10/10/2018	
715347 10 0	PERSPECTA ORD			170.000	4,094	24.080	4,094	4,262	12	44		(401)		(401)		10/10/2018	
71535D 10 6	PERSONALIS ORD			35.000	1,281	36.610	1,281	949				332		332		10/20/2020	
716382 10 6	PETMED EXPRESS ORD			25.000	802	32.060	802	470		28		214		214		10/15/2019	
71639T 10 6	PETIQ CL A ORD			20.000	769	38.450	769	659				268		268		06/28/2019	
717081 10 3	PFIZER ORD			6,192.000	227,928	36.810	227,928	83,629				144,299		144,299		07/28/2010	
71742Q 10 6	PHIBRO ANIMAL HEALTH CL A ORD			20.000	388	19.420	388	635		10		(108)		(108)		06/28/2019	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			1,669.000	138,177	82.790	138,177	117,214	2,003	7,861		(3,839)		(3,839)		03/05/2013	
718546 10 4	PHILLIPS 66 ORD			430.000	30,074	69.940	30,074	16,975		1,044		(11,784)		(11,784)		12/15/2020	
719405 10 2	PHOTRONICS ORD			80.000	893	11.160	893	656				(368)		(368)		06/28/2019	
71943U 10 4	PHYSICIANS REALTY REIT ORD			220.000	3,916	17.800	3,916	3,696		202		(251)		(251)		10/10/2018	
71944F 10 6	PHREESIA ORD			35.000	1,899	54.260	1,899	792				1,107		1,107		04/17/2020	
720190 20 6	PIEDMONT OFFICE REIT CL A ORD			150.000	2,435	16.230	2,435	2,771	32	126		(902)		(902)		10/10/2018	
72341T 10 3	PING IDENTITY HOLDING ORD			30.000	859	28.640	859	951				(92)		(92)		07/15/2020	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			90.000	5,796	64.400	5,796	5,318		58		36		36		10/10/2018	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
723484 10 1	PINNACLE WEST ORD			130.000	10,394	79.950	10,394	5,815		413		(1,297)		(1,297)		10/10/2018	
72352L 10 6	PINTEREST CL A ORD			425.000	28,008	65.900	28,008	10,508				17,499		17,499		07/15/2020	
723787 10 7	PIONEER NATURAL RESOURCE ORD			175.000	19,931	113.890	19,931	22,031	96	366		(6,559)		(6,559)		10/10/2018	
724078 10 0	PIPER SANDLER COMPANIES ORD			20.000	2,018	100.900	2,018	1,387		27		592		592		07/15/2020	
724479 10 0	PITNEY BOWES ORD			230.000	1,417	6.160	1,417	1,543		46		490		490		10/10/2018	
72703H 10 1	PLANET FITNESS CL A ORD			100.000	7,763	77.630	7,763	4,646				295		295		10/10/2018	
727493 10 8	PLANTRONICS ORD			50.000	1,352	27.030	1,352	2,625		8		(16)		(16)		10/10/2018	
729132 10 0	PLEXUS ORD			30.000	2,346	78.210	2,346	1,578				38		38		10/10/2018	
72919P 20 2	PLUG POWER ORD			430.000	14,581	33.910	14,581	1,962				12,505		12,505		07/15/2020	
72941B 10 6	PLURALSIGHT CL A ORD			125.000	2,620	20.960	2,620	2,168				402		402		07/15/2020	
731068 10 2	POLARIS INDUSTRIES ORD			70.000	6,670	95.280	6,670	6,533		174		(449)		(449)		10/10/2018	
73278L 10 5	POOL ORD			40.000	14,900	372.500	14,900	5,948		92		6,405		6,405		10/10/2018	
733174 70 0	POPULAR ORD			120.000	6,758	56.320	6,758	6,144	48	162		(292)		(292)		10/10/2018	
736508 84 7	PORTLAND GENERAL ELECTRIC ORD			100.000	4,277	42.770	4,277	4,659	41	156		(1,302)		(1,302)		10/10/2018	
737446 10 4	POST HOLDINGS ORD			80.000	8,081	101.010	8,081	7,426				(647)		(647)		10/10/2018	
737630 10 3	POTLATCHDELTIC ORD			70.000	3,501	50.020	3,501	2,605		113		473		473		10/10/2018	
739276 10 3	POWER INTEGRATIONS ORD			60.000	4,912	81.860	4,912	1,671		25		648		648		10/10/2018	
73943T 10 3	PQ GROUP HOLDINGS ORD			50.000	713	14.260	713	666		90		47		47		07/15/2020	
740367 40 4	PREFERRED BANK ORD			10.000	505	50.470	505	472		12		(96)		(96)		06/28/2019	
74039L 10 3	PREFERRED APARTMENT COMM REIT ORD			50.000	370	7.400	370	747	9	44		(296)		(296)		06/28/2019	
74051N 10 2	PREMIER CL A ORD			60.000	2,106	35.100	2,106	2,732		23		(167)		(167)		10/10/2018	
74112D 10 1	PRESTIGE CONSUMER HEALTHCARE ORD			70.000	2,441	34.870	2,441	2,755				(394)		(394)		10/10/2018	
74144T 10 8	T ROWE PRICE GROUP ORD			290.000	43,903	151.390	43,903	20,245		1,044		8,570		8,570		10/10/2018	
741511 10 9	PRICESMART ORD			30.000	2,733	91.090	2,733	2,199		18		669		669		07/15/2020	
74164F 10 3	PRIMORIS SERVICES ORD			50.000	1,381	27.610	1,381	1,046	3	12		269		269		06/28/2019	
74164M 10 8	PRIMERICA ORD			50.000	6,697	133.930	6,697	5,806		80		169		169		10/10/2018	
74167P 10 8	PRIMO WATER ORD			205.000	4,097	19.986	4,097	2,845		20		1,252		1,252		07/15/2020	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			340.000	16,867	49.610	16,867	15,370		762		(1,833)		(1,833)		10/10/2018	
74267C 10 6	PROASSURANCE ORD			60.000	1,067	17.790	1,067	2,737	3	43		(1,101)		(1,101)		10/10/2018	
742718 10 9	PROCTER & GAMBLE ORD			2,795.000	388,896	139.140	388,896	209,231		8,413		40,484		40,484		04/17/2020	
74319R 10 1	PROG HOLDINGS ORD			90.000	4,848	53.870	4,848	3,796				1,053		1,053		10/10/2018	
743312 10 0	PROGRESS SOFTWARE ORD			50.000	2,260	45.190	2,260	1,638		34		182		182		10/10/2018	
743315 10 3	PROGRESSIVE ORD			715.000	70,699	98.880	70,699	31,913		1,895		18,940		18,940		10/10/2018	
74340E 10 3	PROGYNY ORD			35.000	1,484	42.390	1,484	904				580		580		07/15/2020	
74340W 10 3	PROLOGIS REIT			899.000	89,594	99.660	89,594	45,256		2,086		12,881		12,881		10/10/2018	
743424 10 3	PROOFPOINT ORD			60.000	8,185	136.410	8,185	5,660				1,298		1,298		10/10/2018	
74346Y 10 3	PROS HOLDINGS ORD			41.000	2,082	50.770	2,082	1,729				(375)		(375)		03/19/2019	
74347M 10 8	PROPETRO HOLDING ORD			80.000	591	7.390	591	1,425				(309)		(309)		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
743606 10 5	PROSPERITY BANCSHARES ORD			106.000	7,352	69.360	7,352	7,523	52	195		(268)		(268)		11/01/2019	
74366E 10 2	PROTAGONIST THERAPEUTICS ORD			40.000	806	20.160	806	814				(7)		(7)		10/20/2020	
743713 10 9	PROTO LABS ORD			30.000	4,602	153.400	4,602	3,825				1,556		1,556		10/10/2018	
74374N 10 2	PROVENTION BIO ORD			55.000	932	16.940	932	702				230		230		07/15/2020	
743815 10 2	MODIVCARE ORD			15.000	2,079	138.630	2,079	1,116				945		945		10/20/2020	
74386T 10 5	PROVIDENT FINANCIAL SERVICES ORD			70.000	1,257	17.960	1,257	1,710		64		(468)		(468)		10/10/2018	
743CVR 03 7	PROGENICS PHARMACEUTICALS CVR			110.000	110	1.000	110					110		110		06/28/2019	
744320 10 2	PRUDENTIAL FINANCIAL ORD			355.000	27,715	78.070	27,715	25,667		1,562		(5,563)		(5,563)		10/10/2018	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			620.000	36,146	58.300	36,146	30,586		1,215		(465)		(465)		10/10/2018	
74460D 10 9	PUBLIC STORAGE REIT ORD			90.000	20,784	230.930	20,784	7,008		720		1,617		1,617		10/17/2007	
745867 10 1	PULTEGROUP ORD			317.000	13,669	43.120	13,669	7,360	44	152		1,369		1,369		10/10/2018	
74587V 10 7	PUMA BIOTECHNOLOGY ORD			30.000	308	10.260	308	1,242				45		45		10/10/2018	
74624M 10 2	PURE STORAGE CL A ORD			325.000	7,348	22.610	7,348	6,576				1,756		1,756		07/15/2020	
74640Y 10 6	PURPLE INNOVATION ORD			25.000	824	32.940	824	816				8		8		10/20/2020	
74727A 10 4	QCR HOLDINGS ORD			15.000	594	39.590	594	536	1	4		(64)		(64)		08/14/2019	
74727D 30 6	QAD CL A ORD			15.000	948	63.180	948	620	1	1		327		327		07/15/2020	
747316 10 7	QUAKER CHEMICAL ORD			15.000	3,801	253.390	3,801	2,928		19		1,157		1,157		07/15/2020	
74733V 10 0	QEP RESOURCES ORD			290.000	693	2.390	693	3,277		6		(612)		(612)		10/10/2018	
74736A 10 3	QTS REALTY CL A REIT ORD			60.000	3,713	61.880	3,713	2,496	28	111		457		457		10/10/2018	
74736K 10 1	QORVO ORD			150.000	24,941	166.270	24,941	9,613				7,506		7,506		10/10/2018	
74736L 10 9	Q2 HOLDINGS ORD			65.000	8,224	126.530	8,224	4,215				2,755		2,755		07/15/2020	
747525 10 3	QUALCOMM ORD			1,310.000	199,565	152.340	199,565	66,694		3,367		83,984		83,984		10/10/2018	
74758T 30 3	QUALYS ORD			40.000	4,875	121.870	4,875	2,861				1,540		1,540		10/10/2018	
747619 10 4	QUANEX BUILDING PRODUCTS ORD			40.000	887	22.170	887	755		13		204		204		06/28/2019	
74762E 10 2	QUANTA SERVICES ORD			180.000	12,964	72.020	12,964	5,093	11	36		5,636		5,636		10/10/2018	
74766Q 10 1	QUANTERIX ORD			25.000	1,163	46.500	1,163	708				455		455		07/15/2020	
74834L 10 0	QUEST DIAGNOSTICS ORD			160.000	19,067	119.170	19,067	10,635		354		1,981		1,981		10/10/2018	
74838J 10 1	QUIDEL ORD			40.000	7,186	179.650	7,186	2,537				4,185		4,185		10/10/2018	
74874Q 10 0	QUINSTREET ORD			50.000	1,072	21.440	1,072	792				307		307		06/28/2019	
749119 10 3	QUOTIENT TECHNOLOGY ORD			100.000	942	9.420	942	1,074				(44)		(44)		06/28/2019	
74915M 10 0	QURATE RETAIL SRS A ORD			520.000	5,704	10.970	5,704	7,698		780		(1,994)		(1,994)		10/10/2018	
74915M 30 8	QURATE RETAIL INC			15.000	1,485	99.000	1,485	2,993		30		(1,508)		(1,508)		10/10/2018	
749397 10 5	R1 RCM ORD			130.000	3,123	24.020	3,123	1,273				1,435		1,435		04/22/2019	
749607 10 7	RLI ORD			40.000	4,166	104.150	4,166	2,998		78		565		565		10/10/2018	
74965L 10 1	RLJ LODGING REIT ORD			210.000	2,972	14.150	2,972	4,322	2	76		(750)		(750)		10/10/2018	
74967R 10 6	RMR GROUP CL A ORD			15.000	579	38.620	579	651		23		(105)		(105)		08/14/2019	
74967X 10 3	RH ORD			20.000	8,950	447.520	8,950	2,155				4,680		4,680		10/10/2018	
749685 10 3	RPM ORD			160.000	14,525	90.780	14,525	9,576		234		2,243		2,243		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74971D 10 1	RPT REALTY ORD			100.000	865	8.650	865	1,149		44		(639)		(639)		04/22/2019	
750236 10 1	RADIAN GROUP ORD			260.000	5,265	20.250	5,265	5,039		130		(1,277)		(1,277)		10/10/2018	
750469 20 7	RADIUS HEALTH ORD			50.000	893	17.860	893	1,218				(115)		(115)		06/28/2019	
750491 10 2	RADNET ORD			55.000	1,076	19.570	1,076	826				(40)		(40)		08/14/2019	
750917 10 6	RAMBUS ORD			138.000	2,409	17.460	2,409	1,481				509		509		03/19/2019	
751212 10 1	RALPH LAUREN CL A ORD			65.000	6,743	103.740	6,743	6,988		89		(876)		(876)		10/10/2018	
75281A 10 9	RANGE RESOURCES ORD			260.000	1,742	6.700	1,742	4,503				481		481		10/10/2018	
753422 10 4	RAPID7 ORD			65.000	5,860	90.160	5,860	2,774				2,208		2,208		07/15/2020	
75382E 10 9	RAPT THERAPEUTICS ORD			10.000	198	19.750	198	350				(153)		(153)		10/20/2020	
754212 10 8	RAVEN INDUSTRIES ORD			40.000	1,324	33.090	1,324	1,780		16		(55)		(55)		10/10/2018	
754730 10 9	RAYMOND JAMES ORD			160.000	15,307	95.670	15,307	14,406		237		994		994		10/10/2018	
754907 10 3	RAYONIER REIT ORD			150.000	4,407	29.380	4,407	4,655		162		(507)		(507)		10/10/2018	
75508B 10 4	RAYONIER ADVANCED MATERIALS ORD			60.000	391	6.520	391	875				161		161		04/22/2019	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD			1,667.000	119,207	71.510	119,207	77,632		2,375		41,575		41,575		03/19/2019	
75524B 10 4	RBC BEARINGS ORD			30.000	5,371	179.040	5,371	4,299				850		850		07/15/2020	
75524W 10 8	RE MAX HOLDINGS CL A ORD			30.000	1,090	36.330	1,090	923		26		(65)		(65)		06/28/2019	
75574U 10 1	READY CAPITAL ORD			55.000	685	12.460	685	640	19			45		45		10/20/2020	
75605Y 10 6	REALOGY HOLDINGS ORD			150.000	1,968	13.120	1,968	2,900				516		516		10/10/2018	
75606N 10 9	REALPAGE ORD			80.000	6,979	87.240	6,979	4,422				2,679		2,679		10/10/2018	
756109 10 4	REALTY INCOME REIT ORD			350.000	21,760	62.170	21,760	18,970	82	978		(4,011)		(4,011)		10/10/2018	
75615P 10 3	REATA PHARMACEUTICALS CL A ORD			30.000	3,709	123.620	3,709	2,369				(1,536)		(1,536)		10/20/2020	
75689M 10 1	RED ROBIN GOURMET BURGERS ORD			10.000	192	19.230	192	306				(138)		(138)		06/28/2019	
75700L 10 8	RED ROCK RESORTS CL A ORD			80.000	2,003	25.040	2,003	1,894		8		87		87		10/10/2018	
75737F 10 8	REDFIN ORD			90.000	6,177	68.630	6,177	1,391				4,274		4,274		10/10/2018	
758075 40 2	REDWOOD REIT ORD			100.000	878	8.780	878	1,617		73		(776)		(776)		10/10/2018	
758750 10 3	REGAL BELOIT ORD			50.000	6,141	122.810	6,141	3,987	15	60		1,860		1,860		10/10/2018	
758849 10 3	REGENCY CENTERS REIT ORD			180.000	8,213	45.630	8,213	11,351	107	321		(3,141)		(3,141)		10/10/2018	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			95.000	45,895	483.110	45,895	30,957				10,225		10,225		10/10/2018	
758932 10 7	REGIS ORD			35.000	322	9.190	322	701				(304)		(304)		10/15/2019	
75901B 10 7	REGENXBIO ORD			45.000	2,041	45.360	2,041	2,420				201		201		07/15/2020	
7591EP 10 0	REGIONS FINANCIAL ORD			1,050.000	16,926	16.120	16,926	5,432	163	651		(1,092)		(1,092)		07/23/2010	
759351 60 4	REINSURANCE GROUP OF AMER ORD			70.000	8,113	115.900	8,113	9,920		196		(3,301)		(3,301)		10/10/2018	
75943R 10 2	RELAY THERAPEUTICS ORD			40.000	1,662	41.560	1,662	1,583				80		80		10/20/2020	
759509 10 2	RELIANCE STEEL ORD			80.000	9,580	119.750	9,580	6,567		200		(1)		(1)		10/10/2018	
75955J 40 2	RELMADA THERAPEUTICS ORD			15.000	481	32.070	481	644				(163)		(163)		07/15/2020	
75970E 10 7	RENASANT ORD			70.000	2,358	33.680	2,358	2,458	15	48		116		116		07/15/2020	
75972A 30 1	RENEWABLE ENERGY GROUP ORD			40.000	2,833	70.820	2,833	944				1,755		1,755		04/22/2019	
759916 10 9	REPLIGEN ORD			70.000	13,414	191.630	13,414	6,056				5,801		5,801		07/15/2020	
76009N 10 0	RENT-A-CENTER ORD			50.000	1,915	38.290	1,915	1,159	16	58		473		473		04/22/2019	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
76029L 10 0	REPAY HOLDINGS CL A ORD			75.000	2,046	27.280	2,046	1,845				201		201		10/20/2020	
76029N 10 6	REPLIMUNE GROUP ORD			20.000	763	38.150	763	463				300		300		07/15/2020	
760759 10 0	REPUBLIC SERVICES ORD			53.000	5,104	96.300	5,104	1,480	23	87		354		354		12/05/2008	
761152 10 7	RESMED ORD			165.000	35,072	212.560	35,072	16,777		257		9,502		9,502		10/10/2018	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			131.997	2,806	21.260	2,806	1,734				1,232		1,232		01/04/2017	
76122Q 10 5	RESOURCES CONNECTION ORD			30.000	377	12.570	377	480		17		(113)		(113)		06/28/2019	
761299 10 6	RETROPHIN ORD			53.000	1,445	27.255	1,445	1,294				692		692		03/19/2019	
76131N 10 1	RETAIL OPPORTUNITY INVEST REIT ORD			130.000	1,741	13.390	1,741	2,376		26		(555)		(555)		10/10/2018	
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD			270.000	2,311	8.560	2,311	3,186	16	103		(1,307)		(1,307)		10/10/2018	
761330 10 9	REVANCE THERAPEUTICS ORD			75.000	2,126	28.340	2,126	1,286				677		677		07/15/2020	
76155X 10 0	REVOLUTION MEDICINES ORD			50.000	1,980	39.590	1,980	2,143				(163)		(163)		10/20/2020	
761624 10 5	REX AMERICAN RESOURCES ORD			5.000	367	73.470	367	366				2		2		07/15/2020	
76169B 10 2	REXNORD ORD			120.000	4,739	39.490	4,739	3,458		38		824		824		10/10/2018	
76169C 10 0	REXFORD INDUSTRIAL REALTY REIT ORD			155.000	7,612	49.110	7,612	5,345	33	101		716		716		07/15/2020	
76243J 10 5	RHYTHM PHARMACEUTICALS ORD			35.000	1,041	29.730	1,041	641				400		400		04/17/2020	
766559 60 3	RIGEL PHARMACEUTICALS ORD			220.000	770	3.500	770	480				299		299		12/16/2019	
76680R 20 6	RINGCENTRAL CL A ORD			80.000	30,318	378.970	30,318	6,119				16,824		16,824		10/10/2018	
767754 87 2	RITE AID ORD			75.000	1,187	15.830	1,187	695				27		27		10/15/2019	
770323 10 3	ROBERT HALF ORD			140.000	8,747	62.480	8,747	9,232		190		(94)		(94)		10/10/2018	
77311W 10 1	ROCKET COMPANIES CL A ORD			125.000	2,528	20.220	2,528	2,586				(59)		(59)		10/20/2020	
77313F 10 6	ROCKET PHARMACEUTICALS ORD			45.000	2,468	54.840	2,468	1,084				1,384		1,384		07/15/2020	
773903 10 9	ROCKWELL AUTOMAT ORD			90.000	22,573	250.810	22,573	2,902		372		4,333		4,333		03/28/2007	
775133 10 1	ROGERS ORD			20.000	3,106	155.290	3,106	2,538				611		611		10/10/2018	
77543R 10 2	ROKU CL A ORD			105.000	34,862	332.020	34,862	9,968				20,803		20,803		08/14/2019	
775711 10 4	ROLLINS ORD			247.000	9,650	39.070	9,650	6,218		81		4,569		4,569		10/10/2018	
776696 10 6	ROPER TECHNOLOGIES ORD			105.000	45,264	431.090	45,264	8,697		215		8,070		8,070		10/10/2018	
778296 10 3	ROSS STORES ORD			235.000	28,860	122.810	28,860	3,270		67		1,502		1,502		07/23/2010	
780287 10 8	ROYAL GOLD ORD			80.000	8,509	106.360	8,509	5,977		90		(1,271)		(1,271)		10/10/2018	
781846 20 9	RUSH ENTERPRISES CL A ORD			58.000	2,402	41.420	2,402	1,617		24		511		511		03/19/2019	
783332 10 9	RUTHS HOSPITALITY GROUP ORD			30.000	532	17.730	532	681		5		(121)		(121)		06/28/2019	
783549 10 8	RYDER SYSTEM ORD			60.000	3,706	61.760	3,706	4,027		134		447		447		10/10/2018	
78377T 10 7	RYMAN HOSPITALITY PROP REIT ORD			50.000	3,388	67.760	3,388	4,065		93		(945)		(945)		10/10/2018	
783859 10 1	S AND T BANCORP ORD			40.000	994	24.840	994	1,697		45		(618)		(618)		10/10/2018	
78409V 10 4	S&P GLOBAL ORD			300.000	98,619	328.730	98,619	35,575		804		16,704		16,704		10/10/2018	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			140.000	39,498	282.130	39,498	21,421		260		5,760		5,760		10/10/2018	
784117 10 3	SEI INVESTMENTS ORD			160.000	9,195	57.470	9,195	8,970	59	112		(1,282)		(1,282)		10/10/2018	
784305 10 4	SJW GROUP ORD			30.000	2,081	69.360	2,081	1,823		38		(51)		(51)		06/28/2019	
78440X 10 1	SL GREEN RLTY REIT ORD			95.000	5,660	59.580	5,660	8,874	190	336		(3,069)		(3,069)		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
78442P 10 6	SLM ORD			530.000	6,567	12.390	6,567	5,650		64		1,844		1,844		10/10/2018	
78454L 10 0	SM ENERGY ORD			130.000	796	6.120	796	3,914		3		(666)		(666)		10/10/2018	
784635 10 4	SPX ORD			50.000	2,727	54.540	2,727	1,531				183		183		10/10/2018	
78463M 10 7	SPS COMMERCE ORD			40.000	4,344	108.590	4,344	1,727				2,127		2,127		10/10/2018	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			250.000	18,188	72.750	18,188	12,828		133		2,838		2,838		10/10/2018	
78469C 10 3	SP PLUS ORD			20.000	577	28.830	577	638				(272)		(272)		06/28/2019	
78469X 10 7	SPX FLOW ORD			50.000	2,898	57.960	2,898	2,243				455		455		10/10/2018	
78486Q 10 1	SVB FINANCIAL GROUP ORD			10.000	3,878	387.830	3,878	3,012				1,368		1,368		10/10/2018	
78489X 10 3	SVMK ORD			155.000	3,960	25.550	3,960	3,001				938		938		07/15/2020	
78573L 10 6	SABRA HEALTH CARE REIT ORD			210.998	3,665	17.370	3,665	4,743		285		(838)		(838)		10/10/2018	
78573M 10 4	SABRE ORD			310.000	3,726	12.020	3,726	7,152		43		(3,230)		(3,230)		10/10/2018	
78645L 10 0	SAFEHOLD ORD			20.000	1,450	72.490	1,450	1,071	3	3		379		379		07/15/2020	
78648T 10 0	SAFETY INSURANCE GROUP ORD			15.000	1,169	77.900	1,169	1,260		45		(155)		(155)		07/15/2020	
78667J 10 8	SAGE THERAPEUTICS ORD			63.000	5,450	86.510	5,450	8,048				902		902		03/19/2019	
78709Y 10 5	SAIA ORD			40.000	7,232	180.800	7,232	2,604				3,507		3,507		10/10/2018	
78781P 10 5	SAILPOINT TECHNOLOGIES HOLDINGS ORD			115.000	6,123	53.240	6,123	3,213				3,078		3,078		07/15/2020	
790148 10 0	ST JOE ORD			40.000	1,698	42.450	1,698	775		3		923		923		07/15/2020	
79466L 30 2	SALESFORCE.COM ORD			1,027.000	228,538	222.530	228,538	108,570				52,435		52,435		10/20/2020	
79546E 10 4	SALLY BEAUTY HOLDINGS ORD			140.000	1,826	13.040	1,826	2,509				(729)		(729)		10/10/2018	
800013 10 4	SANDERSON FARMS ORD			20.000	2,644	132.200	2,644	1,997		28		(880)		(880)		10/10/2018	
800363 10 3	SANDY SPRING BANCORP ORD			40.000	1,288	32.190	1,288	1,554		48		(228)		(228)		10/10/2018	
800422 10 7	JOHN B SANFILIPPO AND SON ORD			10.000	789	78.860	789	797		35		(124)		(124)		06/28/2019	
800677 10 6	SANGAMO THERAPEUTICS ORD			120.000	1,873	15.605	1,873	1,660				868		868		10/10/2018	
801056 10 2	SANMINA ORD			80.000	2,551	31.890	2,551	1,930				(188)		(188)		10/10/2018	
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD			140.000	3,083	22.020	3,083	2,703		92		(189)		(189)		10/10/2018	
803607 10 0	SAREPTA THERAPEUTICS ORD			70.000	11,934	170.490	11,934	8,562				2,902		2,902		10/10/2018	
806037 10 7	SCANSOURCE ORD			30.000	791	26.380	791	1,129				(317)		(317)		04/22/2019	
806407 10 2	HENRY SCHEIN ORD			180.000	12,035	66.860	12,035	11,368				25		25		10/10/2018	
806857 10 8	SCHLUMBERGER ORD			1,335.000	29,143	21.830	29,143	46,678	73	725		(11,515)		(11,515)		12/15/2020	
806882 10 6	SCHNITZER STEEL INDUSTRIES CL A ORD			30.000	957	31.910	957	785		23		307		307		06/28/2019	
80689H 10 2	SCHNEIDER NATIONAL CL B ORD			75.000	1,553	20.700	1,553	1,909	5	155		(356)		(356)		07/15/2020	
807066 10 5	SCHOLASTIC ORD			40.000	1,000	25.000	1,000	1,731		24		(538)		(538)		12/18/2018	
80706P 10 3	SCHOLAR ROCK HOLDING ORD			30.000	1,456	48.530	1,456	1,360				96		96		12/15/2020	
80810D 10 3	SCHRODINGER ORD			35.000	2,771	79.180	2,771	1,960				811		811		10/20/2020	
808513 10 5	CHARLES SCHWAB ORD			1,848.000	98,018	53.040	98,018	67,755		1,132		10,376		10,376		10/10/2018	
808541 10 6	SCHWEITZER MAUD ORD			40.000	1,608	40.210	1,608	1,327		70		(71)		(71)		06/28/2019	
808625 10 7	SCIENCE APPLICATIONS INTERNATIAL ORD			75.000	7,098	94.640	7,098	5,494		93		910		910		07/15/2020	
80874P 10 9	SCIENTIFIC GAMES ORD			60.000	2,489	41.490	2,489	1,483				883		883		10/10/2018	
810186 10 6	SCOTTS MIRACLE GRO ORD			40.000	7,966	199.140	7,966	3,025		296		3,718		3,718		10/10/2018	

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
811054 40 2	EW SCRIPPS CL A ORD			70.000	1,070	15.280	1,070	930		14		(29)		(29)		10/15/2019	
811707 80 1	SEACOAST BANKING OF FLORIDA ORD			50.000	1,473	29.450	1,473	1,436				(56)		(56)		10/10/2018	
81181C 10 4	SEAGEN ORD			130.000	22,768	175.140	22,768	9,304				7,914		7,914		10/10/2018	
811904 10 1	SEACOR HOLDINGS ORD			20.000	829	41.450	829	950				(34)		(34)		06/28/2019	
81211K 10 0	SEALED AIR ORD			195.000	8,929	45.790	8,929	6,517		125		1,162		1,162		10/10/2018	
81255T 10 8	SEASPINE HOLDINGS ORD			35.000	611	17.450	611	527				83		83		10/20/2020	
81282V 10 0	SEAWORLD ENTERTAINMENT ORD			60.000	1,895	31.590	1,895	1,719				(7)		(7)		10/10/2018	
81617J 30 1	SELECT ENERGY SERVICES CL A ORD			70.000	287	4.100	287	813				(363)		(363)		06/28/2019	
81619Q 10 5	SELECT MEDICAL HOLDINGS ORD			130.000	3,596	27.660	3,596	2,266				562		562		10/10/2018	
816300 10 7	SELECTIVE INSURANCE GROUP ORD			70.000	4,689	66.980	4,689	4,246		66		125		125		10/10/2018	
816850 10 1	SEMTECH ORD			70.000	5,046	72.090	5,046	3,459				1,343		1,343		10/10/2018	
816851 10 9	SEMPRA ENERGY ORD			210.000	26,756	127.410	26,756	15,236	219	862		(5,055)		(5,055)		10/10/2018	
81725T 10 0	SENSIENT TECH ORD			50.000	3,689	73.770	3,689	3,772		78		384		384		10/10/2018	
81750R 10 2	SERES THERAPEUTICS ORD			70.000	1,715	24.500	1,715	2,242				(527)		(527)		10/20/2020	
81752R 10 0	SERITAGE GROWTH PROPERTIES CL A ORD			40.000	587	14.680	587	1,800				(1,016)		(1,016)		10/10/2018	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			210.000	10,311	49.100	10,311	9,198		164		645		645		10/10/2018	
81761L 10 2	SERVICE PROPERTIES TRUST ORD			210.000	2,413	11.490	2,413	5,762		120		(2,696)		(2,696)		10/10/2018	
81762P 10 2	SERVICENOW ORD			180.000	99,077	550.430	99,077	30,987				48,260		48,260		10/10/2018	
81768T 10 8	SERVISFIRST BANCSHARES ORD			50.000	2,015	40.290	2,015	1,897	10	35		131		131		10/10/2018	
819047 10 1	SHAKE SHACK CL A ORD			45.000	3,815	84.780	3,815	2,477				1,268		1,268		07/15/2020	
82312B 10 6	SHENANDOAH TELECOMMUNICATIONS ORD			50.000	2,163	43.250	2,163	1,909		17		82		82		10/10/2018	
824348 10 6	SHERWIN WILLIAMS ORD			70.000	51,444	734.910	51,444	16,733		375		10,596		10,596		10/10/2018	
82489T 10 4	SHOCKWAVE MEDICAL ORD			30.000	3,112	103.720	3,112	1,125				1,986		1,986		04/17/2020	
825690 10 0	SHUTTERSTOCK ORD			25.000	1,793	71.700	1,793	942		9		851		851		07/15/2020	
825698 10 3	SHYFT GROUP ORD			45.000	1,277	28.380	1,277	662		5		464		464		10/15/2019	
825704 10 9	SI BONE ORD			30.000	897	29.900	897	500				397		397		07/15/2020	
82620P 10 2	SIERRA BANCORP ORD			15.000	359	23.920	359	434		12		(78)		(78)		12/16/2019	
82669G 10 4	SIGNATURE BANK ORD			60.000	8,117	135.290	8,117	6,932		134		(79)		(79)		10/10/2018	
826919 10 2	SILICON LABORATORIES ORD			50.000	6,367	127.340	6,367	4,036				568		568		10/10/2018	
827048 10 9	SILGAN HOLDINGS ORD			90.000	3,337	37.080	3,337	2,394		43		540		540		10/10/2018	
82710M 10 0	SILK ROAD MEDICAL ORD			40.000	2,519	62.980	2,519	1,868				652		652		07/15/2020	
82837P 40 8	SILVERGATE CAPITAL CL A ORD			20.000	1,486	74.310	1,486	908				578		578		12/15/2020	
828730 20 0	SIMMONS FIRST NATIONAL CL A ORD			110.000	2,375	21.590	2,375	3,186	19	74		(572)		(572)		10/10/2018	
828806 10 9	SIMON PROP GRP REIT ORD			327.000	27,887	85.280	27,887	41,306	425	1,537		(20,823)		(20,823)		10/10/2018	
82900L 10 2	SIMPLY GOOD FOODS ORD			90.000	2,822	31.360	2,822	2,167				254		254		06/28/2019	
829073 10 5	SIMPSON MANUF ORD			50.000	4,673	93.450	4,673	3,421		46		661		661		10/10/2018	
829214 10 5	SIMULATIONS PLUS ORD			15.000	1,079	71.920	1,079	946		2		133		133		07/15/2020	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD			80.000	2,548	31.850	2,548	2,263		64		(119)		(119)		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
82981J 10 9	SITE CENTERS ORD			190.000	1,923	10.120	1,923	2,352	10	76		(741)		(741)		10/10/2018	
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD			55.000	8,725	158.630	8,725	4,395				3,353		3,353		07/15/2020	
82982T 10 6	SITIME ORD			10.000	1,119	111.930	1,119	919				200		200		10/20/2020	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD			80.000	2,728	34.100	2,728	5,281		20		(881)		(881)		10/10/2018	
830566 10 5	SKECHERS USA CL A ORD			160.000	5,750	35.940	5,750	4,002				(1,160)		(1,160)		10/10/2018	
830830 10 5	SKYLINE CHAMPION ORD			70.000	2,166	30.940	2,166	1,916				(53)		(53)		06/28/2019	
830879 10 2	SKYWEST ORD			60.000	2,419	40.310	2,419	3,052		16		(1,459)		(1,459)		10/10/2018	
83088M 10 2	SKYWORKS SOLUTIONS ORD			215.000	32,869	152.880	32,869	16,918		404		6,880		6,880		10/10/2018	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD			500.000	21,458	42.916	21,458	16,000				5,458		5,458		07/15/2020	
83125X 10 3	SLEEP NUMBER ORD			30.000	2,456	81.860	2,456	1,212				979		979		06/28/2019	
831754 10 6	SMITH WESSON BRANDS ORD			70.000	1,243	17.750	1,243	512	4	4		730		730		06/28/2019	
831865 20 9	A O SMITH ORD			170.000	9,319	54.820	9,319	8,245		167		1,221		1,221		10/10/2018	
83200N 10 3	SMARTSHEET CL A ORD			110.000	7,622	69.290	7,622	5,324				2,681		2,681		06/28/2019	
832696 40 5	JM SMUCKER ORD			126.000	14,566	115.600	14,566	11,743		449		1,445		1,445		10/10/2018	
833034 10 1	SNAP ON ORD			60.000	10,268	171.140	10,268	10,227		268		104		104		10/10/2018	
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD		C	65.000	20,743	319.120	20,743	11,161				9,582		9,582		07/15/2020	
83418M 10 3	SOLARIS OILFIELD INFRASTRUC CL A ORD			40.000	326	8.140	326	599		17		(234)		(234)		06/28/2019	
83545G 10 2	SONIC AUTOMOTIVE CL A ORD			30.000	1,157	38.570	1,157	700	3	12		227		227		06/28/2019	
835495 10 2	SONOCO PRODUCTS ORD			120.000	7,110	59.250	7,110	6,322		206		(296)		(296)		10/10/2018	
83570H 10 8	SONOS ORD			90.000	2,105	23.390	2,105	1,067				699		699		08/14/2019	
83587F 20 2	SORRENTO THERAPEUTICS ORD			230.000	1,570	6.825	1,570	923				540		540		07/15/2020	
838518 10 8	S JERSEY INDS ORD			100.000	2,155	21.550	2,155	3,605		119		(1,143)		(1,143)		10/10/2018	
840441 10 9	SOUTH STATE ORD			76.000	5,495	72.300	5,495	6,506		109		(1,261)		(1,261)		10/10/2018	
842587 10 7	SOUTHERN ORD			1,347.000	82,746	61.430	82,746	59,590		3,421		(3,058)		(3,058)		03/19/2019	
84265V 10 5	SOUTHERN COPPER ORD			100.000	6,512	65.120	6,512	4,136		150		2,264		2,264		10/10/2018	
84470P 10 9	SOUTHSIDE BANCSHARES ORD			40.000	1,241	31.030	1,241	1,339		52		(244)		(244)		04/22/2019	
844741 10 8	SOUTHWEST AIRLINES ORD			475.000	22,140	46.610	22,140	13,693		171		(3,501)		(3,501)		10/10/2018	
844895 10 2	SOUTHWEST GAS HOLDINGS ORD			60.000	3,645	60.750	3,645	4,886		135		(913)		(913)		10/10/2018	
845467 10 9	SOUTHWSTN ENER ORD			720.000	2,146	2.980	2,146	3,967				403		403		10/10/2018	
847215 10 0	SPARTANNASH ORD			45.000	783	17.410	783	565		35		143		143		10/15/2019	
84763A 10 8	SPECTRUM PHARMACEUTICALS ORD			120.000	409	3.410	409	1,766				(28)		(28)		10/10/2018	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD			59.000	4,523	76.660	4,523	3,851		99		730		730		09/27/2019	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			130.000	5,082	39.090	5,082	11,024	1	20		(4,393)		(4,393)		10/10/2018	
848577 10 2	SPIRIT AIRLINES ORD			115.000	2,812	24.450	2,812	4,273				(1,092)		(1,092)		07/15/2020	
84857L 10 1	SPIRE ORD			60.000	3,842	64.040	3,842	4,468	39	149		(1,156)		(1,156)		10/10/2018	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			104.000	4,178	40.170	4,178	4,056	65	260		(937)		(937)		10/10/2018	
848637 10 4	SPLUNK ORD			170.000	28,881	169.890	28,881	16,738				3,420		3,420		10/10/2018	
848ESC 01 8	SPIRIT MTA REIT			50.000	50	1.000	50	417		25		12		12		06/28/2019	
84920Y 10 6	SPORTSMANS WAREHOUSE HOLDINGS ORD			55.000	965	17.550	965	858				107		107		07/15/2020	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
85205L 10 7	SPRINGWORKS THERAPEUTICS ORD			25.000	1,813	72.520	1,813	967				846		846		07/15/2020	
85208M 10 2	SPROUTS FARMERS MARKET ORD			160.000	3,216	20.100	3,216	4,338				120		120		10/10/2018	
85209W 10 9	SPROUT SOCIAL CL A ORD			35.000	1,589	45.410	1,589	1,709				(120)		(120)		10/20/2020	
852234 10 3	SQUARE CL A ORD			410.000	89,232	217.640	89,232	40,190				54,258		54,258		12/15/2020	
852312 30 5	STAAR SURGICAL ORD			50.000	3,961	79.220	3,961	2,001				2,203		2,203		10/10/2018	
85254J 10 2	STAG INDUSTRIAL REIT ORD			200.000	6,264	31.320	6,264	5,599	24	221		44		44		07/15/2020	
852857 20 0	STAMPS.COM ORD			20.000	3,924	196.190	3,924	4,055				2,253		2,253		10/10/2018	
853666 10 5	STANDARD MOTOR ORD			20.000	809	40.460	809	1,050		10		(255)		(255)		04/22/2019	
854231 10 7	STANDEX INTL ORD			10.000	775	77.520	775	1,028		9		(18)		(18)		10/10/2018	
854502 10 1	STANLEY BLACK AND DECKER ORD			99.000	17,677	178.560	17,677	4,733		275		1,269		1,269		11/20/2012	
855244 10 9	STARBUCKS ORD			1,420.000	151,912	106.980	151,912	40,312		2,386		27,065		27,065		10/10/2018	
85571B 10 5	STARWOOD PROPERTY REIT			320.000	6,176	19.300	6,176	6,701	154	614		(1,779)		(1,779)		10/10/2018	
857477 10 3	STATE STREET ORD			275.000	20,015	72.780	20,015	14,567	143	572		(1,738)		(1,738)		10/10/2018	
858119 10 0	STEEL DYNAMICS ORD			270.000	9,955	36.870	9,955	11,710	68	267		764		764		10/10/2018	
858155 20 3	STEELCASE CL A ORD			100.000	1,355	13.550	1,355	1,719	10	42		(691)		(691)		10/10/2018	
858586 10 0	STEPAN ORD			25.000	2,983	119.320	2,983	2,194		26		431		431		07/15/2020	
858912 10 8	STERICYCLE ORD			95.000	6,586	69.330	6,586	5,170				524		524		10/10/2018	
858CVR 02 0	STEMLINE THERAPEUTICS CVR RIGHTS			50.000	50	1.000	50					50		50		06/12/2020	
85917A 10 0	STERLING BAN ORD			270.000	4,855	17.980	4,855	5,929		76		(837)		(837)		10/10/2018	
859241 10 1	STERLING CONSTRUCTION ORD			30.000	558	18.610	558	477				136		136		10/15/2019	
860372 10 1	STEWART INFO SVC ORD			30.000	1,451	48.360	1,451	1,313		36		227		227		04/22/2019	
860630 10 2	STIFEL FINANCIAL ORD			120.000	6,055	50.460	6,055	3,964		54		759		759		10/10/2018	
860897 10 7	STITCH FIX CL A ORD			75.000	4,404	58.720	4,404	2,265				2,455		2,455		07/15/2020	
861025 10 4	STOCK YARDS BANCORP ORD			20.000	810	40.480	810	723		22		(12)		(12)		06/28/2019	
86150R 10 7	STOKE THERAPEUTICS ORD			15.000	929	61.930	929	578				351		351		10/20/2020	
86183P 10 2	STONERIDGE ORD			30.000	907	30.230	907	946				27		27		06/28/2019	
861896 10 8	STONEX GROUP ORD			25.000	1,448	57.900	1,448	1,049				227		227		10/15/2019	
862121 10 0	STORE CAPITAL ORD			220.000	7,476	33.980	7,476	6,184	79	310		(717)		(717)		10/10/2018	
86272C 10 3	STRATEGIC EDUCATION ORD			25.000	2,383	95.330	2,383	3,364		54		(1,610)		(1,610)		07/15/2020	
86333M 10 8	STRIDE, INC			50.000	1,063	21.260	1,063	1,766				46		46		04/22/2019	
863667 10 1	STRYKER ORD			360.000	88,214	245.040	88,214	49,783	227	828		12,636		12,636		10/10/2018	
864159 10 8	STURM RUGER ORD			20.000	1,301	65.070	1,301	1,089		130		361		361		06/28/2019	
866082 10 0	SUMMIT HOTEL PROPERTIES REIT ORD			120.000	1,081	9.010	1,081	1,554		22		(400)		(400)		10/10/2018	
86614U 10 0	SUMMIT MATERIALS CL A ORD			130.000	2,610	20.080	2,610	2,120				(497)		(497)		10/10/2018	
866674 10 4	SUN COMMUNITIES REIT ORD			100.000	15,195	151.950	15,195	9,940	79	312		185		185		10/10/2018	
86722A 10 3	SUNCOKE ENERGY ORD			80.000	348	4.350	348	710		19		(150)		(150)		06/28/2019	
86745K 10 4	SUNNOVA ENERGY INTERNATIONAL ORD			40.000	1,805	45.130	1,805	796				1,010		1,010		07/15/2020	
867652 40 6	SUNPOWER ORD			100.000	2,564	25.640	2,564	870				1,694		1,694		07/15/2020	

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86771W 10 5	SUNRUN ORD			190.750	13,234	69.380	13,234	3,786				9,266		9,266		07/15/2020	
867892 10 1	SUNSTONE HOTEL INVESTORS REIT ORD			280.000	3,172	11.330	3,172	4,295		179		(725)		(725)		10/10/2018	
86800U 10 4	SUPER MICRO COMPUTER ORD			55.000	1,679	30.530	1,679	1,532				147		147		07/15/2020	
868157 30 6	SUPERI ENER SVCS ORD			18.000	1	0.046	1	1,762				(88)		(88)		10/10/2018	
868459 10 8	SUPERNUS PHARMACEUTICALS ORD			60.000	1,510	25.160	1,510	2,791				86		86		10/10/2018	
86881A 10 0	SURGERY PARTNERS ORD			30.000	870	29.010	870	671				200		200		10/20/2020	
868873 10 0	SURMODICS ORD			10.000	435	43.520	435	432				21		21		06/28/2019	
869367 10 2	SUTRO BIOPHARMA ORD			30.000	651	21.710	651	673				(21)		(21)		12/15/2020	
87105L 10 4	SWITCH CL A ORD			115.000	1,883	16.370	1,883	1,722		16		40		40		07/15/2020	
871237 10 3	SYKES ENTERPRISES ORD			50.000	1,884	37.670	1,884	1,363				34		34		04/22/2019	
87157D 10 9	SYNAPTICS ORD			40.000	3,856	96.400	3,856	1,463				1,225		1,225		10/10/2018	
871607 10 7	SYNOPSYS ORD			180.000	46,663	259.240	46,663	15,482				21,607		21,607		10/10/2018	
87161C 50 1	SYNOVUS FINANCIAL ORD			203.000	6,571	32.370	6,571	9,109	67	262		(1,386)		(1,386)		10/10/2018	
87162W 10 0	SYNNEX ORD			50.000	4,072	81.440	4,072	1,790				2,282		2,282		10/10/2018	
87164F 10 5	SYNDAX PHARMACEUTICALS ORD			35.000	778	22.240	778	523				256		256		07/15/2020	
87165B 10 3	SYNCHRONY FINANCIAL ORD			533.000	18,500	34.710	18,500	15,769		469		(693)		(693)		10/10/2018	
87166B 10 2	SYNEOS HEALTH CL A ORD			70.000	4,769	68.130	4,769	3,195				606		606		10/10/2018	
871829 10 7	SYSCO ORD			510.000	37,873	74.260	37,873	30,466		918		(5,753)		(5,753)		10/10/2018	
87184Q 10 7	SYROS PHARMACEUTICALS ORD			45.000	488	10.850	488	394				94		94		04/17/2020	
872307 10 3	TCF FINANCIAL ORD			191.000	7,067	37.000	7,067	9,500		267		(1,862)		(1,862)		10/10/2018	
872540 10 9	TJX ORD			1,568.000	107,079	68.290	107,079	23,863		361		11,337		11,337		12/21/2012	
872590 10 4	T MOBILE US ORD			582.000	78,483	134.850	78,483	46,609				27,516		27,516		12/15/2020	
87265H 10 9	TRI POINTE GROUP ORD			180.000	3,105	17.250	3,105	2,126				301		301		10/10/2018	
87266J 10 4	TPI COMPOSITES ORD			30.000	1,583	52.780	1,583	741				1,028		1,028		06/28/2019	
87266M 10 7	TPG RE FINANCE TRUST ORD			60.000	637	10.620	637	1,152	23	76		(579)		(579)		08/14/2019	
87305R 10 9	TTM TECHNOLOGIES ORD			110.000	1,517	13.795	1,517	1,546				(138)		(138)		10/10/2018	
873379 10 1	TABULA RASA HEALTHCA ORD			20.000	857	42.840	857	1,516				(117)		(117)		10/10/2018	
87357P 10 0	TACTILE SYSTEMS TECHNOLOGY ORD			23.000	1,034	44.940	1,034	1,416				(519)		(519)		03/19/2019	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			130.000	27,013	207.790	27,013	15,558				11,097		11,097		10/10/2018	
875372 20 3	TANDEM DIABETES CARE ORD			60.000	5,741	95.680	5,741	1,967				2,164		2,164		10/10/2018	
875465 10 6	TANGER FACTORY REIT ORD			120.000	1,195	9.960	1,195	2,609		86		(572)		(572)		10/10/2018	
876030 10 7	TAPESTRY ORD			355.000	11,033	31.080	11,033	14,581		120		1,459		1,459		10/10/2018	
87612E 10 6	TARGET ORD			580.000	102,387	176.530	102,387	38,380		1,554		28,026		28,026		12/18/2018	
87612G 10 1	TARGA RESOURCES ORD			270.000	7,123	26.380	7,123	4,593		327		6,853	10,754	(3,902)		10/10/2018	
87724P 10 6	TAYLOR MORRISON HOME ORD			172.000	4,412	25.650	4,412	3,087				622		622		06/28/2019	
87808K 10 6	TCR2 THERAPEUTICS ORD			30.000	928	30.930	928	587				341		341		10/20/2020	
878155 10 0	TEAM ORD			35.000	382	10.900	382	588				(177)		(177)		08/14/2019	
87874R 10 0	TECHTARGET ORD			30.000	1,773	59.110	1,773	662				1,111		1,111		04/17/2020	
87901J 10 5	TEGNA ORD			392.000	5,468	13.950	5,468	5,573	27	110		(1,074)		(1,074)		02/12/2014	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87918A 10 5	TELADOC HEALTH ORD			121.000	24,195	199.960	24,195	7,684				14,888		14,888		04/17/2020	
879360 10 5	TELEDYNE TECH ORD			40.000	15,679	391.980	15,679	9,016				1,818		1,818		10/10/2018	
879369 10 6	TELEFLEX ORD			50.000	20,579	411.570	20,579	12,401		68		1,757		1,757		10/10/2018	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			120.000	2,228	18.570	2,228	3,850		82		(823)		(823)		10/10/2018	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD			200.000	5,400	27.000	5,400	2,424				(4,742)		(4,742)		10/10/2018	
88025T 10 2	TENABLE HOLDINGS ORD			80.000	4,181	52.260	4,181	2,394				1,787		1,787		07/15/2020	
88025U 10 9	10X GENOMICS CL A ORD			70.000	9,912	141.600	9,912	6,391				3,521		3,521		07/15/2020	
88033G 40 7	TENET HEALTHCARE ORD			135.000	5,391	39.930	5,391	3,408				862		862		07/15/2020	
880345 10 3	TENNANT ORD			20.000	1,403	70.170	1,403	1,392		18		(155)		(155)		10/10/2018	
880349 10 5	TENNECO CL A ORD			60.000	636	10.600	636	2,287				(150)		(150)		10/10/2018	
88076W 10 3	TERADATA ORD			140.000	3,146	22.470	3,146	4,831				(602)		(602)		10/10/2018	
880770 10 2	TERADYNE ORD			240.000	28,776	119.900	28,776	7,790		96		12,408		12,408		10/10/2018	
880779 10 3	TEREX ORD			80.000	2,791	34.890	2,791	2,998		10		409		409		10/10/2018	
88087E 10 0	TERMINIX GLOBAL HOLDINGS ORD			160.000	8,163	51.020	8,163	7,050				1,978		1,978		10/10/2018	
88146M 10 1	TERRENO REALTY REIT ORD			70.000	4,096	58.510	4,096	2,573	20	77		306		306		10/10/2018	
88160R 10 1	TESLA ORD			845.000	596,291	705.670	596,291	58,078				419,933		419,933		12/15/2020	
88162G 10 3	TETRA TECH ORD			60.000	6,947	115.780	6,947	3,934		40		1,777		1,777		10/10/2018	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD			60.000	3,570	59.500	3,570	4,888				164		164		10/10/2018	
882508 10 4	TEXAS INSTRUMENTS ORD			1,044.000	171,352	164.130	171,352	65,553		3,884		37,417		37,417		02/14/2018	
882681 10 9	TEXAS ROADHOUSE ORD			80.000	6,253	78.160	6,253	5,297		29		1,747		1,747		10/10/2018	
883203 10 1	TEXTRON ORD			300.000	14,499	48.330	14,499	20,161	6	24		1,119		1,119		10/10/2018	
88322Q 10 8	TG THERAPEUTICS ORD			145.000	7,543	52.020	7,543	2,177				5,121		5,121		10/20/2020	
88337F 10 5	ODP ORD			68.000	1,992	29.300	1,992	1,965				27		27		10/10/2018	
88338N 10 7	THERAPEUTICSMD ORD			239.000	288	1.205	288	1,338				(288)		(288)		03/19/2019	
88339J 10 5	TRADE DESK CL A ORD			40.000	32,040	801.000	32,040	12,876				14,930		14,930		12/15/2020	
88339P 10 1	THE REALREAL ORD			80.000	1,563	19.540	1,563	1,038				526		526		07/15/2020	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			428.000	199,354	465.780	199,354	37,206	94	364		60,309		60,309		02/25/2016	
88362T 10 3	THERMON GROUP HOLDINGS ORD			40.000	625	15.630	625	1,026				(447)		(447)		06/28/2019	
885160 10 1	THOR INDUSTRIES ORD			60.000	5,579	92.990	5,579	4,726	25	97		1,122		1,122		10/10/2018	
88554D 20 5	3D SYSTEMS ORD			130.000	1,362	10.480	1,362	2,176				225		225		10/10/2018	
88579Y 10 1	3M ORD			645.000	112,740	174.790	112,740	91,244		3,146		(853)		(853)		12/15/2020	
88642R 10 9	TIDEWATER ORD			40.000	346	8.640	346	939				(426)		(426)		06/28/2019	
886547 10 8	TIFFANY ORD			90.000	11,831	131.450	11,831	2,829		261		(198)		(198)		10/10/2018	
887389 10 4	TIMKEN ORD			80.000	6,189	77.360	6,189	3,602		90		1,684		1,684		10/10/2018	
887399 10 3	TIMKENSTEEL ORD			50.000	234	4.670	234	369				(160)		(160)		12/16/2019	
88830R 10 1	TITAN MACHINERY ORD			25.000	489	19.550	489	503				(14)		(14)		12/15/2020	
88870R 10 2	TIVITY HEALTH ORD			48.564	951	19.590	951	1,454				(37)		(37)		03/08/2019	
889478 10 3	TOLL BROTHERS ORD			170.000	7,390	43.470	7,390	5,343		75		673		673		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
890110 10 9	TOMPKINS FINANCIAL ORD.			15.000	1,059	70.600	1,059	1,101		26		(180)		(180)		07/15/2020	
890516 10 7	TOOTSIE ROLL INDUSTRIES ORD.			20.000	594	29.700	594	689	2	2		(95)		(95)		07/15/2020	
89055F 10 3	TOPBUILD ORD.			41.000	7,547	184.080	7,547	2,119				3,321		3,321		10/10/2018	
891092 10 8	TORO ORD.			120.000	11,381	94.840	11,381	6,638	32	120		1,820		1,820		10/10/2018	
89214P 10 9	TOWNE BANK ORD.			80.000	1,878	23.480	1,878	2,442	14	58		(347)		(347)		10/10/2018	
892356 10 6	TRACTOR SUPPLY ORD.			145.000	20,384	140.580	20,384	10,871		218		6,835		6,835		10/10/2018	
892672 10 6	TRADEWEB MARKETS CL A ORD.			110.000	6,870	62.450	6,870	5,960		18		910		910		07/15/2020	
893641 10 0	TRANSDIGM GROUP ORD.			55.000	34,037	618.850	34,037	18,557		1,788		3,237		3,237		10/10/2018	
89374L 10 4	TRANSLATE BIO ORD.			65.000	1,198	18.430	1,198	1,246				(48)		(48)		07/15/2020	
89377M 10 9	TRANSMEDICS GROUP ORD.			30.000	597	19.900	597	500				97		97		12/15/2020	
89400J 10 7	TRANSUNION ORD.			220.000	21,828	99.220	21,828	15,035		66		2,994		2,994		10/10/2018	
89417E 10 9	TRAVELERS COMPANIES ORD.			290.000	40,707	140.370	40,707	26,528		977		992		992		10/10/2018	
894650 10 0	TREDEGAR ORD.			30.000	501	16.700	501	683	4	190		(170)		(170)		12/16/2019	
89469A 10 4	TREEHOUSE FOODS ORD.			60.000	2,549	42.490	2,549	2,767				(361)		(361)		10/10/2018	
89531P 10 5	TREX ORD.			140.000	11,721	83.720	11,721	4,749				3,886		3,886		10/10/2018	
896095 10 6	TRICO BANKSHRS ORD.			30.000	1,058	35.280	1,058	1,134		26		(166)		(166)		06/28/2019	
89610F 10 1	TRICIDA ORD.			35.000	247	7.050	247	920				(673)		(673)		07/15/2020	
896215 20 9	TRIMAS ORD.			50.000	1,584	31.670	1,584	1,440				13		13		10/10/2018	
896239 10 0	TRIMBLE ORD.			300.000	20,031	66.770	20,031	11,715				7,524		7,524		10/10/2018	
896288 10 7	TRINET GROUP ORD.			50.000	4,030	80.600	4,030	2,522				1,200		1,200		10/10/2018	
896522 10 9	TRINITY INDUSTRIES ORD.			170.000	4,486	26.390	4,486	4,584		129		721		721		10/10/2018	
89653L 10 6	BROADMARK REALTY CAPITAL ORD.			175.000	1,785	10.200	1,785	1,620	11	53		165		165		07/15/2020	
896749 10 8	TRIPLE S MANAGEMENT CL B ORD.			30.000	641	21.350	641	755				86		86		08/14/2019	
89678F 10 0	TRISTATE CAPITAL HOLDINGS ORD.			30.000	522	17.400	522	647				(262)		(262)		10/15/2019	
89679E 30 0	TRIUMPH BANCORP ORD.			30.000	1,457	48.550	1,457	871				316		316		06/28/2019	
896818 10 1	TRIUMPH GROUP ORD.			63.000	791	12.560	791	1,290		3		(801)		(801)		03/19/2019	
896945 20 1	TRIPADVISOR ORD.			125.000	3,598	28.780	3,598	5,340				(200)		(200)		10/10/2018	
89785L 10 7	TRUECAR ORD.			110.000	462	4.200	462	1,384				(61)		(61)		10/10/2018	
89785X 10 1	TRUEBLUE ORD.			50.000	935	18.690	935	1,230				(269)		(269)		04/22/2019	
898202 10 6	TRUPANION ORD.			30.000	3,591	119.710	3,591	1,084				2,468		2,468		06/28/2019	
89832Q 10 9	TRUIST FINANCIAL ORD.			1,343.000	64,370	47.930	64,370	43,115		2,417		(11,268)		(11,268)		10/10/2018	
898349 10 5	TRUSTCO BANK ORD.			120.000	800	6.670	800	950	8	33		(240)		(240)		06/28/2019	
898402 10 2	TRUSTMARK ORD.			80.000	2,185	27.310	2,185	2,714		74		(576)		(576)		10/10/2018	
89854H 10 2	TTEC HOLDINGS ORD.			20.000	1,459	72.930	1,459	924		51		535		535		07/15/2020	
898697 20 6	TUCOWS ORD.		C	10.000	739	73.890	739	551				121		121		10/15/2019	
899896 10 4	TUPPERWARE BRANDS ORD.			60.000	1,943	32.390	1,943	1,820				1,429		1,429		10/10/2018	
90041L 10 5	TURNING POINT BRANDS ORD.			15.000	668	44.560	668	463	1			205		205		10/20/2020	
90041T 10 8	TURNING POINT THERAPEUTICS ORD.			35.000	4,265	121.850	4,265	1,730				2,535		2,535		04/17/2020	

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		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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
901109 10 8	TUTOR PERINI ORD			50.000	648	12.950	648	778				5		5		10/15/2019	
90138F 10 2	TWILIO CL A ORD			144.000	48,744	338.500	48,744	22,621				23,451		23,451		12/15/2020	
90184D 10 0	TWIST BIOSCIENCE ORD			35.000	4,945	141.290	4,945	1,094				3,851		3,851		04/17/2020	
90184L 10 2	TWITTER ORD			865.000	46,840	54.150	46,840	23,628				19,117		19,117		10/10/2018	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD			300.000	1,911	6.370	1,911	4,356	51	219		(2,475)		(2,475)		10/10/2018	
902104 10 8	II VI ORD			102.000	7,748	75.960	7,748	3,775				4,314		4,314		09/24/2019	
90214J 10 1	2U ORD			70.000	2,801	40.010	2,801	4,662				1,121		1,121		10/10/2018	
902252 10 5	TYLER TECHNOLOGIES ORD			40.000	17,461	436.520	17,461	8,513				5,460		5,460		10/10/2018	
902494 10 3	TYSON FOODS CL A ORD			310.000	19,976	64.440	19,976	8,493		529		(8,246)		(8,246)		10/10/2018	
902653 10 4	UDR REIT ORD			320.000	12,298	38.430	12,298	12,714		455		(2,646)		(2,646)		10/10/2018	
902681 10 5	UGI ORD			210.000	7,342	34.960	7,342	11,605	69	275		(2,142)		(2,142)		10/10/2018	
902788 10 8	UMB FINANCIAL ORD			50.000	3,450	68.990	3,450	3,547	16	62		18		18		10/10/2018	
90278Q 10 8	UFP INDUSTRIES ORD			70.000	3,886	55.520	3,886	2,388		35		547		547		10/10/2018	
902973 30 4	US BANCORP ORD			1,395.000	64,993	46.590	64,993	41,764	586	1,344		(9,314)		(9,314)		12/15/2020	
903002 10 3	UMH PROPERTIES REIT ORD			45.000	666	14.810	666	645		32		(41)		(41)		10/15/2019	
90328M 10 7	USANA HEALTH SCIENCES ORD			10.000	771	77.100	771	1,077				(15)		(15)		10/10/2018	
90328S 50 0	USA TECHNOLOGIES ORD			80.000	838	10.480	838	594				284		284		06/28/2019	
90333L 20 1	US CONCRETE ORD			20.000	799	39.970	799	994				(34)		(34)		06/28/2019	
90337L 10 8	US PHYSICAL THERAPY ORD			15.000	1,804	120.250	1,804	1,532		3		249		249		07/15/2020	
90346E 10 3	US SILICA HOLDINGS ORD			90.000	632	7.020	632	1,707		7		78		78		10/10/2018	
90353T 10 0	UBER TECHNOLOGIES ORD			1,555.000	79,305	51.000	79,305	44,614				34,691		34,691		07/15/2020	
90353W 10 3	UBIQUITI ORD			15.000	4,178	278.510	4,178	1,246		21		1,343		1,343		10/10/2018	
90384S 30 3	ULTA BEAUTY ORD			60.000	17,230	287.160	17,230	15,474				2,041		2,041		10/10/2018	
90385V 10 7	ULTRA CLEAN HOLDINGS ORD			50.000	1,558	31.150	1,558	696				384		384		06/28/2019	
90400D 10 8	ULTRAGENYX PHARMACEUTICAL ORD			75.000	10,382	138.430	10,382	5,550				6,092		6,092		07/15/2020	
904214 10 3	UMPQUA HOLDINGS ORD			270.000	4,088	15.140	4,088	5,549		227		(691)		(691)		10/10/2018	
904311 10 7	UNDER ARMOUR CL A ORD			220.000	3,777	17.170	3,777	3,737				(975)		(975)		10/10/2018	
904311 20 6	UNDER ARMOUR CL C ORD			230.000	3,422	14.880	3,422	3,668				(989)		(989)		10/10/2018	
904708 10 4	UNIFIRST ORD			20.000	4,234	211.690	4,234	3,431	5	13		392		392		07/15/2020	
907818 10 8	UNION PACIFIC ORD			820.000	170,740	208.220	170,740	78,662		3,182		22,493		22,493		08/14/2019	
909214 30 6	UNISYS ORD			60.000	1,181	19.680	1,181	583				469		469		06/28/2019	
909218 12 5	UNIT CORPORATION WTS			2.000	2	1.000	2	3				(1)		(1)		12/31/2020	
90984P 30 3	UNITED COMMUNITY BANKS ORD			90.000	2,560	28.440	2,560	2,463	16	65		(220)		(220)		10/10/2018	
909907 10 7	UNITED BANKSHARES ORD			163.000	5,281	32.400	5,281	5,643	57	204		(762)		(762)		06/28/2019	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			388.000	16,781	43.250	16,781	17,147				(7,346)		(7,346)		07/15/2020	
910340 10 8	UNITED FIRE GROUP ORD			20.000	502	25.100	502	969		23		(373)		(373)		06/28/2019	
911163 10 3	UNITED NATURAL FOODS ORD			60.000	958	15.970	958	1,707				433		433		10/10/2018	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			740.000	124,616	168.400	124,616	70,964		2,990		37,992		37,992		10/10/2018	
911363 10 9	UNITED RENTAL ORD			55.000	12,755	231.910	12,755	7,307				3,583		3,583		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
911684 10 8	UNITED STATES CELLULAR ORD			15.000	460	30.690	460	470				(9)		(9)		07/15/2020	
912008 10 9	US FOODS ORD			260.000	8,661	33.310	8,661	7,569				(2,231)		(2,231)		10/10/2018	
912909 10 8	US STEEL ORD			290.000	4,863	16.770	4,863	6,534		10		1,830		1,830		07/15/2020	
91307C 10 2	UNITED THERAPEUTICS ORD			50.000	7,590	151.790	7,590	6,199				3,186		3,186		10/10/2018	
91324P 10 2	UNITEDHEALTH GRP ORD			1,110.000	389,255	350.680	389,255	187,525		5,361		62,937		62,937		12/16/2019	
913259 10 7	UNITIL ORD			10.000	443	44.270	443	599		15		(176)		(176)		06/28/2019	
91325V 10 8	UNITI GROUP ORD			200.000	2,346	11.730	2,346	3,828	30	134		704		704		10/10/2018	
91336L 10 7	UNIVAR SOLUTIONS ORD			220.000	4,182	19.010	4,182	5,396				(669)		(669)		07/15/2020	
913456 10 9	UNIVERSAL ORD			30.000	1,458	48.610	1,458	1,967		92		(254)		(254)		10/10/2018	
91347P 10 5	UNIVERSAL DISPLAY ORD			50.000	11,490	229.800	11,490	5,393		30		1,187		1,187		10/10/2018	
913483 10 3	UNIVERSAL ELECTRONICS ORD			10.000	525	52.460	525	410				2		2		06/28/2019	
91359E 10 5	UNVL HEALTH RTY REIT ORD			10.000	643	64.270	643	746		28		(531)		(531)		04/22/2019	
91359V 10 7	UNIVERSAL INSURANCE HOLDINGS ORD			30.000	453	15.110	453	1,395		23		(386)		(386)		10/10/2018	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			95.000	13,063	137.500	13,063	11,832		19		(566)		(566)		10/10/2018	
915271 10 0	UNIVEST FINANCIAL ORD			30.000	617	20.580	617	788		24		(186)		(186)		06/28/2019	
91529Y 10 6	UNUM ORD			250.000	5,735	22.940	5,735	6,294		285		(1,555)		(1,555)		10/10/2018	
91544A 10 9	UPLAND SOFTWARE ORD			30.000	1,377	45.890	1,377	1,352				221		221		10/20/2020	
91688F 10 4	UPWORK ORD			120.000	4,142	34.520	4,142	1,684				2,459		2,459		07/15/2020	
917047 10 2	URBAN OUTFITTERS ORD			90.000	2,304	25.600	2,304	3,506				(195)		(195)		10/10/2018	
91704F 10 4	URBAN EDGE PROPERTIES ORD			130.000	1,682	12.940	1,682	2,696	60	29		(811)		(811)		10/10/2018	
917286 20 5	URSTADT BIDDLE CL A REIT ORD			30.000	424	14.130	424	630		23		(321)		(321)		06/28/2019	
91734M 10 3	US ECOLOGY ORD			40.000	1,453	36.330	1,453	2,008		4		(367)		(367)		07/15/2020	
918204 10 8	VF ORD			457.000	39,032	85.410	39,032	11,588		882		(6,512)		(6,512)		04/09/2012	
91822J 10 3	VBI VACCINES ORD			225.000	619	2.750	619	1,118				(500)		(500)		07/15/2020	
91879Q 10 9	VAIL RESORTS ORD			40.000	11,158	278.960	11,158	9,554		141		1,565		1,565		10/10/2018	
91913Y 10 0	VALERO ENERGY ORD			460.000	26,022	56.570	26,022	38,842		1,803		(17,057)		(17,057)		10/10/2018	
919794 10 7	VALLEY NATIONAL ORD			470.000	4,587	9.760	4,587	5,234	52	207		(794)		(794)		08/14/2019	
920253 10 1	VALMONT INDS ORD			25.000	4,373	174.930	4,373	3,254	11	37		788		788		07/15/2020	
92047W 10 1	VALVOLINE ORD			230.000	5,322	23.140	5,322	4,506		107		398		398		10/10/2018	
921659 10 8	VANDA PHARMACEUTICALS ORD			70.000	920	13.140	920	1,751				(229)		(229)		12/18/2018	
922107 10 7	VAPOTHERM ORD			25.000	672	26.860	672	1,245				(573)		(573)		07/15/2020	
92214X 10 6	VAREX IMAGING ORD			50.000	834	16.680	834	1,713				(657)		(657)		03/19/2019	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			105.000	18,376	175.010	18,376	5,634				3,465		3,465		10/10/2018	
922280 10 2	VARONIS SYSTEMS ORD			40.000	6,544	163.610	6,544	2,876				3,162		3,162		07/15/2020	
92240M 10 8	VECTOR GROUP ORD			126.000	1,468	11.650	1,468	1,567		101		(219)		(219)		10/10/2018	
922417 10 0	VEECO INSTRUMENTS ORD			60.000	1,042	17.360	1,042	747				161		161		04/22/2019	
92242T 10 1	VECTRUS ORD			10.000	497	49.720	497	406				(15)		(15)		06/28/2019	
92243A 20 0	VAXART ORD			55.000	314	5.710	314	835				(521)		(521)		07/15/2020	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92243G 10 8	VAXCYTE ORD			20.000	531	26.570	531	872				(341)		(341)		10/20/2020	
922475 10 8	VEEVA SYSTEMS ORD			140.000	38,115	272.250	38,115	12,516				18,423		18,423		10/10/2018	
92276F 10 0	VENTAS REIT ORD			435.000	21,332	49.040	21,332	21,682	196	1,081		(3,785)		(3,785)		10/10/2018	
92337C 10 4	VERASTEM ORD			225.000	479	2.130	479	504				(25)		(25)		12/15/2020	
92337F 10 7	VERACYTE ORD			70.000	3,426	48.940	3,426	1,995				1,471		1,471		06/28/2019	
92339V 30 8	VEREIT ORD			238.000	8,994	37.790	8,994	8,354	18			640		640		10/10/2018	
92343E 10 2	VERISIGN ORD			75.000	16,230	216.400	16,230	1,875				1,779		1,779		03/28/2007	
92343V 10 4	VERIZON COMMUNICATIONS ORD			4,855.000	285,231	58.750	285,231	224,008		11,681		(11,787)		(11,787)		07/15/2020	
92343X 10 0	VERINT SYSTEMS ORD			70.000	4,703	67.180	4,703	3,143				827		827		10/10/2018	
923451 10 8	VERITEX HOLDINGS ORD			50.000	1,283	25.660	1,283	1,302		34		(174)		(174)		04/22/2019	
92345Y 10 6	VERISK ANALYTICS ORD			207.000	42,971	207.590	42,971	17,116		224		12,058		12,058		08/02/2017	
92346J 10 8	VERICEL ORD			50.000	1,544	30.880	1,544	944				674		674		06/28/2019	
92347M 10 0	VERITONE ORD			30.000	854	28.450	854	799				55		55		12/15/2020	
92511U 10 2	VERRA MOBILITY CL A ORD			150.000	2,013	13.420	2,013	2,103				(86)		(86)		10/15/2019	
92531L 20 7	VERSO CL A ORD			40.000	481	12.020	481	762		132		(240)		(240)		06/28/2019	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			310.000	73,265	236.340	73,265	46,088				5,391		5,391		10/10/2018	
92536C 10 3	VERU ORD			70.000	606	8.650	606	665				(60)		(60)		12/15/2020	
92537N 10 8	VERTIV HOLDINGS CL A ORD			265.000	4,948	18.670	4,948	3,709		3		1,239		1,239		07/15/2020	
92552R 40 6	VIAD ORD			20.000	723	36.170	723	1,156		4		(627)		(627)		04/22/2019	
92552V 10 0	VIASAT ORD			60.000	1,959	32.650	1,959	3,713				(2,433)		(2,433)		10/10/2018	
925550 10 5	VIAVI SOLUTIONS ORD			270.000	4,043	14.975	4,043	3,175				(7)		(7)		10/10/2018	
92556H 20 6	VIACOMCBS CL B ORD			439.000	16,357	37.260	16,357	14,352	105	421		(2,072)		(2,072)		10/10/2018	
92556V 10 6	VIATRIS ORD			768.000	14,392	18.740	14,392	4,590				9,802		9,802		07/28/2010	
925652 10 9	VICI PPTYS ORD			450.000	11,475	25.500	11,475	9,549	149	550		(23)		(23)		10/10/2018	
925815 10 2	VICOR ORD			20.000	1,844	92.220	1,844	1,503				342		342		07/15/2020	
926613 10 0	VIELA BIO ORD			25.000	899	35.970	899	1,034				(135)		(135)		07/15/2020	
92672L 10 7	VIEWRAY ORD			145.000	554	3.820	554	576				(22)		(22)		12/15/2020	
92686J 10 6	VIKING THERAPEUTICS ORD			80.000	450	5.630	450	664				(191)		(191)		06/28/2019	
92764N 10 2	VIR BIOTECHNOLOGY ORD			60.000	1,607	26.780	1,607	3,101				(1,495)		(1,495)		07/15/2020	
92766K 10 6	VIRGIN GALACTIC HOLDINGS CL A ORD			80.000	1,896	23.700	1,896	1,491				405		405		07/15/2020	
92823T 10 8	VIRNETX HOLDING ORD			80.000	404	5.050	404	486		80		100		100		10/15/2019	
928254 10 1	VIRTU FINANCIAL CL A ORD			80.000	2,014	25.170	2,014	2,078		38		(65)		(65)		07/15/2020	
92826C 83 9	VISA CL A ORD			1,930.000	422,149	218.730	422,149	164,076		2,259		58,108		58,108		07/15/2020	
92827P 10 2	VIRTUSA ORD			30.000	1,534	51.130	1,534	1,526				174		174		10/10/2018	
92828Q 10 9	VIRTUS INVESTMENT PARTNERS ORD			10.000	2,170	217.000	2,170	966		28		953		953		08/14/2019	
928298 10 8	VISHAY INTERTECH ORD			170.000	3,521	20.710	3,521	3,065		65		(99)		(99)		10/10/2018	
92835K 10 3	VISHAY PRECISION GROUP ORD			15.000	472	31.480	472	461				11		11		12/15/2020	
928377 10 0	VISTA OUTDOOR ORD			70.000	1,663	23.760	1,663	621				1,140		1,140		06/28/2019	
92839U 20 6	VISTEON ORD			30.000	3,766	125.520	3,766	2,478				1,168		1,168		10/10/2018	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92840M 10 2	VISTRA ORD			500.000	9,830	19.660	9,830	12,455		270		(1,665)		(1,665)		10/10/2018	
928542 10 9	VIVINT SMART HOME CL A ORD			90.000	1,868	20.750	1,868	1,455				412		412		07/15/2020	
928563 40 2	VMWARE CL A ORD			85.000	11,922	140.260	11,922	11,436				486		486		04/17/2020	
92857F 10 7	VOCERA COMMUNICATIONS ORD			50.000	2,077	41.530	2,077	1,596				1,039		1,039		06/28/2019	
92886T 20 1	VONAGE HOLDINGS ORD			270.000	3,479	12.885	3,479	3,515				1,484		1,484		10/10/2018	
928881 10 1	VONTIER ORD			160.000	5,347	33.420	5,347	2,959				2,388		2,388		10/20/2020	
929042 10 9	VORNADO REALTY REIT ORD			207.000	7,729	37.340	7,729	13,679		896		(6,036)		(6,036)		10/10/2018	
929089 10 0	VOYA FINANCIAL ORD			190.000	11,174	58.810	11,174	9,397		114		(412)		(412)		10/10/2018	
92915B 10 6	VOYAGER THERAPEUTICS ORD			40.000	286	7.150	286	1,089				(272)		(272)		06/28/2019	
929160 10 9	VULCAN MATERIALS ORD			135.000	20,022	148.310	20,022	13,166		184		583		583		10/10/2018	
929236 10 7	WD-40 ORD			15.000	3,985	265.680	3,985	2,522		34		1,066		1,066		07/15/2020	
929328 10 2	WSFS FINANCIAL ORD			65.000	2,917	44.880	2,917	2,421		23		617		617		07/15/2020	
92936U 10 9	W P CAREY REIT ORD			130.000	9,175	70.580	9,175	8,293	136	541		(1,230)		(1,230)		10/10/2018	
92939U 10 6	WEC ENERGY GROUP ORD			385.000	35,432	92.030	35,432	25,890		974		(77)		(77)		10/10/2018	
929566 10 7	WABASH NATL ORD			70.000	1,206	17.230	1,206	1,047		22		178		178		04/22/2019	
929740 10 8	WABTEC ORD			152.000	11,126	73.200	11,126	15,023		73		(699)		(699)		10/10/2018	
930059 10 0	WADDELL REED FINANCIAL CL A ORD			90.000	2,292	25.470	2,292	1,827		90		788		788		10/10/2018	
931142 10 3	WALMART ORD			1,600.000	230,640	144.150	230,640	130,879	783	3,085		36,317		36,317		12/15/2020	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			865.000	34,496	39.880	34,496	33,426		1,401		(10,085)		(10,085)		04/17/2020	
93148P 10 2	WALKER & DUNLOP ORD			30.000	2,761	92.020	2,761	1,469		43		820		820		10/10/2018	
93627C 10 1	WARRIOR MET COAL ORD			70.000	1,492	21.320	1,492	1,828		14		13		13		06/28/2019	
938824 10 9	WASHINGTON FEDERAL ORD			100.000	2,574	25.740	2,574	3,152		88		(1,091)		(1,091)		10/10/2018	
93964W 40 5	WASHINGTON PRIME GROUP ORD			25.000	161	6.450	161	143,220				(143,059)		(143,059)		10/10/2018	
939653 10 1	WASHINGTON REIT ORD			90.000	1,947	21.630	1,947	2,597	27	108		(680)		(680)		10/10/2018	
940610 10 8	WASHINGTON TRUST BANCORP ORD			20.000	896	44.800	896	984	10	20		(105)		(105)		12/15/2020	
94106L 10 9	WASTE MANAGEMENT ORD			518.000	61,088	117.930	61,088	37,998		1,129		2,056		2,056		03/19/2019	
941848 10 3	WATERS ORD			85.000	21,031	247.420	21,031	11,002				1,170		1,170		10/10/2018	
94188P 10 1	WATERSTONE FINANCIAL ORD			30.000	565	18.820	565	548				17		17		12/15/2020	
942622 20 0	WATSCO ORD			40.000	9,062	226.550	9,062	6,957		226		1,747		1,747		07/15/2020	
942749 10 2	WATTS INDUSTRIES CL A ORD			40.000	4,868	121.700	4,868	2,974		37		878		878		10/10/2018	
94419L 10 1	WAYFAIR CL A ORD			70.000	15,807	225.810	15,807	8,372				9,481		9,481		10/10/2018	
947890 10 9	WEBSTER FINANCIAL ORD			110.000	4,637	42.150	4,637	6,783		176		(1,233)		(1,233)		10/10/2018	
948741 10 3	WEINGARTEN RLTY REIT ORD			140.000	3,034	21.670	3,034	3,980		181		(1,340)		(1,340)		10/10/2018	
948849 10 4	WEIS MARKETS ORD			10.000	478	47.810	478	499		6		(21)		(21)		07/15/2020	
949090 10 4	WELBILT ORD			170.000	2,244	13.200	2,244	3,165				(410)		(410)		10/10/2018	
949746 10 1	WELLS FARGO ORD			4,312.000	130,136	30.180	130,136	143,142		3,601		(68,937)		(68,937)		12/15/2020	
95040Q 10 4	WELLTOWER ORD			465.000	30,048	64.620	30,048	26,963		1,256		(7,979)		(7,979)		10/10/2018	
95058W 10 0	WENDYS ORD			230.000	5,042	21.920	5,042	3,977		67		(67)		(67)		10/10/2018	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
950755 10 8	WERNER ENTERPRISES ORD			80.000	3,138	39.220	3,138	2,961	7	21		10		10		07/15/2020	
950810 10 1	WESBANCO ORD			85.000	2,547	29.960	2,547	3,097	27	84		(236)		(236)		07/15/2020	
95082P 10 5	WESCO INTL ORD			59.000	4,632	78.500	4,632	3,051				1,325		1,325		06/22/2020	
955306 10 5	WEST PHARM SVC ORD			90.000	25,498	283.310	25,498	10,363		59		11,968		11,968		10/10/2018	
957090 10 3	WESTAMERICA BANCORPORATION ORD			30.000	1,659	55.290	1,659	1,799		49		(374)		(374)		10/10/2018	
957638 10 9	WESTERN ALLIANCE ORD			120.000	7,194	59.950	7,194	6,824		120		354		354		10/10/2018	
95790D 10 5	WESTERN ASSET MORTGAGE CAP REIT ORD			65.000	212	3.260	212	644	4	23		(460)		(460)		10/15/2019	
958102 10 5	WESTERN DIGITAL ORD			363.000	20,107	55.390	20,107	16,718		363		(2,933)		(2,933)		10/10/2018	
959802 10 9	WESTERN UNION ORD			550.000	12,067	21.940	12,067	9,774		495		(2,662)		(2,662)		10/10/2018	
960413 10 2	WESTLAKE CHEM ORD			40.000	3,264	81.600	3,264	3,211		43		458		458		10/10/2018	
96145D 10 5	WESTROCK ORD			310.000	13,494	43.530	13,494	13,162		330		192		192		10/10/2018	
96208T 10 4	WEX ORD			50.000	10,177	203.530	10,177	8,895				(297)		(297)		10/10/2018	
962166 10 4	WEYERHAEUSER REIT			928.000	31,116	33.530	31,116	22,808		473		3,090		3,090		10/10/2018	
963320 10 6	WHIRLPOOL ORD			60.000	10,829	180.490	10,829	3,117		291		1,978		1,978		10/10/2018	
966084 20 4	WHITESTONE REIT ORD			50.000	399	7.970	399	682		30		(283)		(283)		10/15/2019	
966387 11 0	WHITING PETROLEUM SRS A EQY WARRANT			5.000	9	1.750	9	1,089				(1,080)		(1,080)		10/10/2018	
966387 12 8	WHITING PETROLEUM SRS B EQY WARRANT			2.000	4	1.900	4	544				(541)		(541)		10/10/2018	
966387 50 8	WHITING PETROLEUM ORD			1.000	25	25.000	25	3,080				(3,055)		(3,055)		10/10/2018	
96758W 10 1	WIDEOPENWEST ORD			70.000	747	10.670	747	652				94		94		12/15/2020	
968223 20 6	JOHN WILEY SONS CL A ORD			50.000	2,283	45.660	2,283	2,786	17	68		(143)		(143)		10/10/2018	
96924N 10 0	WILLDAN GROUP ORD			10.000	417	41.700	417	394				23		23		12/15/2020	
969457 10 0	WILLIAMS ORD			1,530.000	30,677	20.050	30,677	30,974		2,448		1,145	6,760	(5,615)		12/18/2018	
969904 10 1	WILLIAMS SONOMA ORD			100.000	10,184	101.840	10,184	6,057		197		2,840		2,840		10/10/2018	
971378 10 4	WILLSCOT MOBILE MINI HOLDIN CL A ORD			210.000	4,866	23.170	4,866	3,228				1,638		1,638		07/15/2020	
974155 10 3	WINGSTOP ORD			30.000	3,977	132.550	3,977	2,040		165		1,390		1,390		10/10/2018	
974637 10 0	WINNEBAGO INDS ORD			40.000	2,398	59.940	2,398	1,546		18		278		278		06/28/2019	
97650W 10 8	WINTRUST FINANCIAL ORD			60.000	3,665	61.090	3,665	5,191		67		(589)		(589)		10/10/2018	
97717P 10 4	WISDOMTREE INVESTMENTS ORD			170.000	910	5.350	910	1,049		20		87		87		06/28/2019	
978097 10 3	WOLVERINE WORLD WIDE ORD			110.000	3,438	31.250	3,438	3,777	11	44		(274)		(274)		10/10/2018	
980745 10 3	WOODWARD ORD			60.000	7,292	121.530	7,292	4,501		31		185		185		10/10/2018	
98138H 10 1	WORKDAY CL A ORD			170.000	40,734	239.610	40,734	21,133				12,777		12,777		10/10/2018	
98138J 20 6	WORKHORSE GROUP ORD			80.000	1,582	19.780	1,582	1,322				261		261		07/15/2020	
98139A 10 5	WORKIVA CL A ORD			40.000	3,665	91.620	3,665	2,323				1,983		1,983		06/28/2019	
981419 10 4	WORLD ACCEPTANCE ORD			10.000	1,022	102.220	1,022	1,290				158		158		08/14/2019	
981475 10 6	WORLD FUEL SERVICES ORD			80.000	2,493	31.160	2,493	2,166	8	32		(981)		(981)		10/10/2018	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD			50.000	2,403	48.050	2,403	4,135		24		(841)		(841)		10/10/2018	
981811 10 2	WORTHINGTON INDS ORD			50.000	2,567	51.340	2,567	2,095		49		458		458		10/10/2018	
98212B 10 3	WPX ENERGY ORD			490.000	3,994	8.150	3,994	9,310				(2,739)		(2,739)		10/10/2018	
98262P 10 1	WW INTERNATIONAL ORD			60.000	1,464	24.400	1,464	3,044				(587)		(587)		07/15/2020	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
98310W 10 8	WYNDHAM DESTINATIONS ORD			120.000	5,383	44.860	5,383	4,434		192		(820)		(820)		10/10/2018	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			130.000	7,727	59.440	7,727	6,685		73		(438)		(438)		10/10/2018	
983134 10 7	WYNN RESORTS ORD			125.000	14,104	112.830	14,104	12,095		125		(3,255)		(3,255)		10/10/2018	
983793 10 0	XPO LOGISTICS ORD			150.000	17,880	119.200	17,880	15,338				5,925		5,925		10/10/2018	
98379L 10 0	XPEL ORD			25.000	1,289	51.560	1,289	675				614		614		10/20/2020	
98389B 10 0	XCEL ENERGY ORD			620.000	41,335	66.670	41,335	19,053	267	1,051		1,972		1,972		10/10/2018	
98390M 10 3	XPERI HOLDING ORD			125.000	2,613	20.900	2,613	3,071		37		(143)		(143)		03/19/2019	
983919 10 1	XILINX ORD			305.000	43,240	141.770	43,240	14,171		461		13,420		13,420		10/10/2018	
984017 10 3	XENIA HOTELS AND RESORTS REIT ORD			130.000	1,976	15.200	1,976	2,985		72		(833)		(833)		10/10/2018	
98401F 10 5	XENCOR ORD			70.000	3,054	43.630	3,054	2,327				658		658		07/15/2020	
98419M 10 0	XYLEM ORD			220.000	22,394	101.790	22,394	15,873		229		5,060		5,060		10/10/2018	
98421M 10 6	XEROX HOLDINGS ORD			275.000	6,377	23.190	6,377	7,061	69	275		(3,762)		(3,762)		10/10/2018	
984241 10 9	Y MABS THERAPEUTICS ORD			30.000	1,485	49.510	1,485	939				546		546		04/17/2020	
985817 10 5	YELP ORD			90.000	2,940	32.670	2,940	3,754				(194)		(194)		10/10/2018	
98585N 10 6	YEXT ORD			135.000	2,122	15.720	2,122	2,467				73		73		07/15/2020	
98585X 10 4	YETI HOLDINGS ORD			75.000	5,135	68.470	5,135	1,810				3,325		3,325		04/17/2020	
987184 10 8	YORK WATER ORD			15.000	699	46.600	699	569	3	11		7		7		08/14/2019	
988498 10 1	YUM BRANDS ORD			330.000	35,825	108.560	35,825	15,089		620		2,584		2,584		10/10/2018	
98850P 10 9	YUM CHINA ORD		C	450.000	25,691	57.090	25,691	14,486		108		4,086		4,086		10/10/2018	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			60.000	23,060	384.330	23,060	8,975				7,733		7,733		10/10/2018	
98936J 10 1	ZENDESK ORD			120.000	17,174	143.120	17,174	7,210				7,979		7,979		10/10/2018	
98943L 10 7	ZENTALIS PHARMACEUTICALS ORD			15.000	779	51.940	779	613				166		166		10/20/2020	
98954M 10 1	ZILLOW GROUP CL A ORD			60.000	8,156	135.940	8,156	2,299				5,412		5,412		10/10/2018	
98954M 20 0	ZILLOW GROUP CL C ORD			150.000	19,470	129.800	19,470	5,753				12,579		12,579		10/10/2018	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			245.000	37,752	154.090	37,752	26,272	59	235		1,080		1,080		10/10/2018	
989701 10 7	ZIONS BANCORPORATION ORD			230.000	9,991	43.440	9,991	9,300		313		(1,950)		(1,950)		10/10/2018	
98973P 10 1	ZIOPHARM ONCOLGY ORD			200.000	504	2.520	504	1,166				(440)		(440)		06/28/2019	
98974P 10 0	ZIX ORD			60.000	518	8.630	518	545				111		111		06/28/2019	
98978L 20 4	ZOGENIX ORD			70.000	1,399	19.990	1,399	2,536				(1,795)		(1,795)		07/15/2020	
98978V 10 3	ZOETIS CL A ORD			517.000	85,564	165.500	85,564	29,200		414		17,139		17,139		10/10/2018	
98980G 10 2	ZSCALER ORD			79.000	15,777	199.710	15,777	5,347				12,104		12,104		03/19/2019	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD			190.000	64,091	337.320	64,091	48,517				15,574		15,574		07/15/2020	
989817 10 1	ZUMIEZ ORD			20.000	736	36.780	736	522				45		45		06/28/2019	
98983V 10 6	ZUORA CL A ORD			110.000	1,532	13.930	1,532	1,685				(44)		(44)		06/28/2019	
98986M 10 3	ZYNEX ORD			20.000	269	13.460	269	446				(177)		(177)		07/15/2020	
98986T 10 8	ZYNGA CL A ORD			940.000	9,278	9.870	9,278	3,976				3,525		3,525		10/10/2018	
G0084W 10 1	ADIENT ORD		C	111.000	3,859	34.770	3,859	3,497				1,501		1,501		10/10/2018	
G01767 10 5	ALKERMES ORD		C	190.000	3,791	19.950	3,791	8,083				(86)		(86)		10/10/2018	

Annual Statement for the year 2020 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

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Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value 7 Rate per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared but Unpaid	Change in B./A.C.V. 13 Unrealized Valuation Increase (Decrease)	Change in B./A.C.V. 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in B./A.C.V. 15 Total Change in B./A.C.V. (13-14)	Change in B./A.C.V. 16 Total Foreign Exchange Change in B./A.C.V.	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G0176J 10 9	ALLEGION ORD.		C	108.000	12,569	116.380	12,569	5,587		138		(881)		(881)		10/10/2018	
G0250X 10 7	AMCOR ORD.		C	2,157.000	25,388	11.770	25,388	21,869		642		2,166		2,166		07/15/2020	
G02602 10 3	AMDOCS ORD.			170.000	12,058	70.930	12,058	10,690	56	215		(214)		(214)		10/10/2018	
G037AX 10 1	AMBARELLA ORD.			41.000	3,765	91.820	3,765	1,785				1,282		1,282		03/19/2019	
G0403H 10 8	AON CL A ORD.		C	260.000	54,930	211.270	54,930	22,957		463		775		775		10/10/2018	
G0450A 10 5	ARCH CAPITAL GROUP ORD.		C	470.000	16,953	36.070	16,953	13,207				(3,205)		(3,205)		10/10/2018	
G0464B 10 7	ARGO GROUP INTERNATIONAL HLDGS ORD.		C	30.000	1,311	43.700	1,311	1,837		37		(662)		(662)		10/10/2018	
G0585R 10 6	ASSURED GUARANTY ORD.		C	130.000	4,094	31.490	4,094	5,407		104		(2,279)		(2,279)		10/10/2018	
G06242 10 4	ATLASSIAN CL A ORD.		C	165.000	38,589	233.870	38,589	17,008				16,996		16,996		04/17/2020	
G0684D 10 7	ATHENE HOLDING CL A ORD.		C	190.000	8,197	43.140	8,197	9,595				(739)		(739)		10/10/2018	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD.		C	100.000	5,039	50.390	5,039	5,593	42	164		(905)		(905)		10/10/2018	
G0750C 10 8	AXALTA COATING SYSTEMS ORD.			393.000	11,220	28.550	11,220	11,102				(727)		(727)		07/28/2016	
G0772R 20 8	BANK NT BUTTERFIELD AND SON ORD.		C	60.000	1,870	31.160	1,870	3,133		106		(352)		(352)		10/10/2018	
G11196 10 5	BIOHAVEN PHARMACEUTICAL HOLDING ORD.			61.000	5,228	85.710	5,228	3,584				1,459		1,459		07/15/2020	
G1151C 10 1	ACCENTURE CL A ORD.		C	725.000	189,377	261.210	189,377	95,815		2,114		35,703		35,703		07/15/2020	
G14838 10 9	MIMECAST ORD.		C	75.000	4,263	56.840	4,263	3,109				1,154		1,154		07/15/2020	
G16962 10 5	BUNGE ORD.			170.000	11,149	65.580	11,149	11,468		340		1,365		1,365		10/10/2018	
G1890L 10 7	CAPRI HOLDINGS LTD.		C	145.000	6,090	42.000	6,090	8,946				558		558		10/10/2018	
G1991C 10 5	CARDTRONICS CL A ORD.		C	40.000	1,412	35.300	1,412	1,304				(374)		(374)		10/10/2018	
G2143T 10 3	CIMPRESS ORD.		C	20.000	1,755	87.740	1,755	2,330				(761)		(761)		10/10/2018	
G2717B 10 8	CUSHMAN AND WAKEFIELD ORD.		C	145.000	2,150	14.830	2,150	1,697				454		454		07/15/2020	
G29183 10 3	EATON ORD.		C	296.000	35,561	120.140	35,561	16,262		864		7,524		7,524		12/18/2018	
G30401 10 6	ENDO INTERNATIONAL ORD.		C	270.000	1,939	7.180	1,939	4,747				672		672		10/10/2018	
G3075P 10 1	ENSTAR GROUP ORD.		C	15.000	3,073	204.890	3,073	2,877				130		130		07/15/2020	
G3198U 10 2	ESSENT GROUP ORD.		C	110.000	4,752	43.200	4,752	4,446		70		(967)		(967)		10/10/2018	
G3223R 10 8	EVEREST RE GROUP ORD.		C	40.000	9,364	234.090	9,364	8,710		248		(1,710)		(1,710)		10/10/2018	
G3323L 10 0	FABRINET ORD.		C	40.000	3,104	77.590	3,104	1,733				510		510		10/10/2018	
G36738 10 5	FRESH DEL MONTE PRODUCE ORD.			45.000	1,083	24.070	1,083	1,539		14		(491)		(491)		12/16/2019	
G3682E 19 2	FRONTLINE ORD.		C	155.000	964	6.220	964	1,204		78		(240)		(240)		07/15/2020	
G3922B 10 7	GENPACT ORD.		C	180.000	7,445	41.360	7,445	5,107		70		(146)		(146)		10/10/2018	
G4388N 10 6	HELEN OF TROY ORD.		C	30.000	6,666	222.190	6,666	3,583				1,272		1,272		10/10/2018	
G4412G 10 1	HERBALIFE NUTRITION ORD.			130.000	6,247	48.050	6,247	6,630				49		49		10/10/2018	
G4474Y 21 4	JANUS HENDERSON GROUP ORD.		C	210.000	6,827	32.510	6,827	4,494		302		1,693		1,693		06/28/2019	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD.		C	200.000	14,630	73.150	14,630	3,630				7,390		7,390		10/10/2018	
G4740B 10 5	ICHOR HOLDINGS ORD.			20.000	603	30.145	603	473				(63)		(63)		06/28/2019	
G47567 10 5	IHS MARKIT ORD.		C	465.000	41,771	89.830	41,771	22,627		316		6,733		6,733		10/10/2018	
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY ORD.		C	120.000	2,033	16.940	2,033	2,075		24		236		236		10/10/2018	
G491BT 10 8	INVESCO ORD.			500.000	8,715	17.430	8,715	11,308		388		(275)		(275)		10/10/2018	
G5005R 10 7	JAMES RIVER GROUP HOLDINGS ORD.		C	30.000	1,475	49.150	1,475	1,407		36		238		238		06/28/2019	

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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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G50871 10 5	JAZZ PHARMACEUTICALS ORD.		C	70.000	11,554	165.050	11,554	11,341				1,104		1,104		10/10/2018	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD.		C	734.996	34,243	46.590	34,243	20,288	191	764		4,322		4,322		10/10/2018	
G5269C 10 1	KINIKSA PHARMACEUTICALS CL A ORD.		C	25.000	442	17.670	442	569				(127)		(127)		07/15/2020	
G5494J 10 3	LINDE ORD.		C	630.000	166,011	263.510	166,011	84,012		2,123		29,752		29,752		10/20/2020	
G5509L 10 1	LIVANOVA ORD.		C	65.000	4,304	66.210	4,304	6,540				(296)		(296)		07/15/2020	
G5785G 10 7	MALLINCKRODT ORD.		C	100.000	39	0.388	39	2,654				(310)		(310)		10/10/2018	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD.		C	670.000	31,852	47.540	31,852	11,651	40	161		14,057		14,057		10/10/2018	
G5960L 10 3	MEDTRONIC ORD.		C	1,527.000	178,873	117.140	178,873	58,338	886	3,420		5,635		5,635		01/11/2013	
G6095L 10 9	APTIV ORD.		C	275.000	35,830	130.290	35,830	13,591		61		9,713		9,713		10/10/2018	
G6331P 10 4	ALPHA AND OMEGA SEMICONDUCTOR ORD.			25.000	591	23.640	591	611				(20)		(20)		12/15/2020	
G6359F 13 7	NABORS INDUSTRIES ORD.		C	8.000	466	58.230	466	2,587				(2,121)		(2,121)		10/10/2018	
G6518L 10 8	NIELSEN HOLDINGS ORD.			440.000	9,183	20.870	9,183	10,751		106		251		251		10/10/2018	
G65431 10 1	NOBLE ORD.		C	300.000	9	0.029	9	1,986				(357)		(357)		10/10/2018	
G65773 10 6	NORDIC AMERICAN TANKERS ORD.		C	180.000	531	2.950	531	703		81		(355)		(355)		10/15/2019	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD.			340.000	8,646	25.430	8,646	14,221				(7,415)		(7,415)		07/15/2020	
G6674U 10 8	NOVOCURE ORD.		C	130.000	22,495	173.040	22,495	6,590				12,367		12,367		07/15/2020	
G6700G 10 7	NVENT ELECTRIC ORD.		C	190.000	4,425	23.290	4,425	4,900		133		(435)		(435)		10/10/2018	
G72800 10 8	PROTHENA ORD.		C	50.000	601	12.010	601	646				(191)		(191)		12/16/2019	
G73268 10 7	QUOTIENT ORD.		C	80.000	417	5.210	417	667				(250)		(250)		07/15/2020	
G7496G 10 3	RENAISSANCERE ORD.		C	65.000	10,778	165.820	10,778	9,758		65		(1,392)		(1,392)		10/20/2020	
G7738W 10 6	SFL ORD.		C	110.000	691	6.280	691	1,392		110		(909)		(909)		08/14/2019	
G7S00T 10 4	PENTAIR ORD.		C	194.000	10,299	53.090	10,299	6,419		147		1,401		1,401		10/10/2018	
G7T16G 10 3	SAPIENS INTERNATIONAL ORD.		C	30.000	918	30.610	918	853				65		65		07/15/2020	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD.		C	200.000	10,548	52.740	10,548	9,056				(226)		(226)		10/10/2018	
G81276 10 0	SIGNET JEWELERS ORD.		C	70.000	1,909	27.270	1,909	4,194		26		387		387		10/10/2018	
G8232Y 10 1	SMART GLOBAL HOLDINGS ORD.			15.000	564	37.630	564	414				150		150		07/15/2020	
G8473T 10 0	STERIS ORD.		C	100.000	18,954	189.540	18,954	10,498		154		3,712		3,712		10/10/2018	
G85158 10 6	STONECO CL A ORD.		C	205.000	17,204	83.920	17,204	8,344				8,860		8,860		07/15/2020	
G8766E 10 9	TEXTAINER GROUP HOLDING ORD.		C	70.000	1,343	19.180	1,343	605				738		738		07/15/2020	
G8807B 10 6	THERAVANCE BIOPHARMA ORD.		C	50.000	889	17.770	889	1,518				(406)		(406)		10/10/2018	
G8827U 10 0	THIRD POINT REINSURANCE ORD.		C	100.000	952	9.520	952	961				(100)		(100)		08/14/2019	
G8994E 10 3	TRANE TECHNOLOGIES ORD.		C	175.000	25,389	145.080	25,389	6,523		371		18,866		18,866		10/10/2018	
G9001E 10 2	LIBERTY LATIN AMERICA CL A ORD.			60.000	668	11.130	668	1,034				(490)		(490)		06/28/2019	
G9001E 12 8	LIBERTY LATIN AMERICA CL C ORD.			257.000	2,850	11.090	2,850	3,752				(832)		(832)		10/20/2020	
G9078F 10 7	TRITON INTERNATIONAL ORD.		C	60.000	2,911	48.510	2,911	1,820		128		499		499		10/10/2018	
G9087Q 10 2	TRONOX HOLDINGS ORD.			121.000	1,769	14.620	1,769	1,540		34		387		387		03/19/2019	
G9456A 10 0	GOLAR LNG ORD.		C	110.000	1,060	9.640	1,060	2,833				(504)		(504)		10/10/2018	
G94787 10 1	WATFORD HOLDINGS ORD.		C	30.000	1,038	34.600	1,038	822				283		283		06/28/2019	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G96629 10 3	WILLIS TOWERS WATSON ORD.		C	155.000	32,655	210.680	32,655	21,427	110	417		1,355		1,355		10/10/2018	
G97822 10 3	PERRIGO ORD.		C	155.000	6,932	44.720	6,932	11,246		140		(1,076)		(1,076)		10/10/2018	
H1467J 10 4	CHUBB ORD.		C	491.997	75,728	153.920	75,728	54,809	384	1,506		(856)		(856)		10/10/2018	
H2906T 10 9	GARMIN ORD.		C	140.000	16,752	119.660	16,752	9,045		336		3,094		3,094		10/10/2018	
H8817H 10 0	TRANSOCEAN ORD.		C	616.000	1,423	2.310	1,423	7,668				(2,815)		(2,815)		12/06/2018	
L0223L 10 1	ARDAGH GROUP CL A ORD.		C	25.000	430	17.210	430	489		13		(59)		(59)		12/16/2019	
L44385 10 9	GLOBANT ORD.		C	45.000	9,792	217.610	9,792	7,191				2,602		2,602		07/15/2020	
L5140P 10 1	INTELSAT ORD.		C	50.000	25	0.496	25	1,475				(327)		(327)		10/10/2018	
L72967 10 9	ORION ENGINEERED CARBONS ORD.		C	70.000	1,200	17.140	1,200	1,498		12		(151)		(151)		06/28/2019	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD.		C	160.000	50,346	314.660	50,346	23,394				26,418		26,418		06/28/2019	
L9340P 10 1	TRINSEO ORD.			50.000	2,561	51.210	2,561	3,018		71		700		700		10/10/2018	
M85548 10 1	STRATASYS ORD.			60.000	1,243	20.720	1,243	1,762				30		30		06/28/2019	
M96088 10 5	UROGEN PHARMA ORD.		C	30.000	541	18.020	541	1,078				(461)		(461)		06/28/2019	
N01045 10 8	AFFIMED ORD.		C	105.000	611	5.820	611	718				(107)		(107)		12/15/2020	
N14506 10 4	ELASTIC ORD.		C	70.000	10,229	146.130	10,229	4,229				6,000		6,000		04/17/2020	
N33462 10 7	FRANK S INTERNATIONAL ORD.		C	205.000	562	2.740	562	566				(4)		(4)		12/15/2020	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD.			340.000	31,164	91.660	31,164	29,377		1,428		(959)		(959)		10/10/2018	
N72482 12 3	QIAGEN ORD.		C	280.000	14,798	52.850	14,798	9,674				5,334		5,334		10/10/2018	
N96ESC 01 2	WRIGHT MEDICAL GROUP ESC.		C	150.000	150	1.000	150					150		150		11/16/2020	
P16994 13 2	BANCO LATINAMERCN COM EXT CL E ORD.		C	45.000	712	15.830	712	861		51		(250)		(250)		08/14/2019	
P31076 10 5	COPA HOLDINGS CL A ORD.		C	40.000	3,089	77.230	3,089	2,917		24		(648)		(648)		07/15/2020	
P73684 11 3	ONESPAWORLD HOLDINGS ORD.		C	60.000	608	10.140	608	930		2		(402)		(402)		06/28/2019	
V7780T 10 3	ROYAL CARIBBEAN GROUP ORD.			230.000	17,179	74.690	17,179	19,739		203		(5,991)		(5,991)		07/15/2020	
Y0207T 10 0	ARDMORE SHIPPING ORD.		C	45.000	147	3.270	147	410		2		(260)		(260)		10/15/2019	
Y2065G 12 1	DHT HOLDINGS ORD.		C	115.000	601	5.230	601	824		155		(351)		(351)		10/15/2019	
Y2106R 11 0	DORIAN LPG ORD.			50.000	610	12.190	610	579				31		31		12/15/2020	
Y41053 10 2	INTERNATIONAL SEAWAYS ORD.			30.000	490	16.330	490	746		7		(403)		(403)		10/15/2019	
Y58473 10 2	MAXEON SOLAR TECHNOLOGIES ORD.		C	12.500	355	28.370	355	191				164		164		07/15/2020	
Y7542C 13 0	SCORPIO TANKERS ORD.		C	60.000	671	11.190	671	1,771		24		(1,689)		(1,689)		06/28/2019	
Y7546A 13 0	SCORPIO BULKERS ORD.		C	7.000	119	16.970	119	494		2		(327)		(327)		10/15/2019	
Y8565N 30 0	TEEKAY TANKERS LTD.		C	31.000	341	11.010	341	496				(401)		(401)		10/15/2019	
Y95308 10 5	WAVE LIFE SCIENCES ORD.		C	27.000	212	7.870	212	1,239				(4)		(4)		03/19/2019	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					43,498,332	XXX	43,498,332	23,500,203	32,025	615,253	0	4,565,303	174,229	4,391,074	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
41043F 20 8	HANGER ORD.			40.000	880	21.990	880	766				(225)		(225)		06/28/2019	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					880	XXX	880	766	0	0	0	(225)	0	(225)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
00131@ 10 0	ENCOVA INSURANCE AGENCY INC.			200.000	377,615	1,888.076	377,615	1,009,000				377,615		377,615		01/13/2014	

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. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
61944@ 10 9	MOTORISTS LIFE INSURANCE COMPANY			90,000.000	22,938,302	256.331	22,938,302	11,894,299				935,889		935,889		02/13/2003	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					23,315,917	XXX	23,315,917	12,903,299	0	0	0	1,313,504	0	1,313,504	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			168,752.121	6,697,772	39.690	6,697,772	6,283,665		60,496		475,701		475,701		11/16/2020	
04314H 85 7	ARTISAN:INTL VAL INST			424,665.748	16,927,177	39.860	16,927,177	13,883,886		166,554		1,206,051		1,206,051		11/19/2015	
9499999. Total - Common Stocks - Mutual Funds					23,624,948	XXX	23,624,948	20,167,551	0	227,050	0	1,681,752	0	1,681,752	0	XXX	XXX
9799999. Total - Common Stock					90,440,078	XXX	90,440,078	56,571,818	32,025	842,303	0	7,560,334	174,229	7,386,105	0	XXX	XXX
9899999. Total Common and Preferred Stock					90,440,078	XXX	90,440,078	56,571,818	32,025	842,303	0	7,560,334	174,229	7,386,105	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G ....
2A 0	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

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. States, Territories and Possessions								
68609T A6 5	OREGON ST		07/09/2020	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	
1799999. Total - Bonds - U.S. States, Territories & Possessions						250,000	250,000	0
Bonds - U.S. Political Subdivisions of States								
016730 DB 6	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS		05/06/2020	PERSHING DIV OF DLJ SEC LNDING		202,180	250,000	
549108 WE 4	LUBBOCK COOPER TEX INDPT SCH DIST		06/25/2020	RAYMOND JAMES & ASSOCIATES		250,000	250,000	
564386 SM 3	MANSFIELD TEX INDPT SCH DIST		10/08/2020	RBC CAPITAL MARKETS		250,000	250,000	
59333F XQ 8	MIAMI-DADE CNTY FLA		05/12/2020	CITIGROUP GLOBAL MARKETS INC.		285,415	250,000	
720424 A7 5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		07/09/2020	RBC CAPITAL MARKETS		250,000	250,000	
720424 D8 0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		10/22/2020	RBC CAPITAL MARKETS		250,000	250,000	
839278 KF 4	SOUTH PASADENA CALIF UNI SCH DIST		01/24/2020	Stifel Nicolaus & Co.		254,315	250,000	1,087
882830 BH 4	TEXAS TRANSN COMMN		07/16/2020	MORGAN STANLEY CO.		250,000	250,000	
964559 Z6 8	WHITE SETTLEMENT TEX INDPT SCH DIST		10/29/2020	PERSHING DIV OF DLJ SEC LNDING		500,000	500,000	
98816P EF 5	YSLETA TEX INDPT SCH DIST		06/24/2020	PERSHING DIV OF DLJ SEC LNDING		250,000	250,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						2,741,910	2,750,000	1,087
Bonds - U.S. Special Revenue and Special Assessment								
052477 EL 6	AUSTIN TEX WTR & WASTEWATER SYS REV		10/21/2020	Jefferies		953,258	750,000	
091096 NR 4	BIRMINGHAM ALA WTRWKS BRD WTR REV		06/25/2020	WELLS FARGO BANK, N.A./SIG		264,613	250,000	4,417
15567R BZ 5	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE		10/15/2020	Stifel Nicolaus & Co.		296,028	250,000	
172311 QE 5	CINCINNATI OHIO WTR SYS REV		06/18/2020	MORGAN STANLEY CO.		250,000	250,000	
20281P KV 3	COMMONWEALTH FING AUTH PA REV		01/09/2020	WELLS FARGO BANK, N.A./SIG		264,355	250,000	1,067
235036 4W 7	DALLAS FORT WORTH TEX INTL ARPT REV		01/08/2020	MORGAN STANLEY CO.		250,460	250,000	1,435
23542J RC 1	DALLAS TEX WTRWKS & SWR SYS REV		10/29/2020	JP MORGAN SECURITIES LLC		492,935	500,000	1,194
25484J DG 2	DISTRICT COLUMBIA UNIV REV		03/03/2020	PERSHING DIV OF DLJ SEC LNDING		5,651	5,000	106
25484J DH 0	DISTRICT COLUMBIA UNIV REV		03/03/2020	PERSHING DIV OF DLJ SEC LNDING		220,370	195,000	4,117
3132DV 7B 5	FH SD8090 - RMBS		08/28/2020	Various		2,927,343	2,840,931	2,052
3133A8 MR 5	FH QB2168 - RMBS		08/11/2020	CANTOR FITZGERALD + CO.		1,810,703	1,750,000	1,167
3140K3 J2 9	FN BO7480 - RMBS		02/10/2020	WELLS FARGO SECURITIES LLC		2,970,817	2,881,665	2,642
3140QE S6 0	FN CA6840 - RMBS		12/14/2020	GOLDMAN		714,777	681,856	568
3140X7 4F 3	FN FM4421 - RMBS		12/09/2020	Citigroup (SSB)		4,953,195	4,737,067	3,948
382900 FB 9	GOODYEAR ARIZ WTR & SWR REV		05/07/2020	Stifel Nicolaus & Co.		273,933	250,000	
44244C D2 0	HOUSTON TEX UTIL SYS REV		06/12/2020	WELLS FARGO BANK, N.A./SIG		250,000	250,000	
54811B VY 4	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		10/02/2020	GOLDMAN		312,140	250,000	
573903 FZ 9	MARTIN CNTY FLA HEALTH FACS AUTH HOSP RE		10/15/2020	Stifel Nicolaus & Co.		281,988	250,000	3,000
576000 XQ 1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		02/04/2020	Jefferies		258,158	250,000	1,792
576000 ZW 6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		09/30/2020	Jefferies		251,873	250,000	
586200 SW 8	MEMPHIS TENN SAN SEW SYS REV		09/24/2020	NATL FINANCIAL SERVICES CORP (NFS)		323,973	250,000	
59334D LS 1	MIAMI-DADE CNTY FLA WTR & SWR REV		08/26/2020	MORGAN STANLEY CO.		270,013	250,000	3,563
59447T XX 6	MICHIGAN FIN AUTH REV		08/14/2020	Various		536,895	500,000	2,303
594615 HY 5	MICHIGAN ST BLDG AUTH REV		09/11/2020	Jefferies		250,000	250,000	
60416S 5E 6	MINNESOTA ST HSG FIN AGY		01/24/2020	RBC CAPITAL MARKETS		250,000	250,000	
64989K GR 1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		01/13/2020	CITIGROUP GLOBAL MARKETS INC.		363,238	250,000	2,494
658207 ZV 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		05/07/2020	RBC CAPITAL MARKETS		250,000	250,000	
660043 DT 4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		01/30/2020	FTN FINANCIAL		263,225	250,000	1,872
663903 JQ 6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE		01/23/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		250,000	250,000	
67760H NH 0	OHIO ST TPK COMMN TPK REV		02/06/2020	CITIGROUP GLOBAL MARKETS INC.		251,450	250,000	
681810 NW 3	OMAHA NEB SAN SEW REV		10/27/2020	SUNTRUST ROBINSON HUMPHREY INC.		252,508	250,000	

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
709224 2R 9	PENNSYLVANIA ST TPK COMMN TPK REV		01/16/2020	MORGAN STANLEY CO		500,000	500,000	
720653 QG 2	PIERCE CNTY WASH SWR REV		11/10/2020	RBC CAPITAL MARKETS		750,110	750,000	837
73474T AT 7	PORT MORROW ORE TRANSMISSION FACS REV		06/18/2020	CITIGROUP GLOBAL MARKETS INC		748,750	750,000	
762232 BW 5	RHODE ISLAND ST COMM CORP REV		05/06/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		304,328	250,000	
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		08/06/2020	Jefferies		274,458	250,000	4,840
79771F AA 5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		10/08/2020	GOLDMAN		250,000	250,000	
79771F AS 6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		11/13/2020	Various		507,813	500,000	514
80168A DF 1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE		10/01/2020	NATL FINANCIAL SERVICES CORP (NFS)		250,000	250,000	
882830 AP 7	TEXAS TRANSN COMMN		06/18/2020	CITIGROUP GLOBAL MARKETS INC		250,000	250,000	
914437 UT 3	UNIVERSITY MASS BLDG AUTH REV		02/11/2020	Various		510,543	500,000	487
923078 DK 2	VENTURA CNTY CALIF PUB FING AUTH LEASE R		06/16/2020	FTN FINANCIAL		251,638	250,000	158
928075 JL 5	VIRGINIA PORT AUTH COMWLTH PORT FD REV		07/22/2020	JP MORGAN SECURITIES LLC		250,000	250,000	
92812V K8 8	VIRGINIA ST HSG DEV AUTH		09/25/2020	RAYMOND JAMES & ASSOCIATES		250,000	250,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						26,361,531	25,091,519	44,567
Bonds - Industrial and Miscellaneous								
05565E BK 0	BMW US CAPITAL LLC		04/06/2020	BANC OF AMERICA/FIXED INCOME		748,718	750,000	
065403 BC 0	BANK 2019-BNK17 A4 - CMBS		08/19/2020	MORGAN STANLEY CO		292,764	250,000	516
06540B BD 0	BANK 2019-BNK21 A5 - CMBS		08/19/2020	MORGAN STANLEY CO		277,051	250,000	396
08162W BB 1	BMARK 2020-B19 A4 - CMBS		09/22/2020	Citigroup (SSB)		504,975	500,000	623
14043M AC 5	COPAR 201 A3 - ABS		02/11/2020	RBC CAPITAL MARKETS		999,787	1,000,000	
172967 MT 5	CITIGROUP INC		10/23/2020	Citigroup (SSB)		1,000,000	1,000,000	
17328P AQ 6	CITIGROUP MORTGAGE LOAN TRUST 2020-EXP2		10/28/2020	Citigroup (SSB)		1,025,313	1,000,000	2,014
17328P AX 1	CITIGROUP MORTGAGE LOAN TRUST 2020-EXP2		10/28/2020	Citigroup (SSB)		509,531	500,000	1,007
191241 AJ 7	COCA-COLA FEMSA SAB DE CV	C	08/26/2020	MORGAN STANLEY CO		498,020	500,000	
25470D BJ 7	DISCOVERY COMMUNICATIONS LLC		05/07/2020	Citigroup (SSB)		250,000	250,000	
26875P AU 5	EOG RESOURCES INC		04/08/2020	Citigroup (SSB)		249,900	250,000	
30231G BH 4	EXXON MOBIL CORP		03/17/2020	BANC OF AMERICA/FIXED INCOME		750,000	750,000	
31428X BY 1	FEDEX CORP		04/03/2020	JP MORGAN SECURITIES LLC		498,620	500,000	
341081 FZ 5	FLORIDA POWER & LIGHT CO		03/24/2020	WELLS FARGO SECURITIES LLC		499,490	500,000	
35137L AG 0	FOX CORP		04/03/2020	GOLDMAN		250,000	250,000	1,903
369550 AY 4	GENERAL DYNAMICS CORP		03/09/2020	BARCLAYS CAPITAL INC		260,965	250,000	1,913
404280 CF 4	HSBC HOLDINGS PLC	C	03/25/2020	HSBC SECURITIES		249,688	250,000	
43285H AA 6	HGVT 20A A - ABS		06/02/2020	BANC OF AMERICA/FIXED INCOME		249,984	250,000	
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY		08/05/2020	GOLDMAN		250,000	250,000	
55400E AA 7	MVWOT 201 A - RMBS		07/13/2020	CREDIT SUISSE SECURITIES (USA)		249,970	250,000	
57636Q AP 9	MASTERCARD INC		03/24/2020	Citigroup (SSB)		249,515	250,000	
579780 AQ 0	MCCORMICK & COMPANY INC		04/13/2020	BANC OF AMERICA/FIXED INCOME		249,145	250,000	
58933Y AX 3	MERCK & CO INC		03/16/2020	US BANCORP INVESTMENTS INC		273,378	250,000	260
631005 BJ 3	NARRAGANSETT ELECTRIC CO		04/07/2020	Citigroup (SSB)		750,000	750,000	
65473P AJ 4	NISOURCE INC		04/07/2020	JP MORGAN SECURITIES LLC		249,078	250,000	
677415 CS 8	OHIO POWER CO		03/13/2020	RBC CAPITAL MARKETS		249,735	250,000	
68233J BS 2	ONCOR ELECTRIC DELIVERY COMPANY LLC		03/17/2020	US BANCORP INVESTMENTS INC		499,455	500,000	
70213H AE 8	PARTNERS HEALTHCARE SYSTEM INC		01/22/2020	JP MORGAN SECURITIES LLC		250,000	250,000	
713448 ES 3	PEPSICO INC		03/17/2020	BANC OF AMERICA/FIXED INCOME		2,735,233	2,750,000	
89175V AA 1	TPMT 182 A1 - RMBS		05/06/2020	MORGAN STANLEY CO		181,645	177,377	112
89176E AA 8	TPMT 2018-1 A1 - RMBS		05/14/2020	GOLDMAN		329,446	322,246	457

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
89237J AA 4	TALNT 201 A - ABS		06/01/2020	Citigroup (SSB)		499,971	500,000	
91533B AB 6	UPJOHN INC		06/17/2020	GOLDMAN		249,450	250,000	
92826C AD 4	VISA INC		03/16/2020	BANC OF AMERICA/FIXED INCOME		266,350	250,000	2,056
92826C AL 6	VISA INC		03/31/2020	JP MORGAN SECURITIES LLC		498,590	500,000	
95002Q AE 0	WFMBS 202 A5 - CMO/RMBS		06/12/2020	WELLS FARGO SECURITIES LLC		262,330	250,000	521
95002T AA 2	WFMBS 2020-3 A1 - CMO/RMBS		07/15/2020	WELLS FARGO SECURITIES LLC		258,203	250,000	583
95101V AB 5	WESLEYAN UNIVERSITY		01/09/2020	GOLDMAN		250,000	250,000	
3899999. Total - Bonds - Industrial and Miscellaneous						17,916,298	17,749,622	12,360
8399997. Total - Bonds - Part 3						47,269,738	45,841,142	58,015
8399998. Total - Bonds - Summary Item from Part 5						682	675	
8399999. Total - Bonds						47,270,420	45,841,817	58,015
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00187Y 10 0	API GROUP ORD		07/15/2020	ITG INC	190.000	2,329	XXX	
00206R 10 2	AT&T ORD		12/15/2020	ITG INC	1,060.000	32,131	XXX	
002121 10 1	A10 NETWORKS ORD		07/15/2020	ITG INC	85.000	655	XXX	
00215F 10 7	ATN INTERNATIONAL ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	15.000	965	XXX	
00246W 10 3	AXT ORD		12/15/2020	ITG INC	55.000	578	XXX	
00258W 10 8	AARON S COMPANY ORD		12/01/2020	ITG INC	45.000	683	XXX	
00287Y 10 9	ABBVIE ORD		05/08/2020	Various	384.504	32,283	XXX	
00430H 10 2	ACCELERATE DIAGNOSTICS ORD		07/15/2020	ITG INC	45.000	796	XXX	
00436Q 10 6	ACCEL ENTERTAINMENT CL A 1 ORD		07/15/2020	ITG INC	60.000	601	XXX	
004397 10 5	ACCURAY ORD		12/15/2020	ITG INC	125.000	564	XXX	
00507V 10 9	ACTIVISION BLIZZARD ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	405.000	27,021	XXX	
005098 10 8	ACUSHNET HOLDINGS ORD		07/15/2020	ITG INC	50.000	1,786	XXX	
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES ORD		07/15/2020	ITG INC	100.000	4,371	XXX	
00653Q 10 2	ADAPTHEALTH CL A ORD		10/20/2020	ITG INC	35.000	987	XXX	
00773U 10 8	ADVERUM BIOTECHNOLOGIES ORD		10/20/2020	ITG INC	50.000	592	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD		12/15/2020	ITG INC	220.000	16,958	XXX	
00790R 10 4	ADVANCED DRAINAGE SYSTEMS ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	55.000	1,967	XXX	
00847G 70 5	AGENUS ORD		07/15/2020	ITG INC	190.000	704	XXX	
008492 10 0	AGREE REALTY REIT ORD		07/15/2020	ITG INC	30.000	1,932	XXX	
00972D 10 5	AKEBIA THERAPEUTICS ORD		07/15/2020	ITG INC	65.000	802	XXX	
00973Y 10 8	AKERO THERAPEUTICS ORD		07/15/2020	ITG INC	15.000	570	XXX	
011642 10 5	ALARMCOM HOLDINGS ORD		07/15/2020	ITG INC	25.000	1,740	XXX	
01345P 10 6	ALBIREO PHARMA ORD		10/20/2020	ITG INC	20.000	703	XXX	
014442 10 7	ALECTOR ORD		07/15/2020	ITG INC	65.000	1,495	XXX	
01446U 10 3	ALERUS FINANCIAL ORD		12/15/2020	ITG INC	20.000	527	XXX	
014752 10 9	ALEXANDERS REIT ORD		07/15/2020	ITG INC	5.000	1,260	XXX	
019770 10 6	ALLOGENE THERAPEUTICS ORD		07/15/2020	ITG INC	65.000	2,699	XXX	
020002 10 1	ALLSTATE ORD		12/15/2020	ITG INC	200.000	21,256	XXX	
02079K 10 7	ALPHABET CL C ORD		12/15/2020	ITG INC	20.000	35,269	XXX	
02079K 30 5	ALPHABET CL A ORD		12/15/2020	ITG INC	20.000	35,107	XXX	
02081G 20 1	ALPHATEC HOLDINGS ORD		10/20/2020	ITG INC	65.000	658	XXX	
021347 10 9	ALTABANCORP ORD		12/15/2020	ITG INC	25.000	762	XXX	
02156B 10 3	ALTERYX CL A ORD		10/20/2020	ITG INC	35.000	4,950	XXX	
02156K 10 3	ALTICE USA CL A ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	410.000	10,706	XXX	

Annual Statement for the year 2020 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
02361E 10 8	AMERESCO CL A ORD.		07/15/2020.	ITG INC.	35.000	1,008	XXX	
02772A 10 9	AMERICAN NATIONAL GROUP ORD.		07/15/2020.	ITG INC.	10.000	722	XXX	
02875D 10 9	AMERICAN OUTDOOR BRANDS ORD.		08/25/2020.	GOLDMAN.	17.500	118	XXX	
030111 20 7	AMERICAN SUPERCONDUCTOR ORD.		10/20/2020.	ITG INC.	35.000	609	XXX	
03064D 10 8	AMERICOLD REALTY ORD.		07/15/2020.	ITG INC.	160.000	5,776	XXX	
03076K 10 8	AMERIS BANCORP ORD.		07/15/2020.	ITG INC.	30.000	675	XXX	
03152W 10 9	AMICUS THERAPEUTICS ORD.		07/15/2020.	ITG INC.	105.000	1,651	XXX	
031652 10 0	AMKOR TECHNOLOGY ORD.		07/15/2020.	ITG INC.	135.000	1,654	XXX	
03272L 10 8	ANAPLAN ORD.		07/15/2020.	ITG INC.	70.000	3,220	XXX	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD.		07/15/2020.	ITG INC.	560.000	3,928	XXX	
03589W 10 2	ANNEXON ORD.		10/20/2020.	ITG INC.	20.000	561	XXX	
03676C 10 0	ANTERIX ORD.		07/15/2020.	ITG INC.	20.000	866	XXX	
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD.		12/01/2020.	Various.	202.712	10,218	XXX	
03750L 10 9	APARTMENT INCOME REIT ORD.		12/15/2020.	CORPORATE ACTION.	202.000	7,666	XXX	
03753U 10 6	APELLIS PHARMACEUTICALS ORD.		07/15/2020.	ITG INC.	35.000	1,181	XXX	
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD.		07/15/2020.	ITG INC.	230.000	11,913	XXX	
03828A 10 1	APPLIED THERAPEUTICS ORD.		07/15/2020.	ITG INC.	20.000	624	XXX	
038923 10 8	ARBOR REALTY REIT ORD.		07/15/2020.	ITG INC.	140.000	1,222	XXX	
03966V 10 7	ARCONIC ORD.		04/01/2020.	ITG INC.	133.999	2,679	XXX	
039697 10 7	ARDELYX ORD.		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	85.000	590	XXX	
03969F 10 9	ARCUS BIOSCIENCES ORD.		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	45.000	1,266	XXX	
03969K 10 8	ARCUTIS BIOTHERAPEUTICS ORD.		10/20/2020.	ITG INC.	25.000	598	XXX	
03969T 10 9	ARCTURUS THERAPEUTICS HOLDINGS ORD.		07/15/2020.	ITG INC.	20.000	1,086	XXX	
03990B 10 1	ARES MANAGEMENT CL A ORD.		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	100.000	3,298	XXX	
042744 10 2	ARROW FINANCIAL ORD.		12/15/2020.	ITG INC.	20.000	628	XXX	
04335A 10 5	ARVINAS ORD.		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	30.000	1,526	XXX	
046513 10 7	ATARA BIOTHERAPEUTICS ORD.		10/20/2020.	ITG INC.	40.000	555	XXX	
04744L 10 6	ATHERSYS ORD.		07/15/2020.	ITG INC.	235.000	670	XXX	
04965G 10 9	ATRECA CL A ORD.		07/15/2020.	ITG INC.	30.000	553	XXX	
05338G 10 6	AVALARA ORD.		10/20/2020.	Various.	115.000	13,260	XXX	
05352A 10 0	AVANTOR ORD.		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	430.000	5,925	XXX	
05367P 10 0	AVID TECHNOLOGY ORD.		12/15/2020.	ITG INC.	45.000	633	XXX	
05370A 10 8	AVIDITY BIOSCIENCES ORD.		10/20/2020.	ITG INC.	25.000	688	XXX	
05465P 10 1	AXONICS MODULATION TECHNOLOGIES ORD.		07/15/2020.	ITG INC.	45.000	1,786	XXX	
05478C 10 5	AZEK COMPANY CL A ORD.		10/20/2020.	ITG INC.	55.000	2,104	XXX	
05550J 10 1	BJAS WHOLESALE CLUB HOLD ORD.		07/15/2020.	ITG INC.	95.000	3,734	XXX	
05580M 10 8	B RILEY FINANCIAL ORD.		07/15/2020.	ITG INC.	30.000	677	XXX	
05589G 10 2	BRP GROUP CL A ORD.		10/20/2020.	ITG INC.	50.000	1,343	XXX	
05722G 10 0	BAKER HUGHES CL A ORD.		07/15/2020.	ITG INC.	215.000	3,384	XXX	
05945F 10 3	BANCFIRST ORD.		07/15/2020.	ITG INC.	30.000	1,172	XXX	
060505 10 4	BANK OF AMERICA ORD.		07/15/2020.	ITG INC.	1,585.000	38,896	XXX	
06211J 10 0	BANK FIRST ORD.		07/15/2020.	ITG INC.	10.000	641	XXX	
07373V 10 5	BEAM THERAPEUTICS ORD.		10/20/2020.	ITG INC.	50.000	1,585	XXX	
079823 10 0	BELLRING BRANDS CL A ORD.		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	50.000	779	XXX	
084670 70 2	BERKSHIRE HATHWAY CL B ORD.		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	200.000	37,983	XXX	
08862E 10 9	BEYOND MEAT ORD.		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	65.000	4,919	XXX	

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
090043 10 0	BILL COM HOLDINGS ORD.		10/20/2020	ITG INC.	75.000	8,605	XXX	
09058V 10 3	BIOCRYST PHARMACEUTICALS ORD.		12/15/2020	ITG INC.	100.000	825	XXX	
09062W 20 4	BIOLIFE SOLUTIONS ORD.		10/20/2020	ITG INC.	20.000	581	XXX	
09075P 10 5	BIOXCEL THERAPEUTICS ORD.		07/15/2020	ITG INC.	15.000	764	XXX	
09203E 10 5	BLACK DIAMOND THERAPEUTICS ORD.		10/20/2020	ITG INC.	25.000	742	XXX	
097023 10 5	BOEING ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	80.000	12,038	XXX	
10806X 10 2	BRIDGEBIO PHARMA ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	105.000	2,815	XXX	
10918L 10 3	BRIGHAM MINERALS CL A ORD.		12/15/2020	ITG INC.	50.000	553	XXX	
10948C 10 7	BRIGHTVIEW HOLDINGS ORD.		10/20/2020	ITG INC.	55.000	721	XXX	
11275Q 10 7	BROOKFIELD INFRASTRUCTURE CL A ORD.		07/15/2020	ITG INC.	45.000	2,138	XXX	
11284V 10 5	BROOKFIELD RENEWABLE CL A ORD.		08/05/2020	ITG INC.	54.769	2,400	XXX	
118440 10 6	BUCKLE ORD.		07/15/2020	ITG INC.	40.000	668	XXX	
12326C 10 5	BUSINESS FIRST BANCSHARES ORD.		12/15/2020	ITG INC.	30.000	639	XXX	
12481V 10 4	CBTX ORD.		12/15/2020	ITG INC.	25.000	618	XXX	
126408 10 3	CSX ORD.		12/15/2020	ITG INC.	310.000	28,008	XXX	
12662P 10 8	CVR ENERGY ORD.		07/15/2020	ITG INC.	40.000	791	XXX	
12739A 10 0	CADENCE BANCORPORATION CL A ORD.		07/15/2020	ITG INC.	80.000	682	XXX	
12769G 10 0	CAESARS ENTERTAINMENT ORD.		10/20/2020	ITG INC.	130.000	7,152	XXX	
13089P 10 1	CALITHERA BIOSCIENCES ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	80.000	511	XXX	
13100M 50 9	CALIX NETWORKS ORD.		07/15/2020	ITG INC.	65.000	973	XXX	
13123X 50 8	CALLON PETROLEUM ORD.		08/10/2020	ITG INC.	48.200	6,101	XXX	
132152 10 9	CAMBRIDGE BANCORP ORD.		10/20/2020	ITG INC.	10.000	639	XXX	
14161W 10 5	CARDLYTICS ORD.		07/15/2020	ITG INC.	35.000	2,696	XXX	
14167L 10 3	CAREDX ORD.		10/20/2020	ITG INC.	20.000	1,037	XXX	
14174T 10 7	CARETRUST REIT ORD.		07/15/2020	ITG INC.	40.000	667	XXX	
141788 10 9	CARGURUS CL A ORD.		07/15/2020	ITG INC.	50.000	1,251	XXX	
14448C 10 4	CARRIER GLOBAL ORD.		04/03/2020	Various.	846.000	9,107	XXX	
14843C 10 5	CASTLE BIOSCIENCES ORD.		07/15/2020	ITG INC.	15.000	680	XXX	
150837 60 7	CEL SCI ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	45.000	526	XXX	
15118V 20 7	CELSIUS HOLDINGS ORD.		07/15/2020	ITG INC.	50.000	698	XXX	
15135B 10 1	CENTENE ORD.		01/23/2020	Various.	169.000	5,748	XXX	
153527 10 6	CENTRAL GARDEN AND PET ORD.		10/20/2020	ITG INC.	15.000	623	XXX	
156431 10 8	CENTURY ALUMINUM ORD.		07/15/2020	ITG INC.	70.000	528	XXX	
15677J 10 8	CERIDIAN HCM HOLDING ORD.		10/20/2020	ITG INC.	150.000	13,451	XXX	
15872M 10 4	CHAMPIONX ORD.		12/15/2020	ITG INC.	150.000	2,184	XXX	
15912K 10 0	CHANGE HEALTHCARE ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	305.000	3,136	XXX	
159179 10 0	CHANNELADVISOR ORD.		07/15/2020	ITG INC.	40.000	619	XXX	
16383L 10 6	CHEMOCENTRYX ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	55.000	2,648	XXX	
166764 10 0	CHEVRON ORD.		07/15/2020	ITG INC.	505.000	44,930	XXX	
17275R 10 2	CISCO SYSTEMS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	815.000	34,240	XXX	
17306X 10 2	CITI TRENDS ORD.		12/15/2020	ITG INC.	15.000	653	XXX	
184499 10 1	CLEAN ENERGY FUELS ORD.		12/15/2020	ITG INC.	175.000	796	XXX	
18538R 10 3	CLEARWATER PAPER ORD.		07/15/2020	ITG INC.	25.000	965	XXX	
185899 10 1	CLEVELAND CLIFFS ORD.		03/13/2020	ITG INC.	156.000	1,786	XXX	
18915M 10 7	CLOUDFLARE CL A ORD.		07/15/2020	ITG INC.	150.000	5,442	XXX	
189763 10 5	CO DIAGNOSTICS ORD.		07/15/2020	ITG INC.	35.000	633	XXX	
19247A 10 0	COHEN & STEERS ORD.		07/15/2020	ITG INC.	35.000	2,391	XXX	

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
19421R 20 0	COLLECTORS UNIVERSE ORD.		10/20/2020	ITG INC.	15.000	967	XXX	
197641 10 3	COLUMBIA FINANCIAL ORD.		07/15/2020	ITG INC.	70.000	941	XXX	
200340 10 7	COMERICA ORD.		07/15/2020	ITG INC.	80.000	2,946	XXX	
203668 10 8	COMMUNITY HEALTH SYSTEMS ORD.		10/20/2020	ITG INC.	115.000	559	XXX	
20602D 10 1	CONCENTRIX ORD.		12/01/2020	ITG INC.	50.000	2,185	XXX	
20825C 10 4	CONOCOPHILLIPS ORD.		12/15/2020	ITG INC.	450.000	19,080	XXX	
209034 10 7	CONSOLIDATED COMMUNICATIONS HLDG ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	95.000	544	XXX	
210373 10 6	CONSTELLATION PHARMACEUTICALS ORD.		07/15/2020	ITG INC.	40.000	1,119	XXX	
21044C 10 7	CONSTRUCTION PARTNERS CL A ORD.		10/20/2020	ITG INC.	40.000	840	XXX	
21833P 10 3	CORBUS PHARMACEUTICALS HOLDINGS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	90.000	537	XXX	
21870Q 10 5	CORESITE REALTY REIT ORD.		07/15/2020	ITG INC.	15.000	1,815	XXX	
22053A 10 7	CORTEXYME ORD.		07/15/2020	ITG INC.	25.000	1,144	XXX	
221006 10 9	CORVEL ORD.		07/15/2020	ITG INC.	15.000	1,185	XXX	
22304C 10 0	COVETRUS ORD.		07/15/2020	ITG INC.	60.000	1,234	XXX	
22663K 10 7	CRINETICS PHARMACEUTICALS ORD.		07/15/2020	ITG INC.	40.000	612	XXX	
22766M 10 9	CROSSFIRST BANKSHARES ORD.		07/15/2020	ITG INC.	65.000	647	XXX	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD.		07/15/2020	ITG INC.	135.000	13,920	XXX	
22978P 10 6	CUE BIOPHARMA ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	30.000	585	XXX	
23332B 10 6	DSP GROUP ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	30.000	477	XXX	
237194 10 5	DARDEN RESTAURANTS ORD.		07/15/2020	ITG INC.	85.000	6,706	XXX	
23804L 10 3	DATADOG CL A ORD.		07/15/2020	ITG INC.	175.000	15,413	XXX	
24344T 10 1	DECIPHERA PHARMACEUTICALS ORD.		07/15/2020	ITG INC.	55.000	2,940	XXX	
247361 70 2	DELTA AIR LINES ORD.		07/15/2020	ITG INC.	445.000	12,753	XXX	
24790A 12 7	DENBURY INC.		09/21/2020	ITG INC.	1.000	3,414	XXX	
25381B 10 1	DIGIMARC ORD.		12/15/2020	ITG INC.	20.000	1,010	XXX	
254687 10 6	WALT DISNEY ORD.		07/15/2020	ITG INC.	155.000	18,806	XXX	
25525P 10 7	DIVERSIFIED HEALTHCARE ORD.		01/02/2020	ITG INC.	290.000	4,764	XXX	
256163 10 6	DOCUSIGN ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	165.000	16,756	XXX	
260003 10 8	DOVER ORD.		07/15/2020	ITG INC.	110.000	11,193	XXX	
26441C 20 4	DUKE ENERGY ORD.		12/15/2020	ITG INC.	190.000	17,569	XXX	
266605 10 4	DURECT ORD.		07/15/2020	ITG INC.	265.000	595	XXX	
268150 10 9	DYNATRACE ORD.		10/20/2020	ITG INC.	250.000	10,876	XXX	
26856L 10 3	ELF BEAUTY ORD.		07/15/2020	ITG INC.	40.000	787	XXX	
26875P 10 1	EOG RESOURCES ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	370.000	15,070	XXX	
269796 10 8	EAGLE PHARMACEUTICALS ORD.		07/15/2020	ITG INC.	15.000	764	XXX	
28106W 10 3	EDITAS MEDICINE ORD.		10/20/2020	ITG INC.	25.000	838	XXX	
28225C 80 6	EGAIN ORD.		10/20/2020	ITG INC.	30.000	597	XXX	
28249H 10 4	EIDOS THERAPEUTICS ORD.		07/15/2020	ITG INC.	15.000	750	XXX	
292671 70 8	ENERGY FUELS ORD.		12/15/2020	ITG INC.	170.000	553	XXX	
29270J 10 0	ENERGY RECOVERY ORD.		12/15/2020	ITG INC.	55.000	712	XXX	
29272B 10 5	ENDURANCE INTERNATNL GRP HLDNGS ORD.		10/20/2020	ITG INC.	90.000	527	XXX	
29415F 10 4	ENVISTA HOLDINGS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	195.000	3,368	XXX	
29428V 10 4	EPIZYME ORD.		07/15/2020	ITG INC.	45.000	680	XXX	
29452E 10 1	EQUITABLE HOLDINGS ORD.		07/15/2020	ITG INC.	370.000	7,632	XXX	
294600 10 1	EQUITRANS MIDSTREAM ORD.		07/15/2020	ITG INC.	290.000	2,782	XXX	
29670E 10 7	ESSENTIAL PROPERTIES REALTY TRUS ORD.		07/15/2020	ITG INC.	55.000	843	XXX	

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
297602 10 4	ETHAN ALLEN ORD		10/20/2020	ITG INC	35.000	590	XXX	
30041R 10 8	EVERQUOTE CL A ORD		07/15/2020	ITG INC	20.000	1,153	XXX	
30048L 10 4	EVOFEM BIOSCIENCES ORD		05/14/2020	EXCHANGE OFFER	16.229	80	XXX	
30212W 10 0	EXP WORLD HOLDINGS ORD		07/15/2020	ITG INC	35.000	574	XXX	
30239F 10 6	FBL FINANCIAL GROUP CL A ORD		10/20/2020	ITG INC	15.000	740	XXX	
30257X 10 4	FB FINANCIAL ORD		08/18/2020	ITG INC	44.300	1,262	XXX	
30303M 10 2	FACEBOOK CL A ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	115.000	20,399	XXX	
31188V 10 0	FASTLY CL A ORD		07/15/2020	ITG INC	100.000	8,345	XXX	
31428X 10 6	FEDEX ORD		12/15/2020	ITG INC	55.000	15,753	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	315.000	39,757	XXX	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD		06/09/2020	ITG INC	43.486	1,511	XXX	
32006W 10 6	FIRST DEFIANCE FINANCIAL ORD		01/31/2020	RBC CAPITAL MARKETS	22.290	583	XXX	
320517 10 5	FIRST HORIZON NATIONAL ORD		07/01/2020	ITG INC	320.880	5,648	XXX	
336901 10 3	1ST SOURCE ORD		07/15/2020	ITG INC	25.000	875	XXX	
337930 70 5	FLAGSTAR BANCORP ORD		07/15/2020	ITG INC	50.000	1,446	XXX	
33832D 20 5	FIVE STAR SENIOR LIV ORD		01/02/2020	ITG INC	19.650	174	XXX	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD		07/15/2020	ITG INC	50.000	3,073	XXX	
34417P 10 0	FOCUS FINANCIAL PARTNERS CL A ORD		07/15/2020	ITG INC	45.000	1,661	XXX	
34633R 10 4	FORMA THERAPEUTICS HLDG ORD		10/20/2020	ITG INC	25.000	1,227	XXX	
346563 10 9	FORRESTER RESEARCH ORD		10/20/2020	ITG INC	15.000	557	XXX	
34959J 10 8	FORTIVE ORD		10/09/2020	Various	177.000	1,954	XXX	
34962K 10 0	FORTITUDE GOLD CORP		12/24/2020	ITG INC	24.285	33	XXX	
35180X 10 5	FRANCHISE GROUP ORD		07/15/2020	ITG INC	30.000	611	XXX	
358039 10 5	FRESHPET ORD		07/15/2020	ITG INC	20.000	1,803	XXX	
35803L 10 8	FREQUENCY THERAPEUTICS ORD		07/15/2020	ITG INC	40.000	913	XXX	
35952H 60 1	FUELCELL ENERGY ORD		07/15/2020	ITG INC	285.000	846	XXX	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD		12/09/2020	CORPORATE ACTION	8.216	323	XXX	
369550 10 8	GENERAL DYNAMICS ORD		12/15/2020	ITG INC	105.000	16,277	XXX	
37045V 10 0	GENERAL MOTORS ORD		12/15/2020	ITG INC	510.000	21,308	XXX	
372309 10 4	GENMARK DIAGNOSTICS ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	75.000	575	XXX	
374163 10 3	GERON ORD		07/15/2020	ITG INC	250.000	517	XXX	
37954A 20 4	GLOBAL MEDICAL REIT ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	55.000	614	XXX	
38046C 10 9	GOGO ORD		10/20/2020	ITG INC	75.000	778	XXX	
38046W 10 5	GOHEALTH CL A ORD		10/20/2020	ITG INC	60.000	707	XXX	
38068T 10 5	GOLD RESOURCE ORD		12/24/2020	ITG INC	85.000	414	XXX	
38267D 10 9	GOOSEHEAD INSURANCE CL A ORD		07/15/2020	ITG INC	20.000	1,659	XXX	
383082 10 4	GORMAN RUPP ORD		07/15/2020	ITG INC	25.000	795	XXX	
392709 10 1	GREEN BRICK PARTNERS ORD		10/20/2020	ITG INC	35.000	671	XXX	
39874R 10 1	GROCERY OUTLET HOLDING ORD		07/15/2020	ITG INC	95.000	3,733	XXX	
39986L 10 9	GROWGENERATION ORD		10/20/2020	ITG INC	50.000	905	XXX	
40131M 10 9	GUARDANT HEALTH ORD		07/15/2020	ITG INC	100.000	8,367	XXX	
40412C 10 1	HCA HEALTHCARE ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	190.000	21,647	XXX	
40434L 10 5	HP ORD		12/15/2020	ITG INC	585.000	13,882	XXX	
407497 10 6	HAMILTON LANE CL A ORD		10/20/2020	ITG INC	25.000	1,726	XXX	
41165Y 10 0	HARBORONE BANCORP ORD		07/15/2020	ITG INC	75.000	612	XXX	
419596 10 1	HAVERTY FURNITURE COMPANIES ORD		10/20/2020	ITG INC	25.000	600	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
42225T 10 7	HEALTH CATALYST ORD		07/15/2020	ITG INC	45.000	1,637	XXX	
42226A 10 7	HEALTHEQUITY ORD		07/15/2020	ITG INC	30.000	1,811	XXX	
422347 10 4	HEARTLAND EXPRESS ORD		07/15/2020	ITG INC	65.000	1,360	XXX	
437076 10 2	HOME DEPOT ORD		10/20/2020	ITG INC	100.000	28,744	XXX	
438083 10 7	HOMOLOGY MEDICINES ORD		07/15/2020	ITG INC	50.000	714	XXX	
439038 10 0	HOOKER FURNITURE ORD		12/15/2020	ITG INC	15.000	508	XXX	
443201 10 8	HOWMET AEROSPACE ORD WI		04/01/2020	ITG INC	535.996	8,793	XXX	
44891N 10 9	IAC INTERACTIVE ORD		07/01/2020	ITG INC	100.000	6,110	XXX	
45174J 50 9	IHEARTMEDIA CL A ORD		07/15/2020	ITG INC	85.000	626	XXX	
45258J 10 2	IMMUNOVANT ORD		07/15/2020	ITG INC	30.000	736	XXX	
453204 10 9	IMPINJ ORD		07/15/2020	ITG INC	25.000	742	XXX	
45384B 10 6	INDEPENDENT BANK GROUP ORD		07/15/2020	ITG INC	20.000	832	XXX	
456237 10 6	INDUSTRIAL LOGISTICS PROPERTIES ORD		07/15/2020	ITG INC	40.000	821	XXX	
45687V 10 6	INGERSOLL RAND INC		03/02/2020	ITG INC	154.420	1,885	XXX	
457669 30 7	INSMED ORD		07/15/2020	ITG INC	40.000	1,103	XXX	
457730 10 9	INSPIRE MEDICAL SYSTEMS ORD		07/15/2020	Various	40.000	3,530	XXX	
45773H 20 1	INOVIO PHARMACEUTICALS ORD		10/20/2020	Various	215.000	2,006	XXX	
45780R 10 1	INSTALLED BUILDING PRODUCTS ORD		07/15/2020	ITG INC	15.000	1,134	XXX	
45781M 10 1	INNOVIVA ORD		07/15/2020	ITG INC	85.000	1,218	XXX	
45782B 10 4	INSEEGO ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	65.000	754	XXX	
458334 10 9	INTER PARFUMS ORD		07/15/2020	ITG INC	25.000	1,165	XXX	
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD		06/09/2020	CORPORATE ACTION	12.000	55	XXX	
46185L 10 3	INVITAE ORD		07/15/2020	ITG INC	65.000	2,242	XXX	
46269C 10 2	IRIDIUM COMMUNICATIONS ORD		07/15/2020	ITG INC	50.000	1,345	XXX	
46583P 10 2	IVERIC BIO ORD		10/20/2020	ITG INC	110.000	655	XXX	
466032 10 9	J AND J SNACK FOODS ORD		07/15/2020	ITG INC	15.000	1,914	XXX	
477839 10 4	JOHN BEAN TECHNOLOGIES ORD		07/15/2020	ITG INC	15.000	1,343	XXX	
478160 10 4	JOHNSON & JOHNSON ORD		12/15/2020	ITG INC	220.000	33,063	XXX	
479167 10 8	JOHNSON OUTDOORS CL A ORD		07/15/2020	ITG INC	10.000	917	XXX	
482480 10 0	KLA ORD		12/15/2020	ITG INC	50.000	13,048	XXX	
48251K 10 0	KKR REAL ESTATE FINANCE TRUST ORD		07/15/2020	ITG INC	40.000	664	XXX	
48251W 10 4	KKR AND CO ORD		12/15/2020	ITG INC	410.000	16,261	XXX	
483119 10 3	KALA PHARMACEUTICALS ORD		07/15/2020	ITG INC	55.000	613	XXX	
48576A 10 0	KARUNA THERAPEUTICS ORD		07/15/2020	ITG INC	25.000	2,432	XXX	
488401 10 0	KEMPER ORD		07/15/2020	ITG INC	25.000	1,967	XXX	
493267 10 8	KEYCORP ORD		07/15/2020	ITG INC	680.000	8,160	XXX	
49427F 10 8	KILROY REALTY REIT ORD		07/15/2020	ITG INC	45.000	2,619	XXX	
500754 10 6	KRAFT HEINZ ORD		12/15/2020	ITG INC	360.000	12,290	XXX	
50077B 20 7	KRATOS DEFENSE AND SECURITY SOLS ORD		10/20/2020	ITG INC	55.000	1,140	XXX	
501147 10 2	KRYSTAL BIOTECH ORD		07/15/2020	ITG INC	20.000	845	XXX	
50127T 10 9	KURA ONCOLOGY ORD		07/15/2020	ITG INC	45.000	824	XXX	
516544 10 3	LANTHEUS HOLDINGS ORD		06/19/2020	GOLDMAN	34.100	679	XXX	
524660 10 7	LEGGETT & PLATT ORD		07/15/2020	ITG INC	55.000	2,059	XXX	
525558 20 1	LEMAITRE VASCULAR ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	25.000	721	XXX	
526057 30 2	LENNAR CL B ORD		07/15/2020	ITG INC	25.000	1,271	XXX	
52634L 10 8	LENSAR ORD		10/02/2020	ITG INC	11.003	30	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
530307 30 5	LIBERTY BROADBAND SRS C ORD.		12/18/2020.	ITG INC.	75.400	6,213	XXX	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD.		06/17/2020.	Not Available.	29.000	739	XXX	
53261M 10 4	LIMELIGHT NETWORKS ORD.		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	160.000	1,020	XXX	
535919 40 1	LIONS GATE ENTERTANMNT VTNG CL A ORD.		07/15/2020.	ITG INC.	80.000	653	XXX	
53635B 10 7	LIQUIDITY SERVICES ORD.		12/15/2020.	ITG INC.	35.000	557	XXX	
536797 10 3	LITHIA MOTORS CL A ORD.		07/15/2020.	ITG INC.	10.000	1,750	XXX	
53803X 10 5	LIVE OAK BANCSHARES ORD.		07/15/2020.	ITG INC.	40.000	604	XXX	
55087P 10 4	LYFT CL A ORD.		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	265.000	7,596	XXX	
554382 10 1	MACERICH REIT ORD.		05/12/2020.	CORPORATE ACTION.	8.000	58	XXX	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD.		04/17/2020.	ITG INC.	20.000	4,030	XXX	
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD.		04/17/2020.	ITG INC.	20.000	1,585	XXX	
558868 10 5	MADRIGAL PHARMACEUTI ORD.		07/15/2020.	ITG INC.	15.000	1,566	XXX	
55955D 10 0	MAGNITE ORD.		10/20/2020.	ITG INC.	85.000	765	XXX	
56400P 70 6	MANNKIND ORD.		10/20/2020.	ITG INC.	300.000	611	XXX	
566324 10 9	MARCUS & MILLICHAP INC. ORD.		07/15/2020.	ITG INC.	35.000	983	XXX	
567908 10 8	MARINEMAX ORD.		07/15/2020.	ITG INC.	30.000	752	XXX	
56854Q 20 0	MARINUS PHARMACEUTICALS ORD.		10/20/2020.	ITG INC.	35.000	495	XXX	
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD.		07/15/2020.	ITG INC.	15.000	1,423	XXX	
573075 10 8	MARTEN TRANSPORT ORD.		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	55.000	1,211	XXX	
57637H 10 3	MASTERCRAFT BOAT HOLDINGS ORD.		10/20/2020.	ITG INC.	25.000	515	XXX	
57667L 10 7	MATCH GROUP ORD.		07/01/2020.	ITG INC.	277.840	16,082	XXX	
580589 10 9	MCGRATH RENT ORD.		07/15/2020.	ITG INC.	15.000	832	XXX	
584021 10 9	MEDALLIA ORD.		07/15/2020.	ITG INC.	115.000	3,176	XXX	
58470H 10 1	MEDIFAST ORD.		07/15/2020.	ITG INC.	10.000	1,563	XXX	
58506Q 10 9	MEDPACE HOLDINGS ORD.		07/15/2020.	ITG INC.	20.000	2,112	XXX	
58933Y 10 5	MERCK & CO ORD.		12/15/2020.	ITG INC.	280.000	22,612	XXX	
59045L 10 6	MERSANA THERAPEUTICS ORD.		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	50.000	455	XXX	
594918 10 4	MICROSOFT ORD.		10/20/2020.	ITG INC.	160.000	34,584	XXX	
600551 20 4	MILLER INDUSTRIES ORD.		12/15/2020.	ITG INC.	10.000	369	XXX	
60468T 10 5	MIRATI THERAPEUTICS ORD.		07/15/2020.	ITG INC.	20.000	2,482	XXX	
606710 20 0	MITEK SYSTEMS ORD.		10/20/2020.	ITG INC.	55.000	723	XXX	
60770K 10 7	MODERNA ORD.		12/15/2020.	ITG INC.	40.000	5,784	XXX	
60786M 10 5	MOELIS CL A ORD.		07/15/2020.	ITG INC.	20.000	618	XXX	
608190 10 4	MOHAWK INDUSTRIES ORD.		07/15/2020.	ITG INC.	35.000	2,686	XXX	
609027 10 7	MONARCH CASINO AND RESORT ORD.		07/15/2020.	ITG INC.	15.000	545	XXX	
610236 10 1	MONRO ORD.		07/15/2020.	ITG INC.	10.000	600	XXX	
617446 44 8	MORGAN STANLEY ORD.		10/02/2020.	Various.	203.424	3,938	XXX	
629209 30 5	NMI HOLDINGS CL A ORD.		10/20/2020.	ITG INC.	45.000	1,074	XXX	
62921N 10 5	NGM BIOPHARMACEUTICALS ORD.		07/15/2020.	ITG INC.	30.000	570	XXX	
63016Q 10 2	NANTKWEST ORD.		07/15/2020.	ITG INC.	35.000	485	XXX	
635017 10 6	NATIONAL BEVERAGE ORD.		07/15/2020.	ITG INC.	15.000	1,015	XXX	
637215 10 4	NATIONAL PRESTO INDUSTRIES ORD.		04/17/2020.	CITIGROUP GLOBAL MARKETS INC.	10.000	872	XXX	
637372 20 2	NATIONAL RESEARCH ORD.		07/15/2020.	ITG INC.	15.000	899	XXX	
637870 10 6	NATIONAL STORAGE AFFILIATES ORD.		07/15/2020.	ITG INC.	20.000	594	XXX	
63845R 10 7	NATIONAL VISION HOLDINGS ORD.		07/15/2020.	ITG INC.	60.000	1,816	XXX	
638517 10 2	NATIONAL WESTERN LIFE GROUP CL A ORD.		10/20/2020.	ITG INC.	5.000	950	XXX	
63910B 10 2	NAUTILUS GROUP ORD.		10/20/2020.	ITG INC.	40.000	1,085	XXX	

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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
64049K 10 4	NEOLEUKIN THERAPEUTICS ORD.		10/20/2020	ITG INC.	45.000	518	XXX	
64051T 10 0	NEOPHOTONICS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	55.000	467	XXX	
64157F 10 3	NEVRO ORD.		07/15/2020	ITG INC.	10.000	1,282	XXX	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD.		07/15/2020	ITG INC.	145.000	1,063	XXX	
649604 50 1	NEW YORK MORTGAGE REIT ORD.		07/15/2020	ITG INC.	290.000	747	XXX	
651639 10 6	NEWMONT ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	285.000	16,744	XXX	
65339F 10 1	NEXTERA ENERGY ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	190.000	45,937	XXX	
65406E 10 2	NICOLET BANKSHARES ORD.		07/15/2020	ITG INC.	10.000	540	XXX	
65487U 10 8	NKARTA ORD.		10/20/2020	ITG INC.	25.000	744	XXX	
665531 30 7	NORTHERN OIL AND GAS, INC.		09/21/2020	ITG INC.	38.500	741	XXX	
670002 40 1	NOVAVAX ORD.		07/15/2020	Various	75.000	4,707	XXX	
67059N 10 8	NUTANIX CL A ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	105.000	1,768	XXX	
67066G 10 4	NVIDIA ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	40.000	11,547	XXX	
674215 11 6	WARRANT TO PURCHASE OAS (674215207)		11/20/2020	ITG INC.	1.000	4,155	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD.		10/20/2020	ITG INC.	545.000	5,541	XXX	
67576A 10 0	OCULAR THERAPEUTIX ORD.		07/15/2020	ITG INC.	65.000	547	XXX	
676079 10 6	ODONATE THERAPEUTICS ORD.		07/15/2020	ITG INC.	15.000	628	XXX	
67623C 10 9	OFFICE PROPERTIES INCOME TRUST C ORD.		07/15/2020	ITG INC.	35.000	879	XXX	
681919 10 6	OMNICOM GROUP ORD.		10/20/2020	ITG INC.	135.000	6,920	XXX	
68213N 10 9	OMNICELL ORD.		07/15/2020	ITG INC.	15.000	1,003	XXX	
68243Q 10 6	1-800 FLOWERS.COM CL A ORD.		07/15/2020	ITG INC.	30.000	766	XXX	
68269G 10 7	1LIFE HEALTHCARE ORD.		10/20/2020	ITG INC.	110.000	3,430	XXX	
68287N 10 0	ONESPAN ORD.		07/15/2020	ITG INC.	40.000	1,097	XXX	
683373 10 4	ONTRAK ORD.		10/20/2020	ITG INC.	15.000	902	XXX	
68401U 20 4	OPTIMIZERX ORD.		12/15/2020	ITG INC.	15.000	438	XXX	
68752L 10 0	ORTHOPEDIATRICS ORD.		07/15/2020	ITG INC.	15.000	674	XXX	
68902V 10 7	OTIS WORLDWIDE ORD.		04/03/2020	Various	423.000	13,891	XXX	
689648 10 3	OTTER TAIL ORD.		07/15/2020	ITG INC.	10.000	392	XXX	
690370 10 1	OVERSTOCK COM ORD.		07/15/2020	ITG INC.	50.000	2,318	XXX	
69047Q 10 2	OVINTIV ORD.		07/15/2020	ITG INC.	350.000	3,615	XXX	
69290Y 10 9	PAE CL A ORD.		07/15/2020	ITG INC.	75.000	690	XXX	
69318J 10 0	PC CONNECTION ORD.		07/15/2020	ITG INC.	10.000	409	XXX	
69327R 10 1	PDC ENERGY ORD.		01/14/2020	ITG INC.	45.820	2,558	XXX	
69329Y 10 4	PDL BIOPHARMA ORD.		10/02/2020	ITG INC.	145.000	375	XXX	
693656 10 0	PVH ORD.		07/15/2020	ITG INC.	40.000	2,042	XXX	
69366J 20 0	PTC THERAPEUTICS ORD.		07/15/2020	ITG INC.	30.000	1,687	XXX	
69478X 10 5	PACIFIC PREMIER BANCORP ORD.		07/15/2020	ITG INC.	60.000	1,248	XXX	
695127 10 0	PACIRA BIOSCIENCES ORD.		07/15/2020	ITG INC.	15.000	867	XXX	
69553P 10 0	PAGERDUTY ORD.		07/15/2020	ITG INC.	90.000	2,326	XXX	
697435 10 5	PALO ALTO NETWORKS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	60.000	11,661	XXX	
69753M 10 5	PALOMAR HOLDINGS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	20.000	1,137	XXX	
698813 10 2	PAPA JOHNS INTERNATIONAL ORD.		07/15/2020	ITG INC.	15.000	1,394	XXX	
698884 10 3	PAR TECHNOLOGY ORD.		07/15/2020	ITG INC.	20.000	594	XXX	
69888T 20 7	PAR PACIFIC HOLDINGS ORD.		12/15/2020	ITG INC.	50.000	659	XXX	
700658 10 7	PARK NATIONAL ORD.		07/15/2020	ITG INC.	5.000	352	XXX	
703343 10 3	PATRICK INDUSTRIES ORD.		07/15/2020	ITG INC.	5.000	324	XXX	

Annual Statement for the year 2020 of the **MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY**

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
70614W 10 0	PELOTON INTERACTIVE ORD.		07/15/2020	ITG INC.	130.000	8,255	XXX	
707569 10 9	PENN NATIONAL GAMING ORD.		07/15/2020	ITG INC.	50.000	1,715	XXX	
70931T 10 3	PENNYMAC MORTGAGE INVEST REIT ORD.		07/15/2020	ITG INC.	60.000	1,087	XXX	
70932M 10 7	PENNYMAC FINANCIAL ORD.		07/15/2020	ITG INC.	60.000	2,533	XXX	
71377A 10 3	PERFORMANCE FOOD GROUP ORD.		07/15/2020	ITG INC.	55.000	1,581	XXX	
71535D 10 6	PERSONALIS ORD.		10/20/2020	ITG INC.	35.000	949	XXX	
717081 10 3	PFIZER ORD.		11/16/2020	Various	6,192.000	83,629	XXX	
718546 10 4	PHILLIPS 66 ORD.		12/15/2020	ITG INC.	140.000	9,549	XXX	
71944F 10 6	PHREESIA ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	35.000	792	XXX	
72341T 10 3	PING IDENTITY HOLDING ORD.		07/15/2020	ITG INC.	30.000	951	XXX	
72352L 10 6	PINTEREST CL A ORD.		07/15/2020	ITG INC.	540.000	13,352	XXX	
724078 10 0	PIPER SANDLER COMPANIES ORD.		07/15/2020	ITG INC.	10.000	627	XXX	
72919P 20 2	PLUG POWER ORD.		07/15/2020	ITG INC.	120.000	1,097	XXX	
72941B 10 6	PLURALSIGHT CL A ORD.		07/15/2020	ITG INC.	45.000	841	XXX	
73943T 10 3	PQ GROUP HOLDINGS ORD.		07/15/2020	ITG INC.	50.000	666	XXX	
741511 10 9	PRICESMART ORD.		07/15/2020	ITG INC.	10.000	643	XXX	
74167P 10 8	PRIMO WATER ORD.		07/15/2020	ITG INC.	205.000	2,845	XXX	
742718 10 9	PROCTER & GAMBLE ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	405.000	49,901	XXX	
74319R 10 1	PROG HOLDINGS ORD.		12/01/2020	ITG INC.	90.000	3,796	XXX	
74340E 10 3	PROGYNY ORD.		07/15/2020	ITG INC.	35.000	904	XXX	
74340W 10 3	PROLOGIS REIT.		02/04/2020	ITG INC.	128.250	8,009	XXX	
74366E 10 2	PROTAGONIST THERAPEUTICS ORD.		10/20/2020	ITG INC.	40.000	814	XXX	
74374N 10 2	PROVENTION BIO ORD.		07/15/2020	ITG INC.	55.000	702	XXX	
743815 10 2	PROVIDENCE SERVICE ORD.		10/20/2020	ITG INC.	5.000	543	XXX	
74624M 10 2	PURE STORAGE CL A ORD.		07/15/2020	ITG INC.	125.000	2,170	XXX	
74640Y 10 6	PURPLE INNOVATION ORD.		10/20/2020	ITG INC.	25.000	816	XXX	
74727D 30 6	QAD CL A ORD.		07/15/2020	ITG INC.	15.000	620	XXX	
747316 10 7	QUAKER CHEMICAL ORD.		07/15/2020	ITG INC.	5.000	998	XXX	
74736L 10 9	Q2 HOLDINGS ORD.		07/15/2020	ITG INC.	25.000	2,226	XXX	
74766Q 10 1	QUANTERIX ORD.		07/15/2020	ITG INC.	25.000	708	XXX	
74915M 10 0	QURATE RETAIL SRS A ORD.		09/15/2020	ITG INC.	520.000	7,698	XXX	
74915M 30 8	QURATE RETAIL 8 0 PRF		09/15/2020	ITG INC.	15.600	3,113	XXX	
753422 10 4	RAPID7 ORD.		07/15/2020	ITG INC.	25.000	1,412	XXX	
75382E 10 9	RAPT THERAPEUTICS ORD.		10/20/2020	ITG INC.	10.000	350	XXX	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD.		04/03/2020	ITG INC.	1,667.850	77,704	XXX	
75524B 10 4	RBC BEARINGS ORD.		07/15/2020	ITG INC.	10.000	1,355	XXX	
75574U 10 1	READY CAPITAL ORD.		10/20/2020	ITG INC.	55.000	640	XXX	
75615P 10 3	REATA PHARMACEUTICALS CL A ORD.		10/20/2020	ITG INC.	10.000	1,156	XXX	
75901B 10 7	REGENXBIO ORD.		07/15/2020	ITG INC.	15.000	612	XXX	
75943R 10 2	RELAY THERAPEUTICS ORD.		10/20/2020	ITG INC.	40.000	1,583	XXX	
75955J 40 2	RELMADA THERAPEUTICS ORD.		07/15/2020	ITG INC.	15.000	644	XXX	
75970E 10 7	RENASANT ORD.		07/15/2020	ITG INC.	20.000	471	XXX	
759916 10 9	REPLIGEN ORD.		07/15/2020	ITG INC.	30.000	3,913	XXX	
76029L 10 0	REPAY HOLDINGS CL A ORD.		10/20/2020	ITG INC.	75.000	1,845	XXX	
76029N 10 6	REPLIMUNE GROUP ORD.		07/15/2020	ITG INC.	20.000	463	XXX	
761330 10 9	REVANCE THERAPEUTICS ORD.		07/15/2020	ITG INC.	25.000	638	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
76155X 10 0	REVOLUTION MEDICINES ORD.		10/20/2020	ITG INC.	50.000	2,143	XXX	
761624 10 5	REX AMERICAN RESOURCES ORD.		07/15/2020	ITG INC.	5.000	366	XXX	
76169C 10 0	REXFORD INDUSTRIAL REALTY REIT ORD.		07/15/2020	ITG INC.	45.000	1,872	XXX	
76243J 10 5	RHYTHM PHARMACEUTICALS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	35.000	641	XXX	
77311W 10 1	ROCKET COMPANIES CL A ORD.		10/20/2020	ITG INC.	125.000	2,586	XXX	
77313F 10 6	ROCKET PHARMACEUTICALS ORD.		07/15/2020	ITG INC.	45.000	1,084	XXX	
78489X 10 3	SVMK ORD.		07/15/2020	ITG INC.	50.000	1,146	XXX	
78645L 10 0	SAFEHOLD ORD.		07/15/2020	ITG INC.	20.000	1,071	XXX	
78648T 10 0	SAFETY INSURANCE GROUP ORD.		07/15/2020	ITG INC.	5.000	398	XXX	
78781P 10 5	SAILPOINT TECHNOLOGIES HOLDINGS ORD.		07/15/2020	ITG INC.	55.000	1,629	XXX	
790148 10 0	ST JOE ORD.		07/15/2020	ITG INC.	40.000	775	XXX	
79466L 30 2	SALESFORCE.COM ORD.		10/20/2020	ITG INC.	95.000	24,523	XXX	
806857 10 8	SCHLUMBERGER ORD.		12/15/2020	ITG INC.	755.000	17,342	XXX	
80689H 10 2	SCHNEIDER NATIONAL CL B ORD.		07/15/2020	ITG INC.	75.000	1,909	XXX	
80706P 10 3	SCHOLAR ROCK HOLDING ORD.		12/15/2020	ITG INC.	30.000	1,360	XXX	
80810D 10 3	SCHRODINGER ORD.		10/20/2020	ITG INC.	35.000	1,960	XXX	
808513 10 5	CHARLES SCHWAB ORD.		10/06/2020	ITG INC.	368.458	17,275	XXX	
808625 10 7	SCIENCE APPLICATIONS INTERNATIAL ORD.		07/15/2020	ITG INC.	25.000	1,837	XXX	
81255T 10 8	SEASPINE HOLDINGS ORD.		10/20/2020	ITG INC.	35.000	527	XXX	
81750R 10 2	SERES THERAPEUTICS ORD.		10/20/2020	ITG INC.	70.000	2,242	XXX	
819047 10 1	SHAKE SHACK CL A ORD.		07/15/2020	ITG INC.	15.000	760	XXX	
82489T 10 4	SHOCKWAVE MEDICAL ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	30.000	1,125	XXX	
825690 10 0	SHUTTERSTOCK ORD.		07/15/2020	ITG INC.	25.000	942	XXX	
825704 10 9	SI BONE ORD.		07/15/2020	ITG INC.	30.000	500	XXX	
82710M 10 0	SILK ROAD MEDICAL ORD.		07/15/2020	ITG INC.	40.000	1,868	XXX	
82837P 40 8	SILVERGATE CAPITAL CL A ORD.		12/15/2020	ITG INC.	20.000	908	XXX	
829214 10 5	SIMULATIONS PLUS ORD.		07/15/2020	ITG INC.	15.000	946	XXX	
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD.		07/15/2020	ITG INC.	15.000	1,745	XXX	
82982T 10 6	SITIME ORD.		10/20/2020	ITG INC.	10.000	919	XXX	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD.		07/15/2020	ITG INC.	500.000	16,000	XXX	
831754 10 6	SMITH WESSON BRANDS ORD.		08/25/2020	GOLDMAN.	70.000	512	XXX	
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD.	C	07/15/2020	ITG INC.	65.000	11,161	XXX	
83587F 20 2	SORRENTO THERAPEUTICS ORD.		07/15/2020	ITG INC.	80.000	522	XXX	
840441 10 9	SOUTH STATE ORD.		06/08/2020	ITG INC.	36.012	3,287	XXX	
848577 10 2	SPIRIT AIRLINES ORD.		07/15/2020	ITG INC.	35.000	679	XXX	
84920Y 10 6	SPORTSMANS WAREHOUSE HOLDINGS ORD.		07/15/2020	ITG INC.	55.000	858	XXX	
85205L 10 7	SPRINGWORKS THERAPEUTICS ORD.		07/15/2020	ITG INC.	25.000	967	XXX	
85209W 10 9	SPROUT SOCIAL CL A ORD.		10/20/2020	ITG INC.	35.000	1,709	XXX	
852234 10 3	SQUARE CL A ORD.		12/15/2020	ITG INC.	60.000	13,079	XXX	
85254J 10 2	STAG INDUSTRIAL REIT ORD.		07/15/2020	ITG INC.	80.000	2,431	XXX	
858586 10 0	STEPAN ORD.		07/15/2020	ITG INC.	5.000	503	XXX	
860897 10 7	STITCH FIX CL A ORD.		07/15/2020	ITG INC.	25.000	666	XXX	
86150R 10 7	STOKE THERAPEUTICS ORD.		10/20/2020	ITG INC.	15.000	578	XXX	
86272C 10 3	STRATEGIC EDUCATION ORD.		07/15/2020	ITG INC.	5.000	815	XXX	
86745K 10 4	SUNNOVA ENERGY INTERNATIONAL ORD.		07/15/2020	ITG INC.	40.000	796	XXX	
867652 40 6	SUNPOWER ORD.		08/27/2020	ITG INC.	100.000	870	XXX	

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
86771W 10 5	SUNRUN ORD.		10/08/2020	ITG INC.	60.750	2,173	XXX	
86800U 10 4	SUPER MICRO COMPUTER ORD.		07/15/2020	ITG INC.	55.000	1,532	XXX	
86881A 10 0	SURGERY PARTNERS ORD.		10/20/2020	ITG INC.	30.000	671	XXX	
869367 10 2	SUTRO BIOPHARMA ORD.		12/15/2020	ITG INC.	30.000	673	XXX	
87105L 10 4	SWITCH CL A ORD.		07/15/2020	ITG INC.	45.000	806	XXX	
87162W 10 0	SYNNEX ORD.		12/01/2020	ITG INC.	50.000	1,790	XXX	
87164F 10 5	SYNDAX PHARMACEUTICALS ORD.		07/15/2020	ITG INC.	35.000	523	XXX	
87184Q 10 7	SYROS PHARMACEUTICALS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	45.000	394	XXX	
872590 10 4	T MOBILE US ORD.		12/15/2020	ITG INC.	212.048	21,956	XXX	
87724P 10 6	TAYLOR MORRISON HOME ORD.		02/06/2020	Various	32.000	729	XXX	
87808K 10 6	TCR2 THERAPEUTICS ORD.		10/20/2020	ITG INC.	30.000	587	XXX	
87874R 10 0	TECHTARGET ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	30.000	662	XXX	
87918A 10 5	TELADOC HEALTH ORD.		10/30/2020	Various	41.440	2,637	XXX	
88025T 10 2	TENABLE HOLDINGS ORD.		07/15/2020	ITG INC.	80.000	2,394	XXX	
88025U 10 9	10X GENOMICS CL A ORD.		07/15/2020	ITG INC.	70.000	6,391	XXX	
88033G 40 7	TENET HEALTHCARE ORD.		07/15/2020	ITG INC.	35.000	725	XXX	
88160R 10 1	TESLA ORD.		12/15/2020	ITG INC.	20.000	12,710	XXX	
88322Q 10 8	TG THERAPEUTICS ORD.		10/20/2020	ITG INC.	45.000	1,312	XXX	
88337F 10 5	ODP CORP.		06/30/2020	ITG INC.	68.000	1,965	XXX	
88339J 10 5	TRADE DESK CL A ORD.		12/15/2020	ITG INC.	10.000	9,316	XXX	
88339P 10 1	THE REALREAL ORD.		07/15/2020	ITG INC.	80.000	1,038	XXX	
88579Y 10 1	3M ORD.		12/15/2020	ITG INC.	110.000	19,208	XXX	
88830R 10 1	TITAN MACHINERY ORD.		12/15/2020	ITG INC.	25.000	503	XXX	
890110 10 9	TOMPKINS FINANCIAL ORD.		07/15/2020	ITG INC.	5.000	324	XXX	
890516 10 7	TOOTSIE ROLL INDUSTRIES ORD.		07/15/2020	ITG INC.	20.000	689	XXX	
892672 10 6	TRADEWEB MARKETS CL A ORD.		07/15/2020	ITG INC.	110.000	5,960	XXX	
89374L 10 4	TRANSLATE BIO ORD.		07/15/2020	ITG INC.	65.000	1,246	XXX	
89377M 10 9	TRANSMEDICS GROUP ORD.		12/15/2020	ITG INC.	30.000	500	XXX	
89610F 10 1	TRICIDA ORD.		07/15/2020	ITG INC.	35.000	920	XXX	
89653L 10 6	BROADMARK REALTY CAPITAL ORD.		07/15/2020	ITG INC.	175.000	1,620	XXX	
89854H 10 2	TTEC HOLDINGS ORD.		07/15/2020	ITG INC.	20.000	924	XXX	
90041L 10 5	TURNING POINT BRANDS ORD.		10/20/2020	ITG INC.	15.000	463	XXX	
90041T 10 8	TURNING POINT THERAPEUTICS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	35.000	1,730	XXX	
90138F 10 2	TWILIO CL A ORD.		12/15/2020	ITG INC.	45.000	15,563	XXX	
90171V 20 4	TWIN RIVER WORLDWIDE HOLDINGS ORD.		10/20/2020	ITG INC.	25.000	597	XXX	
90184D 10 0	TWIST BIOSCIENCE ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	35.000	1,094	XXX	
902973 30 4	US BANCORP ORD.		12/15/2020	ITG INC.	595.000	26,875	XXX	
90337L 10 8	US PHYSICAL THERAPY ORD.		07/15/2020	ITG INC.	5.000	411	XXX	
90353T 10 0	UBER TECHNOLOGIES ORD.		07/15/2020	Various	1,555.000	44,614	XXX	
90400D 10 8	ULTRAGENYX PHARMACEUTICAL ORD.		07/15/2020	ITG INC.	25.000	2,155	XXX	
904708 10 4	UNIFIRST ORD.		07/15/2020	ITG INC.	10.000	1,822	XXX	
909218 12 5	UNIT CORPORATION WTS.		12/31/2020	ITG INC.	2.000	3	XXX	
909907 10 7	UNITED BANKSHARES ORD.		05/01/2020	GOLDMAN	33.900	1,052	XXX	
910047 10 9	UNITED AIRLINES HOLDINGS ORD.		07/15/2020	ITG INC.	195.000	7,125	XXX	
911684 10 8	UNITED STATES CELLULAR ORD.		07/15/2020	ITG INC.	15.000	470	XXX	
912909 10 8	US STEEL ORD.		07/15/2020	ITG INC.	80.000	637	XXX	
91336L 10 7	UNIVAR SOLUTIONS ORD.		07/15/2020	ITG INC.	80.000	1,458	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
91533B 10 0	UPJOHN INC.		11/16/2020	Various	768.297	4,592	XXX	
91544A 10 9	UPLAND SOFTWARE ORD.		10/20/2020	ITG INC.	10.000	441	XXX	
91688F 10 4	UPWORK ORD.		07/15/2020	ITG INC.	120.000	1,684	XXX	
91734M 10 3	US ECOLOGY ORD.		07/15/2020	ITG INC.	20.000	662	XXX	
91822J 10 3	VBI VACCINES ORD.		07/15/2020	ITG INC.	225.000	1,118	XXX	
920253 10 1	VALMONT INDS ORD.		07/15/2020	ITG INC.	5.000	590	XXX	
922107 10 7	VAPOTHERM ORD.		07/15/2020	ITG INC.	25.000	1,245	XXX	
922280 10 2	VARONIS SYSTEMS ORD.		07/15/2020	ITG INC.	10.000	1,051	XXX	
92243A 20 0	VAXART ORD.		07/15/2020	ITG INC.	55.000	835	XXX	
92243G 10 8	VAXCYTE ORD.		10/20/2020	ITG INC.	20.000	872	XXX	
92337C 10 4	VERASTEM ORD.		12/15/2020	ITG INC.	225.000	504	XXX	
92339V 30 8	VEREIT ORD.		12/18/2020	ITG INC.	238.000	8,354	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD.		07/15/2020	ITG INC.	175.000	9,666	XXX	
92347M 10 0	VERITONE ORD.		12/15/2020	ITG INC.	30.000	799	XXX	
92536C 10 3	VERU ORD.		12/15/2020	ITG INC.	70.000	665	XXX	
92537N 10 8	VERTIV HOLDINGS CL A ORD.		07/15/2020	ITG INC.	265.000	3,709	XXX	
925815 10 2	VICOR ORD.		07/15/2020	ITG INC.	20.000	1,503	XXX	
926613 10 0	VIELA BIO ORD.		07/15/2020	ITG INC.	25.000	1,034	XXX	
92672L 10 7	VIEWRAY ORD.		12/15/2020	ITG INC.	145.000	576	XXX	
92764N 10 2	VIR BIOTECHNOLOGY ORD.		07/15/2020	ITG INC.	60.000	3,101	XXX	
92766K 10 6	VIRGIN GALACTIC HOLDINGS CL A ORD.		07/15/2020	ITG INC.	80.000	1,491	XXX	
928254 10 1	VIRTU FINANCIAL CL A ORD.		07/15/2020	ITG INC.	80.000	2,078	XXX	
92826C 83 9	VISA CL A ORD.		07/15/2020	ITG INC.	160.000	31,458	XXX	
92835K 10 3	VISHAY PRECISION GROUP ORD.		12/15/2020	ITG INC.	15.000	461	XXX	
928542 10 9	VIVINT SMART HOME CL A ORD.		07/15/2020	ITG INC.	90.000	1,455	XXX	
928563 40 2	VMWARE CL A ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	85.000	11,436	XXX	
928881 10 1	VONTIER ORD.		10/20/2020	ITG INC.	160.800	2,963	XXX	
929236 10 7	WD-40 ORD.		07/15/2020	ITG INC.	5.000	978	XXX	
929328 10 2	WSFS FINANCIAL ORD.		07/15/2020	ITG INC.	35.000	981	XXX	
931142 10 3	WALMART ORD.		12/15/2020	ITG INC.	170.000	24,382	XXX	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	435.000	19,228	XXX	
93964W 40 5	WASHINGTON PRIME GROUP ORD.		12/22/2020	ITG INC.	25.000	143,220	XXX	
940610 10 8	WASHINGTON TRUST BANCORP ORD.		12/15/2020	ITG INC.	10.000	463	XXX	
94188P 10 1	WATERSTONE FINANCIAL ORD.		12/15/2020	ITG INC.	30.000	548	XXX	
942622 20 0	WATSCO ORD.		07/15/2020	ITG INC.	10.000	1,911	XXX	
948849 10 4	WEIS MARKETS ORD.		07/15/2020	ITG INC.	10.000	499	XXX	
949746 10 1	WELLS FARGO ORD.		12/15/2020	ITG INC.	1,360.000	40,256	XXX	
950755 10 8	WERNER ENTERPRISES ORD.		07/15/2020	ITG INC.	30.000	1,308	XXX	
950810 10 1	WESBANCO ORD.		07/15/2020	ITG INC.	25.000	515	XXX	
95082P 10 5	WESCO INTL ORD.		06/22/2020	CORPORATE ACTION	9.588	372	XXX	
966387 11 0	WHITING PETROLEUM SRS A EQY WARRANT		09/02/2020	ITG INC.	5.000	1,089	XXX	
966387 12 8	WHITING PETROLEUM SRS B EQY WARRANT		09/02/2020	ITG INC.	2.000	544	XXX	
966387 50 8	WHITING PETROLEUM CORPORATION		09/02/2020	ITG INC.	1.000	3,080	XXX	
96758W 10 1	WIDEOPENWEST ORD.		12/15/2020	ITG INC.	70.000	652	XXX	
96924N 10 0	WILLDAN GROUP ORD.		12/15/2020	ITG INC.	10.000	394	XXX	
971375 12 6	WILLSCOT ORD.		07/01/2020	ITG INC.	120.250	2,071	XXX	

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
971378 10 4	WILLSCOT MOBILE MINI HOLDIN CL A ORD		07/15/2020	ITG INC	90.000	1,161	XXX	
98138J 20 6	WORKHORSE GROUP ORD		07/15/2020	ITG INC	80.000	1,322	XXX	
98262P 10 1	WW INTERNATIONAL ORD		07/15/2020	ITG INC	20.000	523	XXX	
98379L 10 0	XPEL ORD		10/20/2020	ITG INC	25.000	675	XXX	
98401F 10 5	XENCOR ORD		07/15/2020	ITG INC	20.000	677	XXX	
98421B 10 0	XPERI HOLDING ORD		06/01/2020	ITG INC	63.700	1,627	XXX	
984241 10 9	Y MABS THERAPEUTICS ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	30.000	939	XXX	
98585N 10 6	YEXT ORD		07/15/2020	ITG INC	45.000	752	XXX	
98585X 10 4	YETI HOLDINGS ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	75.000	1,810	XXX	
98943L 10 7	ZENTALIS PHARMACEUTICALS ORD		10/20/2020	ITG INC	15.000	613	XXX	
98978L 20 4	ZOGENIX ORD		07/15/2020	ITG INC	20.000	588	XXX	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD		07/15/2020	ITG INC	190.000	48,517	XXX	
98986M 10 3	ZYNEX ORD		07/15/2020	ITG INC	20.000	446	XXX	
G0250X 10 7	AMCOR ORD	C	07/15/2020	ITG INC	1,545.000	16,588	XXX	
G06242 10 4	ATLASSIAN CL A ORD	C	04/17/2020	CITIGROUP GLOBAL MARKETS INC	55.000	8,355	XXX	
G11196 10 5	BIOHAVEN PHARMACEUTICAL HOLDING ORD		07/15/2020	ITG INC	20.000	1,538	XXX	
G1151C 10 1	ACCENTURE CL A ORD	C	07/15/2020	ITG INC	110.000	24,174	XXX	
G14838 10 9	MIMECAST ORD	C	07/15/2020	ITG INC	75.000	3,109	XXX	
G2717B 10 8	CUSHMAN AND WAKEFIELD ORD	C	07/15/2020	ITG INC	145.000	1,697	XXX	
G3075P 10 1	ENSTAR GROUP ORD	C	07/15/2020	ITG INC	5.000	875	XXX	
G3682E 19 2	FRONTLINE ORD	C	07/15/2020	ITG INC	155.000	1,204	XXX	
G5269C 10 1	KINIKSA PHARMACEUTICALS CL A ORD	C	07/15/2020	ITG INC	25.000	569	XXX	
G5494J 10 3	LINDE ORD	C	10/20/2020	ITG INC	105.000	24,487	XXX	
G5509L 10 1	LIVANOVA ORD	C	07/15/2020	ITG INC	15.000	828	XXX	
G6331P 10 4	ALPHA AND OMEGA SEMICONDUCTOR ORD		12/15/2020	ITG INC	25.000	611	XXX	
G6359F 13 7	NABORS INDUSTRIES ORD	C	04/23/2020	ITG INC	8.000	2,587	XXX	
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD		07/15/2020	ITG INC	95.000	1,751	XXX	
G6674U 10 8	NOVOCURE ORD	C	07/15/2020	ITG INC	40.000	2,544	XXX	
G73268 10 7	QUOTIENT ORD	C	07/15/2020	ITG INC	80.000	667	XXX	
G7496G 10 3	RENAISSANCERE ORD	C	10/20/2020	ITG INC	25.000	4,329	XXX	
G7T16G 10 3	SAPIENS INTERNATIONAL ORD	C	07/15/2020	ITG INC	30.000	853	XXX	
G8232Y 10 1	SMART GLOBAL HOLDINGS ORD		07/15/2020	ITG INC	15.000	414	XXX	
G85158 10 6	STONECO CL A ORD	C	07/15/2020	ITG INC	205.000	8,344	XXX	
G8766E 10 9	TEXTAINER GROUP HOLDING ORD	C	07/15/2020	ITG INC	70.000	605	XXX	
G8994E 10 3	TRANE TECHNOLOGIES ORD	C	03/02/2020	ITG INC	175.000	6,523	XXX	
G9001E 12 8	LIBERTY LATIN AMERICA CL C ORD		10/20/2020	ITG INC	127.000	1,152	XXX	
L44385 10 9	GLOBANT ORD	C	07/15/2020	ITG INC	45.000	7,191	XXX	
N01045 10 8	AFFIMED ORD	C	12/15/2020	ITG INC	105.000	718	XXX	
N14506 10 4	ELASTIC ORD	C	04/17/2020	CITIGROUP GLOBAL MARKETS INC	70.000	4,229	XXX	
N33462 10 7	FRANK S INTERNATIONAL ORD	C	12/15/2020	ITG INC	205.000	566	XXX	
P31076 10 5	COPA HOLDINGS CL A ORD	C	07/15/2020	ITG INC	10.000	495	XXX	
V7780T 10 3	ROYAL CARIBBEAN CRUISES ORD		07/15/2020	ITG INC	100.000	5,813	XXX	
Y2106R 11 0	DORIAN LPG ORD		12/15/2020	ITG INC	50.000	579	XXX	
Y58473 10 2	MAXEON SOLAR TECHNOLOGIES ORD	C	08/27/2020	ITG INC	12.500	191	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,738,180	XXX	0
Common Stocks - Mutual Funds								

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
04314H 66 7	ARTISAN:INTL VAL ADV		11/16/2020	Not Available	1,635.913	60,496	XXX	
9499999. Total - Common Stocks - Mutual Funds						60,496	XXX	0
9799997. Total - Common Stocks - Part 3						2,798,676	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						459,281	XXX	
9799999. Total - Common Stocks						3,257,956	XXX	0
9899999. Total - Preferred and Common Stocks						3,257,956	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						50,528,376	XXX	58,015

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36179T 4P 7	G2 MA5330 - RMBS	..	12/01/2020	Paydown		459,591	459,591	471,153	470,069		(10,477)		(10,477)		459,591		0	0	9,855	07/20/2048
36179T 7L 3	G2 MA5399 - RMBS	..	12/01/2020	Paydown		1,092,297	1,092,297	1,134,628	1,132,744		(40,447)		(40,447)		1,092,297			0	26,037	08/20/2048
36179T Z5 7	G2 MA5264 - RMBS	..	12/01/2020	Paydown		1,516,666	1,516,666	1,556,004	1,552,160		(35,494)		(35,494)		1,516,666			0	32,378	06/20/2048
36290S RR 4	GN 616196 - RMBS	..	12/01/2020	Paydown		23,574	23,574	24,576	24,014		(440)		(440)		23,574		(0)	(0)	734	01/15/2024
36296S E3 5	GN 699554 - RMBS	..	12/01/2020	Paydown		6,806	6,806	6,733	6,730		76		76		6,806			0	236	11/15/2038
36297A AT 0	GN 705718 - RMBS	..	12/01/2020	Paydown		966	966	1,001	1,011		(45)		(45)		966			0	27	01/15/2039
38373A D9 4	GNR 2009-069 PV - CMO/RMBS	..	12/01/2020	Paydown		5,872	5,872	5,943	5,943		(71)		(71)		5,872		0	0	144	08/20/2039
38376G M8 0	GNR 2011-058 C - CMBS	..	12/01/2020	Paydown		328,940	328,940	314,677	315,037		13,903		13,903		328,940			0	8,263	08/16/2051
38377L AQ 1	GNR 2010-116 HB - CMO/RMBS	..	12/01/2020	Paydown		32,912	32,912	34,954	34,623		(1,711)		(1,711)		32,912		0	0	787	09/20/2040
912810 FR 4	UNITED STATES TREASURY	..	03/05/2020	JP MORGAN SECURITIES LLC		405,297	354,674	425,256	408,133	(40,346)	(1,421)		(41,767)		366,365		38,932	38,932	5,394	01/15/2025
912828 K3 3	UNITED STATES TREASURY	..	04/15/2020	Maturity @ 100.00		518,410	518,410	480,253	516,816	(41,281)	(361)		(41,642)		475,174		43,236	43,236	324	04/15/2020
912828 MF 4	UNITED STATES TREASURY	..	01/15/2020	Maturity @ 100.00		261,749	261,749	259,994	264,648	(22,952)	(120)		(23,072)		241,575		20,174	20,174	1,800	01/15/2020
912828 UH 1	UNITED STATES TREASURY	..	03/05/2020	JP MORGAN SECURITIES LLC		424,929	417,750	403,399	435,932	(45,662)	(264)		(45,925)		390,007		34,922	34,922	334	01/15/2023
912828 XL 9	UNITED STATES TREASURY	..	03/05/2020	JP MORGAN SECURITIES LLC		582,563	551,388	510,242	552,309	(43,280)	(57)		(43,337)		508,972		73,591	73,591	1,328	07/15/2025
912828 YT 1	UNITED STATES TREASURY	..	01/27/2020	Various		4,444,770	4,450,000	4,439,779	4,439,924		213		213		4,440,136		4,634	4,634	8,670	11/30/2021
912828 YV 6	UNITED STATES TREASURY	..	01/09/2020	HSBC SECURITIES		248,036	250,000	247,442	247,459		12		12		247,471		565	565	420	11/30/2024
0599999. Total - Bonds - U.S. Government						10,353,379	10,271,595	10,316,034	10,407,551	(193,521)	(76,706)	0	(270,226)	0	10,137,325	0	216,054	216,054	96,732	XXX
Bonds - U.S. Political Subdivisions of States																				
662523 WY 1	NORTH SLOPE BORO ALASKA	..	06/30/2020	Maturity @ 100.00		1,600,000	1,600,000	1,600,000	1,600,000				0		1,600,000			0	41,008	06/30/2020
2499999. Total - Bonds - U.S. Political Subdivisions of States						1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	41,008	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
25484J DC 1	DISTRICT COLUMBIA UNIV REV	..	03/03/2020	Various		226,020	200,000	234,724	226,578		(558)		(558)		226,020			0	4,222	04/01/2036
312988 KQ 0	FH B70303 - RMBS	..	12/01/2020	Paydown		8,881	8,881	8,947	8,898		(17)		(17)		8,881		(0)	(0)	244	02/01/2034
3131WQ 5C 7	FH ZJ0843 - RMBS	..	12/01/2020	Paydown		181,581	181,581	178,750	178,541		3,040		3,040		181,581		0	0	4,694	12/01/2040
3131X4 LP 8	FH ZK1234 - RMBS	..	12/01/2020	Paydown		22,423	22,423	21,506	22,051		373		373		22,423		0	0	416	06/01/2023
3131X4 X9 1	FH ZK1604 - RMBS	..	12/01/2020	Paydown		13,308	13,308	13,636	13,456		(148)		(148)		13,308		0	0	269	06/01/2024
3131X5 D5 8	FH ZK1924 - RMBS	..	12/01/2020	Paydown		29,245	29,245	30,360	29,692		(447)		(447)		29,245		0	0	610	10/01/2024
3131XJ 5G 3	FH ZL3547 - RMBS	..	12/01/2020	Paydown		73,881	73,881	78,141	77,814		(3,933)		(3,933)		73,881			0	1,578	08/01/2042
3131XJ RS 3	FH ZL3197 - RMBS	..	12/01/2020	Paydown		58,674	58,674	60,929	60,790		(2,116)		(2,116)		58,674		0	0	1,198	06/01/2042
3131XJ S5 2	FH ZL3240 - RMBS	..	12/01/2020	Paydown		333,085	333,085	335,087	334,792		(1,707)		(1,707)		333,085		0	0	7,462	06/01/2042
3131XK 3C 1	FH ZL4395 - RMBS	..	12/01/2020	Paydown		381,143	381,143	373,943	373,860		7,283		7,283		381,143		0	0	7,447	11/01/2042
3131XM FM 2	FH ZL5572 - RMBS	..	12/01/2020	Paydown		169,043	169,043	176,174	175,052		(6,009)		(6,009)		169,043			0	3,722	04/01/2043
3131XN 6S 7	FH ZL7181 - RMBS	..	12/01/2020	Paydown		129,713	129,713	135,732	134,466		(4,753)		(4,753)		129,713		0	0	3,695	10/01/2043
3131XQ 5B 8	FH ZL8942 - RMBS	..	12/01/2020	Paydown		52,233	52,233	55,913	55,771		(3,538)		(3,538)		52,233		0	0	1,129	01/01/2045
3131XQ 5Z 5	FH ZL8964 - RMBS	..	12/01/2020	Paydown		143,350	143,350	143,890	143,757		(407)		(407)		143,350		0	0	3,094	01/01/2045
3131XQ KC 9	FH ZL8391 - RMBS	..	12/01/2020	Paydown		21,839	21,839	23,075	22,949		(1,110)		(1,110)		21,839		0	0	555	08/01/2044
3131XR BB 9	FH ZL9034 - RMBS	..	12/01/2020	Paydown		68,414	68,414	71,772	71,321		(2,908)		(2,908)		68,414		0	0	1,406	02/01/2045
3131XT PV 6	FH ZM0436 - RMBS	..	12/01/2020	Paydown		102,030	102,030	105,888	105,360		(3,330)		(3,330)		102,030		0	0	2,319	11/01/2045
3131XT VP 2	FH ZM0622 - RMBS	..	12/01/2020	Paydown		133,396	133,396	142,087	141,927		(8,531)		(8,531)		133,396			0	3,422	12/01/2045
31329J P2 7	FH ZA1341 - RMBS	..	12/01/2020	Paydown		176,464	176,464	179,580	179,007		(2,542)		(2,542)		176,464			0	3,492	09/01/2042
31329J PX 9	FH ZA1338 - RMBS	..	12/01/2020	Paydown		175,990	175,990	172,665	172,635		3,355		3,355		175,990		0	0	3,385	08/01/2042

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31329K XW 9	FH ZA2493 - RMBS		12/01/2020	Paydown		1,245,047	1,245,047	1,228,122	1,228,721		16,325		16,325		1,245,047			0	22,021	02/01/2038
3132A4 6H 6	FH ZS4472 - RMBS		12/01/2020	Paydown		22,445	22,445	23,276	23,224		(779)		(779)		22,445			0	506	02/01/2042
3132A4 6V 5	FH ZS4484 - RMBS		12/01/2020	Paydown		55,334	55,334	57,461	57,269		(1,935)		(1,935)		55,334			0	1,244	05/01/2042
3132A4 7B 8	FH ZS4490 - RMBS		12/01/2020	Paydown		245,435	245,435	240,798	240,816		4,619		4,619		245,435		0	0	4,945	07/01/2042
3132A4 PW 2	FH ZS4037 - RMBS		12/01/2020	Paydown		292,944	292,944	294,705	294,472		(1,528)		(1,528)		292,944			0	6,003	05/01/2044
3132A5 AY 1	FH ZS4523 - RMBS		12/01/2020	Paydown		30,171	30,171	30,326	30,276		(105)		(105)		30,171		0	0	676	07/01/2043
3132A5 FS 9	FH ZS4677 - RMBS		12/01/2020	Paydown		636,106	636,106	620,044	619,515		16,591		16,591		636,106		0	0	12,280	09/01/2046
3132A6 HK 2	FH ZS5634 - RMBS		12/01/2020	Paydown		12,744	12,744	12,222	12,472		271		271		12,744		0	0	319	06/01/2023
3132A6 HV 8	FH ZS5644 - RMBS		12/01/2020	Paydown		13,246	13,246	12,655	12,957		289		289		13,246		(0)	(0)	307	07/01/2023
3132A6 R4 7	FH ZS5907 - RMBS		12/01/2020	Paydown		9,217	9,217	9,393	9,281		(64)		(64)		9,217		(0)	(0)	218	07/01/2024
3132A7 UG 4	FH ZS6883 - RMBS		12/01/2020	Paydown		42,824	42,824	45,079	44,404		(1,579)		(1,579)		42,824		0	0	849	12/01/2028
3132A9 MH 7	FH ZS8460 - RMBS		12/01/2020	Paydown		168,901	168,901	169,740	169,495		(594)		(594)		168,901		0	0	2,920	04/01/2027
3132DV 7B 5	FH SD8090 - RMBS		12/01/2020	Paydown		59,043	59,043	60,839			(1,796)		(1,796)		59,043			0	207	09/01/2050
3133A8 MR 5	FH QB2168 - RMBS		12/01/2020	Paydown		59,191	59,191	61,244			(2,053)		(2,053)		59,191		0	0	273	08/01/2050
3136AC U5 8	FNR 2013-15 EP - CMO/RMBS		12/01/2020	Paydown		35,947	35,947	37,362	36,956		(1,009)		(1,009)		35,947		0	0	687	08/25/2042
3137AM NN 3	FHR 4012 JK - CMO/RMBS		12/01/2020	Paydown		128,514	128,514	130,900	130,266		(1,752)		(1,752)		128,514			0	2,232	12/15/2040
3137BC R6 7	FHR 4374 CE - CMO/RMBS		12/01/2020	Paydown		220,673	220,673	224,553	224,459		(3,786)		(3,786)		220,673			0	4,739	12/15/2043
3138AS 4B 5	FN AJ1717 - RMBS		12/01/2020	Paydown		95,235	95,235	98,369	98,134		(2,899)		(2,899)		95,235		0	0	2,285	09/01/2041
3138AX Z9 5	FN AJ6167 - RMBS		12/01/2020	Paydown		297,546	297,546	307,329	306,259		(8,714)		(8,714)		297,546			0	7,118	12/01/2041
3138EN HJ 1	FN AL5632 - RMBS		12/01/2020	Paydown		49,227	49,227	52,373	51,899		(2,672)		(2,672)		49,227		0	0	1,114	08/01/2044
3138WG EZ 3	FN AS6451 - RMBS		12/01/2020	Paydown		131,854	131,854	137,839	136,671		(4,817)		(4,817)		131,854		0	0	2,783	01/01/2046
3138WH L3 4	FN AS7545 - RMBS		12/01/2020	Paydown		864,757	864,757	866,469	866,423		(1,666)		(1,666)		864,757			0	18,770	07/01/2046
3138WH LR 1	FN AS7535 - RMBS		12/01/2020	Paydown		647,540	647,540	636,241	636,217		11,323		11,323		647,540		0	0	11,516	07/01/2041
3138WH RL 8	FN AS7690 - RMBS		12/01/2020	Paydown		801,500	801,500	805,257	805,275		(3,774)		(3,774)		801,500		0	0	18,280	08/01/2046
3138WJ YB 8	FN AS8805 - RMBS		12/01/2020	Paydown		277,487	277,487	288,153	286,535		(9,048)		(9,048)		277,487			0	6,183	02/01/2042
3138WK 3E 3	FN AS9796 - RMBS		12/01/2020	Paydown		577,162	577,162	578,244	578,197		(1,035)		(1,035)		577,162		0	0	12,817	06/01/2047
3138X3 AY 8	FN AU3622 - RMBS		12/01/2020	Paydown		64,449	64,449	67,823	66,903		(2,454)		(2,454)		64,449			0	1,521	07/01/2043
3138X3 BX 9	FN AU3653 - RMBS		12/01/2020	Paydown		358,703	358,703	377,143	373,489		(14,785)		(14,785)		358,703		(0)	(0)	8,730	09/01/2043
3138Y6 MY 7	FN AX4874 - RMBS		12/01/2020	Paydown		161,345	161,345	171,026	168,199		(6,854)		(6,854)		161,345			0	3,639	12/01/2044
3138Y9 S8 2	FN AX7742 - RMBS		12/01/2020	Paydown		115,510	115,510	120,852	120,899		(5,389)		(5,389)		115,510		0	0	1,786	01/01/2045
3140EC S9 1	FN BA7743 - RMBS		12/01/2020	Paydown		416,050	416,050	405,532	406,677		9,373		9,373		416,050		0	0	9,050	07/01/2046
3140EV 4E 4	FN BC1720 - RMBS		12/01/2020	Paydown		126,016	126,016	132,376	131,715		(5,699)		(5,699)		126,016			0	2,587	01/01/2046
3140GY GZ 6	FN BH9215 - RMBS		12/01/2020	Paydown		864,023	864,023	886,838	886,776		(22,753)		(22,753)		864,023		0	0	18,971	01/01/2048
3140H1 V2 3	FN BJ0632 - RMBS		12/01/2020	Paydown		250,609	250,609	256,992	255,536		(4,927)		(4,927)		250,609		0	0	5,857	03/01/2048
3140JQ TE 3	FN BN7748 - RMBS		12/01/2020	Paydown		204,293	204,293	212,257	211,919		(7,626)		(7,626)		204,293		(0)	(0)	4,859	09/01/2049
3140K3 J2 9	FN BO7480 - RMBS		12/01/2020	Paydown		484,774	484,774	499,772			(14,998)		(14,998)		484,774		0	0	8,293	12/01/2049
3140Q7 L4 7	FN CA0346 - RMBS		12/01/2020	Paydown		164,304	164,304	172,391	172,956		(8,652)		(8,652)		164,304		0	0	4,187	09/01/2047
3140QA NN 6	FN CA3096 - RMBS		12/01/2020	Paydown		737,441	737,441	773,103	774,154		(36,713)		(36,713)		737,441		0	0	16,963	02/01/2049
3140X4 ZN 9	FN FM1648 - RMBS		12/01/2020	Paydown		189,597	189,597	192,204	192,208		(2,611)		(2,611)		189,597		0	0	2,731	01/01/2033
31410L UV 2	FN 890796 - RMBS		12/01/2020	Paydown		87,564	87,564	89,562	89,483		(1,919)		(1,919)		87,564		0	0	1,990	12/01/2045
31412U L7 3	FN 935150 - RMBS		12/01/2020	Paydown		8,985	8,985	9,350	9,157		(172)		(172)		8,985			0	231	04/01/2024
31414P M2 2	FN 972077 - RMBS		12/01/2020	Paydown		33,913	33,913	34,870	34,156		(242)		(242)		33,913		(0)	(0)	858	02/01/2023

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31415M 4F 9	FN 984722 - RMBS	..	12/01/2020	Paydown		7,018	7,018	6,787	6,903		115		115		7,018		(0)	(0)	170	06/01/2023
31416T JN 0	FN AA9268 - RMBS	..	12/01/2020	Paydown		5,578	5,578	5,530	5,545		33		33		5,578		0	0	115	07/01/2024
31418A FC 7	FN MA1062 - RMBS	..	12/01/2020	Paydown		111,714	111,714	112,140	112,052		(338)		(338)		111,714			0	1,791	05/01/2027
31418B 6J 0	FN MA2672 - RMBS	..	12/01/2020	Paydown		575,030	575,030	570,453	570,718		4,312		4,312		575,030		0	0	10,608	07/01/2036
31418C AF 1	FN MA2705 - RMBS	..	12/01/2020	Paydown		616,664	616,664	600,871	601,149		15,515		15,515		616,664		0	0	11,881	08/01/2046
60416S 5E 6	MINNESOTA ST HSG FIN AGY	..	12/03/2020	Call @ 100.00		35,000	35,000	35,000					0		35,000			0	449	01/01/2044
76221R YR 8	RHODE ISLAND HSG & MTG FIN CORP	..	10/02/2020	Call @ 100.00		185,000	185,000	183,724	183,780		27		27		183,808		1,192	1,192	5,425	10/01/2038
76221R YS 6	RHODE ISLAND HSG & MTG FIN CORP	..	10/30/2020	Call @ 100.00		325,000	325,000	322,156	322,248		43		43		322,291		2,709	2,709	11,005	10/01/2043
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					15,649,385	15,623,363	15,810,547	15,125,531	0	(136,904)	0	(136,904)	0	15,645,482	0	3,903	3,903	329,349	XXX
Bonds - Industrial and Miscellaneous																				
00206R HS 4	AT&T INC	..	07/28/2020	Not Available		283,103	250,000	255,148	254,692		(489)		(489)		254,203		28,899	28,899	9,500	07/15/2025
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	..	08/12/2020	Various		361,779	347,000	325,028	339,906		1,663		1,663		341,569		5,431	5,431	24,106	07/15/2022
03524B AE 6	ANHEUSER-BUSCH INBEV FINANCE INC	..	09/10/2020	Not Available		277,118	250,000	249,938	249,972		5		5		249,977		27,141	27,141	10,432	02/01/2024
126650 CC 2	CVS HEALTH CORP	..	08/20/2020	Not Available		831,270	750,000	760,470	754,491		(748)		(748)		753,743		77,527	77,527	21,833	12/05/2023
17328P AQ 6	CMLTI 20EXP2 A3 - CMO/RMBS	..	12/25/2020	Paydown		132,108	132,108	135,452			(3,344)		(3,344)		132,108		0	0	400	08/25/2050
17328P AX 1	CMLTI 20EXP2 A4 - CMO/RMBS	..	12/25/2020	Paydown		66,055	66,054	67,313			(1,259)		(1,259)		66,054		1	1	200	08/25/2050
254683 CE 3	DCENT 2018-2 A - ABS	..	11/23/2020	BARCLAYS CAPITAL INC		500,703	500,000	500,000	500,000				0		500,000		703	703	4,801	08/15/2025
28415P AA 2	EHGVT 2016-A A - RMBS	..	12/25/2020	Paydown		69,022	69,022	69,021	69,021		1		1		69,022			0	987	04/25/2028
28416T AA 3	EHGVT 2019-A A - RMBS	..	12/25/2020	Paydown		176,956	176,956	176,908	176,909		47		47		176,956			0	2,502	01/25/2034
34532F AD 4	FORDL 2019-A A3 - ABS	..	12/15/2020	Paydown		695,977	695,977	695,923	695,950		28		28		695,977		0	0	18,194	05/15/2022
35137L AB 1	FOX CORP	..	04/03/2020	Various		250,000	250,000	250,000	250,000				0		250,000			0	6,941	01/25/2024
404280 AK 5	HSBC HOLDINGS PLC	C	06/01/2020	Not Available		1,038,030	1,000,000	1,031,230	1,017,666		(6,045)		(6,045)		1,011,621		26,409	26,409	34,567	04/05/2021
43284B AA 0	HGVT 18A A - RMBS	..	12/25/2020	Paydown		103,502	103,502	103,500	103,500		2		2		103,502			0	1,780	02/25/2032
43285H AA 6	HGVT 2020-A A - RMBS	..	12/25/2020	Paydown		41,039	41,039	41,036			3		3		41,039			0	327	02/25/2039
44328M AC 8	HSBC BANK PLC	C	08/12/2020	Maturity @ 100.00		2,000,000	2,000,000	2,072,720	2,005,360		(5,360)		(5,360)		2,000,000			0	82,500	08/12/2020
46625H QJ 2	JPMORGAN CHASE & CO	..	09/16/2020	Not Available		252,163	250,000	249,813	249,954		28		28		249,982		2,180	2,180	6,729	03/01/2021
55400E AA 7	MVWOT 201 A - RMBS	..	12/20/2020	Paydown		22,998	22,998	22,995			3		3		22,998		(0)	(0)	103	10/20/2037
582839 AJ 5	MEAD JOHNSON NUTRITION CO	..	04/08/2020	GOLDMAN		1,506,705	1,500,000	1,502,625	1,500,871		(270)		(270)		1,500,601		6,104	6,104	18,000	11/15/2020
693476 BJ 1	PNC FUNDING CORP	..	02/08/2020	Maturity @ 100.00		860,000	860,000	933,126	860,965		(965)		(965)		860,000			0	22,038	02/08/2020
74456Q BS 4	PUBLIC SERVICE ELECTRIC AND GAS CO	..	03/03/2020	BARCLAYS CAPITAL INC		761,383	700,000	697,949	698,450		33		33		698,483		62,900	62,900	6,417	05/15/2027
82652J AA 5	SRFC 2015-3 A - RMBS	..	10/20/2020	Paydown		66,708	66,708	66,695	66,689		19		19		66,708		0	0	1,248	09/20/2032
82652K AA 2	SRFC 171 A - RMBS	..	12/20/2020	Paydown		19,004	19,004	19,003	19,003		1		1		19,004			0	287	03/20/2034
82652M AA 8	SRFC 2019-2 A - RMBS	..	12/20/2020	Paydown		75,673	75,673	75,653	75,653		20		20		75,673		(0)	(0)	935	05/20/2036
82653E AB 3	SRFC 2019-1 B - RMBS	..	12/20/2020	Paydown		233,194	233,194	233,143	246,711		(13,517)		(13,517)		233,194		0	0	3,842	01/22/2036
863667 AB 7	STRYKER CORP	..	01/15/2020	Maturity @ 100.00		500,000	500,000	512,465	500,062		(62)		(62)		500,000			0	10,938	01/15/2020
89175V AA 1	TPMT 182 A1 - RMBS	..	12/01/2020	Paydown		25,356	25,356	25,966			(610)		(610)		25,356		(0)	(0)	285	03/25/2058
89176E AA 8	TPMT 2018-1 A1 - RMBS	..	12/01/2020	Paydown		48,705	48,705	49,794			(1,088)		(1,088)		48,705		0	0	521	01/25/2058
89178B AA 2	TPMT 2019-4 A1 - CMO/RMBS	..	12/01/2020	Paydown		500,164	500,164	505,013	505,006		(4,842)		(4,842)		500,164		0	0	8,339	10/27/2059
89231P AD 0	TAOT 2018-D A3 - ABS	..	12/15/2020	Paydown		146,210	146,210	146,179	146,192		18		18		146,210			0	4,277	03/15/2023
89237K AE 3	TAOT 16A A4 - ABS	..	01/15/2020	Paydown		450,693	450,693	450,685	450,692		1		1		450,693			0	552	09/15/2021
913017 BV 0	UNITED TECHNOLOGIES CORP	..	02/18/2020	CORPORATE ACTION		779,903	750,000	730,755	743,984		381		381		744,365		35,537	35,537	5,619	06/01/2022
92348P AC 6	VZOT 2017-2 C - ABS	..	09/21/2020	Paydown		250,000	250,000	249,975	249,994		6		6		250,000			0	4,462	12/20/2021

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92903P AA 7	VNO 2010-VNO A1 - CMBS		03/13/2020	Paydown		80,507	80,507	80,507	80,489		18		18		80,507		0	0	532	09/13/2028
92914X AL 3	VOYA 2015-2 AR - CDO	C	10/23/2020	Paydown		67,163	67,163	67,163	67,163				0		67,163			0	1,522	07/23/2027
95002T AA 2	WFMBS 2020-3 A1 - CMO/RMBS		12/01/2020	Paydown		34,479	34,479	35,610			(1,131)		(1,131)		34,479		0	0	274	06/27/2050
3899999.	Total - Bonds - Industrial and Miscellaneous					13,507,669	13,212,513	13,388,799	12,879,346	0	(37,454)	0	(37,454)	0	13,220,058	0	272,832	272,832	315,988	XXX
8399997.	Total - Bonds - Part 4					41,110,432	40,707,471	41,115,380	40,012,427	(193,521)	(251,063)	0	(444,584)	0	40,602,864	0	492,789	492,789	783,077	XXX
8399998.	Total - Bonds - Summary Item from Part 5					473	675	682					0		682		(209)	(209)		XXX
8399999.	Total - Bonds					41,110,905	40,708,146	41,116,062	40,012,427	(193,521)	(251,063)	0	(444,584)	0	40,603,546	0	492,581	492,581	783,077	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
001547 10 8	AK STEEL HOLDING ORD		03/13/2020	Various	390.000	1,786	XXX	1,786	1,283	503			503		1,786			0		XXX
00163U 10 6	AMAG PHARMACEUTICALS ORD		11/09/2020	CORPORATE ACTION	45.000	619	XXX	540	548	(8)			(8)		540		79	79		XXX
00258R 10 9	PROG HOLDINGS, INC.		12/01/2020	Adjustment	90.000	4,478	XXX	4,478	5,140	(662)			(662)		4,478			0	18	XXX
00287Y 10 9	ABBVIE ORD		05/08/2020	CORPORATE ACTION	0.504	42	XXX	47	45	2			2		47		(4)	(4)	1	XXX
00448Q 20 1	ACHILLION PHARMACEUTICALS ORD		01/28/2020	CORPORATE ACTION	175.000	1,103	XXX	836	1,055	(219)			(219)		836		266	266		XXX
00790X 10 1	ADVANCED DISPOSAL SERVICES ORD		10/30/2020	CORPORATE ACTION	90.000	2,727	XXX	2,379	2,958	(580)			(580)		2,379		348	348		XXX
00900T 10 7	AIMMUNE THERAPEUTICS ORD		10/14/2020	CORPORATE ACTION	60.000	2,070	XXX	1,280	2,008	(728)			(728)		1,280		790	790		XXX
015351 10 9	ALEXION PHARMACEUTICALS ORD		07/15/2020	ITG INC.	120.000	13,346	XXX	14,880	12,978	1,902			1,902		14,880		(1,534)	(1,534)		XXX
016255 10 1	ALIGN TECHNOLOGY ORD		12/15/2020	ITG INC.	20.000	10,347	XXX	6,654	5,581	1,073			1,073		6,654		3,693	3,693		XXX
020002 10 1	ALLSTATE ORD		01/02/2020	ITG INC.			XXX						0					0	160	XXX
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		07/15/2020	ITG INC.	510.000	16,279	XXX	26,724	26,178	546			546		26,724		(10,445)	(10,445)	326	XXX
02875D 10 9	AMERICAN OUTDOOR BRANDS ORD		08/25/2020	Adjustment	0.500	8	XXX	3					0		3		4	4		XXX
03076C 10 6	AMERIPRISE FINANCE ORD		12/15/2020	ITG INC.	80.000	15,414	XXX	11,484	13,326	(1,842)			(1,842)		11,484		3,930	3,930	327	XXX
035290 10 5	ANIXTER INTERNATIONAL ORD		06/22/2020	CORPORATE ACTION	40.000	1,054	XXX	2,552	3,684	(1,132)			(1,132)		2,552		(1,498)	(1,498)	2,913	XXX
03676B 10 2	ANTERO MIDSTREAM ORD		12/29/2020	WELLS FARGO SECURITIES	40,000.000	301,341	XXX	270,385	303,600	130,132		163,347	(33,215)		270,385		30,956	30,956	49,200	XXX
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD		12/01/2020	CORPORATE ACTION	0.712	28	XXX	44					0		44		(16)	(16)		XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		12/01/2020	Various	199.000	8,607	XXX	8,607	10,276	(1,670)			(1,670)		8,607			0	1,877	XXX
037833 10 0	APPLE ORD		12/15/2020	Various	900.000	187,784	XXX	129,011	(2,204,111)	2,333,122			2,333,122		129,011		58,774	58,774	668	XXX
038222 10 5	APPLIED MATERIAL ORD		07/15/2020	ITG INC.	150.000	9,310	XXX	5,166	9,156	(3,990)			(3,990)		5,166		4,144	4,144	65	XXX
03965L 10 0	HOWMET AEROSPACE ORD		04/01/2020	Various	535.996	11,472	XXX	11,472	16,493	(5,021)			(5,021)		11,472			0	11	XXX
04269E 10 7	ARQULE ORD		01/17/2020	CORPORATE ACTION	150.000	3,000	XXX	980	2,994	(2,015)			(2,015)		980		2,021	2,021		XXX
05070R 10 4	AUDENTES THERAPEUTICS ORD		01/16/2020	CORPORATE ACTION	48.000	2,880	XXX	1,849	2,872	(1,023)			(1,023)		1,849		1,031	1,031		XXX
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		12/29/2020	UBS SECURITIES LLC	7,600.000	79,440	XXX	89,604	118,636	17,525		46,557	(29,032)		89,604		(10,164)	(10,164)	10,564	XXX
09062X 10 3	BIOGEN ORD		07/15/2020	ITG INC.	35.000	9,949	XXX	11,267	10,386	881			881		11,267		(1,318)	(1,318)		XXX
09857L 10 8	BOOKING HOLDINGS ORD		12/15/2020	ITG INC.	10.000	19,358	XXX	17,888	20,537	(2,650)			(2,650)		17,888		1,470	1,470		XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		10/20/2020	Various	20.000	598	XXX	890	785	105			105		890		(292)	(292)		XXX
110122 10 8	BRISTOL MYERS SQUIBB ORD		07/15/2020	ITG INC.	350.000	20,753	XXX	22,256	22,467	(211)			(211)		22,256		(1,503)	(1,503)	473	XXX
11284V 10 5	BROOKFIELD RENEWABLE CL A ORD		08/05/2020	CORPORATE ACTION	0.769	36	XXX	34					0		34		2	2		XXX
126650 10 0	CVS HEALTH ORD		07/15/2020	ITG INC.	395.000	25,457	XXX	31,150	29,345	1,806			1,806		31,150		(5,693)	(5,693)	395	XXX
127387 10 8	CADENCE DESIGN SYSTEMS ORD		07/15/2020	ITG INC.	155.000	15,362	XXX	6,121	10,751	(4,630)			(4,630)		6,121		9,241	9,241		XXX
127686 10 3	CAESARS ENTERTAINMENT ORD		07/21/2020	CORPORATE ACTION	740.000	9,184	XXX	6,741	10,064	(3,323)			(3,323)		6,741		2,442	2,442		XXX
13057Q 20 6	CALIFORNIA RESOURCES ORD		10/27/2020	Adjustment	61.000		XXX	2,415	551	1,864			1,864		2,415		(2,415)	(2,415)		XXX
13123X 10 2	CALLON PETROLEUM ORD		08/10/2020	Various	482.000	6,101	XXX	6,101	2,328	3,773			3,773		6,101			0		XXX

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
143658 30 0	CARNIVAL ORD		12/15/2020	ITG INC	235.000	5,062	XXX	13,688	11,945	1,743			1,743		13,688		(8,627)	(8,627)	118	XXX
143873 10 7	CAROLINA FINANCIAL ORD		05/01/2020	Various	30.000	1,052	XXX	1,052	1,297	(244)			(244)		1,052			0	6	XXX
15201P 10 9	CENTERSTATE BANKS ORD		06/08/2020	Various	120.000	3,287	XXX	3,287	2,998	289			289		3,287			0	34	XXX
156782 10 4	CERNER ORD		07/15/2020	ITG INC	220.000	15,780	XXX	13,853	16,146	(2,292)			(2,292)		13,853		1,927	1,927	119	XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD		12/15/2020	ITG INC	20.000	13,086	XXX	3,706	9,702	(5,995)			(5,995)		3,706		9,380	9,380		XXX
16411R 20 8	CHENIERE ENERGY ORD		12/29/2020	UBS SECURITIES LLC	500.000	29,746	XXX	30,875	30,535	340			340		30,875		(1,129)	(1,129)		XXX
165167 74 3	CHESAPEAKE ENERGY ORD		04/15/2020	CORPORATE ACTION	0.600	20	XXX	554	552	2			2		554		(535)	(535)		XXX
166764 10 0	CHEVRON ORD		12/15/2020	ITG INC	375.000	33,678	XXX	45,979	45,191	788			788		45,979		(12,301)	(12,301)	1,935	XXX
172967 42 4	CITIGROUP ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	525.000	23,293	XXX	28,509	41,942	(13,433)			(13,433)		28,509		(5,216)	(5,216)	268	XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		07/15/2020	ITG INC	370.000	22,207	XXX	26,437	22,947	3,489			3,489		26,437		(4,230)	(4,230)	163	XXX
200525 10 3	COMMERCE BANCSHARES ORD		12/01/2020	Adjustment			XXX		(59)	59			59					0		XXX
20825C 10 4	CONOCOPHILLIPS ORD		07/15/2020	ITG INC	670.000	27,780	XXX	50,317	43,570	6,747			6,747		50,317		(22,537)	(22,537)	563	XXX
211171 10 3	CONTINENTAL BUILDING PRODUCTS ORD		02/03/2020	CORPORATE ACTION	50.000	1,850	XXX	1,696	1,822	(126)			(126)		1,696		154	154		XXX
22052L 10 4	CORTEVA ORD		12/15/2020	ITG INC	495.000	19,305	XXX	17,462	14,632	2,830			2,830		17,462		1,843	1,843	257	XXX
232806 10 9	CYPRESS SEMICONDUCTOR ORD		04/16/2020	CORPORATE ACTION	450.000	10,733	XXX	5,945	10,499	(4,554)			(4,554)		5,945		4,788	4,788	99	XXX
23355L 10 6	DXC TECHNOLOGY ORD		12/15/2020	ITG INC	220.000	5,141	XXX	19,120	8,270	10,850			10,850		19,120		(13,979)	(13,979)	92	XXX
247361 70 2	DELTA AIR LINES ORD		12/15/2020	ITG INC	145.000	6,046	XXX	6,262	5,848	(876)			(876)		6,262		(215)	(215)	40	XXX
247916 20 8	DENBURY RESOURCES ORD		09/21/2020	Various	570.000	3,414	XXX	3,414	804	2,611			2,611		3,414			0		XXX
24983L 10 4	DERMIRA ORD		02/21/2020	CORPORATE ACTION	65.000	1,219	XXX	848	985	(137)			(137)		848		371	371		XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD		12/15/2020	ITG INC	150.000	12,717	XXX	8,914	12,723	(3,809)			(3,809)		8,914		3,803	3,803	264	XXX
260557 10 3	DOW ORD		12/15/2020	ITG INC	340.000	18,357	XXX	19,852	18,608	1,244			1,244		19,852		(1,495)	(1,495)	952	XXX
265504 10 0	DUNKIN BRANDS GROUP ORD		12/16/2020	Not Available	110.000	11,715	XXX	7,926	8,309	(384)			(384)		7,926		3,790	3,790	89	XXX
26614N 10 2	DUPONT DE NEMOURS ORD		07/15/2020	ITG INC	355.000	19,458	XXX	29,222	22,791	6,431			6,431		29,222		(9,765)	(9,765)	213	XXX
269246 40 1	E TRADE FINANCIAL ORD		10/02/2020	Various	325.000	10,547	XXX	10,547	14,745	(4,198)			(4,198)		10,547			0	137	XXX
28176E 10 8	EDWARDS LIFESCIENCES ORD		06/01/2020	Not Available			XXX		(73,483)	73,483			73,483					0		XXX
283677 85 4	EL PASO ELECTRIC ORD		07/30/2020	CORPORATE ACTION	50.000	3,413	XXX	2,960	3,395	(435)			(435)		2,960		453	453	49	XXX
285512 10 9	ELECTRONIC ARTS ORD		07/15/2020	ITG INC	240.000	33,239	XXX	25,238	25,802	(564)			(564)		25,238		8,001	8,001		XXX
29250N 10 5	ENBRIDGE ORD	C	12/29/2020	UBS SECURITIES LLC	1,000.000	32,052	XXX	35,716	39,770	(4,054)			(4,054)		35,716		(3,664)	(3,664)	1,992	XXX
29273V 10 0	ENERGY TRANSFER UNT		12/29/2020	UBS SECURITIES LLC	59,776.000	369,455	XXX	383,762	766,926	206,893		590,057	(383,164)		383,762		(14,307)	(14,307)	63,811	XXX
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/29/2020	UBS SECURITIES LLC	55,000.000	199,497	XXX	164,450	337,150	373,811		546,511	(172,700)		164,450		35,047	35,047	25,781	XXX
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		12/29/2020	UBS SECURITIES LLC	27,800.000	545,602	XXX	488,168	782,848	(23,765)		270,915	(294,680)		488,168		57,434	57,434	49,484	XXX
294600 10 1	EQUITRANS MIDSTREAM ORD		12/29/2020	WELLS FARGO SECURITIES	3,200.000	24,575	XXX	69,796	42,752	27,044			27,044		69,796		(45,221)	(45,221)	2,880	XXX
30048L 10 4	EVOFEM BIOSCIENCES ORD		05/14/2020	Adjustment	0.229	3	XXX	1					0		1		1	1		XXX
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD		12/15/2020	ITG INC	155.000	13,928	XXX	10,594	12,093	(1,499)			(1,499)		10,594		3,334	3,334	161	XXX
30231G 10 2	EXXON MOBIL ORD		07/15/2020	ITG INC	465.000	20,725	XXX	39,306	32,448	6,859			6,859		39,306		(18,582)	(18,582)	809	XXX
30257X 10 4	FB FINANCIAL ORD		08/17/2020	CORPORATE ACTION	0.300	8	XXX	7					0		7		1	1		XXX
32006W 10 6	FIRST DEFIANCE FINANCIAL ORD		02/03/2020	CORPORATE ACTION	0.290	9	XXX	8	9	(1)			(1)		8		1	1		XXX
320517 10 5	FIRST HORIZON NATIONAL ORD		07/01/2020	CORPORATE ACTION	0.880	9	XXX	15					0		15		(7)	(7)		XXX
33616C 10 0	FIRST REPUBLIC BANK ORD		12/15/2020	ITG INC	270.000	35,955	XXX	23,737	31,712	(7,974)			(7,974)		23,737		12,218	12,218	213	XXX
33832D 20 5	FIVE STAR SENIOR LIV ORD		01/02/2020	CORPORATE ACTION	0.650	2	XXX	6					0		6		(3)	(3)		XXX
34553D 10 1	FORESCOUT TECHNOLOGIES ORD		08/17/2020	CORPORATE ACTION	60.000	1,740	XXX	2,031	1,968	63			63		2,031		(291)	(291)		XXX
34959J 10 8	FORTIVE ORD		10/09/2020	Various	177.000	2,337	XXX	2,337	13,521	(11,184)			(11,184)		2,337			0	37	XXX

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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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
34983P 10 4	FORTY SEVEN ORD	..	04/09/2020	CORPORATE ACTION	30.000	2,865	XXX	1,060	1,181	(121)			(121)		1,060		1,805	1,805		XXX
35352P 10 4	FRANKLIN FINANCIAL NETWORK ORD	..	08/18/2020	Various	20.000	695	XXX	695	687	9			9		695			0	2	XXX
36164V 30 5	GCI LIBERTY CL A ORD	..	12/18/2020	Various	130.000	6,213	XXX	6,213	9,211	(2,998)			(2,998)		6,213			0		XXX
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD	..	09/29/2020	CORPORATE ACTION	0.216	8	XXX	8					0		8		(0)	(0)	0	XXX
36467W 10 9	GAMESTOP CL A ORD	..	10/20/2020	ITG INC.	35.000	488	XXX	519	213	307			307		519		(31)	(31)		XXX
369550 10 8	GENERAL DYNAMICS ORD	..	07/15/2020	ITG INC.	145.000	21,197	XXX	28,685	25,571	3,115			3,115		28,685		(7,488)	(7,488)	467	XXX
371927 10 4	GENESIS ENERGY CL A UNT	..	12/29/2020	UBS SECURITIES LLC.	19,300.000	116,205	XXX	103,255	395,264	169,642		461,651	(292,009)		103,255		12,950	12,950	19,300	XXX
38068T 10 5	GOLD RESOURCE ORD	..	12/24/2020	Various	85.000	447	XXX	447	471	(24)			(24)		447			0	3	XXX
384637 10 4	GRAHAM HOLDINGS CL B ORD	..	12/15/2020	ITG INC.	5.000	2,285	XXX	3,520	3,195	325			325		3,520		(1,235)	(1,235)	29	XXX
399473 20 6	GROUPON ORD	..	06/11/2020	CORPORATE ACTION	0.500	11	XXX	33	33	0			0		33		(23)	(23)		XXX
40416M 10 5	HD SUPPLY HOLDINGS ORD	..	12/24/2020	CORPORATE ACTION	230.000	12,880	XXX	9,083	9,251	(168)			(168)		9,083		3,797	3,797		XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD	..	12/15/2020	ITG INC.	345.000	15,790	XXX	14,551	20,966	(6,415)			(6,415)		14,551		1,240	1,240	440	XXX
440452 10 0	HORMEL FOODS ORD	..	07/15/2020	ITG INC.	340.000	16,664	XXX	13,620	15,337	(1,717)			(1,717)		13,620		3,044	3,044	237	XXX
44919P 50 8	MATCH GROUP, INC.	..	07/01/2020	Various	100.000	19,167	XXX	19,167	24,911	(5,744)			(5,744)		19,167			0		XXX
450828 10 8	IBERIABANK ORD	..	07/01/2020	Various	70.000	5,648	XXX	5,648	5,238	410			410		5,648			0	97	XXX
452327 10 9	ILLUMINA ORD	..	07/15/2020	ITG INC.	20.000	7,630	XXX	6,095	6,635	(539)			(539)		6,095		1,534	1,534		XXX
452907 10 8	IMMUNOMEDICS ORD	..	10/23/2020	CORPORATE ACTION	180.000	15,840	XXX	3,559	3,809	(250)			(250)		3,559		12,281	12,281		XXX
45687V 10 6	INGERSOLL RAND INC.	..	03/02/2020	CORPORATE ACTION	0.420	9	XXX	11	15	(4)			(4)		11		(2)	(2)		XXX
45774N 10 8	INNOPHOS HOLDINGS ORD	..	02/07/2020	CORPORATE ACTION	30.000	960	XXX	873	959	(86)			(86)		873		87	87		XXX
45781U 10 3	INSTRUCTURE ORD	..	03/24/2020	CORPORATE ACTION	42.000	2,058	XXX	1,887	2,025	(137)			(137)		1,887		171	171		XXX
476405 10 5	JERNIGAN CAPITAL ORD	..	11/06/2020	CORPORATE ACTION	25.000	433	XXX	473	479	(6)			(6)		473		(40)	(40)	20	XXX
478160 10 4	JOHNSON & JOHNSON ORD	..	10/20/2020	ITG INC.	280.000	40,586	XXX	39,546	40,844	(1,298)			(1,298)		39,546		1,040	1,040	832	XXX
482480 10 0	KLA ORD	..	07/15/2020	ITG INC.	100.000	19,604	XXX	9,386	17,817	(8,431)			(8,431)		9,386		10,218	10,218	170	XXX
488360 20 7	KEMET ORD	..	06/15/2020	CORPORATE ACTION	80.000	2,176	XXX	1,369	2,164	(795)			(795)		1,369		807	807		XXX
49456B 10 1	KINDER MORGAN CL P ORD	..	12/29/2020	Citigroup Global Markets Inc. NY	14,900.000	203,008	XXX	208,451	315,433	(35,970)		71,012	(106,982)		208,451		(5,443)	(5,443)	15,459	XXX
516544 10 3	LANTHEUS HOLDINGS ORD	..	06/19/2020	Adjustment	0.100	1	XXX	2	(1)	3			3		2		(1)	(1)		XXX
524901 10 5	LEGG MASON ORD	..	07/31/2020	CORPORATE ACTION	100.000	5,000	XXX	2,968	3,591	(623)			(623)		2,968		2,032	2,032	120	XXX
52634L 10 8	LENSAR ORD	..	10/02/2020	CORPORATE ACTION	0.003	0	XXX	0					0		0		0	0		XXX
530307 30 5	LIBERTY BROADBAND SRS C ORD	..	12/18/2020	CORPORATE ACTION	0.400	62	XXX	33					0		33		29	29		XXX
531172 10 4	LIBERTY PROPERTY REIT ORD	..	02/04/2020	Various	190.000	8,009	XXX	8,009	11,410	(3,401)			(3,401)		8,009			0	78	XXX
540424 10 8	LOEWS ORD	..	04/17/2020	CITIGROUP GLOBAL MARKETS INC.	15.000	530	XXX	561	787	(226)			(226)		561		(31)	(31)	1	XXX
54142L 10 9	LOGMEIN ORD	..	08/31/2020	CORPORATE ACTION	60.000	5,163	XXX	4,817	5,144	(327)			(327)		4,817		346	346		XXX
552074 70 0	WILLIAM LYON HOMES CL A ORD	..	02/06/2020	Various	40.000	829	XXX	729	799	(70)			(70)		729		100	100		XXX
55336V 10 0	MPLX COM UNT	..	12/29/2020	RBC CAPITAL MARKETS	17,200.000	369,152	XXX	314,244	437,912	132,488		256,156	(123,668)		314,244		54,908	54,908	47,300	XXX
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD	..	04/17/2020	Various	20.000	5,616	XXX	5,616	5,884	(268)			(268)		5,616			0		XXX
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT	..	12/29/2020	UBS SECURITIES LLC.	6,600.000	279,227	XXX	250,866	414,942	42,264		206,340	(164,076)		250,866		28,361	28,361	27,126	XXX
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD	..	07/15/2020	ITG INC.	125.000	11,788	XXX	14,561	18,929	(4,368)			(4,368)		14,561		(2,773)	(2,773)	60	XXX
573075 10 8	MARTEN TRANSPORT ORD	..	08/14/2020	Adjustment	0.500	13	XXX	7					0		7		6	6	0	XXX
57665R 10 6	MATCH GROUP HOLDINGS II, LLC	..	07/01/2020	Various	60.000	3,026	XXX	3,026	4,927	(1,901)			(1,901)		3,026			0		XXX
57667L 10 7	MATCH GROUP ORD	..	07/01/2020	CORPORATE ACTION	0.840	80	XXX	51					0		51		30	30		XXX
579780 20 6	MCCORMICK ORD	..	12/01/2020	Adjustment			XXX		(16,894)	16,894			16,894					0		XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
580037 70 3	MCDERMOTT INTERNATIONAL ORD		07/03/2020	Not Available	220.000		XXX	3,753	149	3,604			3,604		3,753		(3,753)	(3,753)		XXX
584688 10 5	MEDICINES ORD		01/06/2020	CORPORATE ACTION	80.000	6,800	XXX	2,162	6,795	(4,634)			(4,634)		2,162		4,638	4,638		XXX
58513U 10 1	THE MEET GROUP ORD		09/04/2020	CORPORATE ACTION	95.000	599	XXX	427	476	(49)			(49)		427		172	172		XXX
59156R 10 8	METLIFE ORD		07/15/2020	ITG INC	325.000	12,580	XXX	13,227	16,565	(3,339)			(3,339)		13,227		(646)	(646)	293	XXX
594918 10 4	MICROSOFT ORD		12/15/2020	ITG INC	120.000	25,580	XXX	25,938					0		25,938		(358)	(358)	67	XXX
60739U 20 4	MOBILEIRON ORD		12/01/2020	CORPORATE ACTION	120.000	846	XXX	744	583	161			161		744		102	102		XXX
60740F 10 5	MOBILE MINI ORD		07/01/2020	Various	50.000	2,071	XXX	2,071	1,896	176			176		2,071			0	45	XXX
60877T 10 0	MOMENTA PHARMACEUTICALS ORD		10/02/2020	CORPORATE ACTION	90.000	4,725	XXX	1,889	1,776	113			113		1,889		2,836	2,836		XXX
617446 44 8	MORGAN STANLEY ORD		12/15/2020	ITG INC	129.424	8,256	XXX	3,128	6,616	(3,488)			(3,488)		3,128		5,128	5,128	181	XXX
62857M 10 5	MYOKARDIA ORD		11/17/2020	CORPORATE ACTION	40.000	9,000	XXX	2,020	2,915	(896)			(896)		2,020		6,980	6,980		XXX
64110L 10 6	NETFLIX ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	50.000	20,897	XXX	17,292	16,179	1,113			1,113		17,292		3,605	3,605		XXX
65339F 10 1	NEXTERA ENERGY ORD		10/27/2020	Adjustment			XXX		(193,240)	193,240			193,240					0		XXX
655044 10 5	NOBLE ENERGY ORD		10/05/2020	Various	590.000	17,459	XXX	17,459	14,656	2,804			2,804		17,459			0	94	XXX
665531 10 9	NORTHERN OIL AND GAS ORD		09/21/2020	Various	385.000	741	XXX	741	901	(160)			(160)		741			0		XXX
665531 30 7	NORTHERN OIL AND GAS, INC.		09/21/2020	CORPORATE ACTION	0.500	3	XXX	10					0		10		(7)	(7)		XXX
674215 10 8	OASIS PETROLEUM ORD		11/20/2020	Various	330.000	4,155	XXX	4,155	1,073	3,082			3,082		4,155			0		XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD		12/15/2020	ITG INC	895.000	16,222	XXX	39,368	36,883	2,485			2,485		39,368		(23,147)	(23,147)	1,551	XXX
676220 10 6	OFFICE DEPOT ORD		06/30/2020	Various	680.000	1,965	XXX	1,965	1,863	102			102		1,965			0	17	XXX
679580 10 0	OLD DOMINION FREIGHT LINE ORD		03/25/2020	Adjustment			XXX		(2,031)	2,031			2,031					0		XXX
682129 10 1	OMNOVA SOLUTIONS ORD		04/01/2020	CORPORATE ACTION	55.000	558	XXX	557	556	1			1		557		2	2		XXX
682680 10 3	ONEOK ORD		12/29/2020	UBS SECURITIES LLC	2,700.000	102,426	XXX	74,196	204,309	(33,942)		96,171	(130,113)		74,196		28,230	28,230	10,098	XXX
68389X 10 5	ORACLE ORD		12/15/2020	ITG INC	470.000	29,172	XXX	22,283	24,901	(2,618)			(2,618)		22,283		6,890	6,890	451	XXX
69327R 10 1	PDC ENERGY ORD		01/14/2020	CORPORATE ACTION	0.820	22	XXX	46					0		46		(24)	(24)		XXX
69329Y 10 4	PDL BIOPHARMA ORD		10/02/2020	Return of Capital	145.000	485	XXX	485	471	15			15		485			0		XXX
70338P 10 0	PATTERN ENERGY GROUP CL A ORD		03/16/2020	CORPORATE ACTION	90.000	2,408	XXX	1,585	2,408	(823)			(823)		1,585		823	823	38	XXX
704326 10 7	PAYCHEX ORD		07/15/2020	ITG INC	240.000	17,648	XXX	16,685	20,414	(3,730)			(3,730)		16,685		963	963	298	XXX
717081 10 3	PFIZER ORD		11/16/2020	Adjustment	6,192.000	88,221	XXX	88,221	242,603	(154,382)			(154,382)		88,221			0	9,412	XXX
718546 10 4	PHILLIPS 66 ORD		07/15/2020	ITG INC	160.000	10,455	XXX	18,090	17,826	264			264		18,090		(7,635)	(7,635)	288	XXX
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		12/29/2020	UBS SECURITIES LLC	4,600.000	121,215	XXX	123,832	283,544	(59,392)		100,320	(159,712)		123,832		(2,617)	(2,617)	16,100	XXX
72352L 10 6	PINTEREST CL A ORD		12/15/2020	ITG INC	115.000	8,016	XXX	2,843					0		2,843		5,173	5,173		XXX
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/29/2020	UBS SECURITIES LLC	22,100.000	188,681	XXX	156,468	406,419	111,616		361,567	(249,951)		156,468		32,213	32,213	19,890	XXX
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/29/2020	UBS SECURITIES LLC	21,800.000	190,138	XXX	159,358	413,110	102,006		355,758	(253,752)		159,358		30,780	30,780	19,620	XXX
737010 10 8	PORTOLA PHARMACEUTICALS ORD		07/06/2020	CORPORATE ACTION	70.000	1,260	XXX	1,670	1,672	(1)			(1)		1,670		(410)	(410)		XXX
739276 10 3	POWER INTEGRATIONS ORD		08/19/2020	Adjustment			XXX		(1,296)	1,296			1,296					0		XXX
743187 10 6	PROGENICS PHARMACEUTICALS ORD		06/19/2020	Various	110.000	679	XXX	679	560	119			119		679			0		XXX
74340W 10 3	PROLOGIS REIT		02/04/2020	CORPORATE ACTION	0.250	24	XXX	16	22	(6)			(6)		16		7	7		XXX
744320 10 2	PRUDENTIAL FINANCIAL ORD		12/15/2020	ITG INC	160.000	12,477	XXX	16,448	14,998	1,450			1,450		16,448		(3,971)	(3,971)	704	XXX
747525 10 3	QUALCOMM ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	355.000	26,968	XXX	23,693	31,322	(7,629)			(7,629)		23,693		3,275	3,275	220	XXX
74915M 10 0	QURATE RETAIL SRS A ORD		09/15/2020	Various	520.000	10,811	XXX	10,811	4,384	6,427			6,427		10,811			0	780	XXX
74915M 30 8	QURATE RETAIL INC.		09/15/2020	Adjustment	0.600	60	XXX	120					0		120		(60)	(60)		XXX
74933V 10 8	RA PHARMACEUTICALS ORD		04/02/2020	CORPORATE ACTION	40.000	1,920	XXX	1,203	1,877	(675)			(675)		1,203		718	718		XXX
755111 50 7	RAYTHEON ORD		04/03/2020	Various	352.000	46,000	XXX	46,000	77,348	(31,349)			(31,349)		46,000			0	332	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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
75513E 10 1	RAYTHEON TECHNOLOGIES ORD		04/03/2020	CORPORATE ACTION	0.850	41	XXX	72					0		72		(31)	(31)		XXX
760759 10 0	REPUBLIC SERVICES ORD		07/15/2020	ITG INC	220.000	18,550	XXX	16,073	19,719	(3,646)			(3,646)		16,073		2,477	2,477	267	XXX
775711 10 4	ROLLINS ORD		12/11/2020	Not Available	0.500	19	XXX	13	390	(377)			(377)		13		7	7	0	XXX
778296 10 3	ROSS STORES ORD		07/15/2020	ITG INC	220.000	18,398	XXX	20,907	25,612	(4,706)			(4,706)		20,907		(2,508)	(2,508)	63	XXX
781846 20 9	RUSH ENTERPRISES CL A ORD		10/13/2020	Adjustment	0.500	17	XXX	14	(78)	91			91		14		3	3	0	XXX
78470V 10 8	SRC ENERGY ORD		01/14/2020	Various	290.000	2,558	XXX	2,558	1,195	1,363			1,363		2,558			0		XXX
78486Q 10 1	SVB FINANCIAL GROUP ORD		12/15/2020	ITG INC	50.000	17,940	XXX	15,058	12,552	2,506			2,506		15,058		2,882	2,882		XXX
806857 10 8	SCHLUMBERGER ORD		07/15/2020	ITG INC	1,160.000	21,901	XXX	72,447	46,632	25,815			25,815		72,447		(50,546)	(50,546)	1,305	XXX
808513 10 5	CHARLES SCHWAB ORD		10/06/2020	CORPORATE ACTION	0.458	17	XXX	23	22	1			1		23		(5)	(5)	0	XXX
81721M 10 9	DIVERSIFIED HEALTHCARE ORD		01/02/2020	Various	290.000	4,939	XXX	4,939	2,448	2,491			2,491		4,939			0		XXX
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		12/29/2020	UBS SECURITIES LLC	10,800.000	108,229	XXX	112,212	218,268	100,432		206,488	(106,056)		112,212		(3,983)	(3,983)	19,872	XXX
82968B 10 3	SIRIUS XM HOLDINGS ORD		07/15/2020	ITG INC	2,036.400	12,134	XXX	12,208	14,560	(2,353)			(2,353)		12,208		(73)	(73)	54	XXX
831754 10 6	SMITH WESSON BRANDS ORD		08/25/2020	Various	70.000	631	XXX	631	650	(19)			(19)		631			0		XXX
840441 10 9	SOUTH STATE ORD		06/08/2020	CORPORATE ACTION	0.012	1	XXX	1					0		1		(0)	(0)		XXX
85207U 10 5	SPRINT ORD		04/01/2020	Various	800.000	4,992	XXX	4,992	4,168	824			824		4,992			0		XXX
855244 10 9	STARBUCKS ORD		12/15/2020	ITG INC	125.000	13,091	XXX	7,003	10,990	(3,988)			(3,988)		7,003		6,088	6,088	210	XXX
857477 10 3	STATE STREET ORD		07/15/2020	ITG INC	185.000	11,890	XXX	15,333	14,634	699			699		15,333		(3,443)	(3,443)	289	XXX
85858C 10 7	STEMLINE THERAPEUTICS ORD		06/10/2020	CORPORATE ACTION	50.000	575	XXX	766	532	234			234		766		(191)	(191)		XXX
860630 10 2	STIFEL FINANCIAL ORD		12/17/2020	Adjustment			XXX		(444)	444			444					0		XXX
87162W 10 0	SYNNEX ORD		12/01/2020	Various	50.000	3,975	XXX	3,975	6,440	(2,465)			(2,465)		3,975			0	20	XXX
87165B 10 3	SYNCHRONY FINANCIAL ORD		12/15/2020	ITG INC	375.000	12,219	XXX	11,449	13,504	(2,055)			(2,055)		11,449		770	770	330	XXX
87167A 10 3	SYNTHORX ORD		01/23/2020	CORPORATE ACTION	15.000	1,020	XXX	1,016	1,048	(32)			(32)		1,016		4	4		XXX
87236Y 10 8	TD AMERITRADE HOLDING ORD		10/06/2020	Various	340.000	17,275	XXX	17,275	16,898	377			377		17,275			0	316	XXX
872590 10 4	T MOBILE US ORD		04/01/2020	CORPORATE ACTION	0.048	4	XXX	3	4	(1)			(1)		3		1	1		XXX
87612G 10 1	TARGA RESOURCES ORD		12/29/2020	RBC CAPITAL MARKETS	13,300.000	342,263	XXX	226,233	543,039	18,141		334,947	(316,806)		226,233		116,030	116,030	16,093	XXX
876664 10 3	TAUBMAN CNTR REIT ORD		12/29/2020	CORPORATE ACTION	70.000	3,010	XXX	3,845	2,176	1,669			1,669		3,845		(835)	(835)	47	XXX
87807B 10 7	TC ENERGY ORD	C	12/29/2020	UBS SECURITIES LLC	675.000	27,781	XXX	34,500	46,683	(12,183)			(12,183)		34,500		(6,720)	(6,720)	1,194	XXX
878237 10 6	TECHNOLOGY DATA ORD		06/30/2020	CORPORATE ACTION	40.000	5,800	XXX	2,805	5,744	(2,939)			(2,939)		2,805		2,995	2,995		XXX
87918A 10 5	TELADOC HEALTH ORD		11/02/2020	CORPORATE ACTION	0.440	78	XXX	28					0		28		50	50		XXX
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD		11/24/2020	Adjustment			XXX		(5,789)	5,789			5,789					0		XXX
88160R 10 1	TESLA ORD		08/31/2020	CITIGROUP GLOBAL MARKETS INC.	20.000	15,023	XXX	7,523	(86,258)	93,781			93,781		7,523		7,500	7,500		XXX
88870P 10 6	TIVO ORD		06/01/2020	Various	140.000	1,627	XXX	1,627	1,187	440			440		1,627			0		XXX
89531P 10 5	TREX ORD		09/15/2020	Adjustment			XXX		(1,543)	1,543			1,543					0		XXX
89832Q 10 9	TRUIST FINANCIAL ORD		07/15/2020	ITG INC	365.000	13,472	XXX	18,443	20,557	(2,114)			(2,114)		18,443		(4,971)	(4,971)	329	XXX
902973 30 4	US BANCORP ORD		07/15/2020	ITG INC	1,040.000	38,792	XXX	53,174	61,662	(8,488)			(8,488)		53,174		(14,382)	(14,382)	1,310	XXX
90353W 10 3	UBIQUITI ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	5.000	781	XXX	415	945	(530)			(530)		415		366	366	2	XXX
907818 10 8	UNION PACIFIC ORD		12/15/2020	ITG INC	115.000	23,109	XXX	18,781	20,791	(2,010)			(2,010)		18,781		4,328	4,328	446	XXX
909218 10 9	UNIT ORD		12/31/2020	Various	60.000	3	XXX	1,562	42	1,520			1,520		1,562		(1,559)	(1,559)		XXX
909839 10 2	UNITED COMMUNITY FINANCIAL ORD		01/31/2020	Various	60.000	583	XXX	583	700	(116)			(116)		583			0		XXX
909907 10 7	UNITED BANKSHARES ORD		05/01/2020	CORPORATE ACTION	0.900	23	XXX	32	35	(3)			(3)		32		(9)	(9)	1	XXX
913017 10 9	UNITED TECHNOLOGIES ORD		04/03/2020	Adjustment	846.000	54,702	XXX	54,702	126,697	(71,995)			(71,995)		54,702		(0)	(0)	622	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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92339V 10 0	VEREIT ORD		12/18/2020	Various	1,190.000	8,354	XXX	8,354	10,996	(2,642)			(2,642)		8,354			0	511	XXX
92343E 10 2	VERISIGN ORD		07/15/2020	ITG INC.	50.000	10,017	XXX	7,046	9,634	(2,589)			(2,589)		7,046		2,971	2,971		XXX
92556V 10 6	VIATRIS ORD		12/15/2020	ITG INC.	0.297	5	XXX	2					0		2		3	3		XXX
928881 10 1	VONTIER ORD		10/09/2020	CORPORATE ACTION	0.800	23	XXX	4					0		4		19	19		XXX
92927K 10 2	WABCO HOLDINGS ORD	C	05/29/2020	CORPORATE ACTION	60.000	8,190	XXX	6,722	8,130	(1,408)			(1,408)		6,722		1,468	1,468		XXX
93964W 10 8	WASHINGTON PRIME GROUP ORD		12/22/2020	Various	220.000	1,432	XXX	1,432	801	631			631		1,432			0	28	XXX
94946T 10 6	WELLCARE HEALTH ORD		01/23/2020	Various	50.000	17,495	XXX	15,248	16,511	(1,263)			(1,263)		15,248		2,247	2,247		XXX
949746 10 1	WELLS FARGO ORD		07/15/2020	ITG INC.	1,490.000	37,652	XXX	78,136	80,162	(2,026)			(2,026)		78,136		(40,484)	(40,484)	1,520	XXX
95082P 10 5	WESCO INTL ORD		06/22/2020	CORPORATE ACTION	0.588	22	XXX	32	35	(3)			(3)		32		(10)	(10)		XXX
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNIT		12/29/2020	Citigroup Global Markets Inc. NY	10,999.500	150,749	XXX	99,765	216,580	167,341		284,155	(116,815)		99,765		50,984	50,984	17,105	XXX
966387 40 9	WHITING PETROLEUM ORD		09/02/2020	Various	110.000	4,714	XXX	4,714	807	3,906			3,906		4,714			0		XXX
969457 10 0	WILLIAMS ORD		12/29/2020	RBC CAPITAL MARKETS	25,900.000	520,338	XXX	537,684	614,348	129,279		205,943	(76,664)		537,684		(17,346)	(17,346)	41,440	XXX
971378 10 4	WILLSCOT MOBILE MINI HOLDIN CL A ORD.		07/02/2020	Not Available	0.250	3	XXX	4					0		4		(1)	(1)		XXX
98390M 10 3	XPERI HOLDING ORD		06/02/2020	CORPORATE ACTION	0.700	9	XXX	18					0		18		(9)	(9)		XXX
988498 10 1	YUM BRANDS ORD		07/15/2020	ITG INC.	60.000	5,405	XXX	5,353	6,044	(691)			(691)		5,353		53	53	56	XXX
98919V 10 5	ZAYO GROUP HOLDINGS ORD		03/09/2020	CORPORATE ACTION	210.000	7,350	XXX	6,626	7,277	(651)			(651)		6,626		725	725		XXX
G0129K 10 4	AIRCASTLE ORD		03/27/2020	CORPORATE ACTION	65.000	2,080	XXX	1,316	2,081	(765)			(765)		1,316		764	764	21	XXX
G0177J 10 8	ALLERGAN ORD	C	05/08/2020	Various	444.000	85,696	XXX	75,040	84,879	(9,839)			(9,839)		75,040		10,656	10,656	657	XXX
G2709G 10 7	DELPHI TECHNOLOGIES ORD	C	10/02/2020	Not Available	1.000	17	XXX	19	13	6			6		19		(2)	(2)		XXX
G29183 10 3	EATON ORD	C	10/20/2020	ITG INC.	250.000	27,290	XXX	18,986	23,680	(4,694)			(4,694)		18,986		8,305	8,305	548	XXX
G3402M 10 2	FGL ORD	C	06/09/2020	Various	170.000	1,511	XXX	1,511	1,811	(299)			(299)		1,511			0	3	XXX
G46408 10 3	HUDSON CL A ORD		12/01/2020	CORPORATE ACTION	50.000	385	XXX	689	767	(78)			(78)		689		(304)	(304)		XXX
G47791 10 1	TRANE TECHNOLOGIES PLC	C	03/02/2020	Various	175.000	8,408	XXX	8,408	23,261	(14,853)			(14,853)		8,408			0		XXX
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	C	12/15/2020	ITG INC.	400.000	18,316	XXX	13,688	16,284	(2,596)			(2,596)		13,688		4,628	4,628	416	XXX
G54050 10 2	LAZARD CL A ORD	C	03/05/2020	ITG INC.	140.000	4,932	XXX	4,815	5,594	(780)			(780)		4,815		118	118	66	XXX
G6359F 10 3	NABORS INDUSTRIES ORD	C	04/23/2020	Various	420.000	2,587	XXX	2,587	1,210	1,378			1,378		2,587			0	8	XXX
N59465 10 9	VIATRIS ORD		11/16/2020	Various	630.000	22,500	XXX	22,500	12,663	9,837			9,837		22,500			0		XXX
N96617 11 8	WRIGHT MEDICAL GROUP ORD	C	11/12/2020	CORPORATE ACTION	150.000	4,335	XXX	4,020	4,572	(552)			(552)		4,020		315	315		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,298,151	XXX	5,946,437	6,550,810	3,922,936	0	4,557,895	(634,960)	0	5,946,437	0	351,714	351,714	514,932	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
30303# 10 7	FACILITY INSURANCE HOLDING CORPORATION		03/01/2020	Various	56,429.000	8,464	XXX	0	44,974	(44,974)			(44,974)		0		8,464	8,464		XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					8,464	XXX	0	44,974	(44,974)	0	0	(44,974)	0	0	0	8,464	8,464	0	XXX
9799997.	Total - Common Stocks - Part 4					6,306,615	XXX	5,946,437	6,595,784	3,877,962	0	4,557,895	(679,933)	0	5,946,437	0	360,179	360,179	514,932	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					548,714	XXX	459,281					0		459,281		89,434	89,434	14,776	XXX
9799999.	Total - Common Stocks					6,855,330	XXX	6,405,717	6,595,784	3,877,962	0	4,557,895	(679,933)	0	6,405,717	0	449,612	449,612	529,708	XXX
9899999.	Total - Preferred and Common Stocks					6,855,330	XXX	6,405,717	6,595,784	3,877,962	0	4,557,895	(679,933)	0	6,405,717	0	449,612	449,612	529,708	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					47,966,235	XXX	47,521,779	46,608,212	3,684,441	(251,063)	4,557,895	(1,124,517)	0	47,009,263	0	942,193	942,193	1,312,785	XXX

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. (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
Bonds - Industrial and Miscellaneous																				
531229 12 8	LIBERTY MEDIA RTS		05/28/2020	Various	06/04/2020	Various	29							0				0		
674599 16 2	OCCIDENTAL PETROLEUM CORPORATION		08/03/2020	EXCHANGE OFFER	09/17/2020	Adjustment	142	682	426	682				0			(256)	(256)		
872590 11 2	T MOBILE US SUBSRTS		06/24/2020	Various	07/22/2020	ITG INC	452		47					0			47	47		
G9001E 13 6	LIBERTY LATIN AMERICA SUBSRTS		09/22/2020	Various	10/08/2020	Various	52							0				0		
3899999.	Total - Bonds - Industrial and Miscellaneous						675	682	473	682	0	0	0	0	0	0	(209)	(209)	0	0
8399998.	Total - Bonds						675	682	473	682	0	0	0	0	0	0	(209)	(209)	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		11/13/2020	Not Available	12/01/2020	Various	52.000	1,611	1,611	1,611				0				0		
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		09/30/2020	Various	12/29/2020	UBS SECURITIES LLC	2,100.000	17,005	21,950	17,005				0			4,945	4,945	1,633	
090931 10 6	BIOSPECIFICS TECHNOLOGIES ORD		07/15/2020	ITG INC	12/07/2020	CORPORATE ACTION	10.000	675	885	675				0			210	210		
166764 10 0	CHEVRON ORD		10/05/2020	Various	12/15/2020	ITG INC	70.269	17,459	6,306	17,459				0			(11,153)	(11,153)	90	
29273V 10 0	ENERGY TRANSFER UNT		09/30/2020	WELLS FARGO SECURITIES	12/29/2020	UBS SECURITIES LLC	2,024.000	11,334	12,510	11,334				0			1,175	1,175	309	
49456B 10 1	KINDER MORGAN CL P ORD		09/30/2020	Citigroup Global Markets Inc. NY	12/29/2020	Citigroup Global Markets Inc. NY	700.000	8,770	9,537	8,770				0			767	767	184	
539183 10 3	LIVONGO HEALTH ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	10/30/2020	Adjustment	70.000	2,637	2,934	2,637				0			297	297	496	
55336V 10 0	MPLX COM UNT		09/30/2020	MORGAN STANLEY CO.	12/29/2020	RBC CAPITAL MARKETS	4,200.000	67,682	90,142	67,682				0			22,460	22,460	2,888	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		09/30/2020	MORGAN STANLEY CO.	12/29/2020	UBS SECURITIES LLC	3,300.000	115,470	139,613	115,470				0			24,143	24,143	3,391	
60877T 10 0	MOMENTA PHARMACEUTICALS ORD		07/15/2020	ITG INC	10/02/2020	CORPORATE ACTION	65.000	2,310	3,413	2,310				0			1,102	1,102		
617446 44 8	MORGAN STANLEY ORD		10/02/2020	ITG INC	12/15/2020	ITG INC	135.616	6,609	8,650	6,609				0			2,041	2,041	47	
62857M 10 5	MYOKARDIA ORD		07/15/2020	ITG INC	11/17/2020	CORPORATE ACTION	30.000	2,863	6,750	2,863				0			3,887	3,887		
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		09/30/2020	RBC CAPITAL MARKETS	12/29/2020	UBS SECURITIES LLC	2,000.000	47,095	52,702	47,095				0			5,607	5,607	1,750	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		09/30/2020	J.P. MORGAN SECURITIES LLC	12/29/2020	UBS SECURITIES LLC	2,400.000	14,505	20,490	14,505				0			5,985	5,985	432	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		09/30/2020	J.P. MORGAN SECURITIES LLC	12/29/2020	UBS SECURITIES LLC	1,900.000	11,782	16,572	11,782				0			4,790	4,790	342	
74257L 10 8	PRINCIPIA BIOPHARMA ORD		07/15/2020	Various	09/29/2020	Adjustment	35.000	2,450	3,500	2,450				0			1,051	1,051		
777780 10 7	ROSETTA STONE ORD		07/15/2020	ITG INC	10/15/2020	CORPORATE ACTION	30.000	496	900	496				0			404	404		
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		09/30/2020	WELLS FARGO SECURITIES	12/29/2020	UBS SECURITIES LLC	6,400.000	61,397	64,136	61,397				0			2,738	2,738	2,944	
867652 40 6	SUNPOWER ORD		07/15/2020	ITG INC	08/27/2020	Various	100.000	1,061	1,061	1,061				0				0		
87612G 10 1	TARGA RESOURCES ORD		09/30/2020	WELLS FARGO SECURITIES	12/29/2020	RBC CAPITAL MARKETS	2,700.000	39,204	69,482	39,204				0			30,278	30,278	270	
88104R 20 9	TERRAFORM POWER CL A ORD		07/15/2020	ITG INC	08/05/2020	Various	115.000	2,400	2,400	2,400				0				0		
92556V 10 6	VIATRIS ORD		11/16/2020	ITG INC	12/15/2020	ITG INC	630.000	22,500	11,209	22,500				0			(11,291)	(11,291)		
92854Q 10 6	VIVINT SOLAR ORD		07/15/2020	ITG INC	10/08/2020	Various	65.000	1,281	1,281	1,281				0				0		
95082P 30 3	WESCO INTERNATIONAL INC		06/22/2020	CORPORATE ACTION	07/21/2020	ITG INC	25.420	683	681	683				0			(2)	(2)		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							459,281	548,714	459,281	0	0	0	0	0	0	89,434	89,434	14,776	0
9799998.	Total - Common Stocks							459,281	548,714	459,281	0	0	0	0	0	0	89,434	89,434	14,776	0
9899999.	Total - Preferred and Common Stocks							459,281	548,714	459,281	0	0	0	0	0	0	89,434	89,434	14,776	0
9999999.	Total - Bonds, Preferred and Common Stocks							459,962	549,187	459,962	0	0	0	0	0	0	89,225	89,225	14,776	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date 11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
61944@ 10 9	MOTORISTS LIFE INSURANCE COMPANY		66311	31-0717055	8bi	NO		22,938,302		90,000,000	30.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	22,938,302	0	XXX	XXX
Common Stocks - Other Affiliates											
00131@ 10 0	ENCOVA INSURANCE AGENCY, INC.			411563134	8bii	NO		377,615	377,615	200,000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	377,615	377,615	XXX	XXX
1899999. Total - Common Stocks							0	23,315,917	377,615	XXX	XXX
1999999. Total - Preferred and Common Stock							0	23,315,917	377,615	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	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

Sch. DA - Pt. 1
NONE

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

Sch. DB - Pt. A - Sn. 2
NONE

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

Sch. DB - Pt. B - Sn. 2
NONE

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

urities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB an

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $.....433,754 Book/Adjusted Carrying Value $.....433,754

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0
		1D	0	1E	0
		1F	0	1G	0
2A	0	2B	0	2C	0
3A	0	3B	0	3C	0
4A	0	4B	0	4C	0
5A	0	5B	0	5C	0
6	0				

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

ecurities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets pag

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

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							
The Bank of NY Mellon	Pittsburgh, PA					1,848,723	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	1,848,723	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	1,848,723	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	500	XXX
0599999. Total Cash		XXX	XXX	0	0	1,849,223	XXX

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

1. January	8,454,131	4. April	2,003,575	7. July	14,661,586	10. October	1,990,729
2. February	2,785,949	5. May	1,991,348	8. August	2,000,442	11. November	1,989,574
3. March	2,003,497	6. June	2,001,815	9. September	1,998,253	12. December	1,849,223

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
All Other Money Market Mutual Funds								
316175 10 8	FIDELITY IMM:GOVT I		12/31/2020	0.010		20,391,635	150	1,260
60934N 20 3	FEDERATED HRMS I PO IS		02/01/2020	0.070		272,115	805	687
711991 00 0	TD BANK DEPOSIT SWEEP		12/01/2020			176,508	4	533
8699999. Total - All Other Money Market Mutual Funds						20,840,258	959	2,480
8899999. Total - Cash Equivalents						20,840,258	959	2,480

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0
1E 0	1F 0	1G 0	
2A 0	2B 0	2C 0	
3A 0	3B 0	3C 0	
4A 0	4B 0	4C 0	
5A 0	5B 0	5C 0	
6 0			

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/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA	B	Workers' Compensation			2,860,895	2,919,023
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	Worker's Compensation			196,982	219,675
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Worker's Compensation			181,540	198,177
12. Hawaii HI						
13. Idaho ID	B	Worker's Compensation			243,791	266,105
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	B	Worker's Compensation			56,063	73,133
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Workers' Compensation			364,407	473,203
30. New Hampshire NH						
31. New Jersey NJ	B	Workers' Compensation			2,692,118	2,775,737
32. New Mexico NM	B	Workers' Compensation			355,472	445,785
33. New York NY						
34. North Carolina NC	B	Workers' Compensation			481,778	525,932
35. North Dakota ND						
36. Ohio OH	B	Property & Casualty	2,566,219	2,626,961		
37. Oklahoma OK						
38. Oregon OR	O	Worker's Compensation. Workers' Compensation			2,697,488	2,751,588
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. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,566,219	2,626,961	10,130,534	10,648,360

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0