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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

MOTORISTS MUTUAL INSURANCE COMPANY

NAIC Group Code..... 291, 291 (Current Period) (Prior Period) NAIC Company Code..... 14621 Employer's ID Number..... 31-4259550

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

Incorporated/Organized..... November 8, 1928 Commenced Business..... November 27, 1928

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

DIRECTORS OR TRUSTEES

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	30,182,723	2.5	30,182,723		30,182,723	2.6
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	16,152,137	1.3	16,152,137		16,152,137	1.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	18,798,397	1.6	18,798,397		18,798,397	1.6
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	274,241,115	22.6	274,241,115		274,241,115	23.2
1.06 Industrial and Miscellaneous	377,187,494	31.2	377,187,494		377,187,494	31.9
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	716,561,867	59.2	716,561,867	0	716,561,867	60.6
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)	88,381,263	7.3	88,381,263		88,381,263	7.5
3.02 Industrial and Miscellaneous Other (Unaffiliated)	4,970,005	0.4	4,970,005		4,970,005	0.4
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	104,695,050	8.6	104,695,050		104,695,050	8.8
3.05 Mutual Funds	58,831,428	4.9	58,831,428		58,831,428	5.0
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	256,877,746	21.2	256,877,746	0	256,877,746	21.7
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	33,627,832	2.8	33,627,832		33,627,832	2.8
5.02 Properties Held for Production of Income	1,753,961	0.1	1,753,961		1,753,961	0.1
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	35,381,793	2.9	35,381,793	0	35,381,793	3.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	25,029,199	2.1	25,029,199		25,029,199	2.1
6.02 Cash Equivalents (Schedule E, Part 2)	33,457,553	2.8	33,457,553		33,457,553	2.8
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	58,486,753	4.8	58,486,753	0	58,486,753	4.9
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	143,520,372	11.9	115,690,525		115,690,525	9.8
10. Receivables for Securities	18,029	0.0	18,029		18,029	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	1,210,846,559	100.0	1,183,016,712	0	1,183,016,712	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		34,243,465
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	436,833	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	3,549,921	3,986,754
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		(26,991)
5.	Deduct amounts received on disposals, Part 3, Column 15		1,527,767
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	1,290,140	
	8.2 Totals, Part 3, Column 9	3,528	1,293,668
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		35,381,793
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		35,381,793

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		143,714,864
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)	8,027,392	8,027,392
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	4,322,866	
5.2 Totals, Part 3, Column 9		4,322,866
6. Total gain (loss) on disposals, Part 3, Column 19		(397,955)
7. Deduct amounts received on disposals, Part 3, Column 16		12,202,538
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17	55,743	
9.2 Totals, Part 3, Column 14		55,743
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)		143,520,372
12. Deduct total nonadmitted amounts		27,829,847
13. Statement value at end of current period (Line 11 minus Line 12)		115,690,525

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		983,567,501
2. Cost of bonds and stocks acquired, Part 3, Column 7		193,212,999
3. Accrual of discount		907,100
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	205,034	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	18,558,417	
4.4 Part 4, Column 11	3,333,096	22,096,547
5. Total gain (loss) on disposals, Part 4, Column 19		12,701,152
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		219,371,367
7. Deduct amortization of premium		3,606,526
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	102,850	
9.4 Part 4, Column 13	16,072,431	16,175,281
10. Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		107,487
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		973,439,612
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		973,439,612

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	30,182,723	34,158,915	28,067,534	29,456,450
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	30,182,723	34,158,915	28,067,534	29,456,450
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	16,152,137	17,180,513	17,089,754	15,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	18,798,397	20,100,219	19,343,793	18,425,000
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	274,241,115	287,438,023	281,736,415	264,856,759
Industrial and Miscellaneous,	8. United States	332,776,380	364,172,603	333,162,194	330,436,752
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	4,769,216	5,239,075	4,749,905	4,750,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	39,641,898	43,996,918	39,539,499	39,750,000
	11. Totals	377,187,494	413,408,595	377,451,598	374,936,752
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	716,561,867	772,286,264	723,689,094	703,174,960
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	149,218,652	149,218,652	95,887,408	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	103,945	103,945	50,416	
	22. Other Countries	2,860,099	2,860,099	1,537,678	
	23. Totals	152,182,695	152,182,695	97,475,501	
Parent, Subsidiaries and Affiliates	24. Totals	104,695,050	104,695,050	88,345,212	
	25. Total Common Stocks	256,877,746	256,877,746	185,820,712	
	26. Total Stocks	256,877,746	256,877,746	185,820,712	
	27. Total Bonds and Stocks	973,439,612	1,029,164,010	909,509,807	

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	6,186,407	13,329,560	6,309,855	965,225	3,391,675	XXX	30,182,723	4.2	53,284,956	7.7	30,182,723	
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	6,186,407	13,329,560	6,309,855	965,225	3,391,675	XXX	30,182,723	4.2	53,284,956	7.7	30,182,723	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	1,993,606	10,009,372	4,149,160			XXX	16,152,137	2.3	14,858,221	2.1	16,152,137	
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	1,993,606	10,009,372	4,149,160	0	0	XXX	16,152,137	2.3	14,858,221	2.1	16,152,137	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	770,000	6,093,095	10,850,548	275,854	808,900	XXX	18,798,397	2.6	13,272,557	1.9	18,798,397	
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	770,000	6,093,095	10,850,548	275,854	808,900	XXX	18,798,397	2.6	13,272,557	1.9	18,798,397	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	44,958,502	121,830,483	90,999,834	11,409,859	3,737,372	XXX	272,936,049	38.1	223,992,682	32.4	272,936,049	
5.2 NAIC 2		1,305,066				XXX	1,305,066	0.2		0.0	1,305,066	
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	44,958,502	123,135,549	90,999,834	11,409,859	3,737,372	XXX	274,241,115	38.3	223,992,682	32.4	274,241,115	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	25,795,924	146,305,886	109,672,373	11,191,479	17,762,554	XXX	310,728,217	43.4	324,188,527	46.9	261,795,083	48,933,134
6.2 NAIC 2	4,595,023	31,096,700	9,914,719	11,730,590	7,244,576	XXX	64,581,608	9.0	61,502,518	8.9	55,006,341	9,575,266
6.3 NAIC 3		962,500	915,170			XXX	1,877,670	0.3		0.0	1,877,670	
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	30,390,947	178,365,086	120,502,262	22,922,069	25,007,129	XXX	377,187,494	52.6	385,691,045	55.8	318,679,094	58,508,400
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) 79,704,439	297,568,396	221,981,769	23,842,417	25,700,501	0	648,797,523	90.5	XXX	XXX	599,864,389	48,933,134
11.2 NAIC 2	(d) 4,595,023	32,401,766	9,914,719	11,730,590	7,244,576	0	65,886,674	9.2	XXX	XXX	56,311,408	9,575,266
11.3 NAIC 3	(d) 0	962,500	915,170	0	0	0	1,877,670	0.3	XXX	XXX	1,877,670	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	84,299,462	330,932,663	232,811,658	35,573,007	32,945,076	0	(b) 716,561,867	100.0	XXX	XXX	658,053,467	58,508,400
11.8 Line 11.7 as a % of Col. 7	11.8	46.2	32.5	5.0	4.6	0.0	100.0	XXX	XXX	XXX	91.8	8.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	95,449,848	275,688,869	205,547,206	26,259,999	26,651,021		XXX	XXX	629,596,942	91.1	573,488,394	56,108,549
12.2 NAIC 2	4,255,162	30,044,754	10,473,493	9,478,993	7,250,116		XXX	XXX	61,502,518	8.9	51,102,407	10,400,112
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	99,705,010	305,733,623	216,020,698	35,738,993	33,901,137	0	XXX	XXX	(b) 691,099,461	100.0	624,590,800	66,508,660
12.8 Line 12.7 as a % of Col. 9	14.4	44.2	31.3	5.2	4.9	0.0	XXX	XXX	100.0	XXX	90.4	9.6
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	77,045,007	268,369,762	210,299,671	22,437,870	21,712,079		599,864,389	83.7	573,488,394	83.0	599,864,389	XXX
13.2 NAIC 2	4,595,023	28,935,873	8,771,823	10,847,170	3,161,519		56,311,408	7.9	51,102,407	7.4	56,311,408	XXX
13.3 NAIC 3		962,500	915,170				1,877,670	0.3	0	0.0	1,877,670	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	81,640,030	298,268,135	219,986,664	33,285,040	24,873,598	0	658,053,467	91.8	624,590,800	90.4	658,053,467	XXX
13.8 Line 13.7 as a % of Col. 7	12.4	45.3	33.4	5.1	3.8	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	11.4	41.6	30.7	4.6	3.5	0.0	91.8	XXX	XXX	XXX	91.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	2,659,432	29,198,634	11,682,099	1,404,548	3,988,422		48,933,134	6.8	56,108,549	8.1	XXX	48,933,134
14.2 NAIC 2		3,465,893	1,142,896	883,420	4,083,057		9,575,266	1.3	10,400,112	1.5	XXX	9,575,266
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	2,659,432	32,664,527	12,824,995	2,287,968	8,071,478	0	58,508,400	8.2	66,508,660	9.6	XXX	58,508,400
14.8 Line 14.7 as a % of Col. 7	4.5	55.8	21.9	3.9	13.8	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	0.4	4.6	1.8	0.3	1.1	0.0	8.2	XXX	XXX	XXX	XXX	8.2

(a) Includes $.....55,454,727 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....1,886,219 current year of bonds with Z designations and $.....629,359 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	5,508,239	12,226,963	6,060,190	918,047	3,391,628	XXX	28,105,067	3.9	49,380,168	7.1	28,105,067	
1.02 Residential Mortgage-Backed Securities	554,508	964,187	249,665	47,178	46	XXX	1,815,585	0.3	3,138,571	0.5	1,815,585	
1.03 Commercial Mortgage-Backed Securities	123,660	138,411				XXX	262,071	0.0	766,217	0.1	262,071	
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	6,186,407	13,329,560	6,309,855	965,225	3,391,675	XXX	30,182,723	4.2	53,284,956	7.7	30,182,723	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	1,993,606	10,009,372	4,149,160			XXX	16,152,137	2.3	14,858,221	2.1	16,152,137	
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	1,993,606	10,009,372	4,149,160	0	0	XXX	16,152,137	2.3	14,858,221	2.1	16,152,137	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	770,000	6,093,095	10,850,548	275,854	808,900	XXX	18,798,397	2.6	13,272,557	1.9	18,798,397	
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	770,000	6,093,095	10,850,548	275,854	808,900	XXX	18,798,397	2.6	13,272,557	1.9	18,798,397	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	23,168,435	61,965,259	67,403,328	4,253,561	3,440,856	XXX	160,231,440	22.4	120,430,508	17.4	160,231,440	
5.02 Residential Mortgage-Backed Securities	21,790,067	60,463,897	23,596,506	7,156,297	296,516	XXX	113,303,283	15.8	102,836,273	14.9	113,303,283	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	8,183	0.0		
5.04 Other Loan-Backed and Structured Securities		706,393				XXX	706,393	0.1	717,718	0.1	706,393	
5.05 Totals	44,958,502	123,135,549	90,999,834	11,409,859	3,737,372	XXX	274,241,115	38.3	223,992,682	32.4	274,241,115	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations	19,998,194	108,729,847	43,680,287	21,508,068	24,137,175	XXX	218,053,571	30.4	234,319,902	33.9	192,041,790	26,011,782
6.02 Residential Mortgage-Backed Securities	835,098	2,849,439	2,194,221	959,198	869,955	XXX	7,707,911	1.1	3,420,773	0.5	390,044	7,317,866
6.03 Commercial Mortgage-Backed Securities	3,433,903	25,662,476	72,969,876			XXX	102,066,254	14.2	96,478,614	14.0	96,423,754	5,642,501
6.04 Other Loan-Backed and Structured Securities	6,123,753	41,123,324	1,657,878	454,803		XXX	49,359,758	6.9	51,471,755	7.4	29,823,507	19,536,251
6.05 Totals	30,390,947	178,365,086	120,502,262	22,922,069	25,007,129	XXX	377,187,494	52.6	385,691,045	55.8	318,679,094	58,508,400
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	51,438,473	199,024,536	132,143,513	26,955,531	31,778,559	XXX	441,340,612	61.6	XXX	XXX	415,328,831	26,011,782
11.02 Residential Mortgage-Backed Securities	23,179,673	64,277,522	26,040,392	8,162,673	1,166,518	XXX	122,826,779	17.1	XXX	XXX	115,508,912	7,317,866
11.03 Commercial Mortgage-Backed Securities	3,557,563	25,800,887	72,969,876	0	0	XXX	102,328,325	14.3	XXX	XXX	96,685,824	5,642,501
11.04 Other Loan-Backed and Structured Securities	6,123,753	41,829,717	1,657,878	454,803	0	XXX	50,066,151	7.0	XXX	XXX	30,529,900	19,536,251
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	84,299,462	330,932,663	232,811,658	35,573,007	32,945,076	0	716,561,867	100.0	XXX	XXX	658,053,467	58,508,400
11.09 Line 11.08 as a % of Col. 7	11.8	46.2	32.5	5.0	4.6	0.0	100.0	XXX	XXX	XXX	91.8	8.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	59,768,055	212,546,063	107,684,628	20,843,051	31,419,560	XXX	XXX	XXX	432,261,356	62.5	405,459,601	26,801,755
12.02 Residential Mortgage-Backed Securities	17,279,550	49,069,529	26,324,010	14,240,950	2,481,577	XXX	XXX	XXX	109,395,617	15.8	106,440,954	2,954,663
12.03 Commercial Mortgage-Backed Securities	8,450,443	14,694,669	74,107,902			XXX	XXX	XXX	97,253,014	14.1	84,356,712	12,896,302
12.04 Other Loan-Backed and Structured Securities	14,206,961	29,423,361	7,904,159	654,992		XXX	XXX	XXX	52,189,473	7.6	28,333,532	23,855,941
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	99,705,010	305,733,623	216,020,698	35,738,993	33,901,137	0	XXX	XXX	691,099,461	100.0	624,590,800	66,508,660
12.09 Line 12.08 as a % of Col. 9	14.4	44.2	31.3	5.2	4.9	0.0	XXX	XXX	100.0	XXX	90.4	9.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	51,438,473	187,086,078	126,155,402	26,072,111	24,576,767	XXX	415,328,831	58.0	405,459,601	58.7	415,328,831	XXX
13.02 Residential Mortgage-Backed Securities	22,433,390	61,650,702	23,915,060	7,212,929	296,831	XXX	115,508,912	16.1	106,440,954	15.4	115,508,912	XXX
13.03 Commercial Mortgage-Backed Securities	3,424,844	23,344,778	69,916,202			XXX	96,685,824	13.5	84,356,712	12.2	96,685,824	XXX
13.04 Other Loan-Backed and Structured Securities	4,343,322	26,186,578				XXX	30,529,900	4.3	28,333,532	4.1	30,529,900	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	81,640,030	298,268,135	219,986,664	33,285,040	24,873,598	0	658,053,467	91.8	624,590,800	90.4	658,053,467	XXX
13.09 Line 13.08 as a % of Col. 7	12.4	45.3	33.4	5.1	3.8	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	11.4	41.6	30.7	4.6	3.5	0.0	91.8	XXX	XXX	XXX	91.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		11,938,459	5,988,111	883,420	7,201,792	XXX	26,011,782	3.6	26,801,755	3.9	XXX	26,011,782
14.02 Residential Mortgage-Backed Securities	746,284	2,626,820	2,125,332	949,744	869,686	XXX	7,317,866	1.0	2,954,663	0.4	XXX	7,317,866
14.03 Commercial Mortgage-Backed Securities	132,718	2,456,109	3,053,674			XXX	5,642,501	0.8	12,896,302	1.9	XXX	5,642,501
14.04 Other Loan-Backed and Structured Securities	1,780,431	15,643,139	1,657,878	454,803		XXX	19,536,251	2.7	23,855,941	3.5	XXX	19,536,251
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	2,659,432	32,664,527	12,824,995	2,287,968	8,071,478	0	58,508,400	8.2	66,508,660	9.6	XXX	58,508,400
14.09 Line 14.08 as a % of Col. 7	4.5	55.8	21.9	3.9	13.8	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	0.4	4.6	1.8	0.3	1.1	0.0	8.2	XXX	XXX	XXX	XXX	8.2

Sch. DA - Verification
NONE

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	35,948,535	8,645,279	27,303,256	
2. Cost of cash equivalents acquired	493,656,995	9,999,348	483,657,647	
3. Accrual of discount	4,891	4,891		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	21	21		
6. Deduct consideration received on disposals	496,152,888	18,649,538	477,503,350	
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)	33,457,553	0	33,457,553	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	33,457,553	0	33,457,553	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 Occupied by the Reporting Entity - Administrative																
21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100')		Columbus	OH	11/01/1974	01/28/1992	51,317,569		20,132,784	15,152,000	965,665			(965,665)		5,455,058	3,533,197
1 story brick service garage		Columbus	OH	09/01/1985		85,536		30,270	132,100	1,951			(1,951)		3,840	17,680
11 parking lots		Columbus	OH	09/01/1985		1,747,320		1,509,404	1,841,300	5,232			(5,232)		1,214	279,721
Parking lots		Columbus	OH	02/01/1993		404,158		379,231	428,700	1,729			(1,729)		106	24,324
1 story data center (19,891 sq ft) and seven acres land		New Albany	OH	12/29/2008		12,563,407		9,533,292	12,563,407	297,244			(297,244)		762,516	242,398
Land (.57 acreage) and structure (4,344 sq ft)		Columbus	OH	06/01/2011		455,025		455,025	480,000				0			44,770
Land (.49 acreage) and structure (21,172 sq ft)		Columbus	OH	12/06/2013	07/09/2012	1,305,860		1,305,860	1,300,000				0		97,116	41,421
Land (.09 acreage) and structure (1,972 sq ft)		Columbus	OH	05/23/2016		281,966		281,966	276,100				0			4,325
0299999. Properties Occupied by the Reporting Entity - Administrative						68,160,841	0	33,627,832	32,173,607	1,271,822	0	0	(1,271,822)	0	6,319,850	4,187,836
0399999. Total - Properties Occupied by the Reporting Entity						68,160,841	0	33,627,832	32,173,607	1,271,822	0	0	(1,271,822)	0	6,319,850	4,187,836
Properties Held for the Production of Income																
1 story (4,000 sq ft) building and 2 story white block warehouse (20,000 sq ft)		Columbus	OH	03/01/1990	10/24/2004	626,723		285,978	570,000	11,434			(11,434)		27,241	64,608
2 story structure and lot (2,940 sq ft)		Columbus	OH	12/01/2001		395,661		275,210	421,700	6,883			(6,883)		52,700	37,636
5 story (82,960 sq ft) building with 68 residential units		Columbus	OH	12/01/2017		1,192,773		1,192,773	780,000				0			
0499999. Total - Properties Held for the Production of Income						2,215,156	0	1,753,961	1,771,700	18,316	0	0	(18,316)	0	79,941	102,244
0699999. Totals						70,375,997	0	35,381,793	33,945,307	1,290,138	0	0	(1,290,138)	0	6,399,791	4,290,080

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 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	01/07/2020	WSA Studio				6,218
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	01/16/2020	O & S Associates				1,750
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/21/2020	Elford, Inc.				135,875
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/24/2020	Elford, Inc.				9,655
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/07/2020	Elford, Inc.				325,907
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/21/2020	Elford, Inc.				5,450
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/07/2020	Elford, Inc.				105,323
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/11/2020	WSA Studio				2,500
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/06/2020	Elford, Inc.				388,710
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/21/2020	Elford, Inc.				3,512
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/13/2020	WSA Studio				7,635
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/13/2020	Speer Mechanical				43,320
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/18/2020	Elford, Inc.				107,013
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/18/2020	Moody Nolan				10,562
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/20/2020	Speer Mechanical				78,324
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/18/2020	Moody Nolan				1,283
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/19/2020	Speer Mechanical				135,254
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	04/02/2020	WSA Studio				7,980
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	04/07/2020	Centimark Corporation				5,850
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	04/09/2020	WSA Studio				8,525
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	04/13/2020	Elford, Inc.				2,583
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	04/27/2020	Central City Electric, LLC				4,355
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	05/01/2020	Elford, Inc.				60,000

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	3	4	5	6	7	8	9
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
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	05/06/2020	Elford, Inc.				80,945
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/03/2020	Elford, Inc.				156,075
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/09/2020	WSA Studio				24,240
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/10/2020	Tommy's Powerwashing LLC				4,723
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/17/2020	O & S Associates, Inc.				18,400
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/18/2020	ES Architecture & Development Inc.				9,250
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/24/2020	WSA Studio				21,985
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/30/2020	Engineering Economics				18,150
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/29/2019	Thyssenkrupp				128,124
12445 Cirrus Dr.	Fishers	IN	06/03/2020	Carriger & Franklin Co Inc.	625			
12445 Cirrus Dr.	Fishers	IN	06/03/2020	Lewellen Appraisal Company	600			
12445 Cirrus Dr.	Fishers	IN	06/30/2020	Mike Lucas	435,608			
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/09/2020	TOMMYS POWERWASHING LLC				4,723
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/31/2020	O & S ASSOCIATES, INC				9,900
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/31/2020	THYSSENKRUPP ELEVATOR				128,124
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/08/2020	MERIT CONSTRUCTION SERVICES				95,966
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/01/2020	MERIT CONSTRUCTION SERVICES				197,014
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/01/2020	O & A ASSOCIATES, INC				7,250
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/31/2020	KOORSEN FIRE & SECURITY				5,601
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/01/2020	ELFORD, INC				243,970
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/08/2020	THYSSENKRUPP ELEVATOR				94,262
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/25/2020	JOHNSON CONTROLS, INC				8,589
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/24/2020	SHAFFER CONSTRUCTION				42,750
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/24/2020	WSA STUDIO				750

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
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	09/30/2020	WSA Studio				675
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/01/2020	WSA				9,160
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/06/2020	THYSSENKRUPP ELEVATOR				16,016
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/19/2020	WSA				675
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/20/2020	WSA				800
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/20/2020	WSA				1,875
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/22/2020	The Door Company of Ohio				211,209
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/01/2020	Johnson Controls				32,661
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/01/2020	Shaffer Construction				11,860
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/01/2020	Shaffer Construction				31,133
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/01/2020	Shaffer Construction				16,857
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/11/2020	The Door Company of Ohio				15,547
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/16/2020	THYSSENKRUPP ELEVATOR				16,015
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/01/2020	Johnson Controls				4,340
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/11/2020	Johnson Controls				12,782
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/18/2020	Division 7, inc.				2,987
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/13/2020	Elford				31,584
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/17/2020	WSA				320
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/17/2020	WSA				750
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/17/2020	WSA				675
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/24/2020	Shaffer Construction				92,205
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	11/25/2020	The Door Company of Ohio				30,622
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/01/2020	Johnson Controls				6,202

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
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/15/2020	Central city electric				5,113
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/31/2020					1,500
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/31/2020					1,250
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/07/2020	Elford				58,276
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/15/2020	Johnson Controls				7,838
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/15/2020	WSA				675
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/16/2020	WSA				2,625
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/17/2020	Johnson Controls				5,557
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/14/2020	Elford				123,240
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/30/2020	Regal Plumbing and heating				32,424
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/30/2020	Speer Mechanical				6,103
0199999. Total - Acquired by Purchase					436,833	0	0	3,549,921
0399999. Totals					436,833	0	0	3,549,921

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	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. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
12445 Cirrus Dr	Fishers	IN	08/13/2020	Ryan & Avery Yszenga	435,608		435,608				0		435,608	415,128		(20,480)	(20,480)		
1 story brick office building with 2 bays, drive-thru, and lot (214'x571')	Monroeville	PA	03/03/2020	Kracken Properties LLC	1,303,382		690,314	3,528			(3,528)		686,786	737,003		50,217	50,217		16,888
4813 Bears Paw	Springfield	IL	09/02/2020	Jacob Saladino	432,364		432,364				0		432,364	375,636		(56,728)	(56,728)		
0199999. Total - Property Disposed					2,171,354	0	1,558,286	3,528	0	0	(3,528)	0	1,554,758	1,527,767	0	(26,991)	(26,991)	0	16,888
0399999. Totals					2,171,354	0	1,558,286	3,528	0	0	(3,528)	0	1,554,758	1,527,767	0	(26,991)	(26,991)	0	16,888

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 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
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
Non-Registered Private Funds with Underlying Assets Having the Characteristics of Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
	Intercompany Long-Term Loan		Columbus	OH	Private Placement		10/20/2015		30,786,190	26,940,697	26,940,697						700,706		100.000
1099999. Total - Non-Registered Private Funds with Underlying Assets Having the Characteristics of Bonds - NAIC Designation Not Assigned by the SVO - Affiliated									30,786,190	26,940,697	26,940,697	0	0	0	0	0	700,706	0	XXX
Non-Registered Private Funds with Underlying Assets Having the Characteristics of Mortgage Loans - Affiliated																			
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		30,432,392	31,079,580	31,079,580	(657,779)					1,304,967		2.810
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012		14,296,130	15,242,880	15,242,880	3,156,852					891,756	2,289,600	2.040
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)		Grand Duchy	LUX	Direct Lending Fund III General Partner		01/25/2019		5,326,604	8,298,821	8,298,821	(337,170)					681,711	11,212,562	5.130
	Consumer Agent Portal LLC		Minneapolis	MN	IIABA		04/17/2014		5,000,000	889,150	889,150	(66,286)							9.900
	Crescent Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		05/01/2007		28,467,478	29,097,489	29,097,489	(528,095)					1,158,106		18.010
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		03/29/2007	1	56,901	48,621	48,621	(7,640)				6,292		37,012	0.230
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	3,111,858	2,125,356	2,125,356	219,861					254,095	375,000	0.430
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	177,497	123,794	123,794	(32,056)						60,000	0.310
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	1,754,519	1,495,878	1,495,878	261,831					324,372	70,000	0.170
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007	3	399,833	300,466	300,466	(87,864)				49,451	84,120	165,179	2.360
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	4,618,397	4,519,099	4,519,099	710,351					671,871	885,000	0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	627,543	568,614	568,614	(9,324)					45,552	200,000	0.410
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	3,530,698	4,263,348	4,263,348	1,476,634					536,105	150,000	0.260
	MPC IN 2017-2018 DINO LLC		Atlanta	GA			05/30/2017		11,113	11,113	11,113								
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		2,049,691	1,774,491	1,774,491	223,550					393,403	212,500	1.680
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									99,860,654	99,838,700	99,838,700	4,322,866	0	0	0	55,743	6,346,058	15,656,854	XXX
Surplus Debentures - Affiliated																			
	Wilson Mutual Insurance Company		Sheboygan	WI	Private Placement		11/05/2001		10,000,000	10,000,000	10,000,000						325,000		
	Wilson Mutual Insurance Company		Sheboygan	WI	Private Placement		05/20/2010		3,000,000	3,000,000	3,000,000						97,500		
	Iowa Mutual Insurance Company		DeWitt	IA	Private Placement		12/02/2003		3,000,000	3,000,000	3,000,000								
2899999. Total - Surplus Debentures - Affiliated									16,000,000	16,000,000	16,000,000	0	0	0	0	0	422,500	0	XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	CA	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		03/28/2006		1,112,582	740,973	740,973								10.960
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated									1,112,582	740,973	740,973	0	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									100,973,236	100,579,673	100,579,673	4,322,866	0	0	0	55,743	6,346,058	15,656,854	XXX
4999999. Subtotal - Affiliated									46,786,190	42,940,697	42,940,697	0	0	0	0	0	1,123,206	0	XXX
5099999. Totals									147,759,426	143,520,370	143,520,370	4,322,866	0	0	0	55,743	7,469,264	15,656,854	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

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

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

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
Non-Registered Private Funds with Underlying Assets Having Characteristics of Other Fixed Income Instruments - Affiliated										
	Intercompany Long-Term Loan	Columbus	OH	Private Placement	10/20/2015			700,706		100.000
1499999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Other Fixed Income Instruments - Affiliated							0	700,706	0	XXX
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			1,304,967		2.810
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)	Grand Duchy	LUX	Direct Lending Fund III General Partner	01/25/2019			4,476,112		5.130
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007			1,158,106		18.010
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007			187,500		0.430
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011			150,000		0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011			50,000		0.410
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	7,326,685	0	XXX
4899999. Subtotal - Unaffiliated							0	7,326,685	0	XXX
4999999. Subtotal - Affiliated							0	700,706	0	XXX
5099999. Totals							0	8,027,392	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
Non-Registered Private Funds with Underlying Assets Having Characteristics of Other Fixed Income Instruments - Affiliated																			
	Intercompany Long-Term Loan	Columbus	OH.	Private Placement	10/20/2015	12/31/2020	30,786,190					0		26,940,697	4,546,200			0	
1499999. Total - Non-Registered Private Funds with Underlying Assets Having Char. of Other Fixed Income Instr. - Affiliated							30,786,190	0	0	0	0	0	0	26,940,697	4,546,200	0	0	0	0
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	14,296,130					0		15,242,880	2,210,102			0	891,756
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)	Grand Duchy	LUX	Arcmont Asset Management	01/25/2019	12/22/2020	5,326,604					0		8,298,821	1,166,726			0	681,711
	HarbourVest International Private Equity Partners V	Wilmington	DE.	HarbourVest	03/29/2007	10/29/2020	56,901					0		48,621	4,925		(2,007)	(2,007)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE.	HarbourVest	03/29/2007	12/29/2020	3,111,858					0		2,125,356	1,393,863			0	254,095
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE.	HarbourVest	03/29/2007	12/29/2020	177,497					0		123,794	21,647			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE.	HarbourVest	03/29/2007	12/30/2020	1,754,519					0		1,495,878	520,472			0	324,372
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE.	HarbourVest	05/02/2007	09/30/2020	399,833					0		300,466	36,616		(24,339)	(24,339)	84,120
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE.	HarbourVest	12/21/2011	12/28/2020	4,618,397					0		4,519,099	959,649			0	671,871
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE.	HarbourVest	12/21/2011	12/21/2020	627,543					0		568,614	99,605			0	45,552
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE.	HarbourVest	12/21/2011	12/28/2020	3,530,698					0		4,263,348	743,984			0	536,105
	Park Street Capital Private Equity Fund VIII	Boston	MA.	Park Street Capital	05/04/2007	21/15/2020	2,049,691					0		1,774,491	498,750			0	393,403
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							35,949,671	0	0	0	0	0	0	38,761,368	7,656,338	0	(26,346)	(26,346)	3,882,985
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA.	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	12/31/2019	1,112,582					0		740,973			(371,609)	(371,609)	
4399999. Total - All Other Low Income Housing Tax Credit - Unaffiliated							1,112,582	0	0	0	0	0	0	740,973	0	0	(371,609)	(371,609)	0
4899999. Subtotal - Unaffiliated							37,062,253	0	0	0	0	0	0	39,502,341	7,656,338	0	(397,955)	(397,955)	3,882,985
4999999. Subtotal - Affiliated							30,786,190	0	0	0	0	0	0	26,940,697	4,546,200	0	0	0	0
5099999. Totals							67,848,443	0	0	0	0	0	0	66,443,038	12,202,538	0	(397,955)	(397,955)	3,882,985

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)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) / Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due & Accrued	Interest 20 Amount Rec. During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 FH 6	UNITED STATES TREASURY	CF			1.A	1,963,693	144.047	2,281,573	1,583,910	1,862,117	18,600	(32,896)			3.875	1.342	AO	13,152	61,017	12/04/2013	04/15/2029
912810 FR 4	UNITED STATES TREASURY	CF			1.A	1,655,243	116.828	1,936,594	1,657,644	1,736,812	19,464	(21,465)			2.375	0.896	JJ	18,187	38,833	05/05/2014	01/15/2025
912810 PZ 5	UNITED STATES TREASURY	CF			1.A	3,725,326	131.344	5,256,605	4,002,174	4,198,073	46,992	(26,426)			2.500	1.673	JJ	46,221	98,692	09/03/2010	01/15/2029
912810 QF 8	UNITED STATES TREASURY	CF			1.A	868,598	154.859	1,257,419	811,975	918,047	9,537	(5,023)			2.125	1.264	FA	6,517	17,033	11/04/2015	02/15/2040
912810 QV 3	UNITED STATES TREASURY	CF			1.A	1,407,688	127.297	2,347,029	1,843,744	1,661,305	21,648	7,749			0.750	1.359	FA	5,223	13,651	06/20/2013	02/15/2042
912810 RF 7	UNITED STATES TREASURY				1.A	1,619,344	144.031	2,252,865	1,564,150	1,730,323	18,368	(6,840)			1.375	0.805	FA	8,124	21,231	08/07/2015	02/15/2044
912828 H4 5	UNITED STATES TREASURY	CF			1.A	1,007,085	107.938	1,186,611	1,099,350	1,103,083	12,910	(977)			0.250	0.154	JJ	1,270	2,711	09/22/2015	01/15/2025
912828 PP 9	UNITED STATES TREASURY	CF			1.A	3,848,324	99.984	3,927,442	3,928,056	3,919,592	46,134	(57,061)			1.125	(0.422)	JJ	20,414	43,589	06/14/2013	01/15/2021
912828 Q6 0	UNITED STATES TREASURY				1.A	358,074	100.346	385,854	384,524	384,938	4,515	(1,457)			0.125	(0.286)	AO	103	478	05/16/2016	04/15/2021
912828 QV 5	UNITED STATES TREASURY	SD			1.A	1,067,869	101.301	1,170,320	1,155,290	1,203,709	13,560	836			0.625	0.705	JJ	3,336	7,122	11/23/2011	07/15/2021
912828 SA 9	UNITED STATES TREASURY	SD			1.A	673,864	101.789	737,743	724,777	747,934	8,511	(575)			0.125	0.038	JJ	419	894	08/16/2012	01/15/2022
912828 UH 1	UNITED STATES TREASURY	CF			1.A	2,281,948	103.906	2,695,911	2,594,561	2,589,109	30,452	2,949			0.125	0.249	JJ	1,498	3,199	08/09/2013	01/15/2023
912828 WU 0	UNITED STATES TREASURY	CF			1.A	3,632,190	107.109	4,345,917	4,057,457	4,031,766	47,656	7,275			0.125	0.324	JJ	2,343	5,003	09/22/2015	07/15/2024
912828 XL 9	UNITED STATES TREASURY	CF			1.A	1,840,774	109.813	2,218,564	2,020,320	2,018,259	23,718	436			0.375	0.399	JJ	3,500	7,473	05/16/2016	07/15/2025
0199999. U.S. Government - Issuer Obligations						25,950,020	XXX	32,000,448	27,427,932	28,105,067	322,065	(133,474)	0	0	XXX	XXX	XXX	130,306	320,926	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179T 7K 5	G2 MA5398 - RMBS	CF		4	1.A	978,940	106.778	1,021,903	957,033	977,089		(1,410)			4.000	2.905	MON	3,190	38,281	08/07/2018	08/20/2048
3620AD NY 4	GN 726807 - RMBS			4	1.A	45,235	115.083	50,819	44,159	45,306		(172)			5.000	4.261	MON	184	2,207	08/19/2009	09/15/2039
3620C6 EG 6	GN 749935 - RMBS			4	1.A	166,773	108.482	173,387	159,830	166,648		(1,595)			4.000	2.809	MON	533	6,388	10/21/2010	11/15/2040
36291E H8 7	GN 625855 - RMBS			4	1.A	296,540	100.125	271,152	270,813	280,230		(855)			5.750	4.765	MON	1,298	15,571	06/03/2005	06/15/2035
36291H C9 3	GN 628396 - RMBS			4	1.A	361,435	111.157	378,127	340,174	346,311		(1,244)			6.500	5.687	MON	1,843	22,101	02/20/2004	10/15/2028
0299999. U.S. Government - Residential Mortgage-Backed Securities						1,848,924	XXX	1,895,388	1,772,009	1,815,585	0	(5,275)	0	0	XXX	XXX	XXX	7,047	84,548	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38376G DN 7	GNR 2010-018 C - CMBS			4	1.A	237,579	102.796	232,731	226,400	231,708		(3,650)			4.377	2.314	MON	826	9,885	01/24/2014	03/16/2051
38376G XT 2	GNR 2010-148 C - CMBS			4	1.A	31,011	100.797	30,348	30,108	30,362		(61)			3.074	1.728	MON	77	913	09/30/2010	12/16/2050
0399999. U.S. Government - Commercial Mortgage-Backed Securities						268,590	XXX	263,079	256,508	262,071	0	(3,710)	0	0	XXX	XXX	XXX	903	10,797	XXX	XXX
0599999. Total - U.S. Government						28,067,534	XXX	34,158,915	29,456,450	30,182,723	322,065	(142,460)	0	0	XXX	XXX	XXX	138,256	416,271	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063B 4N 9	CALIFORNIA ST			2	1.C FE	933,616	110.519	884,152	800,000	833,791		(14,341)			5.000	3.040	AO	10,000	40,000	04/12/2013	10/01/2027
13063B E2 4	CALIFORNIA ST			2	1.C FE	559,655	107.516	537,580	500,000	511,514		(6,621)			5.000	3.561	MS	8,333	25,000	09/25/2012	09/01/2036
13063B PX 4	CALIFORNIA ST			2	1.C FE	1,242,425	103.344	1,291,800	1,250,000	1,243,606		172			5.000	5.040	AO	15,625	62,500	07/24/2013	10/01/2041
13063B S6 0	CALIFORNIA ST			2	1.C FE	1,145,470	109.901	1,099,010	1,000,000	1,034,757		(15,867)			5.000	3.261	FA	20,833	50,000	03/15/2013	02/01/2027
13063C ZY 9	CALIFORNIA ST			2	1.C FE	2,165,240	117.141	2,342,820	2,000,000	2,095,963		(15,322)			4.000	3.070	MS	26,667	80,000	03/10/2016	09/01/2032
20772J WQ 1	CONNECTICUT ST			2	1.E FE	791,333	110.065	825,488	750,000	766,931		(4,285)			4.000	3.340	MS	10,000	30,000	10/09/2014	09/01/2033
452152 CJ 8	ILLINOIS ST			2	1.F FE	782,490	101.478	761,085	750,000	750,000					5.000	5.000	JJ	18,750	37,500	03/29/2018	01/01/2023
57582R EL 6	MASSACHUSETTS (COMMONWEALTH OF)			2	1.B FE	1,440,550	119.942	1,499,275	1,250,000	1,343,581		(19,042)			5.000	3.200	JJ	31,250	62,500	06/25/2015	07/01/2032
649791 QE 3	NEW YORK ST			1,2	1.B FE	1,056,330	107.536	1,075,360	1,000,000	1,053,196		(3,134)			3.200	2.473	FA	12,089	16,000	06/16/2020	02/15/2039
68609T A6 5	OREGON ST			1,2	1.B FE	1,000,000	101.264	1,012,640	1,000,000	1,000,000					2.419	2.419	FA	11,087		07/09/2020	08/01/2043
70914P VC 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	278,023	112.145	280,363	250,000	264,617		(4,984)			5.000	2.803	AO	2,639	12,500	03/29/2018	10/15/2032

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
70914P VU 3	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	756,197	116.281	755,827	650,000	710,807		(16,783)			5.000	2.173	JD	1,444	32,500	03/29/2018	06/15/2029
93974D BE 7	WASHINGTON ST			2	1.B FE	419,914	111.566	418,373	375,000	397,512		(8,320)			5.000	2.583	FA	7,813	18,750	03/29/2018	08/01/2033
93974D BG 2	WASHINGTON ST			2	1.B FE	1,133,750	111.375	1,113,750	1,000,000	1,041,770		(15,242)			5.000	3.300	FA	20,833	50,000	05/20/2014	08/01/2035
93974D HF 8	WASHINGTON ST			2	1.B FE	1,621,607	115.851	1,650,877	1,425,000	1,540,158		(30,260)			5.000	2.623	FA	29,688	71,250	03/29/2018	08/01/2032
97705L 6G 7	WISCONSIN ST			2	1.B FE	591,340	108.817	544,085	500,000	522,134		(11,680)			5.000	2.511	MN	4,167	25,000	08/06/2014	11/01/2025
97705L 6H 5	WISCONSIN ST			2	1.B FE	587,310	108.803	544,015	500,000	521,220		(11,182)			5.000	2.611	MN	4,167	25,000	08/06/2014	11/01/2026
97705L 6J 1	WISCONSIN ST			2	1.B FE	584,505	108.803	544,015	500,000	520,581		(10,835)			5.000	2.681	MN	4,167	25,000	08/06/2014	11/01/2027
1199999. U.S. States, Territories & Possessions - Issuer Obligations						17,089,754	XXX	17,180,513	15,500,000	16,152,137	0	(187,726)	0	0	XXX	XXX	XXX	239,551	663,500	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						17,089,754	XXX	17,180,513	15,500,000	16,152,137	0	(187,726)	0	0	XXX	XXX	XXX	239,551	663,500	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
016730 DB 6	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS			2	1.C FE	808,720	89.595	895,950	1,000,000	808,900		180				3.425	FA			05/06/2020	08/01/2047
102475 JL 5	BOWIE MD			2	1.A FE	1,000,000	111.312	1,113,120	1,000,000	1,000,000					3.000	3.000	JJ	15,000	19,000	10/30/2019	07/01/2040
12343E CT 5	BUTLER CNTY KANS UNI SCH DIST NO 385 AND			2	1.D FE	903,750	126.091	945,683	750,000	856,262		(14,419)			5.000	2.665	MS	12,500	37,500	07/21/2017	09/01/2032
199492 PD 5	COLUMBUS OHIO			2	1.A FE	530,505	114.225	571,125	500,000	515,144		(3,076)			4.000	3.271	JJ	10,000	20,000	08/20/2015	07/01/2033
248866 TV 7	DENTON TEX				1.B FE	611,195	103.003	515,015	500,000	514,200		(12,340)			5.000	2.418	FA	9,444	25,000	05/01/2012	02/15/2022
249174 SE 4	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1.B FE	552,190	109.104	545,520	500,000	512,297		(6,095)			5.000	3.658	JD	2,083	25,000	08/29/2013	12/01/2025
262633 EY 2	DU PAGE CNTY ILL				1.A FE	231,397	100.000	210,000	210,000	210,000		(1,540)			5.600	4.840	JJ	5,880	13,238	02/02/1999	01/01/2021
266705 K3 5	DURHAM CNTY N C			2	1.A FE	440,169	115.488	438,854	380,000	413,495		(9,866)			5.000	2.173	AO	4,750	19,000	03/29/2018	04/01/2031
304657 NF 2	FAIRFIELD OHIO CITY SCH DIST			2	1.C FE	853,658	113.562	851,715	750,000	785,434		(11,778)			5.000	3.240	MN	6,250	37,500	08/28/2014	11/01/2035
417123 EG 7	HARTNELL CALIF CMNTY COLLEGE DIST	@		3	1.C FE	224,740	63.055	315,275	500,000	275,854		11,024				4.120	N/A			12/09/2015	08/01/2035
529063 VT 3	LEXINGTON CNTY S C SCH DIST NO 001			2	1.C FE	1,014,950	102.578	1,025,780	1,000,000	1,014,185		(765)			2.300	2.108	FA	9,583	2,044	07/08/2020	02/01/2037
564386 SM 3	MANSFIELD TEX INDPT SCH DIST			2	1.A FE	1,000,000	102.718	1,027,180	1,000,000	1,000,000					2.629	2.629	FA	6,573		10/08/2020	02/15/2045
584556 GV 0	MEDICAL CTR EDL BLDG CORP MISS REV			1,2	1.C FE	1,000,000	100.773	1,007,730	1,000,000	1,000,000					2.461	2.461	JD	2,051	2,188	10/01/2020	06/01/2035
592112 RS 7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.A Z	126,163	107.132	107,132	100,000	104,404		(2,863)			5.000	2.005	JJ	2,500	5,000	11/01/2012	07/01/2023
59333F XQ 8	MIAMI-DADE CNTY FLA			2	1.C FE	1,141,660	122.345	1,223,450	1,000,000	1,134,290		(7,370)			4.000	2.410	JJ	23,667		05/12/2020	07/01/2042
613681 U8 6	MONTGOMERY CNTY TEX			2	1.B FE	597,570	114.437	572,185	500,000	535,425		(10,622)			5.000	2.650	MS	8,333	25,000	09/17/2014	03/01/2027
68609B X6 9	OREGON ST			2	1.B FE	595,360	124.576	622,880	500,000	565,717		(8,971)			5.000	2.800	FA	10,417	25,000	07/26/2017	08/01/2042
702334 CH 4	PASADENA TEX INDPT SCH DIST			2	1.A FE	526,780	111.700	558,500	500,000	512,398		(2,761)			4.000	3.351	FA	7,556	20,000	04/22/2015	02/15/2034
735371 NU 6	PORT SEATTLE WASH			2	1.A FE	543,665	111.179	555,895	500,000	517,747		(4,878)			4.000	2.901	JD	1,667	20,000	04/15/2015	06/01/2029
736679 RD 5	PORTLAND ORE			2	1.A FE	595,319	103.314	578,558	560,000	560,000					5.000	5.000	JD	2,333	28,000	06/24/2011	06/01/2027
797508 FZ 6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1.C FE	532,460	113.691	568,455	500,000	515,868		(3,161)			4.000	3.249	FA	8,333	20,000	04/16/2015	08/01/2033
797508 GA 0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1.C FE	530,665	113.243	566,215	500,000	515,008		(2,987)			4.000	3.289	FA	8,333	20,000	04/16/2015	08/01/2034
882723 B4 0	TEXAS ST			2	1.A FE	652,535	110.700	719,550	650,000	651,674		(322)			3.311	3.252	AO	5,380	21,522	03/29/2018	10/01/2028
882724 QP 5	TEXAS ST			2	1.A FE	1,000,000	109.257	1,092,570	1,000,000	1,000,000					3.211	3.211	AO	8,028	25,866	11/14/2019	04/01/2044
915730 G8 2	UPPER DUBLIN PA SCH DIST			2	1.D FE	1,196,062	116.945	1,198,686	1,025,000	1,196,062					4.000	1.800	MS			12/03/2020	09/15/2043
982696 QQ 2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1.D FE	568,690	124.661	623,305	500,000	542,953		(6,800)			5.000	3.323	MS	8,333	25,000	12/02/2016	09/01/2027
982696 QR 0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1.D FE	565,590	123.942	619,710	500,000	541,080		(6,488)			5.000	3.393	MS	8,333	25,000	12/02/2016	09/01/2028
98816P EF 5	YSLETA TEX INDPT SCH DIST			2	1.A FE	1,000,000	103.018	1,030,180	1,000,000	1,000,000					2.730	2.730	FA	10,313	1,744	06/24/2020	08/15/2045
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						19,343,793	XXX	20,100,219	18,425,000	18,798,397	0	(105,898)	0	0	XXX	XXX	XXX	197,641	462,602	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						19,343,793	XXX	20,100,219	18,425,000	18,798,397	0	(105,898)	0	0	XXX	XXX	XXX	197,641	462,602	XXX	XXX

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
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	522,590	111.087	555,435	500,000	509,734		(2,459)			4.000	3.430	MS	6,667	20,000	04/24/2015	09/01/2034
010609 GG 4	ALABAMA ST PUB SCH & COLLEGE AUTH				1.B FE	1,000,000	103.235	1,032,350	1,000,000	1,000,000					1.894	1.894	JD	2,999		10/23/2020	06/01/2030
011798 KU 8	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	893,033	108.270	812,025	750,000	783,472		(15,392)			5.000	2.781	FA	15,625	37,500	02/27/2013	02/01/2029
011798 KV 6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	1,481,263	108.055	1,350,688	1,250,000	1,304,237		(24,918)			5.000	2.841	FA	26,042	62,500	02/27/2013	02/01/2030
011798 LL 7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	636,802	108.940	566,488	520,000	546,989		(12,477)			5.000	2.431	FA	10,833	26,000	02/27/2013	02/01/2025
011798 LM 5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	910,380	108.984	817,380	750,000	787,207		(17,172)			5.000	2.541	FA	15,625	37,500	02/27/2013	02/01/2026
01179R FK 4	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	578,725	113.077	565,385	500,000	532,617		(8,093)			5.000	3.141	AO	6,250	25,000	09/25/2014	10/01/2033
01244Q CC 8	ALBANY N Y MUN WTR FIN AUTH SECOND RESOL			2	1.C FE	1,043,720	104.181	1,041,810	1,000,000	1,004,687		(4,918)			5.000	4.471	JD	4,167	50,000	06/24/2011	12/01/2033
017357 K9 4	ALLEGHENY CNTY PA SAN AUTH SWR REV			2	1.E FE	1,178,110	119.635	1,196,350	1,000,000	1,174,102		(4,008)			4.000	2.050	JD	3,333	6,667	09/24/2020	06/01/2045
02765U JR 6	AMERICAN MUN PWR OHIO INC REV			2	1.E FE	563,495	105.660	528,300	500,000	514,667		(12,725)			5.250	2.580	FA	9,917	26,250	01/03/2017	02/15/2031
04048R UE 4	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1.A Z	587,025	107.055	524,570	490,000	506,105		(10,376)			5.000	2.748	JJ	12,250	24,500	05/03/2012	07/01/2024
04048R UU 8	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1.C FE	1,719,144	106.971	1,535,034	1,435,000	1,482,164		(30,387)			5.000	2.748	JJ	35,875	71,750	05/03/2012	07/01/2024
040654 XH 3	ARIZONA ST TRANSN BRD HWY REV			2	1.A Z	339,744	107.132	299,970	280,000	290,452		(6,759)			5.000	2.450	JJ	7,000	14,000	01/17/2013	07/01/2028
040654 XM 2	ARIZONA ST TRANSN BRD HWY REV			2	1.C FE	570,284	107.210	503,887	470,000	487,545		(11,345)			5.000	2.450	JJ	11,750	23,500	01/17/2013	07/01/2028
040654 YD 1	ARIZONA ST TRANSN BRD HWY REV			1,2	1.B FE	1,000,000	107.295	1,072,950	1,000,000	1,000,000					3.166	3.166	JJ	15,830	12,224	01/10/2020	07/01/2038
047061 CY 0	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1.B FE	518,940	112.081	560,405	500,000	508,684		(1,988)			4.000	3.531	JJ	10,000	20,000	05/06/2015	01/01/2032
04780M VW 6	ATLANTA GA ARPT REV			2	1.D FE	603,025	124.828	624,140	500,000	590,958		(9,446)			5.000	2.601	JJ	12,500	20,208	09/18/2019	07/01/2044
047870 SP 6	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	1,000,000	103.864	1,038,640	1,000,000	1,000,000					2.913	2.913	MN	5,017		10/15/2020	11/01/2043
051249 GM 6	AUGUSTA GA WTR & SEW REV			2	1.E FE	548,720	105.858	529,290	500,000	509,638		(5,315)			4.000	2.861	AO	5,000	20,000	11/13/2012	10/01/2029
05922K VL 0	BALTIMORE MD PROJ REV			2	1.C FE	558,430	114.297	571,485	500,000	520,462		(6,355)			5.000	3.550	JJ	12,500	25,000	05/28/2014	07/01/2043
059231 WY 2	BALTIMORE MD REV			2	1.C FE	562,830	114.297	571,485	500,000	524,819		(7,754)			5.000	3.250	JJ	12,500	25,000	09/29/2015	07/01/2038
086377 DJ 4	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP			2	1.F FE	893,790	125.799	943,493	750,000	853,072		(13,340)			5.000	2.800	JD	3,125	37,500	11/01/2017	06/01/2030
10741M BM 5	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1.E FE	566,435	123.132	615,660	500,000	541,145		(6,592)			5.000	3.371	FA	10,417	25,000	11/30/2016	08/01/2028
13034A M6 4	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			1,2	1.A FE	1,000,000	102.787	1,027,870	1,000,000	1,000,000					2.086	2.086	AO	811		12/03/2020	10/01/2033
139372 QE 9	CAPE CORAL FLA WTR & SWR REV			2	1.E FE	849,270	120.042	900,315	750,000	800,454		(9,638)			5.000	3.451	AO	9,375	37,500	06/19/2015	10/01/2031
15567R BY 8	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE			2	1.B FE	1,191,060	122.745	1,227,450	1,000,000	1,187,968		(3,092)			4.000	1.880	AO	6,889		10/15/2020	10/01/2040
15567R BZ 5	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE			2	1.B FE	1,184,110	122.292	1,222,920	1,000,000	1,181,140		(2,970)			4.000	1.950	AO	6,889		10/15/2020	10/01/2041
160131 DB 1	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1.D FE	1,288,012	113.774	1,308,401	1,150,000	1,223,555		(23,952)			5.000	2.703	JD	4,792	57,500	03/29/2018	12/01/2030
162393 FV 9	CHATTANOOGA TENN ELEC REV			2	1.C FE	569,815	117.841	589,205	500,000	535,335		(6,905)			5.000	3.350	MS	8,333	25,000	07/23/2015	09/01/2040
167593 HH 8	CHICAGO ILL O HARE INTL ARPT REV			2	1.F FE	731,250	103.580	776,850	750,000	736,938		1,170			4.000	4.235	JJ	15,000	30,000	09/21/2015	01/01/2030
167593 TM 4	CHICAGO ILL O HARE INTL ARPT REV			2	1.F FE	569,945	117.477	587,385	500,000	541,025		(7,450)			5.000	3.211	JJ	12,500	25,000	11/04/2016	01/01/2031
167736 M4 6	CHICAGO ILL WTR REV			2	1.F FE	1,586,466	100.287	1,509,319	1,505,000	1,505,000					5.000	5.000	MN	12,542	75,250	05/13/2008	11/01/2026
172311 QD 7	CINCINNATI OHIO WTR SYS REV			2	1.A FE	1,000,000	105.457	1,054,570	1,000,000	1,000,000					2.626	2.626	JD	2,188	11,015	06/18/2020	12/01/2040
172311 QE 5	CINCINNATI OHIO WTR SYS REV			2	1.A FE	1,016,520	104.010	1,040,100	1,000,000	1,015,833		(687)			2.726	2.544	JD	2,272	11,434	07/02/2020	12/01/2046
181000 NS 5	CLARK CNTY NEV HWY IMPT REV			2	1.D FE	865,245	117.281	879,608	750,000	808,089		(11,839)			5.000	3.141	JJ	18,750	37,500	10/28/2015	07/01/2033
186423 AQ 2	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1.E FE	297,808	120.911	302,278	250,000	275,834		(4,901)			5.000	2.720	MN	1,597	12,500	04/01/2016	11/15/2031
186423 AR 0	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1.E FE	1,024,800	120.485	1,042,195	865,000	951,483		(16,373)			5.000	2.790	MN	5,526	43,250	04/01/2016	11/15/2032
186423 AS 8	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1.E FE	624,494	120.220	637,166	530,000	581,218		(9,677)			5.000	2.860	MN	3,386	26,500	04/01/2016	11/15/2033

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
186427 CY 4	CLEVELAND OHIO WTR REV			2	1.C FE	520,285	111.318	556,590	500,000	507,762		(2,415)			4.000	3.451	JJ	10,000	20,000	04/15/2015	01/01/2033
196711 SG 1	COLORADO ST CTFS PARTN			2	1.D FE	1,126,130	113.362	1,133,620	1,000,000	1,125,395		(735)			3.000	1.630	JD	1,333	16,083	12/07/2020	12/15/2036
20281P MV 1	COMMONWEALTH FING AUTH PA REV			2	1.E FE	1,292,825	107.293	1,341,163	1,250,000	1,289,719		(3,106)			3.532	3.140	JD	3,679	37,773	02/19/2020	06/01/2042
220245 L9 3	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	1,000,000	102.122	1,021,220	1,000,000	1,000,000					2.859	2.859	JJ	13,183		07/01/2020	07/15/2043
222102 AA 3	COULEE MED FNDTN WASH REV			2	1.B FE	3,771,971	101.176	3,816,329	3,771,971	3,771,971					6.500	6.500	MON	7,627	245,278	12/27/2010	04/20/2036
235036 F5 4	DALLAS FORT WORTH TEX INTL ARPT REV			2	1.E FE	711,939	107.387	698,016	650,000	675,659		(13,491)			5.000	2.774	MN	5,417	32,500	03/29/2018	11/01/2031
235241 PC 4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1.C FE	606,770	117.982	589,910	500,000	545,163		(10,839)			5.000	2.560	JD	2,083	25,000	11/20/2014	12/01/2025
235241 PK 6	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1.C FE	114,003	118.578	118,578	100,000	108,519		(2,038)			5.000	2.692	JD	417	5,000	03/29/2018	12/01/2032
23542J RC 1	DALLAS TEX WTRWKS & SWR SYS REV			2	1.B FE	1,021,310	105.619	1,056,190	1,000,000	1,020,395		(915)			2.772	2.535	AO	6,930	6,468	06/16/2020	10/01/2040
249182 KP 0	DENVER COLO CITY & CNTY ARPT REV			2	1.E FE	594,845	124.205	621,025	500,000	568,293		(8,904)			5.000	2.800	MN	3,194	25,000	11/30/2017	11/15/2029
343136 7Q 4	FLORIDA ST TPK AUTH TPK REV			2	1.C FE	784,853	113.988	854,910	750,000	767,656		(3,570)			4.000	3.431	JJ	15,000	30,000	10/08/2015	07/01/2033
343136 V9 5	FLORIDA ST TPK AUTH TPK REV			2	1.C FE	1,031,660	102.284	1,022,840	1,000,000	1,001,952		(3,774)			5.000	4.601	JJ	25,000	50,000	06/24/2011	07/01/2032
38611T DK 0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	1,250,000	104.952	1,311,900	1,250,000	1,250,000					3.216	3.216	AO	10,050	23,897	02/12/2020	10/01/2049
414005 WH 7	HARRIS CNTY TEX IAM COML PAPER NTS 3/A2			2	1.C FE	585,805	124.195	620,975	500,000	552,943		(8,540)			5.000	2.943	FA	9,444	25,000	12/20/2016	08/15/2028
41422E DM 2	HARRIS CNTY TEX MET TRAN AUTH SALES & US			2	1.C FE	2,107,110	104.001	2,080,020	2,000,000	2,011,789		(13,673)			5.000	4.270	MN	16,667	100,000	01/08/2014	11/01/2036
416498 DK 6	HARTFORD CNTY CONN MET DIST CLEAN WTR PR			1,2	1.D FE	1,000,000	101.368	1,013,680	1,000,000	1,000,000					2.562	2.562	AO	6,405	2,562	08/13/2020	04/01/2039
45129W MA 5	IDAHO HSG & FIN ASSN			2	1.F FE	528,960	109.881	549,405	500,000	508,926		(3,264)			5.000	4.250	JJ	11,528	25,000	01/15/2014	07/15/2031
45505M HZ 2	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1.D FE	1,172,830	121.105	1,211,050	1,000,000	1,168,586		(4,244)			4.000	2.080	AO	10,778		09/18/2020	10/01/2045
45506D TN 5	INDIANA ST FIN AUTH REV			2	1.B FE	863,168	118.468	888,510	750,000	815,067		(12,980)			5.250	3.200	FA	16,406	39,375	02/10/2017	02/01/2034
469494 AU 2	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS			2	1.D FE	570,435	118.569	592,845	500,000	535,445		(7,047)			5.000	3.320	FA	10,417	25,000	08/31/2015	08/01/2035
469495 DH 5	JACKSONVILLE FLA TRANSN REV			2	1.D FE	873,195	119.371	895,283	750,000	821,109		(13,821)			5.000	2.850	AO	9,375	37,500	01/23/2017	10/01/2028
485429 T2 0	KANSAS ST DEV FIN AUTH REV			2	1.E FE	863,535	109.777	823,328	750,000	784,673		(14,758)			5.000	2.860	AO	9,375	37,500	04/01/2015	04/01/2027
495289 X4 7	KING CNTY WASH SWR REV			2	1.B FE	582,205	116.757	583,785	500,000	536,835		(8,537)			5.000	3.030	JJ	12,500	25,000	04/15/2015	07/01/2038
516391 AR 0	LANSING MICH BRD WTR & LT UTIL SYS REV			2	1.D FE	572,560	102.384	511,920	500,000	504,553		(8,895)			5.000	3.150	JJ	12,500	25,000	05/18/2012	07/01/2030
546475 SV 7	LOUISIANA ST GAS & FUELS TAX REV			2	1.A Z	473,390	106.335	414,707	390,000	402,425		(9,073)			5.000	2.550	MN	3,250	19,500	05/03/2012	05/01/2024
546475 TD 6	LOUISIANA ST GAS & FUELS TAX REV			2	1.D FE	1,347,340	106.295	1,179,875	1,110,000	1,145,363		(25,823)			5.000	2.550	MN	9,250	55,500	05/03/2012	05/01/2024
546589 VJ 8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1.D FE	601,885	117.988	589,940	500,000	542,748		(10,362)			5.000	2.660	MN	3,194	25,000	11/20/2014	05/15/2026
56185P CG 6	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1.F FE	577,170	123.330	616,650	500,000	550,568		(7,214)			5.000	3.201	AO	6,250	25,000	02/02/2017	10/01/2029
573903 FZ 9	MARTIN CNTY FLA HEALTH FACS AUTH HOSP RE			2	1.C FE	1,127,950	116.108	1,161,080	1,000,000	1,125,131		(2,819)			4.000	2.280	JJ	20,000		10/15/2020	01/01/2046
575831 FH 0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.D FE	2,500,000	105.089	2,627,225	2,500,000	2,500,000					3.273	3.273	MN	13,638	77,734	11/01/2019	05/01/2039
57587G DF 9	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	1,000,000	101.070	1,010,700	1,000,000	1,000,000					2.563	2.563	JD	997		12/04/2020	12/01/2035
59164G FA 5	METRO WASTEWTR RECLAMATION DIST COLO SWR			1,2	1.B FE	1,000,000	106.745	1,067,450	1,000,000	1,000,000					3.158	3.158	AO	7,895	25,527	11/15/2019	04/01/2041
592481 HT 5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1.B FE	782,490	124.519	809,374	650,000	729,228		(13,723)			5.000	2.541	MN	5,417	32,500	12/09/2016	05/01/2027
59259Y RY 7	METROPOLITAN TRANSN AUTH N Y REV			2	1.G FE	909,225	109.030	817,725	750,000	783,619		(17,356)			5.000	2.530	MN	4,792	37,500	02/08/2013	11/15/2023
59333P B6 4	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	589,970	107.634	538,170	500,000	517,920		(9,879)			5.000	2.881	AO	6,250	25,000	12/03/2012	10/01/2023
59333P B8 0	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	2,020,288	107.999	1,889,983	1,750,000	1,805,026		(30,231)			5.000	3.136	AO	21,875	87,500	01/29/2013	10/01/2025
59333P H7 6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	873,373	113.979	877,638	770,000	814,937		(11,100)			5.000	3.330	AO	9,625	38,500	04/21/2015	10/01/2031
59333P K9 8	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	559,040	113.979	569,895	500,000	525,020		(6,146)			5.000	3.561	AO	6,250	25,000	12/03/2014	10/01/2031
59447T XX 6	MICHIGAN FIN AUTH REV			1	1.D FE	1,009,980	112.698	1,126,980	1,000,000	1,009,652		(328)			3.384	3.317	JD	2,820	32,242	01/07/2020	12/01/2040
594612 DJ 9	MICHIGAN ST				1.F FE	863,805	126.490	948,675	750,000	823,187		(10,510)			5.000	3.250	MS	11,042	37,500	12/02/2016	03/15/2027

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
594614 7S 2	MICHIGAN ST BLDG AUTH REV			2	1.D FE	5,007,839	103.792	4,504,573	4,340,000	4,401,755		(76,618)			5.000	3.150	AO	45,811	217,000	01/19/2012	10/15/2026
594615 BM 7	MICHIGAN ST BLDG AUTH REV			2	1.D FE	857,812	119.731	909,956	760,000	810,428		(9,538)			5.000	3.482	AO	8,022	38,000	07/31/2015	04/15/2033
594615 HY 5	MICHIGAN ST BLDG AUTH REV			1,2	1.D FE	1,000,000	102.368	1,023,680	1,000,000	1,000,000					2.705	2.705	AO	5,711	2,104	09/11/2020	10/15/2040
594615 JE 7	MICHIGAN ST BLDG AUTH REV			2	1.A Z	102,324	122.278	110,050	90,000	96,341		(295)			5.000	3.392	AO	950	2,250	07/31/2015	04/15/2031
594615 JF 4	MICHIGAN ST BLDG AUTH REV			2	1.A Z	135,882	122.278	146,734	120,000	128,181		(380)			5.000	3.442	AO	1,267	3,000	07/31/2015	04/15/2032
594615 JH 0	MICHIGAN ST BLDG AUTH REV			2	1.D FE	750,374	120.618	796,079	660,000	706,498		(8,814)			5.000	3.392	AO	6,967	33,000	07/31/2015	04/15/2031
594615 JJ 6	MICHIGAN ST BLDG AUTH REV			2	1.D FE	1,081,394	120.148	1,147,413	955,000	1,020,106		(12,323)			5.000	3.442	AO	10,081	47,750	07/31/2015	04/15/2032
594654 HG 3	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	1,016,770	103.669	1,036,690	1,000,000	1,015,288		(1,482)			3.430	3.210	JD	2,858	37,254	01/28/2020	12/01/2044
594654 KK 0	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	1,000,000	105.257	1,052,570	1,000,000	1,000,000					3.739	3.739	JD	3,116	16,306	06/04/2020	12/01/2050
606092 JU 9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1.F FE	574,580	117.484	587,420	500,000	537,191		(7,733)			5.000	3.181	JD	2,083	25,000	10/21/2015	12/01/2030
613741 GV 3	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV			2	1.D FE	632,593	110.950	721,175	650,000	635,336		1,018			3.424	3.668	JD	1,855	22,256	03/29/2018	06/01/2032
644614 2U 2	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1.D FE	632,511	118.197	650,084	550,000	589,972		(8,122)			5.000	3.251	JJ	13,750	27,500	04/29/2015	07/01/2031
646108 Q2 9	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	1,000,000	101.802	1,018,020	1,000,000	1,000,000					2.600	2.600	MN	1,083		12/09/2020	11/01/2035
646136 Z8 7	NEW JERSEY ST TRANSN TR FD AUTH				2.A FE	547,115	110.024	550,120	500,000	519,273		(7,419)			5.000	3.350	JD	1,111	25,000	01/18/2017	06/15/2023
646136 Z9 5	NEW JERSEY ST TRANSN TR FD AUTH				2.A FE	821,783	113.638	852,285	750,000	785,794		(9,588)			5.000	3.520	JD	1,667	37,500	01/13/2017	06/15/2024
646140 AQ 6	NEW JERSEY ST TPK AUTH TPK REV			2	1.A Z	62,769	107.210	58,966	55,000	56,422		(911)			5.000	3.221	JJ	1,375	2,750	03/21/2013	01/01/2027
646140 AX 1	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	793,169	107.210	745,110	695,000	712,965		(11,507)			5.000	3.221	JJ	17,375	34,750	03/21/2013	01/01/2027
64972G XP 4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1.B FE	1,165,730	119.705	1,197,050	1,000,000	1,161,992		(3,738)			4.000	2.181	JD	1,778	8,333	09/24/2020	06/15/2050
64989K GR 1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	1,452,950	157.723	1,577,230	1,000,000	1,440,624		(12,326)			5.985	3.242	MN	7,648	59,850	01/13/2020	11/15/2043
64990E CH 8	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	1,011,114	109.236	983,124	900,000	947,486		(23,537)			5.000	2.224	JD	2,000	45,000	03/29/2018	12/15/2026
64990E CL 9	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	566,505	108.908	544,540	500,000	516,716		(8,166)			5.000	3.220	JD	1,111	25,000	04/29/2014	12/15/2029
64990E MQ 7	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	883,185	114.471	858,533	750,000	796,671		(14,085)			5.000	2.901	FA	14,167	37,500	05/01/2014	02/15/2026
64990E MU 8	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	883,598	114.069	855,518	750,000	798,529		(14,670)			5.000	2.820	FA	14,167	37,500	10/02/2014	02/15/2030
650035 C4 8	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	729,112	109.919	714,474	650,000	686,250		(15,882)			5.000	2.384	MS	9,569	32,500	03/29/2018	03/15/2028
650035 YY 8	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	2,988,375	110.035	2,750,875	2,500,000	2,619,324		(51,976)			5.000	2.750	MS	36,806	125,000	03/14/2013	03/15/2026
65887P SA 4	NORTH DAKOTA PUB FIN AUTH			2	1.A FE	571,175	116.293	581,465	500,000	531,517		(7,808)			5.000	3.201	AO	6,250	25,000	07/10/2015	10/01/2035
66285W PP 5	NORTH TEX TWY AUTH REV			2	1.E FE	499,375	110.380	551,900	500,000	499,482		27			4.000	4.010	JJ	10,000	20,000	09/18/2015	01/01/2035
66353L DM 6	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG			1	1.E FE	1,000,000	100.559	1,005,590	1,000,000	1,000,000					2.179	2.179	MN	5,871		09/18/2020	11/01/2032
663903 JQ 6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1.B FE	1,000,000	107.084	1,070,840	1,000,000	1,000,000					3.200	3.200	MN	4,089	24,889	01/23/2020	11/15/2044
677561 LN 0	OHIO ST HOSP FAC REV			1	1.C FE	1,000,000	114.414	1,144,140	1,000,000	1,000,000					3.276	3.276	JJ	16,380	21,476	10/30/2019	01/01/2042
67884F SU 1	OKLAHOMA DEV FIN AUTH LEASE REV			2	1.D FE	1,207,343	113.093	1,187,477	1,050,000	1,111,377		(16,768)			5.000	3.180	JD	4,375	52,500	10/02/2014	06/01/2034
679086 DU 9	OKLAHOMA ST CAP IMPT AUTH ST AGY FAC REV			2	1.D FE	593,760	114.717	573,585	500,000	536,588		(9,818)			5.000	2.791	JJ	12,500	25,000	09/25/2014	07/01/2028
679111 ZW 7	OKLAHOMA ST TPK AUTH TPK REV			1	1.D FE	1,012,680	101.522	1,015,220	1,000,000	1,012,559		(121)			1.622	1.455	JJ	2,793		11/30/2020	01/01/2029
681793 8E 8	OMAHA PUB PWR DIST NEB ELEC REV			2	1.C FE	573,665	105.138	525,690	500,000	509,720		(8,681)			5.000	3.161	FA	10,417	25,000	09/21/2012	02/01/2037
681810 LJ 4	OMAHA NEB SAN SEW REV			2	1.C FE	552,885	116.561	582,805	500,000	531,327		(5,493)			4.000	2.711	AO	5,000	20,000	10/26/2016	04/01/2030
681810 NM 5	OMAHA NEB SAN SEW REV				1.C FE	925,000	101.926	942,816	925,000	925,000					1.674	1.674	AO	2,409		10/15/2020	04/01/2030
681810 NP 8	OMAHA NEB SAN SEW REV			2	1.C FE	1,210,000	102.455	1,239,706	1,210,000	1,210,000					1.944	1.944	AO	3,659		10/15/2020	04/01/2032
681810 NU 7	OMAHA NEB SAN SEW REV			2	1.C FE	1,000,000	102.527	1,025,270	1,000,000	1,000,000					2.454	2.454	AO	3,817		10/15/2020	04/01/2037
684545 ZE 9	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1.C FE	576,385	122.341	611,705	500,000	547,691		(7,464)			5.000	3.171	AO	6,250	25,000	11/30/2016	10/01/2028
708796 7C 5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.C FE	500,000	108.608	543,040	500,000	500,000					3.200	3.200	AO	4,000	16,000	08/25/2017	10/01/2032

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
709224 V7 1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.F FE	1,000,000	102.920	1,029,200	1,000,000	1,000,000					3.579	3.579	JD	2,983	38,275	10/25/2019	12/01/2043
709235 S6 3	PENNSYLVANIA ST UNIV			1	1.C FE	1,051,980	105.315	1,053,150	1,000,000	1,051,548		(432)			1.993	1.186	MS	6,643		12/09/2020	09/01/2027
717817 SM 3	PHILADELPHIA PA ARPT REV			2	1.F FE	1,090,981	108.917	1,192,641	1,095,000	1,091,953		206			4.000	4.031	JD	1,947	43,800	10/01/2015	06/15/2032
72205R FQ 0	PINAL CNTY ARIZ REV OBLIGS			2	1.D FE	1,000,000	104.124	1,041,240	1,000,000	1,000,000					2.973	2.973	FA	3,634		10/22/2020	08/01/2037
73358W RQ 9	PORT AUTH N Y & N J			2	1.D FE	1,106,780	112.218	1,122,180	1,000,000	1,057,321		(14,733)			5.310	3.591	FA	22,125	53,100	06/22/2017	08/01/2046
73358W TM 6	PORT AUTH N Y & N J				1.D FE	588,990	112.018	560,090	500,000	529,219		(10,465)			5.000	2.710	MS	8,333	25,000	11/12/2014	09/01/2023
73358W TU 8	PORT AUTH N Y & N J			2	1.D FE	855,570	114.063	855,473	750,000	793,115		(10,917)			5.000	3.320	MS	12,500	37,500	10/01/2014	09/01/2032
73358W VY 7	PORT AUTH N Y & N J			2	1.D FE	565,525	116.160	580,800	500,000	531,138		(6,566)			5.000	3.440	MN	4,167	25,000	04/28/2015	05/01/2033
73474T AT 7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	1,000,000	104.389	1,043,890	1,000,000	1,000,000					2.543	2.543	MS	8,477	4,662	06/12/2020	09/01/2040
762197 LP 4	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1.F FE	605,900	103.577	517,885	500,000	510,796		(12,730)			5.000	2.360	MN	4,167	25,000	11/07/2012	11/01/2021
762197 VL 2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1.E FE	616,325	125.235	638,699	510,000	584,814		(10,112)			5.000	2.600	MS	7,508	25,500	09/28/2017	09/15/2028
762197 VN 8	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1.E FE	595,570	123.962	619,810	500,000	567,423		(9,049)			5.000	2.780	MS	7,361	25,000	09/28/2017	09/15/2030
762232 AN 6	RHODE ISLAND ST COMM CORP REV			2	1.F FE	1,144,010	122.098	1,220,980	1,000,000	1,087,901		(14,523)			5.000	3.229	JD	2,222	50,000	12/06/2016	06/15/2028
762232 BW 5	RHODE ISLAND ST COMM CORP REV			2	1.F FE	1,217,310	128.418	1,284,180	1,000,000	1,205,803		(11,507)			5.000	2.520	MN	6,389	23,194	05/06/2020	05/15/2035
786089 JR 4	SACRAMENTO CALIF WTR REV			1,2	1.D FE	1,000,000	106.086	1,060,860	1,000,000	1,000,000					3.180	3.180	MS	10,600	10,158	04/24/2020	09/01/2042
786134 VD 5	SACRAMENTO CNTY CALIF SANTN DIST FING AU			1	1.C FE	648,219	107.779	700,564	650,000	649,054		305			3.203	3.256	JD	1,735	20,820	03/29/2018	12/01/2023
790407 JQ 4	ST JOHNS CNTY FLA SALES TAX REV			2	1.E FE	1,126,890	118.506	1,125,807	950,000	1,031,530		(17,845)			5.000	2.840	AO	11,875	47,500	03/26/2015	10/01/2028
794665 FQ 7	SALES TAX ASSET RECEIVABLE CORP N Y			2	1.B FE	601,165	117.074	585,370	500,000	541,487		(10,293)			5.000	2.680	AO	5,278	25,000	09/24/2014	10/15/2028
79574C AS 2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			2	1.B FE	572,795	118.682	593,410	500,000	535,074		(7,273)			5.000	3.280	JD	2,083	25,000	05/26/2015	12/01/2035
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	1,108,808	106.746	1,078,135	1,010,000	1,105,038		(3,770)			3.303	2.129	MN	5,560	27,059	08/06/2020	11/01/2039
79765R 5B 1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	1,010,920	106.862	1,068,620	1,000,000	1,010,114		(806)			3.473	3.340	MN	5,788	28,170	01/08/2020	11/01/2043
79765R 5F 2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	1,003,590	107.609	1,076,090	1,000,000	1,003,420		(170)			3.523	3.478	MN	5,872	28,575	12/16/2019	11/01/2041
79771F AA 5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	1,000,000	104.734	1,047,340	1,000,000	1,000,000					2.825	2.825	MN	5,493		10/08/2020	11/01/2041
79771F AS 6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.C FE	1,000,000	109.017	1,090,170	1,000,000	1,000,000					2.845	2.845	MN	5,532		10/08/2020	11/01/2041
80168A DF 1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	1,000,000	101.873	1,018,730	1,000,000	1,000,000					2.967	2.967	JD	2,473	3,874	10/01/2020	06/01/2050
812643 VH 4	SEATTLE WASH MUN LT & PWR REV			2	1.C FE	1,201,780	120.298	1,202,980	1,000,000	1,194,179		(7,601)			4.000	1.770	JJ	16,222		07/30/2020	07/01/2048
812643 VJ 0	SEATTLE WASH MUN LT & PWR REV			2	1.C FE	1,200,770	120.117	1,201,170	1,000,000	1,193,210		(7,560)			4.000	1.780	JJ	16,222		07/30/2020	07/01/2049
816705 JE 8	SEMINOLE CNTY FLA WTR & SWR REV			2	1.C FE	524,180	115.006	575,030	500,000	512,147		(2,321)			4.000	3.441	AO	5,000	20,000	05/01/2015	10/01/2030
816705 KH 9	SEMINOLE CNTY FLA WTR & SWR REV			2	1.C FE	560,820	119.023	595,115	500,000	554,032		(5,440)			4.000	2.610	AO	5,000	20,000	09/18/2019	10/01/2040
833102 ZC 3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001			2	1.D FE	558,970	119.757	598,785	500,000	530,561		(5,587)			5.000	3.631	JD	2,083	25,000	06/19/2015	12/01/2040
837123 GL 6	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	483,930	107.622	538,110	500,000	485,493		334			4.000	4.191	JJ	10,000	20,000	10/21/2015	07/01/2045
837123 LD 8	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	1,000,000	104.432	1,044,320	1,000,000	1,000,000					3.875	3.875	JJ	19,375	23,788	11/14/2019	07/01/2055
837227 4C 8	SOUTH CENT CONN REGL WTR AUTH WTR SYS RE			2	1.D FE	562,230	112.789	563,945	500,000	536,434		(5,990)			4.000	2.590	FA	8,333	20,000	06/16/2016	08/01/2035
880461 SB 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE	444,938	108.594	488,673	450,000	445,415		161			3.450	3.523	JJ	7,763	15,710	12/13/2017	07/01/2040
88278P ZM 9	TEXAS ST UNIV SYS FING REV			2	1.C FE	1,000,000	106.566	1,065,660	1,000,000	1,000,000					3.289	3.289	MS	9,684	26,860	10/25/2019	03/15/2040
882830 AP 7	TEXAS TRANSN COMMN			1,2	1.A FE	1,000,000	101.867	1,018,670	1,000,000	1,000,000					2.562	2.562	AO	6,405	5,907	06/18/2020	04/01/2042
882854 WT 5	TEXAS WTR DEV BRD REV			2	1.A FE	529,030	115.560	577,800	500,000	515,143		(2,879)			4.000	3.310	AO	4,222	20,000	10/07/2015	10/15/2032
89602N E9 1	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1.E FE	611,290	110.036	550,180	500,000	528,221		(11,423)			5.000	2.531	MN	3,194	25,000	01/11/2013	11/15/2025
91417K 5T 4	UNIVERSITY COLO ENTERPRISE SYS REV			2	1.B FE	1,000,000	102.612	1,026,120	1,000,000	1,000,000					2.811	2.811	JD	2,343	11,010	07/01/2020	06/01/2048

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
914302 AP 9	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE			2	1.A Z	57,276	100.523	55,288	55,000	55,043		(345)			5.000	4.349	FA	1,039	2,750	07/25/2013	02/15/2030
914302 BL 7	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE			2	1.C FE	984,114	100.534	950,046	945,000	945,736		(5,922)			5.000	4.349	FA	17,850	47,250	07/25/2013	02/15/2030
914437 UT 3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	1,000,000	107.000	1,070,000	1,000,000	1,000,000					3.504	3.504	MN	5,840	27,059	01/09/2020	11/01/2044
914641 Y2 5	UNIVERSITY NEB UNIV REVS			2	1.C FE	899,198	107.210	804,075	750,000	774,856		(16,018)			5.000	2.730	JJ	18,750	37,500	05/17/2012	07/01/2027
915138 NY 3	UNIVERSITY TOLEDO OHIO GEN RCPTS				1.F FE	605,275	129.059	645,295	500,000	580,717		(8,389)			5.000	2.830	JD	2,083	25,000	12/20/2017	06/01/2029
915138 PL 9	UNIVERSITY TOLEDO OHIO GEN RCPTS			2	1.F FE	250,000	109.892	274,730	250,000	250,000					4.258	4.258	JD	887	10,645	04/18/2018	06/01/2044
915200 TY 5	UNIVERSITY VT & ST AGRIC COLLEGE			2	1.E FE	1,119,740	106.267	1,062,670	1,000,000	1,025,024		(13,679)			5.000	3.510	AO	12,500	50,000	03/19/2013	10/01/2038
915260 BW 2	UNIVERSITY WIS HOSPS & CLINICS AUTH REV				1.D FE	647,072	109.857	582,242	530,000	558,771		(12,316)			5.000	2.500	AO	6,625	26,500	02/28/2013	04/01/2023
917567 EZ 8	UTAH TRAN AUTH SALES TAX REV			1,2	1.E FE	1,046,690	106.503	1,065,030	1,000,000	1,043,054		(3,637)			3.643	3.089	JD	1,619	38,353	02/06/2020	12/15/2042
91802R AH 2	UTILITY DEBT SECURITIZATION AUTH N Y			2	1.A FE	1,166,315	113.770	1,137,700	1,000,000	1,056,375		(18,002)			5.000	2.991	JD	2,222	50,000	05/01/2014	12/15/2029
92778V BL 1	VIRGINIA COLLEGE BUILDING AUTHORITY			2	1.B FE	1,652,550	119.278	1,669,892	1,400,000	1,539,347		(32,097)			5.000	2.425	FA	29,167	70,000	03/29/2018	02/01/2031
928075 GU 8	VIRGINIA PORT AUTH COMWLTH PORT FD REV			2	1.B FE	582,975	120.543	602,715	500,000	546,648		(9,602)			5.000	2.780	JJ	12,500	25,000	01/18/2017	07/01/2029
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C				1.A FE	420,528	103.679	435,999	420,528	420,528					2.750	2.740	MON	964	11,522	04/25/2013	04/25/2042
92812V D8 6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	106.972	1,069,720	1,000,000	1,000,000					3.741	3.741	JD	3,118	19,121	05/21/2020	06/01/2050
92812V K8 8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	102.892	1,028,920	1,000,000	1,000,000					3.306	3.306	MS	7,714		09/25/2020	09/01/2055
92818H SJ 1	VIRGINIA ST PUB SCH AUTH SCH FING			2	1.B FE	1,210,835	99.736	1,236,726	1,240,000	1,211,105		270			2.050	2.250	FA	3,601		10/21/2020	08/01/2034
940093 7A 9	WASHINGTON ST UNIV REVS			2	1.E FE	591,005	117.484	587,420	500,000	541,668		(9,106)			5.000	2.900	AO	6,250	25,000	02/12/2015	04/01/2029
940093 7B 7	WASHINGTON ST UNIV REVS			2	1.E FE	588,615	117.065	585,325	500,000	540,628		(8,867)			5.000	2.950	AO	6,250	25,000	02/12/2015	04/01/2030
944514 TJ 7	WAYNE CNTY MICH ARPT AUTH REV			2	1.F FE	1,079,960	117.131	1,171,310	1,000,000	1,042,869		(7,745)			5.000	4.030	JD	4,167	50,000	09/23/2015	12/01/2032
944514 VT 2	WAYNE CNTY MICH ARPT AUTH REV			2	1.F FE	120,076	124.249	124,249	100,000	114,284		(1,855)			5.000	2.720	JD	417	5,000	09/28/2017	12/01/2029
95308R FG 9	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			2	1.E FE	1,183,430	104.351	1,043,510	1,000,000	1,022,641		(23,175)			5.000	2.580	JD	2,222	50,000	05/22/2013	12/15/2023
95308R FH 7	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			2	1.E FE	587,965	104.322	521,610	500,000	510,892		(11,140)			5.000	2.670	JD	1,111	25,000	05/22/2013	12/15/2024
956724 AQ 1	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE			2	1.E FE	747,071	115.525	750,913	650,000	706,114		(15,186)			5.000	2.413	JJ	16,250	32,500	03/29/2018	07/01/2029
968369 AA 6	WILKES CNTY GA HOSP AUTH REV			2	1.B FE	5,336,000	102.602	5,474,843	5,336,000	5,336,000					7.200	7.200	MON	11,739	384,595	12/27/2010	02/20/2037
977100 FD 3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1.C FE	702,408	120.939	725,634	600,000	665,294		(11,221)			5.000	2.789	MN	5,000	30,000	07/24/2017	05/01/2036
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						167,545,687	XXX	169,043,250	153,488,498	160,231,440	0	(1,359,474)	0	0	XXX	XXX	XXX	1,494,534	5,495,711	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																					
3131WR K2 0	FH ZJ1213 - RMBS			4	1.A	117,038	109.363	121,720	111,299	117,260		203			4.000	2.431	MON	371	4,452	10/25/2013	02/01/2041
3131X4 2T 1	FH ZK1686 - RMBS			4	1.A	9,829	106.060	10,525	9,924	9,837		23			4.000	4.542	MON	33	397	06/04/2009	07/01/2024
3131X4 2U 8	FH ZK1687 - RMBS			4	1.A	26,270	106.105	28,142	26,523	26,359		24			4.000	4.317	MON	88	1,061	06/04/2009	07/01/2024
3131X5 AP 7	FH ZK1814 - RMBS			4	1.A	139,810	105.087	142,860	135,944	136,722		(402)			4.500	3.854	MON	510	6,118	09/03/2009	10/01/2024
3131X5 B4 3	FH ZK1859 - RMBS			4	1.A	7,727	105.086	7,830	7,451	7,561		(41)			4.500	3.100	MON	28	335	10/21/2009	09/01/2024
3131X5 D3 3	FH ZK1922 - RMBS			4	1.A	37,249	106.201	38,146	35,919	36,373		(123)			4.500	3.379	MON	135	1,616	11/04/2009	10/01/2024
3131XJ S5 2	FH ZL3240 - RMBS			4	1.A	692,009	107.532	712,514	662,606	693,227		2,289			3.500	2.129	MON	1,933	23,191	06/06/2012	06/01/2042
3131XM FM 2	FH ZL5572 - RMBS			4	1.A	984,147	110.514	1,043,593	944,309	975,392		(2,484)			4.000	3.011	MON	3,148	37,772	02/14/2014	04/01/2043
3131XN 6U 2	FH ZL7183 - RMBS			4	1.A	74,537	110.221	78,138	70,893	74,393		(116)			4.000	2.563	MON	236	2,836	10/29/2013	10/01/2043
3131XP DV 7	FH ZL7316 - RMBS			4	1.A	403,528	110.276	420,426	381,249	405,801		(190)			4.000	2.162	MON	1,271	15,250	07/29/2014	11/01/2043
3131XQ TK 2	FH ZL8654 - RMBS			4	1.A	199,876	109.655	206,540	188,354	201,204		(610)			4.000	1.933	MON	628	7,534	11/05/2014	11/01/2044
3131XR BB 9	FH ZL9034 - RMBS			4	1.A	827,220	108.728	857,340	788,519	820,228		(1,802)			3.500	2.145	MON	2,300	27,598	02/25/2015	02/01/2045
31329J PV 3	FH ZA1336 - RMBS			4	1.A	919,563	105.971	938,259	885,393	917,106		1,120			3.000	1.966	MON	2,213	26,562	07/26/2012	07/01/2042

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
31329J PX 9	FH ZA1338 - RMBS			4	1.A	683,376	105.870	699,764	660,965	681,536		863			3.000	2.095	MON.	1,652	19,829	07/19/2012	08/01/2042
31329K XH 2	FH ZA2480 - RMBS			4	1.A	7,554,893	105.008	8,207,687	7,816,249	7,531,681		(17,635)			3.000	4.202	MON.	19,541	234,487	11/30/2018	11/01/2037
31329K YU 2	FH ZA2523 - RMBS			4	1.A	3,872,968	107.330	4,089,759	3,810,453	3,888,541		16,157			4.000	3.217	MON.	12,702	152,418	11/30/2018	09/01/2038
3132A4 6K 9	FH ZS4474 - RMBS			4	1.A	457,395	107.529	476,062	442,729	456,649		557			3.500	2.537	MON.	1,291	15,496	02/23/2012	03/01/2042
3132A4 PW 2	FH ZS4037 - RMBS			4	1.A	545,076	109.319	572,782	523,954	542,850		(1,765)			3.500	2.434	MON.	1,528	18,338	10/21/2014	05/01/2044
3132A5 A4 7	FH ZS4527 - RMBS			4	1.A	530,986	109.530	564,821	515,677	534,926		899			4.000	2.890	MON.	1,719	20,627	08/28/2013	08/01/2043
3132A5 AY 1	FH ZS4523 - RMBS			4	1.A	341,632	108.357	368,284	339,880	341,034		(34)			3.500	3.357	MON.	991	11,896	08/06/2013	07/01/2043
3132A5 XA 8	FH ZS5173 - RMBS			4	1.A	305	105.086	335	318	316		1			4.500	5.820	MON.	1	14	08/23/2007	09/01/2021
3132A6 TF 0	FH ZS5950 - RMBS			4	1.A	42,172	106.287	43,119	40,568	41,153		(174)			4.500	3.204	MON.	152	1,826	10/06/2009	09/01/2024
3132DV 7B 5	FH SD8090 - RMBS			4	1.A	3,872,193	103.888	3,904,100	3,757,989	3,868,255		(3,938)			2.000	1.345	MON.	6,263	18,790	08/28/2020	09/01/2050
3132HM ZZ 7	FH Q11660 - RMBS	CF		4	1.A	1,870,545	105.845	1,904,590	1,799,412	1,851,774		(6,851)			3.000	2.164	MON.	4,499	53,982	09/18/2012	10/01/2042
3132L5 SE 4	FH V80517 - RMBS	CF		4	1.A	1,612,533	110.946	1,692,012	1,525,079	1,614,561		(5,951)			4.000	2.334	MON.	5,084	61,003	07/28/2014	10/01/2043
3132M9 5A 8	FH Q29241 - RMBS	CF		4	1.A	2,043,285	110.144	2,104,855	1,911,008	2,033,036		(1,907)			4.000	2.057	MON.	6,370	76,440	10/08/2014	10/01/2044
3132QU 3B 7	FH Q37993 - RMBS	CF		4	1.A	943,603	109.250	967,827	885,882	946,894		(4,132)			4.000	1.927	MON.	2,953	35,435	01/19/2016	12/01/2045
3133A8 MR 5	FH QB2168 - RMBS			4	1.A	3,248,996	103.888	3,262,160	3,140,074	3,244,803		(4,192)			2.000	1.253	MON.	5,233	20,934	08/11/2020	08/01/2050
3136AC U5 8	FNR 2013-15 EP - CMO/RMBS			4	1.A	782,650	107.924	812,668	753,000	772,823		(1,308)			3.500	2.642	MON.	2,196	26,310	11/22/2013	08/25/2042
3136AE ZQ 3	FNR 2013-56 P - CMO/RMBS			4	1.A	2,459,069	105.013	2,612,550	2,487,834	2,464,317		206			2.500	2.721	MON.	5,183	62,035	11/12/2013	06/25/2043
3136AF Y8 1	FNR 2013-89 PA - CMO/RMBS			4	1.A	194,103	104.333	195,370	187,257	190,106		(2,578)			3.500	2.524	MON.	546	6,530	12/10/2013	02/25/2043
3137AC P3 7	FHR 3879 NW - CMO/RMBS			4	1.A	16,939	101.721	16,449	16,170	16,293		(201)			4.000	2.234	MON.	54	627	07/12/2011	09/15/2040
3137B4 Z5 8	FHR 4261 PA - CMO/RMBS			4	1.A	426,449	104.825	435,857	415,794	422,039		(1,045)			3.000	2.435	MON.	1,039	12,424	11/25/2013	07/15/2032
3137B8 PP 6	FHR 4322 PA - CMO/RMBS			4	1.A	299,444	111.905	317,436	283,665	296,124		(2,879)			4.000	2.777	MON.	946	11,327	04/03/2014	03/15/2044
31385X NF 0	FN 555790 - RMBS			4	1.A	80,486	103.849	82,450	79,395	78,174		(3,370)			2.194	2.392	MON.	145	2,633	01/22/2004	10/01/2033
3138EN 7M 5	FN AL6299 - RMBS	CF		4	1.A	723,854	108.864	745,061	684,395	722,688		(4,076)			3.500	1.684	MON.	1,996	23,954	01/28/2015	01/01/2045
3138EN WV 7	FN AL6059 - RMBS	CF		4	1.A	2,412,112	111.386	2,600,402	2,334,580	2,409,246		(7,390)			4.000	2.966	MON.	7,782	93,383	03/29/2018	11/01/2044
3138EN WX 3	FN AL6061 - RMBS			4	1.A	482,497	107.811	502,670	466,251	475,801		(3,701)			3.500	2.777	MON.	1,360	16,271	11/19/2014	11/01/2044
3138WG EZ 3	FN AS6451 - RMBS	CF		4	1.A	1,082,991	108.773	1,126,852	1,035,968	1,072,446		(5,164)			3.500	2.306	MON.	3,022	36,259	01/22/2016	01/01/2046
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
3138WH XR 8	FN AS7887 - RMBS	CF		4	1.A	1,244,509	106.256	1,345,656	1,266,431	1,245,204		392			3.000	3.551	MON.	3,166	37,993	03/29/2018	09/01/2041
3138WK 3E 3	FN AS9796 - RMBS			4	1.A	10,630,836	107.762	11,434,562	10,610,940	10,624,934		(5,030)			3.500	3.382	MON.	30,949	371,383	01/18/2019	06/01/2047
3138WT UT 1	FN AT5993 - RMBS	CF		4	1.A	2,286,961	106.802	2,485,271	2,326,985	2,287,860		1,103			3.000	3.444	MON.	5,817	69,810	03/29/2018	05/01/2043
3138Y1 3L 7	FN AX0802 - RMBS			4	1.A	653,397	109.176	677,367	620,436	644,365		(10,722)			3.500	2.213	MON.	1,810	21,709	02/12/2015	10/01/2044
3138Y6 MY 7	FN AX4874 - RMBS	CF		4	1.A	1,379,458	108.798	1,415,876	1,301,376	1,355,708		(7,830)			3.500	2.110	MON.	3,796	45,548	01/15/2015	12/01/2044
3138YE 5V 5	FN AY1759 - RMBS	CF		4	1.A	757,604	107.214	796,211	742,635	757,670		18			3.500	2.776	MON.	2,166	25,992	01/17/2018	02/01/2045
31390U MU 7	FN 656571 - RMBS			4	1.A	34,611	103.757	35,822	34,525	34,205		(1,349)			2.790	2.993	MON.	80	1,255	06/02/2005	05/01/2033
31402H Z2 0	FN 729861 - RMBS			4	1.A	45,082	100.475	43,923	43,715	43,391		(1,887)			2.219	2.405	MON.	81	1,541	01/23/2004	11/01/2033
31403D YB 9	FN 746006 - RMBS			4	1.A	294,288	99.887	283,843	284,164	284,082		(11,949)			2.393	2.387	MON.	567	11,056	03/24/2004	12/01/2033
31405Q AX 6	FN 795722 - RMBS			4	1.A	84,566	102.042	85,018	83,316	82,597		(3,110)			2.383	2.666	MON.	165	3,040	10/04/2004	10/01/2034
3140FP C9 8	FN BE3695 - RMBS			4	1.A	834,288	106.227	867,533	816,678	836,726		1,980			3.500	2.506	MON.	2,382	28,584	05/30/2019	06/01/2047
3140GY GZ 6	FN BH9215 - RMBS			4	1.A	763,075	105.943	787,626	743,443	763,328		307			3.500	2.428	MON.	2,168	26,021	06/05/2019	01/01/2048
3140H5 AW 1	FN BJ3620 - RMBS			4	1.A	477,953	107.305	488,664	455,397	471,553		(2,757)			4.000	2.486	MON.	1,518	18,214	01/05/2018	01/01/2048

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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
3140JQ TE 3	FN BN7748 - RMBS			4	1.A	217,296	107.651	225,144	209,142	216,584		(366)			3.500	2.089	MON	610	7,320	09/27/2019	09/01/2049
3140K3 J2 9	FN BO7480 - RMBS			4	1.A	4,132,610	106.917	4,285,868	4,008,594	4,120,978		(11,632)			3.000	1.961	MON	10,021	100,215	02/10/2020	12/01/2049
3140KP JP 9	FN BQ3869 - RMBS			4	1.A	5,094,767	103.888	5,118,502	4,926,943	5,088,013		(6,754)			2.000	1.275	MON	8,212	24,635	09/09/2020	09/01/2050
3140KT L7 8	FN BQ7549 - RMBS			4	1.A	4,939,192	103.956	4,950,863	4,762,461	4,938,058		(1,134)			2.000	1.214	MON	7,937		11/23/2020	11/01/2050
3140Q9 NW 9	FN CA2204 - RMBS			4	1.A	2,804,948	108.415	2,921,828	2,695,040	2,841,982		31,086			4.500	2.548	MON	10,106	121,277	02/12/2019	08/01/2048
3140QA NN 6	FN CA3096 - RMBS			4	1.A	1,832,017	108.216	1,891,083	1,747,508	1,855,248		20,741			4.500	2.197	MON	6,553	78,638	03/22/2019	02/01/2049
3140X4 M4 5	FN FM1278 - RMBS			4	1.A	3,591,468	106.630	3,742,453	3,509,756	3,587,040		441			3.000	2.180	MON	8,774	105,293	07/30/2019	07/01/2034
3140X7 2G 3	FN FM4374 - RMBS			4	1.A	9,798,589	103.920	9,866,653	9,494,470	9,791,075		(7,514)			2.000	1.308	MON	15,824	31,648	09/23/2020	09/01/2050
3140X7 4F 3	FN FM4421 - RMBS			4	1.A	3,982,982	104.862	3,994,390	3,809,188	3,982,603		(378)			2.000	0.988	MON	6,349		12/09/2020	10/01/2035
3140X7 XJ 3	FN FM4280 - RMBS			4	1.A	6,561,846	103.888	6,581,478	6,335,166	6,556,692		(5,154)			2.000	1.221	MON	10,559	31,676	09/09/2020	09/01/2050
3140X8 P4 3	FN FM4942 - RMBS			4	1.A	4,928,858	104.135	4,930,071	4,734,307	4,927,606		(1,251)			2.000	1.139	MON	7,891		11/30/2020	11/01/2050
31410L UV 2	FN 890796 - RMBS	CF		4	1.A	1,080,298	108.818	1,149,343	1,056,203	1,077,142		(3,029)			3.500	2.795	MON	3,081	36,967	01/17/2018	12/01/2045
31412U AJ 9	FN 934809 - RMBS			4	1.A	22,383	105.086	22,715	21,616	21,796		(90)			4.500	3.539	MON	81	966	09/18/2009	03/01/2024
31414R PK 5	FN 973926 - RMBS			4	1.A	32,359	100.543	32,054	31,881	32,234		(10)			3.748	1.985	MON	100	1,283	04/15/2008	05/01/2038
31416X FA 3	FN AB1960 - RMBS			4	1.A	439,499	111.159	456,315	410,507	430,133		(5,408)			4.000	2.575	MON	1,368	16,405	12/03/2014	12/01/2040
31418V KJ 0	FN AD7496 - RMBS			4	1.A	25,159	106.148	26,507	24,971	25,019		(27)			3.500	3.260	MON	73	871	01/13/2011	01/01/2026
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						113,453,947	XXX	117,623,750	110,718,260	113,303,283	0	(96,866)	0	0	XXX	XXX	XXX	269,401	2,527,991	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																					
696550 A4 4	PALM BEACH CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	736,782	118.619	771,024	650,000	706,393		(11,325)			5.000	2.962	FA	13,542	32,500	03/29/2018	08/01/2032
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						736,782	XXX	771,024	650,000	706,393	0	(11,325)	0	0	XXX	XXX	XXX	13,542	32,500	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						281,736,415	XXX	287,438,023	264,856,759	274,241,115	0	(1,467,665)	0	0	XXX	XXX	XXX	1,777,477	8,056,202	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R HJ 4	AT&T INC			1,2	2.B FE	1,782,825	119.266	1,788,990	1,500,000	1,768,948		(13,877)			4.350	1.899	MS	21,750	32,625	07/21/2020	03/01/2029
00287Y AQ 2	ABBVIE INC			1,2	2.B FE	1,497,375	111.409	1,671,135	1,500,000	1,498,737		263			3.600	3.621	MN	7,050	54,000	05/05/2015	05/14/2025
00287Y CX 5	ABBVIE INC			1,2	2.B FE	810,248	111.518	836,385	750,000	802,234		(8,014)			3.800	1.960	MS	8,392	14,250	05/14/2020	03/15/2025
00913R AD 8	AIR LIQUIDE FINANCE SA		C	1,2	1.G FE	2,800,620	108.947	3,268,410	3,000,000	2,845,215		24,014			2.500	3.501	MS	19,583	75,000	02/12/2019	09/27/2026
010392 FQ 6	ALABAMA POWER CO			1,2	1.E FE	2,630,691	102.475	2,766,825	2,700,000	2,677,562		17,469			2.450	3.137	MS	16,721	66,150	03/29/2018	03/30/2022
025816 BW 8	AMERICAN EXPRESS CO			2	1.G FE	2,498,125	108.289	2,707,225	2,500,000	2,498,954		378			3.700	3.717	FA	38,028	92,500	12/19/2018	08/03/2023
02665W BF 7	AMERICAN HONDA FINANCE CORP			1	1.G FE	1,868,490	100.720	1,964,040	1,950,000	1,936,322		25,243			1.650	2.995	JJ	15,104	32,175	03/29/2018	07/12/2021
02665W BP 5	AMERICAN HONDA FINANCE CORP			1	1.G FE	967,170	106.924	1,069,240	1,000,000	979,260		6,164			2.900	3.608	FA	10,875	29,000	01/02/2019	02/16/2024
03524B AF 3	ANHEUSER-BUSCH INBEV FINANCE INC			1	2.A FE	3,184,440	124.177	3,725,310	3,000,000	3,161,251		(4,045)			4.625	4.257	FA	57,813	138,750	07/30/2014	02/01/2044
05531F AV 5	TRUIST FINANCIAL CORP			2	1.G FE	1,644,971	100.483	1,708,211	1,700,000	1,693,445		18,063			2.050	3.149	MN	4,937	34,850	03/29/2018	05/10/2021
05565E AW 5	BMW US CAPITAL LLC			1,2	1.F FE	2,010,220	106.565	2,131,300	2,000,000	2,005,745		(2,471)			3.450	3.314	AO	15,142	69,000	02/20/2019	04/12/2023
05565E BK 0	BMW US CAPITAL LLC			1,2	1.F FE	998,290	112.602	1,126,020	1,000,000	998,520		230			3.900	3.938	AO	8,883	19,500	04/06/2020	04/09/2025
05567L T3 1	BNP PARIBAS SA		C		1.D FE	1,007,190	100.132	1,001,320	1,000,000	1,000,037		(953)			5.000	4.901	JJ	23,056	50,000	10/26/2011	01/15/2021
06051G FB 0	BANK OF AMERICA CORP				1.F FE	2,321,775	110.833	2,493,743	2,250,000	2,296,125		(14,084)			4.125	3.413	JJ	40,992	92,813	02/21/2019	01/22/2024
06051G HD 4	BANK OF AMERICA CORP			1,2,5	1.F FE	1,359,000	112.954	1,535,045	1,359,000	1,359,000					3.419	3.419	JD	1,420	46,464	12/12/2017	12/20/2028
06051G HL 6	BANK OF AMERICA CORP			1,2,5	1.F FE	2,126,840	108.420	2,168,400	2,000,000	2,084,515		(31,778)			3.864	2.158	JJ	33,917	77,280	08/28/2019	07/23/2024
06406F AD 5	BANK OF NEW YORK MELLON CORP			2	1.E FE	2,065,976	104.754	2,304,588	2,200,000	2,131,572		24,502			2.200	3.450	FA	18,150	48,400	03/29/2018	08/16/2023
075887 BA 6	BECTON DICKINSON AND CO			1	2.C FE	1,732,430	102.217	1,788,798	1,750,000	1,747,904		2,396			3.125	3.269	MN	8,051	54,688	11/15/2013	11/08/2021

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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
10373Q BE 9	BP CAPITAL MARKETS AMERICA INC.			1,2	1.F FE	2,250,000	112.116	2,522,610	2,250,000	2,250,000					3.410	3.410	FA	29,838	76,725	02/06/2019	02/11/2026
12189L AK 7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	5,357,950	132.330	6,616,500	5,000,000	5,325,881		(9,759)			4.375	3.919	MS	72,917	218,750	07/07/2017	09/01/2042
126408 GV 9	CSX CORP			1,2	2.A FE	497,495	100.634	503,170	500,000	499,874		295			4.250	4.312	JD	1,771	21,250	05/20/2011	06/01/2021
126650 DC 1	CVS HEALTH CORP			1	2.B FE	796,594	100.548	801,368	797,000	796,974		139			3.350	3.368	MS	8,307	26,700	03/06/2018	03/09/2021
149123 CF 6	CATERPILLAR INC.			1,2	1.F FE	1,981,800	117.304	2,346,080	2,000,000	1,982,270		367			3.250	3.298	MS	18,417	65,000	09/16/2019	09/19/2049
14912L 6T 3	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	2,835,067	108.662	3,314,191	3,050,000	2,899,423		24,019			2.400	3.374	FA	28,873	73,200	03/29/2018	08/09/2026
166764 AH 3	CHEVRON CORP			1,2	1.C FE	3,000,000	106.356	3,190,680	3,000,000	3,000,000					3.191	3.191	JD	1,861	95,730	06/17/2013	06/24/2023
172967 FT 3	CITIGROUP INC.				1.G FE	1,615,290	104.268	1,564,020	1,500,000	1,521,842		(20,460)			4.500	3.060	JJ	31,313	67,500	02/24/2016	01/14/2022
172967 MT 5	CITIGROUP INC.			1,2,5	1.G FE	2,000,000	100.649	2,012,980	2,000,000	2,000,000					0.776	0.776	AO	2,630		10/23/2020	10/30/2024
191241 AJ 7	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	1,245,050	100.125	1,251,563	1,250,000	1,245,175		125			1.850	1.887	MS	7,708		08/26/2020	09/01/2032
20030N BH 3	COMCAST CORP			1	1.G FE	6,384,963	125.506	7,844,125	6,250,000	6,359,602		(6,960)			4.250	4.064	JJ	122,483	265,625	02/14/2017	01/15/2033
20030N BP 5	COMCAST CORP			1,2	1.G FE	2,207,693	127.975	2,559,500	2,000,000	2,176,666		(9,455)			4.400	3.597	FA	33,244	88,000	07/24/2017	08/15/2035
21685W DD 6	COOPERATIEVE RABOBANK UA		C		1.D FE	2,408,215	103.982	2,391,586	2,300,000	2,314,330		(12,558)			3.875	3.295	FA	35,402	89,125	07/30/2012	02/08/2022
224044 CF 2	COX COMMUNICATIONS INC.			1,2	2.B FE	859,800	126.466	1,264,660	1,000,000	883,420		5,134			4.800	6.041	FA	20,000	48,000	10/27/2015	02/01/2035
22546Q AP 2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	2,358,878	110.961	2,496,623	2,250,000	2,329,243		(20,265)			3.625	2.616	MS	25,375	81,563	07/09/2019	09/09/2024
23636T AA 8	DANONE SA		C	1	2.A FE	3,324,300	103.820	3,633,700	3,500,000	3,465,893		22,448			3.000	3.695	JD	4,667	105,000	12/18/2013	06/15/2022
25179M AV 5	DEVON ENERGY CORP			1,2	2.C FE	1,499,325	117.534	1,763,010	1,500,000	1,499,617		65			5.850	5.856	JD	3,900	87,750	12/10/2015	12/15/2025
254687 CZ 7	WALT DISNEY CO.			1,2	1.G FE	2,505,925	111.000	2,775,000	2,500,000	2,502,499		(574)			3.700	3.670	MS	27,236	92,500	09/24/2014	09/15/2024
25470D AK 5	DISCOVERY COMMUNICATIONS LLC.			1,2	2.C FE	999,150	109.761	1,097,610	1,000,000	999,614		84			3.450	3.460	MS	10,158	34,500	02/25/2015	03/15/2025
25470D BJ 7	DISCOVERY COMMUNICATIONS LLC.			1,2	2.C FE	1,000,000	114.551	1,145,510	1,000,000	1,000,000					3.625	3.625	MN	4,632	17,823	05/07/2020	05/15/2030
26443C AA 1	DUKE UNIVERSITY HEALTH SYSTEM INC.			1,2	1.C FE	996,310	122.881	1,228,810	1,000,000	996,576		73			3.920	3.941	JD	3,267	39,200	07/07/2017	06/01/2047
26444H AC 5	DUKE ENERGY FLORIDA LLC.			1,2	1.F FE	999,400	111.630	1,116,300	1,000,000	999,620		56			3.200	3.207	JJ	14,756	32,000	01/03/2017	01/15/2027
278642 AV 5	EBAY INC.			1,2	2.A FE	1,995,640	105.128	2,102,560	2,000,000	1,996,318		678			1.900	1.946	MS	11,611	19,000	03/04/2020	03/11/2025
28370T AG 4	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	1,762,720	110.723	2,214,460	2,000,000	1,889,020		29,203			4.300	6.169	MN	14,333	86,000	02/24/2016	05/01/2024
29273R AY 5	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	1,091,525	109.451	1,368,138	1,250,000	1,177,929		20,274			4.900	7.012	FA	25,521	61,250	02/24/2016	02/01/2024
31428X AX 4	FEDEX CORP			1	2.B FE	3,080,580	129.069	3,872,070	3,000,000	3,060,640		(3,309)			4.900	4.691	JJ	67,783	147,000	01/24/2014	01/15/2034
31428X BM 7	FEDEX CORP			1,2	2.B FE	1,244,975	112.040	1,400,500	1,250,000	1,246,801		458			3.300	3.346	MS	12,146	41,250	01/03/2017	03/15/2027
341081 FZ 5	FLORIDA POWER & LIGHT CO.			1,2	1.D FE	1,248,725	108.825	1,360,313	1,250,000	1,248,910		185			2.850	2.872	AO	8,906	18,208	03/24/2020	04/01/2025
341099 CP 2	DUKE ENERGY FLORIDA LLC.			1,2	1.F FE	997,960	101.008	1,010,080	1,000,000	999,854		230			3.100	3.124	FA	11,711	31,000	08/15/2011	08/15/2021
35137L AG 0	FOX CORP			1,2	2.B FE	1,000,000	110.134	1,101,340	1,000,000	1,000,000					4.030	4.029	JJ	17,463	20,150	01/15/2019	01/25/2024
369550 AY 4	GENERAL DYNAMICS CORP			1,2	1.F FE	1,043,860	106.792	1,067,920	1,000,000	1,036,211		(7,649)			2.375	1.369	MN	3,035	23,750	03/09/2020	11/15/2024
370334 BZ 6	GENERAL MILLS INC.			1,2	2.B FE	2,240,550	112.045	2,521,013	2,250,000	2,243,931		885			3.200	3.249	FA	28,200	72,000	01/09/2017	02/10/2027
370334 CD 4	GENERAL MILLS INC.			1	2.B FE	999,860	100.767	1,007,670	1,000,000	999,986		48			3.200	3.205	AO	6,667	32,000	04/03/2018	04/16/2021
377373 AG 0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	2,238,210	107.748	2,424,330	2,250,000	2,242,111		2,159			3.000	3.109	JD	5,625	67,500	03/18/2019	06/01/2024
38141G GQ 1	GOLDMAN SACHS GROUP INC.				1.G FE	2,269,848	102.808	2,313,180	2,250,000	2,251,366		(2,314)			5.250	5.141	JJ	50,531	118,125	12/07/2011	07/27/2021
404280 BK 4	HSBC HOLDINGS PLC.		C	2,5	1.F FE	3,911,960	114.197	4,567,880	4,000,000	3,931,057		8,024			4.041	4.322	MS	48,492	161,640	07/24/2018	03/13/2028
423012 AG 8	HEINEKEN NV		C	1,2	2.A FE	4,088,920	128.801	5,152,040	4,000,000	4,083,057		(1,764)			4.350	4.217	MS	44,467	174,000	05/16/2017	03/29/2047
438516 BW 5	HONEYWELL INTERNATIONAL INC.			1,2	1.F FE	3,243,273	106.563	3,463,298	3,250,000	3,245,074		1,291			2.300	2.344	FA	28,239	76,203	07/30/2019	08/15/2024
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	1,000,000	96.467	964,670	1,000,000	1,000,000					2.667	2.667	AO	10,298		08/05/2020	10/01/2050

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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
459200 HG 9	INTERNATIONAL BUSINESS MACHINES CORP			1	1.F FE	1,139,604	102.771	1,233,252	1,200,000	1,177,016		13,942			1.875	3.124	FA	9,375	22,500	03/29/2018	08/01/2022
46647P BA 3	JPMORGAN CHASE & CO			1,2,5	1.F FE	3,250,000	114.909	3,734,543	3,250,000	3,250,000					3.960	3.961	JJ	54,340	128,700	01/22/2019	01/29/2027
46647P BF 2	JPMORGAN CHASE & CO			1,2,5	1.F FE	1,000,000	106.153	1,061,530	1,000,000	1,000,000					2.301	2.301	AO	4,858	25,119	09/05/2019	10/15/2025
46647P BT 2	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,500,000	101.130	5,562,150	5,500,000	5,500,000					1.045	1.045	MN	6,705		11/12/2020	11/19/2026
49456B AG 6	KINDER MORGAN INC			1,2	2.B FE	885,320	123.238	1,232,380	1,000,000	904,791		4,167			5.300	6.340	JD	4,417	53,000	09/11/2015	12/01/2034
559080 AH 9	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	998,710	107.831	1,078,310	1,000,000	999,413		129			3.200	3.215	MS	9,422	32,000	02/25/2015	03/15/2025
565849 AL 0	MARATHON OIL CORP			1,2	2.C FE	1,995,420	107.195	2,143,900	2,000,000	1,997,747		460			3.850	3.878	JD	6,417	77,000	06/01/2015	06/01/2025
57629W CE 8	MASSMUTUAL GLOBAL FUNDING II				1.B FE	1,444,890	107.388	1,610,820	1,500,000	1,463,805		9,643			2.750	3.494	JD	1,031	41,250	01/02/2019	06/22/2024
57636Q AB 0	MASTERCARD INC			1	1.E FE	1,763,755	109.577	1,917,598	1,750,000	1,757,764		(2,237)			3.375	3.230	AO	14,766	59,063	03/29/2018	04/01/2024
57636Q AP 9	MASTERCARD INC			1,2	1.E FE	998,060	116.274	1,162,740	1,000,000	998,187		127			3.350	3.373	MS	8,840	16,750	03/24/2020	03/26/2030
58013M EM 2	MCDONALD'S CORP			1	2.A FE	1,207,413	102.412	1,280,150	1,250,000	1,243,969		5,632			2.625	3.101	JJ	15,130	32,813	11/18/2013	01/15/2022
58013M EZ 3	MCDONALD'S CORP			1,2	2.A FE	2,929,685	129.335	3,556,713	2,750,000	2,903,515		(7,616)			4.700	4.181	JD	7,899	129,250	05/09/2017	12/09/2035
58933Y AJ 4	MERCK & CO INC			1	1.E FE	2,470,475	130.062	3,251,550	2,500,000	2,474,466		676			4.150	4.221	MN	12,392	103,750	05/14/2014	05/18/2043
58933Y AQ 8	MERCK & CO INC			1	1.E FE	2,643,894	102.291	2,761,857	2,700,000	2,683,275		14,639			2.350	2.922	FA	24,851	63,450	03/29/2018	02/10/2022
58933Y AT 2	MERCK & CO INC			1,2	1.E FE	994,250	124.621	1,246,210	1,000,000	994,939		128			3.700	3.732	FA	14,492	37,000	02/05/2015	02/10/2045
594918 BP 8	MICROSOFT CORP			1,2	1.A FE	3,071,776	100.688	3,222,016	3,200,000	3,176,102		38,776			1.550	2.808	FA	19,702	49,600	03/29/2018	08/08/2021
595620 AQ 8	MIDAMERICAN ENERGY CO			1,2	1.E FE	1,999,360	112.100	2,242,000	2,000,000	1,999,542		65			3.100	3.104	MN	10,333	62,000	01/23/2017	05/01/2027
61747W AF 6	MORGAN STANLEY			1	1.F FE	443,325	100.298	501,490	500,000	499,455		8,163			5.750	7.483	JJ	12,458	28,750	11/30/2011	01/25/2021
631005 BJ 3	NARRAGANSETT ELECTRIC CO			1,2	1.G FE	2,000,000	113.413	2,268,260	2,000,000	2,000,000					3.395	3.395	AO	15,466	33,950	04/07/2020	04/09/2030
641062 AE 4	NESTLE HOLDINGS INC			1,2	1.D FE	1,824,358	112.305	1,965,338	1,750,000	1,804,938		(11,166)			3.500	2.763	MS	16,503	61,250	03/27/2019	09/24/2025
654106 AF 0	NIKE INC			1,2	1.E FE	183,898	109.369	218,738	200,000	188,563		1,743			2.375	3.467	MN	792	4,750	03/29/2018	11/01/2026
65473P AL 9	NISOURCE INC			1,2	2.B FE	2,248,290	99.500	2,238,750	2,250,000	2,248,344		54			1.700	1.708	FA	14,131		08/12/2020	02/15/2031
666807 BS 0	NORTHROP GRUMMAN CORP			1,2	2.B FE	1,493,985	124.125	1,861,875	1,500,000	1,494,443		458			4.400	4.449	MN	11,000	39,967	03/19/2020	05/01/2030
674599 CS 2	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	995,060	91.517	915,170	1,000,000	915,170	(80,484)	425			3.500	3.559	FA	13,222	35,681	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	1,248,675	109.131	1,364,138	1,250,000	1,248,776		101			2.600	2.612	AO	8,125	17,514	03/13/2020	04/01/2030
68902V AH 0	OTIS WORLDWIDE CORP			1,2	2.B FE	999,990	105.984	1,059,840	1,000,000	1,000,011		21			2.056	2.056	AO	4,912	12,450	02/19/2020	04/05/2025
69351U AP 8	PPL ELECTRIC UTILITIES CORP			1,2	1.F FE	1,693,003	101.193	1,720,281	1,700,000	1,699,056		1,315			3.000	3.081	MS	15,017	51,000	03/29/2018	09/15/2021
70213H AE 8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	1,000,000	110.217	1,102,170	1,000,000	1,000,000					3.192	3.192	JJ	15,960	13,477	01/22/2020	07/01/2049
708696 BZ 1	PENNSYLVANIA ELECTRIC CO			1,2	2.B FE	1,150,090	109.295	1,092,950	1,000,000	1,142,896		(7,194)			3.600	1.717	JD	3,000	18,000	07/20/2020	06/01/2029
713448 DX 3	PEPSICO INC			1,2	1.E FE	1,169,640	100.361	1,204,332	1,200,000	1,197,047		10,191			2.000	2.874	AO	5,067	24,000	03/29/2018	04/15/2021
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
717081 ES 8	PFIZER INC			1,2	1.F FE	1,499,235	107.881	1,618,215	1,500,000	1,499,501		147			2.950	2.961	MS	13,029	44,250	03/04/2019	03/15/2024
731572 AB 9	RALPH LAUREN CORP			1,2	1.G FE	989,950	108.275	1,082,750	1,000,000	990,459		509			2.950	3.067	JD	1,311	15,733	06/01/2020	06/15/2030
75625Q AB 5	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	758,003	107.663	807,473	750,000	752,441		(922)			3.625	3.488	MS	7,552	27,188	03/26/2014	09/21/2023
75625Q AD 1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	1,419,840	106.947	1,604,205	1,500,000	1,447,117		13,932			2.750	3.841	JD	573	41,250	01/02/2019	06/26/2024
822582 AX 0	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	1,968,291	107.937	2,104,772	1,950,000	1,959,319		(3,366)			3.400	3.208	FA	25,599	66,300	03/29/2018	08/12/2023
82620K AT 0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	3,127,320	133.634	4,009,020	3,000,000	3,118,735		(2,551)			4.200	3.956	MS	36,750	126,000	05/22/2017	03/16/2047
828807 DG 9	SIMON PROPERTY GROUP LP			1,2	1.G FE	2,497,525	104.505	2,612,625	2,500,000	2,498,147		479			2.000	2.021	MS	15,000	50,000	09/04/2019	09/13/2024
84756N AB 5	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	499,835	100.779	503,895	500,000	499,991		19			4.600	4.604	JD	1,022	23,000	06/06/2011	06/15/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
855244 AD 1	STARBUCKS CORP			1,2	2.A FE	1,759,330	108.608	1,846,336	1,700,000	1,729,421		(11,153)			3.850	3.125	AO	16,363	65,450	03/29/2018	10/01/2023
857477 AT 0	STATE STREET CORP				1.E FE	3,206,080	113.521	3,632,672	3,200,000	3,204,049		(792)			3.550	3.520	FA	41,969	113,600	03/29/2018	08/18/2025
886546 AB 6	TIFFANY & CO			1,2	2.B FE	997,020	109.490	1,094,900	1,000,000	1,021,925		(5,435)			3.800	3.175	AO	9,500	38,000	09/22/2014	10/01/2024
89152U AF 9	TOTAL CAPITAL SA		C	1	1.D FE	1,029,130	100.247	1,002,470	1,000,000	1,000,781		(10,536)			4.125	3.045	JJ	17,531	41,250	03/22/2018	01/28/2021
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA	C	C	1	1.D FE	4,962,450	110.563	5,528,150	5,000,000	4,986,632		3,771			3.750	3.838	AO	42,188	187,500	01/08/2014	04/10/2024
89236T FS 9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	2,499,325	108.538	2,713,450	2,500,000	2,499,579		130			3.350	3.356	JJ	40,247	83,750	01/03/2019	01/08/2024
89352H AK 5	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	3,954,800	108.064	4,322,560	4,000,000	3,985,535		4,828			3.750	3.888	AO	31,250	150,000	11/13/2013	10/16/2023
89352H AM 1	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	795,105	122.202	916,515	750,000	783,681		(1,935)			4.625	4.172	MS	11,563	34,688	05/06/2014	03/01/2034
907818 DV 7	UNION PACIFIC CORP			1,2	2.A FE	1,734,561	109.287	1,857,879	1,700,000	1,718,716		(5,926)			3.750	3.356	MS	18,771	63,750	03/29/2018	03/15/2024
911312 BC 9	UNITED PARCEL SERVICE INC			1,2	1.G FE	1,121,124	102.682	1,180,843	1,150,000	1,140,017		7,027			2.350	3.000	MN	3,378	27,025	03/29/2018	05/16/2022
91324P CW 0	UNITEDHEALTH GROUP INC			1	1.F FE	1,997,920	114.498	2,289,960	2,000,000	1,998,697		191			3.450	3.462	JJ	31,817	69,000	12/15/2016	01/15/2027
91324P CY 6	UNITEDHEALTH GROUP INC			1	1.F FE	1,668,550	114.190	1,941,230	1,700,000	1,677,106		3,194			3.375	3.616	AO	12,113	57,375	03/29/2018	04/15/2027
92343V CQ 5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	928,700	124.793	1,247,930	1,000,000	942,233		2,847			4.400	4.983	MN	7,333	44,000	09/28/2015	11/01/2034
92343V FS 8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,999,700	100.785	3,023,550	3,000,000	2,999,707		7			0.850	0.852	MN	2,904		11/10/2020	11/20/2025
927804 FJ 8	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	1,006,860	104.157	1,041,570	1,000,000	1,002,456		(1,651)			3.450	3.273	MS	11,500	34,500	03/29/2018	09/01/2022
931427 AS 7	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	999,920	108.631	1,086,310	1,000,000	999,925		5			3.200	3.201	AO	6,756	16,000	04/13/2020	04/15/2030
94974B FC 9	WELLS FARGO & CO				1.F FE	1,018,420	103.676	1,036,760	1,000,000	1,003,012		(2,466)			3.500	3.238	MS	10,986	35,000	02/14/2014	03/08/2022
95000U 2D 4	WELLS FARGO & CO			1,2	1.F FE	2,495,550	118.700	2,967,500	2,500,000	2,496,275		381			4.150	4.172	JJ	45,247	103,750	01/16/2019	01/24/2029
95000U 2F 9	WELLS FARGO & CO			1,2,5	1.F FE	1,250,000	110.896	1,386,200	1,250,000	1,250,000					3.196	3.197	JD	1,554	39,950	06/10/2019	06/17/2027
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						217,549,884	XXX	241,718,473	217,406,000	218,053,571	(117,031)	139,316	0	0	XXX	XXX	XXX	2,110,455	6,742,179	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
17328P AQ 6	CMLTI 20EXP2 A3 - CMO/RMBS			4	1.A FE	1,557,256	103.320	1,569,240	1,518,811	1,557,110		(146)			2.500	2.381	MON	3,164	6,328	10/28/2020	08/25/2050
17328P AX 1	CMLTI 20EXP2 A4 - CMO/RMBS			4	1.A FE	1,127,656	102.695	1,136,387	1,106,562	1,127,574		(82)			2.500	2.410	MON	2,305	4,611	10/28/2020	08/25/2050
452570 AE 4	IMSA 2007-2 2A - RMBS			4	1.A Z	244,781	104.460	255,698	244,781	246,848		(4,248)			0.648	1.182	MON	18	2,837	03/27/2007	04/25/2037
55265K 2G 3	MASTR 2003-11 7A2 - CMO/RMBS			4	2.C FE	140,241	103.481	150,533	145,469	143,196		79			5.250	5.818	MON	636	7,613	12/23/2005	12/25/2033
89173F AB 6	TPMT 2017-1 A2 - RMBS			4	1.A FE	1,006,563	107.676	1,076,759	1,000,000	1,005,915		(648)			3.500	3.406	MON	2,917	23,333	04/06/2020	10/25/2056
89175V AA 1	TPMT 182 A1 - RMBS			2	1.A FE	622,715	104.675	636,508	608,083	621,791		(924)			3.250	2.322	MON	1,647	11,528	05/06/2020	03/25/2058
89176E AA 8	TPMT 2018-1 A1 - RMBS			2	1.A FE	559,304	103.926	568,557	547,080	558,511		(793)			3.000	2.104	MON	1,368	9,574	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
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						7,708,207	XXX	7,954,648	7,596,956	7,707,911	0	(9,453)	0	0	XXX	XXX	XXX	17,918	136,184	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05526Q AA 4	BAMLL 2015-200P A - CMBS			4	1.A FE	2,433,496	108.342	2,708,558	2,500,000	2,456,109		8,450			3.218	3.665	MON	6,704	80,450	05/09/2018	04/15/2033
06035R AR 7	BANK 2018-BNK14 A3 - CMBS			4	1.A FE	2,496,484	116.716	2,917,893	2,500,000	2,496,430		(32)			3.966	3.997	MON	8,263	99,150	10/25/2018	09/17/2060
065403 BC 0	BANK 2019-BNK17 A4 - CMBS			4	1.A FE	1,171,055	116.545	1,165,449	1,000,000	1,164,241		(6,814)			3.714	1.566	MON	3,095	12,380	08/19/2020	04/17/2052
065404 BB 0	BANK 2018-BNK10 A5 - CMBS			4	1.A FE	1,544,991	115.332	1,729,982	1,500,000	1,532,798		(4,355)			3.688	3.338	MON	4,610	55,320	01/26/2018	02/17/2061
06540B BD 0	BANK 2019-BNK21 A5 - CMBS			4	1.A FE	1,108,203	110.705	1,107,055	1,000,000	1,104,128		(4,076)			2.851	1.560	MON	2,376	9,503	08/19/2020	10/18/2052
08160B AD 6	BMARK 2018-B5 A4 - CMBS			4	1.A FE	5,149,999	119.112	5,955,574	5,000,000	5,117,535		(14,118)			4.208	3.854	MON	17,532	210,380	07/27/2018	07/17/2051
08161C AE 1	BMARK 2018-B2 A5 - CMBS			4	1.A FE	3,604,983	116.100	4,063,493	3,500,000	3,576,910		(10,164)			3.882	3.528	MON	11,322	135,867	02/09/2018	02/17/2051
08162C AC 4	BMARK 2018-B6 A3 - CMBS			4	1.A FE	1,514,977	116.486	1,747,284	1,500,000	1,511,503		(1,700)			3.995	3.884	MON	4,994	59,925	09/20/2018	10/13/2051
08162F AE 3	BMARK 2019-B12 A5 - CMBS			4	1.A FE	1,287,497	112.798	1,409,976	1,250,000	1,282,602		(3,523)			3.116	2.770	MON	3,245	38,945	07/19/2019	08/16/2052

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
08162T BA 0	BMARK 2018-B7 A3 - CMBS			4	1.A FE	4,039,833	117.439	4,697,555	4,000,000	4,028,963		(6,525)			4.241	4.103	MON.	14,137	169,640	11/09/2018	05/16/2053
08162W BB 1	BMARK 2020-B19 A4 - CMBS			4	1.A FE	2,019,901	100.153	2,003,057	2,000,000	2,019,294		(607)			1.546	1.415	MON.	2,577	7,730	09/22/2020	09/17/2053
08163A AD 5	BMARK 2020-B18 A4 - CMBS			4	1.A FE	4,645,664	101.314	4,660,426	4,600,000	4,643,611		(2,053)			1.672	1.554	MON.	6,409	32,047	07/24/2020	07/15/2053
08163L AE 9	BMARK 2020-B21 A4 - CMBS			4	1.A FE	3,029,991	101.380	3,041,398	3,000,000	3,029,717		(274)			1.704	1.586	MON.	4,261	4,261	11/20/2020	12/17/2053
12591K AD 7	COMM 2013-CCRE12 A3 - CMBS			4	1.A FE	2,064,425	105.908	2,016,557	1,904,067	1,955,124		(15,906)			3.765	2.602	MON.	5,974	73,868	03/26/2015	10/15/2046
12595V AC 1	COMM 2018-COR3 A2 - CMBS			4	1.A FE	5,049,757	115.561	5,778,049	5,000,000	5,031,421		(10,199)			3.961	3.815	MON.	16,504	198,050	05/04/2018	05/12/2051
12626L AE 2	COMM 2013-CCRE11 A4 - CMBS			4	1.A FE	2,362,148	109.166	2,456,229	2,250,000	2,282,964		(12,501)			4.258	3.662	MON.	7,984	95,805	01/24/2014	08/12/2050
17291D AD 5	CGCMT 2018-C5 A4 - CMBS			4	1.A FE	5,149,779	118.664	5,933,175	5,000,000	5,115,446		(13,995)			4.228	3.880	MON.	17,617	211,400	06/07/2018	06/12/2051
17324D AU 8	CGCMT 2015-P1 A5 - CMBS			4	1.A FE	5,157,227	112.424	5,621,219	5,000,000	5,077,170		(16,926)			3.717	3.339	MON.	15,488	185,850	12/09/2015	09/17/2048
17325G AD 8	CGCMT 2016-C3 A4 - CMBS			4	1.A FE	1,438,594	111.417	1,671,261	1,500,000	1,454,183		6,686			3.154	3.747	MON.	3,943	47,311	08/08/2018	11/18/2049
17326F AD 9	CGCMT 2017-C4 A4 - CMBS			4	1.A FE	982,148	113.683	1,136,834	1,000,000	986,034		1,672			3.471	3.718	MON.	2,893	34,710	08/10/2018	10/17/2050
23312L AS 7	DBJPM 2016-C1 A4 - CMBS			4	1.A FE	1,613,613	110.633	1,659,499	1,500,000	1,563,362		(11,908)			3.276	2.385	MON.	4,095	49,140	07/28/2016	05/12/2049
23312V AF 3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	1,544,985	109.206	1,638,083	1,500,000	1,526,012		(4,511)			2.890	2.553	MON.	3,613	43,350	07/26/2016	08/12/2049
36191Y BB 3	GSMS 2011-GC5 A4 - CMBS			4	1.A FE	3,203,736	100.443	3,161,109	3,147,181	3,154,543		(16,983)			3.707	2.777	MON.	9,722	116,666	03/29/2018	08/12/2044
36249K AC 4	GSMS 2010-C1 A2 - CMBS			4	1.A FE	136,694	99.979	132,691	132,718	132,718		(64)			4.592	4.236	MON.	508	6,094	08/04/2010	08/10/2043
36260J AD 9	GSMS 2019-GC39 A4 - CMBS			4	1.A FE	3,089,829	115.337	3,460,096	3,000,000	3,076,649		(8,300)			3.567	3.223	MON.	8,918	107,010	05/09/2019	05/10/2052
46645U AT 4	JPMCC 2016-JP4 A4 - CMBS			4	1.A FE	2,059,996	113.691	2,273,816	2,000,000	2,036,850		(6,040)			3.648	3.298	MON.	6,081	72,966	12/05/2016	12/17/2049
90276Y AE 3	UBSCM 2019-C16 A4 - CMBS			4	1.A FE	2,574,981	114.106	2,852,653	2,500,000	2,563,113		(7,038)			3.605	3.254	MON.	7,510	90,120	03/27/2019	04/17/2052
92937U AD 0	WFRBS 2013-C13 A4 - CMBS			4	1.A FE	4,634,910	104.860	4,718,703	4,500,000	4,530,182		(14,948)			3.001	2.658	MON.	11,254	135,045	04/17/2013	05/17/2045
95000A AU 1	WFCM 2015-P2 A4 - CMBS			4	1.A FE	1,802,444	113.606	1,988,102	1,750,000	1,776,890		(5,446)			3.809	3.459	MON.	5,555	66,657	12/08/2015	12/17/2048
95000P AE 4	WFCM 2016-C37 A5 - CMBS			4	1.A FE	1,544,931	114.586	1,718,791	1,500,000	1,527,661		(4,516)			3.794	3.444	MON.	4,743	56,910	12/09/2016	12/15/2049
95001J AW 7	WFCM 2018-C44 A4 - CMBS			4	1.A FE	2,019,890	116.035	2,320,690	2,000,000	2,013,775		(2,829)			3.948	3.823	MON.	6,580	78,960	04/30/2018	05/17/2051
95001R AW 9	WFCM 2018-C48 A4 - CMBS			4	1.A FE	10,099,910	117.545	11,754,500	10,000,000	10,075,072		(14,512)			4.037	3.906	MON.	33,642	403,700	12/07/2018	01/17/2052
95001W BA 5	WFCM 2019-C49 A4 - CMBS			4	1.A FE	5,049,885	115.503	5,775,163	5,000,000	5,040,186		(5,628)			3.760	3.643	MON.	15,667	188,000	02/21/2019	03/15/2052
95002D BD 0	WFCM 2018-C47 A3 - CMBS			4	1.A FE	1,868,424	118.035	2,183,638	1,850,000	1,863,751		(2,477)			4.175	4.051	MON.	6,436	77,238	10/09/2018	09/16/2061
95002M AW 9	WFCM 2019-C52 A4 - CMBS			4	1.A FE	4,039,680	107.076	4,283,049	4,000,000	4,033,976		(4,263)			2.643	2.526	MON.	8,810	105,720	08/05/2019	08/15/2052
95002R AX 6	WFCM 2020-C56 A5 - CMBS			4	1.A FE	1,287,401	107.382	1,342,268	1,250,000	1,285,331		(2,070)			2.448	2.106	MON.	2,550	15,300	05/27/2020	06/17/2053
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						102,822,460	XXX	113,083,871	100,633,966	102,066,254	0	(218,493)	0	0	XXX	XXX	XXX	295,607	3,375,468	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02587A AL 8	AMXCA 2017-2 A - ABS			4	1.A FE	1,513,652	100.435	1,506,519	1,500,000	1,486,336		(14,804)			0.609	1.415	MON.	431	16,620	03/23/2018	09/16/2024
02587A AN 4	AMXCA 2019-2 A - ABS			4	1.A FE	1,749,897	103.129	1,804,751	1,750,000	1,749,954		35			2.670	2.687	MON.	2,077	46,725	04/22/2019	11/15/2024
05377R CR 3	AESOP 2017-1 B - ABS			4	1.F FE	1,999,169	102.198	2,043,964	2,000,000	1,999,749		160			3.410	3.443	MON.	2,084	68,200	03/08/2017	09/20/2023
05588U AA 0	HGVGI 19A A - RMBS			4	1.F FE	1,341,090	103.716	1,391,282	1,341,431	1,341,126		19			3.280	3.282	MON.	733	43,999	04/03/2019	09/26/2033
05683L AA 4	BCC 2018-1 A1 - CDO		C	4	1.A FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					1.169	1.170	JAJO.	2,273	22,558	03/12/2018	04/23/2031
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
14041N FT 3	COMET 2019-1 A - ABS			4	1.A FE	1,999,652	102.925	2,058,508	2,000,000	1,999,866		116			2.840	2.863	MON.	2,524	56,800	02/20/2019	12/16/2024
14043M AC 5	COPAR 2020-1 A3 - ABS			4	1.A FE	3,249,309	101.934	3,312,841	3,250,000	3,249,525		216			1.600	1.613	MON.	2,311	42,756	02/11/2020	11/15/2024
17305E GR 0	CCCIT 2018-A6 A6 - ABS			4	1.A FE	5,313,984	105.735	5,551,097	5,250,000	5,283,361		(17,028)			3.210	2.869	JD.	11,235	168,525	02/21/2019	12/09/2024
28415P AA 2	EHGVT 2016-A A - RMBS			4	1.F FE	238,914	101.929	243,526	238,918	238,916		0			2.730	2.746	MON.	109	6,502	06/22/2016	04/25/2028

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
34528Q GS 7	FORDF 2019-1 A - ABS			4	1.A FE	1,999,713	103.045	2,060,899	2,000,000	1,999,878		140			2.840	2.862	MON	2,524	56,800	04/02/2019	03/15/2024
34532F AD 4	FORDL 2019-A A3 - ABS			4	1.A FE	1,355,066	100.595	1,363,234	1,355,172	1,355,160		42			2.900	2.922	MON	1,747	39,300	02/20/2019	05/15/2022
34532R AA 4	FORDR 2018-REV1 A - ABS			4	1.A FE	2,998,947	109.883	3,296,495	3,000,000	2,999,359		146			3.190	3.217	MON	4,253	95,701	01/23/2018	07/15/2031
36257F AD 2	GMCAR 2019-2 A3 - ABS			4	1.A FE	3,700,397	101.743	3,765,188	3,700,698	3,700,600		109			2.650	2.668	MON	4,086	98,069	04/09/2019	02/16/2024
36321J AC 8	GALXY XXVIII A1 - CDO		C	4	1.A FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000					1.337	1.331	JAJO	8,690	74,129	06/29/2018	07/15/2031
38137H BU 1	GLD11 XI AR2 - CDO			4	1.A FE	3,000,000	99.510	2,985,300	3,000,000	3,000,000					1.288	1.289	JAJO	7,941	72,896	12/08/2017	01/21/2031
43813R AC 1	HAROT 2020-1 A3 - ABS			4	1.A FE	6,748,677	102.093	6,891,249	6,750,000	6,749,108		431			1.610	1.623	MON	3,019	89,053	02/19/2020	04/22/2024
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	153,641	101.772	156,374	153,651	153,639		(4)			2.910	2.932	MON	137	4,441	03/13/2017	03/20/2034
82652M AA 8	SRFC 2019-2 A - RMBS			4	1.A FE	495,816	103.363	512,629	495,950	495,825		7			2.590	2.592	MON	392	12,845	07/16/2019	05/20/2036
82652N AA 6	SRFC 193 A - RMBS			4	1.A FE	572,491	102.353	585,971	572,500	572,492		1			2.340	2.352	MON	372	13,583	10/17/2019	08/20/2036
82653E AB 3	SRFC 2019-1 B - RMBS			4	1.F FE	736,366	103.060	759,066	736,527	780,296		1,076			3.420	1.204	MON	770	25,357	03/12/2019	01/22/2036
89237J AA 4	TALNT 201 A - ABS			4	1.A FE	1,249,928	102.969	1,287,109	1,250,000	1,249,946		19			1.350	1.357	MON	281	9,234	06/01/2020	05/25/2033
92347Y AC 8	VZOT 2019-A B - RMBS			4	1.B FE	1,249,617	103.657	1,295,717	1,250,000	1,249,825		111			3.020	3.049	MON	1,153	37,750	03/05/2019	09/20/2023
92348A AD 7	VZOT 2019-C C - RMBS			4	1.F FE	999,838	102.728	1,027,276	1,000,000	999,895		45			2.160	2.175	MON	660	21,600	10/01/2019	04/22/2024
92348R AB 4	VZOT 2017-3 A1B - RMBS			4	1.A FE		100.003	0							0.422		MON		2	10/11/2017	04/20/2022
92349F AB 9	VZOT 2018-1 A1B - RMBS			4	1.A FE	704,982	100.044	705,289	704,982	704,982					0.412		MON	89	6,469	03/06/2018	09/20/2022
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						49,371,047	XXX	50,651,602	49,299,830	49,359,758	0	(29,143)	0	0	XXX	XXX	XXX	63,037	1,177,496	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						377,451,598	XXX	413,408,595	374,936,752	377,187,494	(117,031)	(117,773)	0	0	XXX	XXX	XXX	2,487,017	11,431,327	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						447,479,138	XXX	480,042,902	432,247,430	441,340,612	205,034	(1,647,257)	0	0	XXX	XXX	XXX	4,172,487	13,684,918	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						123,011,078	XXX	127,473,786	120,087,226	122,826,779	0	(111,594)	0	0	XXX	XXX	XXX	294,366	2,748,722	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						103,091,050	XXX	113,346,950	100,890,475	102,328,325	0	(222,203)	0	0	XXX	XXX	XXX	296,510	3,386,265	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						50,107,829	XXX	51,422,626	49,949,830	50,066,151	0	(40,468)	0	0	XXX	XXX	XXX	76,579	1,209,996	XXX	XXX
8399999. Grand Total - Bonds						723,689,094	XXX	772,286,264	703,174,960	716,561,867	205,034	(2,021,522)	0	0	XXX	XXX	XXX	4,839,942	21,029,902	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 314,448,617	1B 48,724,486	1C 50,411,381	1D 58,588,322	1E 50,182,332	1F 82,245,582	1G 44,196,803
2A 32,317,640	2B 25,003,027	2C 8,566,008				
3A 0	3B 1,877,670	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			95.000	6,330	66.630	6,330	3,231		36		1,636		1,636		10/09/2018	
000361 10 5	AAR ORD			135.000	4,890	36.220	4,890	6,160		20		(1,199)		(1,199)		10/09/2018	
00081T 10 8	ACCO BRANDS ORD			215.000	1,817	8.450	1,817	2,034		56		(196)		(196)		08/14/2019	
000957 10 0	ABM INDUSTRIES ORD			155.000	5,865	37.840	5,865	5,062		115		20		20		10/09/2018	
001055 10 2	AFLAC ORD			1,850.000	82,270	44.470	82,270	40,424		2,072		(15,596)		(15,596)		07/27/2017	
001084 10 2	AGCO ORD			145.000	14,948	103.090	14,948	8,461		93		3,747		3,747		10/09/2018	
001228 10 5	AG MORTGAGE INVEST TRUST REIT ORD			140.000	413	2.950	413	2,225	4	63		(1,746)		(1,746)		06/28/2019	
00123Q 10 4	AGNC INVESTMENT REIT ORD			1,600.000	24,960	15.600	24,960	29,216	192	2,560		(3,328)		(3,328)		10/09/2018	
00130H 10 5	THE AES CORPORATION			1,535.000	36,073	23.500	36,073	22,764		880		5,526		5,526		10/09/2018	
00164V 10 3	AMC NETWORKS CL A ORD			160.000	5,723	35.770	5,723	9,595				(597)		(597)		10/09/2018	
00165C 10 4	AMC ENTERTAINMENT HOLDINGS CL A ORD			210.000	445	2.120	445	2,276		6		(1,075)		(1,075)		08/14/2019	
001744 10 1	AMN HEALTHCARE ORD			110.000	7,508	68.250	7,508	5,798				653		653		10/09/2018	
00182C 10 3	ANI PHARMACEUTICALS ORD			25.000	726	29.040	726	2,054				(816)		(816)		06/28/2019	
00187Y 10 0	API GROUP ORD			325.000	5,905	18.170	5,905	4,160				1,745		1,745		07/16/2020	
00191U 10 2	ASGN ORD			120.000	10,024	83.530	10,024	8,438				1,507		1,507		10/09/2018	
00206R 10 2	AT&T ORD			16,549.000	475,949	28.760	475,949	476,523		34,422		(170,786)		(170,786)		06/28/2019	
002474 10 4	AZZ ORD			105.000	4,981	47.440	4,981	4,794		71		156		156		10/09/2018	
00258W 10 8	AARON S COMPANY ORD			80.000	1,517	18.960	1,517	1,251				266		266		10/09/2018	
002824 10 0	ABBOTT LABORATORIES ORD			4,013.996	439,492	109.490	439,492	86,432		5,780		90,837		90,837		09/30/2011	
00287Y 10 9	ABBVIE ORD			4,090.000	438,244	107.150	438,244	376,946		17,108		80,379		80,379		03/19/2019	
002896 20 7	ABERCROMBIE AND FITCH CL A ORD			140.000	2,850	20.360	2,850	2,723		28		732		732		10/09/2018	
003654 10 0	ABIOMED ORD			105.000	34,041	324.200	34,041	17,290				16,751		16,751		04/17/2020	
00401C 10 8	ACACIA COMMUNICATIONS ORD			120.000	8,755	72.960	8,755	6,692				618		618		03/19/2019	
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD			205.000	10,303	50.260	10,303	7,934				4,288		4,288		10/09/2018	
004225 10 8	ACADIA PHARMACEUTICALS ORD			255.000	13,632	53.460	13,632	5,398				(410)		(410)		10/09/2018	
004239 10 9	ACADIA REALTY REIT ORD			330.000	4,683	14.190	4,683	9,263		191		(3,874)		(3,874)		10/09/2018	
00434H 10 8	ACCELERON PHARMA ORD			120.000	15,353	127.940	15,353	6,037				8,882		8,882		10/09/2018	
004498 10 1	ACI WORLDWIDE ORD			265.000	10,184	38.430	10,184	7,007				144		144		10/09/2018	
004CVR 03 1	ALEXION PHARMACEUTICALS INC - CVR			585.000	585	1.000	585					585		585		01/29/2020	
00507V 10 9	ACTIVISION BLIZZARD ORD			1,780.000	165,273	92.850	165,273	118,761				46,512		46,512		04/17/2020	
00508Y 10 2	ACUITY BRANDS ORD			95.000	11,504	121.090	11,504	11,976		49		(1,606)		(1,606)		10/09/2018	
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES ORD			209.000	12,358	59.130	12,358	10,218				2,140		2,140		10/20/2020	
006739 10 6	ADDUS HOMECARE ORD			35.000	4,098	117.090	4,098	2,623				695		695		06/28/2019	
00724F 10 1	ADOBE ORD			1,145.000	572,637	500.120	572,637	64,472				195,005		195,005		06/23/2017	
00737L 10 3	ADTALEM GLOBAL EDUCATION ORD			120.000	4,074	33.950	4,074	5,651				(122)		(122)		10/09/2018	
00738A 10 6	ADTRAN ORD			195.000	2,880	14.770	2,880	2,973		70		952		952		06/28/2019	
00751Y 10 6	ADVANCE AUTO PARTS ORD			155.000	24,414	157.510	24,414	26,180	39	126		(411)		(411)		10/09/2018	
00766T 10 0	AECOM ORD			355.000	17,672	49.780	17,672	11,491				2,361		2,361		10/09/2018	

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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
00770F 10 4	AEGIO CL A ORD			125.000	2,374	18.990	2,374	2,300				(423)		(423)		06/28/2019	
00771V 10 8	AERIE PHARMACEUTICALS ORD			150.000	2,027	13.510	2,027	7,983				(1,599)		(1,599)		10/09/2018	
00773T 10 1	ADVANSIX ORD			115.000	2,299	19.990	2,299	3,475				3		3		04/22/2019	
00773U 10 8	ADVERUM BIOTECHNOLOGIES ORD			230.000	2,493	10.840	2,493	2,735				(156)		(156)		06/28/2019	
007800 10 5	AEROJET ROCKETDYNE HOLDINGS ORD			170.000	8,985	52.850	8,985	5,476				1,222		1,222		10/09/2018	
007903 10 7	ADVANCED MICRO DEVICES ORD			2,710.000	248,534	91.710	248,534	73,848				124,254		124,254		10/09/2018	
00790R 10 4	ADVANCED DRAINAGE SYSTEMS ORD			152.000	12,704	83.580	12,704	10,768		14		1,936		1,936		10/20/2020	
007973 10 0	ADVANCED ENERGY INDUSTRIES ORD			90.000	8,727	96.970	8,727	4,289	9			2,319		2,319		10/09/2018	
008073 10 8	AEROVIRONMENT ORD			50.000	4,345	86.900	4,345	4,920				1,258		1,258		10/09/2018	
008252 10 8	AFFILIATED MANAGERS GROUP ORD			180.000	18,306	101.700	18,306	23,630		63		3,053		3,053		10/09/2018	
00846U 10 1	AGILENT TECHNOLOGIES ORD			720.000	85,313	118.490	85,313	17,384		518		23,890		23,890		03/28/2007	
00847J 10 5	AGILYSYS ORD			75.000	2,879	38.380	2,879	1,973				973		973		10/15/2019	
00847X 10 4	AGIOS PHARMACEUTICALS ORD			210.000	9,099	43.330	9,099	13,833				(928)		(928)		10/09/2018	
008492 10 0	AGREE REALTY REIT ORD			130.000	8,655	66.580	8,655	6,933	81	308		(467)		(467)		10/09/2018	
00912X 30 2	AIR LEASE CL A ORD			250.000	11,105	44.420	11,105	10,895	40	150		(775)		(775)		10/09/2018	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			515.000	140,708	273.220	140,708	42,232	690	2,668		19,688		19,688		10/09/2018	
00922R 10 5	AIR TRANSPORT SERVICES GROUP ORD			140.000	4,388	31.340	4,388	3,055				1,103		1,103		10/09/2018	
00971T 10 1	AKAMAI TECHNOLOGIES ORD			375.000	39,371	104.990	39,371	22,723				6,979		6,979		10/09/2018	
00972D 10 5	AKEBIA THERAPEUTICS ORD			510.000	1,428	2.800	1,428	2,468				(1,795)		(1,795)		06/28/2019	
011311 10 7	ALAMO GROUP ORD			25.000	3,449	137.950	3,449	2,652		13		310		310		08/14/2019	
011642 10 5	ALARMCOM HOLDINGS ORD			130.000	13,449	103.450	13,449	6,332				7,862		7,862		10/09/2018	
011659 10 9	ALASKA AIR GROUP ORD			280.000	14,560	52.000	14,560	17,534		105		(4,410)		(4,410)		10/09/2018	
012348 10 8	ALBANY INTERNATIONAL CL A ORD			120.000	8,810	73.420	8,810	8,946	24	91		(300)		(300)		10/09/2018	
012653 10 1	ALBEMARLE ORD			245.000	36,142	147.520	36,142	23,836	94	373		18,248		18,248		10/09/2018	
013872 10 6	ALCOA ORD			435.000	10,027	23.050	10,027	16,378				670		670		10/09/2018	
014491 10 4	ALEXANDER AND BALDWIN ORD			280.000	4,810	17.180	4,810	5,858	42	53		(1,058)		(1,058)		10/09/2018	
014CVR 01 3	ALDER BIOPHARMACEUTICALS INC			250.000	250	1.000	250							0		10/22/2019	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			295.000	52,575	178.220	52,575	37,265	322	1,233		4,909		4,909		10/09/2018	
015351 10 9	ALEXION PHARMACEUTICALS ORD			495.000	77,339	156.240	77,339	64,642				23,805		23,805		10/09/2018	
016255 10 1	ALIGN TECHNOLOGY ORD			185.000	98,860	534.380	98,860	37,977				62,122		62,122		04/17/2020	
01671P 10 0	ALLAKOS ORD			67.000	9,380	140.000	9,380	5,404				3,976		3,976		10/20/2020	
017175 10 0	ALLEGHANY ORD			35.000	21,129	603.690	21,129	20,454		525		(6,856)		(6,856)		06/23/2017	
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD			295.000	4,947	16.770	4,947	8,446				(1,148)		(1,148)		10/09/2018	
01748X 10 2	ALLEGIANT TRAVEL ORD			35.000	6,623	189.240	6,623	4,165		25		532		532		10/09/2018	
018522 30 0	ALLETE ORD			210.000	13,007	61.940	13,007	16,254		519		(4,038)		(4,038)		10/09/2018	
018581 10 8	ALLIANCE DATA SYSTEMS ORD			165.000	12,227	74.100	12,227	6,093		104		6,134		6,134		04/17/2020	
018802 10 8	ALLIANT ENERGY ORD			660.000	33,977	51.480	33,977	27,299		1,003		(2,152)		(2,152)		06/22/2018	
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD			265.000	11,429	43.130	11,429	13,340		180		(1,375)		(1,375)		10/09/2018	

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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
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD			655.000	9,458	14.440	9,458	9,013				3,029		3,029		10/09/2018	
020002 10 1	ALLSTATE ORD			693.000	76,181	109.930	76,181	33,485	374	1,469		(1,746)		(1,746)		06/23/2017	
02005N 10 0	ALLY FINANCIAL ORD			870.000	31,024	35.660	31,024	23,264		661		4,437		4,437		10/09/2018	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			265.000	34,442	129.970	34,442	21,648				3,922		3,922		10/09/2018	
02079K 10 7	ALPHABET CL C ORD			692.000	1,212,301	1,751.880	1,212,301	316,919				287,083		287,083		06/23/2017	
02079K 30 5	ALPHABET CL A ORD			701.000	1,228,601	1,752.640	1,228,601	239,001				289,688		289,688		02/17/2015	
021369 10 3	ALTAIR ENGINEERING CL A ORD			170.000	9,891	58.180	9,891	6,865				3,786		3,786		06/28/2019	
02156B 10 3	ALTERYX CL A ORD			120.000	14,615	121.790	14,615	6,224				2,606		2,606		10/09/2018	
02156K 10 3	ALTICE USA CL A ORD			838.000	31,735	37.870	31,735	23,581				8,154		8,154		10/20/2020	
02208R 10 6	ALTRA INDUSTRIAL MOTION ORD			150.000	8,315	55.430	8,315	4,880	9	63		2,883		2,883		03/19/2019	
02209S 10 3	ALTRIA GROUP ORD			4,316.000	176,956	41.000	176,956	107,922	3,712	12,841		(29,114)		(29,114)		04/17/2020	
023135 10 6	AMAZON COM ORD			1,005.000	3,273,215	3,256.930	3,273,215	1,900,993				1,390,070		1,390,070		12/15/2020	
023139 88 4	AMBAC FINANCIAL GROUP ORD			105.000	1,745	16.620	1,745	1,769				(520)		(520)		06/28/2019	
023436 10 8	AMEDISYS ORD			75.000	22,000	293.330	22,000	8,915				9,481		9,481		10/09/2018	
023586 10 0	AMERCO ORD			25.000	11,349	453.960	11,349	8,651		75		1,954		1,954		10/09/2018	
023608 10 2	AMEREN ORD			575.000	44,885	78.060	44,885	32,390		1,150		725		725		10/09/2018	
024013 10 4	AMERICAN ASSETS REIT ORD			160.000	4,621	28.880	4,621	5,989		160		(2,723)		(2,723)		10/09/2018	
024061 10 3	AMERICAN AXLE AND MANUFACTURING ORD			450.000	3,753	8.340	3,753	7,709				(1,089)		(1,089)		10/09/2018	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			320.000	13,686	42.770	13,686	13,245		602		(1,363)		(1,363)		10/09/2018	
025537 10 1	AMERICAN ELECTRIC POWER ORD			1,153.000	96,033	83.290	96,033	48,245		3,275		(12,937)		(12,937)		10/09/2018	
02553E 10 6	AMERICAN EAGLE OUTFITTERS ORD			350.000	7,025	20.070	7,025	7,588		96		1,880		1,880		10/09/2018	
025676 20 6	AMERICAN EQUITY INV LIFE HLD ORD			325.000	8,990	27.660	8,990	11,733		104		(738)		(738)		10/09/2018	
025816 10 9	AMERICAN EXPRESS ORD			1,518.000	183,541	120.910	183,541	87,562		2,611		(5,434)		(5,434)		06/22/2018	
025932 10 4	AMERICAN FINANCIAL GROUP ORD			240.000	21,029	87.620	21,029	23,613		924		(5,287)		(5,287)		06/23/2017	
02607T 10 9	AMERICAN FIN CL A ORD			255.000	1,895	7.430	1,895	2,779		178		(1,487)		(1,487)		06/28/2019	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			605.000	18,150	30.000	18,150	12,747	30	121		2,293		2,293		10/09/2018	
026874 15 6	AMERICAN INTERNATION GRP EQY WARRANT			26.000	3	0.120	3	158				(155)		(155)		01/20/2011	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			936.000	35,437	37.860	35,437	28,941		300		6,496		6,496		10/20/2020	
02772A 10 9	AMERICAN NATIONAL GROUP ORD			25.000	2,403	96.120	2,403	2,864		41		(461)		(461)		06/23/2017	
02875D 10 9	AMERICAN OUTDOOR BRANDS ORD			55.000	937	17.030	937	372				565		565		06/28/2019	
02913V 10 3	AMERICAN PUBLIC EDUCATION ORD			35.000	1,067	30.480	1,067	1,035				108		108		06/28/2019	
029683 10 9	AMERICAN SOFTWARE CL A ORD			125.000	2,146	17.170	2,146	1,643		55		286		286		06/28/2019	
029899 10 1	AMERICAN STATES WATER ORD			85.000	6,758	79.510	6,758	5,227		109		(606)		(606)		10/09/2018	
03027X 10 0	AMERICAN TOWER REIT			1,028.000	230,745	224.460	230,745	85,016	1,244	4,451		(5,510)		(5,510)		06/22/2018	
030371 10 8	AMER VANGUARD ORD			70.000	1,086	15.520	1,086	1,261	1	3		(277)		(277)		12/16/2019	
030420 10 3	AMERICAN WATER WORKS ORD			420.000	64,457	153.470	64,457	34,075		903		12,860		12,860		06/23/2017	
030506 10 9	AMERICAN WOODMARK ORD			65.000	6,100	93.850	6,100	4,934				(693)		(693)		08/14/2019	
03062T 10 5	AMERICA'S CAR-MART ORD			25.000	2,746	109.840	2,746	2,151				5		5		06/28/2019	
03064D 10 8	AMERICOLD REALTY ORD			350.000	13,066	37.330	13,066	8,831	74	291		795		795		10/09/2018	

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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
03071H 10 0	AMERISAFE ORD			45.000	2,584	57.430	2,584	2,614		206		(387)		(387)		04/22/2019	
03073E 10 5	AMERISOURCEBERGEN ORD			340.000	33,238	97.760	33,238	30,916		578		4,332		4,332		10/09/2018	
03076C 10 6	AMERIPRISE FINANCE ORD			285.000	55,384	194.330	55,384	42,474		1,166		7,909		7,909		10/09/2018	
03076K 10 8	AMERIS BANCORP ORD			180.000	6,853	38.070	6,853	8,221	27	108		(805)		(805)		10/09/2018	
031100 10 0	AMETEK ORD			535.000	64,703	120.940	64,703	28,780		385		11,342		11,342		07/27/2017	
031162 10 0	AMGEN ORD			1,369.000	314,760	229.920	314,760	202,122		8,762		(15,264)		(15,264)		10/09/2018	
03152W 10 9	AMICUS THERAPEUTICS ORD			770.000	17,779	23.090	17,779	9,895				10,280		10,280		10/09/2018	
03168L 10 5	AMNEAL PHARMACEUTICALS CL A ORD			350.000	1,600	4.570	1,600	6,752				(88)		(88)		10/09/2018	
032095 10 1	AMPHENOL CL A ORD			672.000	87,877	130.770	87,877	19,069	195	672		15,147		15,147		06/23/2017	
03209R 10 3	AMPHASTAR PHARMACEUTICALS ORD			85.000	1,709	20.110	1,709	1,794				70		70		06/28/2019	
032654 10 5	ANALOG DEVICES ORD			855.000	126,309	147.730	126,309	29,976		2,120		24,701		24,701		10/09/2018	
032724 10 6	ANAPTYSBIO ORD			80.000	1,720	21.500	1,720	6,969				420		420		10/09/2018	
03272L 10 8	ANAPLAN ORD			305.000	21,914	71.850	21,914	13,496				8,418		8,418		07/16/2020	
034164 10 3	ANDERSONS ORD			75.000	1,838	24.510	1,838	2,043	13	53		(58)		(58)		06/28/2019	
03475V 10 1	ANGIODYNAMICS ORD			150.000	2,300	15.330	2,300	2,953				(102)		(102)		06/28/2019	
035255 10 8	ANIKA THERAPEUTICS ORD			60.000	2,716	45.260	2,716	2,437				(395)		(395)		06/28/2019	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			3,320.000	28,054	8.450	28,054	33,864	730	3,121		(3,220)		(3,220)		10/09/2018	
03662Q 10 5	ANSYS ORD			200.000	72,760	363.800	72,760	24,503				21,278		21,278		06/23/2017	
036642 10 6	ANTARES PHARMA ORD			665.000	2,653	3.990	2,653	2,187				(472)		(472)		06/28/2019	
03674X 10 6	ANTERO RESOURCES ORD			560.000	3,052	5.450	3,052	746				2,306		2,306		04/17/2020	
036752 10 3	ANTHEM ORD			587.000	188,480	321.090	188,480	108,801		2,231		11,188		11,188		10/09/2018	
03676B 10 2	ANTERO MIDSTREAM ORD			665.000	5,127	7.710	5,127	4,502		818		548	469	80		10/15/2019	
037411 10 5	APACHE ORD			1,040.000	14,747	14.180	14,747	16,442				(1,695)		(1,695)		12/15/2020	
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD			351.000	1,850	5.271	1,850	18,325		13,320		(16,475)		(16,475)		11/13/2020	
03750L 10 9	APARTMENT INCOME REIT ORD			351.000	13,482	38.410	13,482	13,320				161		161		12/15/2020	
03753U 10 6	APELLIS PHARMACEUTICALS ORD			210.000	12,012	57.200	12,012	5,320				5,582		5,582		06/28/2019	
037598 10 9	APOGEE ENTERPRISES ORD			100.000	3,168	31.680	3,168	4,343		75		(82)		(82)		06/28/2019	
03762U 10 5	APOLLO COMM REAL EST FIN REIT ORD			500.000	5,585	11.170	5,585	9,425	175	780		(3,560)		(3,560)		10/09/2018	
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD			400.000	19,592	48.980	19,592	20,447		400		(855)		(855)		07/16/2020	
03782L 10 1	APPIAN CL A ORD			80.000	12,967	162.090	12,967	2,885				9,781		9,781		06/28/2019	
037833 10 0	APPLE ORD			38,064.000	5,050,712	132.690	5,050,712	558,527		30,737		(2,412,432)		(2,412,432)		10/09/2018	
03783C 10 0	APPFOLIO CL A ORD			40.000	7,202	180.040	7,202	3,752				2,804		2,804		04/22/2019	
03784Y 20 0	APPLE HOSPITALITY REIT ORD			600.000	7,746	12.910	7,746	10,254		180		(2,004)		(2,004)		10/09/2018	
03820C 10 5	APPLIED INDUSTRIAL TECHNOLOGIES ORD			90.000	7,019	77.990	7,019	6,848		115		1,017		1,017		10/09/2018	
038222 10 5	APPLIED MATERIAL ORD			2,130.000	183,819	86.300	183,819	54,738		1,853		53,804		53,804		12/18/2018	
038336 10 3	APTARGROUP ORD			150.000	20,534	136.890	20,534	13,020		216		3,191		3,191		06/23/2017	
03852U 10 6	ARAMARK ORD			455.000	17,508	38.480	17,508	18,960		200		(2,239)		(2,239)		10/09/2018	
038923 10 8	ARBOR REALTY REIT ORD			288.000	4,084	14.180	4,084	3,288		92		796		796		10/20/2020	

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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
03937C 10 5	ARCBEST ORD			60.000	2,560	42.670	2,560	1,679		19		904		904		08/14/2019	
03940R 10 7	ARCH RESOURCES CL A ORD			30.000	1,313	43.770	1,313	2,744		15		(839)		(839)		10/09/2018	
039483 10 2	ARCHER DANIELS MIDLAND ORD			1,285.000	64,777	50.410	64,777	59,790		1,850		5,217		5,217		06/22/2018	
03957W 10 6	ARCHROCK ORD			520.000	4,503	8.660	4,503	6,432		302		(718)		(718)		10/09/2018	
039653 10 0	ARCOSA ORD			113.000	6,207	54.930	6,207	3,715		23		1,173		1,173		10/09/2018	
03966V 10 7	ARCONIC ORD			225.000	6,705	29.800	6,705	4,802				1,903		1,903		10/09/2018	
03969F 10 9	ARCUS BIOSCIENCES ORD			135.000	3,505	25.960	3,505	3,799				(295)		(295)		04/17/2020	
03969T 10 9	ARCTURUS THERAPEUTICS HOLDINGS ORD			44.000	1,909	43.380	1,909	2,262				(353)		(353)		10/20/2020	
03990B 10 1	ARES MANAGEMENT CL A ORD			269.000	12,654	47.040	12,654	11,976		108		678		678		10/20/2020	
040047 60 7	ARENA PHARMACEUTICALS ORD			130.000	9,988	76.830	9,988	5,170				4,083		4,083		10/09/2018	
04010E 10 9	ARGAN ORD			60.000	2,669	44.490	2,669	2,433		195		261		261		06/28/2019	
04013V 10 8	ARES COMMERCIAL REIT ORD			75.000	893	11.910	893	1,148	25	99		(295)		(295)		10/15/2019	
040413 10 6	ARISTA NETWORKS ORD			140.000	40,680	290.570	40,680	33,412				12,204		12,204		10/09/2018	
04206A 10 1	ARLO TECHNOLOGIES ORD			237.635	1,851	7.790	1,851	2,674				851		851		10/09/2018	
04208T 10 8	ARMADA HOFFLER PROPERTIES REIT ORD			130.000	1,459	11.220	1,459	2,151	14	70		(927)		(927)		06/28/2019	
042315 50 7	ARMOUR RESIDENTIAL REIT ORD			255.000	2,751	10.790	2,751	4,752		306		(1,805)		(1,805)		06/28/2019	
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD			115.000	8,555	74.390	8,555	7,630		93		(2,252)		(2,252)		10/09/2018	
042735 10 0	ARROW ELECTRONICS ORD			185.000	18,001	97.300	18,001	13,165				2,324		2,324		10/09/2018	
04280A 10 0	ARROWHEAD PHARMACEUTICALS ORD			235.000	18,032	76.730	18,032	4,418				(3,792)		(3,792)		03/19/2019	
04316A 10 8	ARTISAN PARTNERS ASSET MGMT CL A ORD			200.000	10,068	50.340	10,068	6,294		678		3,604		3,604		10/09/2018	
04335A 10 5	ARVINAS ORD			120.000	10,192	84.930	10,192	4,159				6,032		6,032		07/16/2020	
043436 10 4	ASBURY AUTOMOTIVE GROUP ORD			45.000	6,558	145.740	6,558	2,838				1,528		1,528		10/09/2018	
044186 10 4	ASHLAND GLOBAL ORD			130.000	10,296	79.200	10,296	10,366		143		347		347		10/09/2018	
045327 10 3	ASPEN TECHNOLOGY ORD			160.000	20,840	130.250	20,840	17,011				1,491		1,491		10/09/2018	
045396 10 8	ASSEMBLY BIOSCIENCES ORD			100.000	605	6.050	605	2,024				(1,441)		(1,441)		12/16/2019	
045487 10 5	ASSOCIATED BANCORP ORD			615.000	10,486	17.050	10,486	16,322		443		(3,069)		(3,069)		10/09/2018	
04621X 10 8	ASSURANT ORD			160.000	21,795	136.220	21,795	16,368		408		822		822		06/22/2018	
046224 10 1	ASTEC INDUSTRIES ORD			55.000	3,183	57.880	3,183	1,568		24		873		873		08/14/2019	
046433 10 8	ASTRONICS ORD			95.000	1,257	13.230	1,257	3,820				(1,398)		(1,398)		06/28/2019	
04650Y 10 0	AT HOME GROUP ORD			180.000	2,783	15.460	2,783	4,912				1,793		1,793		10/09/2018	
046513 10 7	ATARA BIOTHERAPEUTICS ORD			170.000	3,337	19.630	3,337	6,278				537		537		10/09/2018	
04685N 10 3	ATHENEX ORD			260.000	2,876	11.060	2,876	5,147				(1,095)		(1,095)		06/28/2019	
047649 10 8	ATKORE INTERNATIONAL GROUP ORD			195.000	8,016	41.110	8,016	5,043				127		127		06/28/2019	
04911A 10 7	ATLANTIC UNION BANKSHARES ORD			260.000	8,564	32.940	8,564	10,135		260		(1,199)		(1,199)		10/09/2018	
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS ORD			60.000	3,272	54.540	3,272	3,358				1,618		1,618		10/09/2018	
049560 10 5	ATMOS ENERGY ORD			350.000	33,401	95.430	33,401	29,229		823		(5,751)		(5,751)		06/23/2017	
04963C 20 9	ATRICURE ORD			90.000	5,010	55.670	5,010	2,452				2,084		2,084		04/22/2019	
049904 10 5	ATRION ORD			5.000	3,211	642.240	3,211	3,610		33		(546)		(546)		08/14/2019	
052769 10 6	AUTODESK ORD			510.000	155,723	305.340	155,723	72,864				62,159		62,159		10/09/2018	

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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
053015 10 3	AUTOMATIC DATA PROCESSING ORD			1,001.000	176,376	176.200	176,376	42,079	931	3,644		5,706		5,706		06/23/2017	
05329W 10 2	AUTONATION ORD			140.000	9,771	69.790	9,771	5,579				2,962		2,962		10/09/2018	
053332 10 2	AUTOZONE ORD			58.000	68,756	1,185.440	68,756	16,913				(340)		(340)		06/24/2011	
05338G 10 6	AVALARA ORD			227.000	37,430	164.890	37,430	23,391				11,931		11,931		10/20/2020	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			335.000	53,744	160.430	53,744	19,673	533	2,107		(16,505)		(16,505)		03/28/2007	
05350V 10 6	AVANOS MEDICAL ORD			110.000	5,047	45.880	5,047	6,949				1,341		1,341		10/09/2018	
05351W 10 3	AVANGRID ORD			160.000	7,272	45.450	7,272	7,640	70	282		(914)		(914)		10/09/2018	
05351X 10 1	AVAYA HOLDINGS ORD			215.000	4,117	19.150	4,117	4,388				1,215		1,215		10/09/2018	
05352A 10 0	AVANTOR ORD			1,227.000	34,540	28.150	34,540	31,001				3,539		3,539		10/20/2020	
053611 10 9	AVERY DENNISON ORD			260.000	40,329	155.110	40,329	22,892		614		6,315		6,315		06/23/2017	
05368M 10 6	AVID BIOSERVICES ORD			230.000	2,654	11.540	2,654	1,668				890		890		12/16/2019	
05368V 10 6	AVIENT ORD			320.000	12,890	40.280	12,890	12,736	68	259		1,117		1,117		10/09/2018	
053774 10 5	AVIS BUDGET GROUP ORD			125.000	4,663	37.300	4,663	3,989				633		633		10/09/2018	
05379B 10 7	AVISTA ORD			150.000	6,021	40.140	6,021	7,692		243		(1,193)		(1,193)		10/09/2018	
053807 10 3	AVNET ORD			230.000	8,078	35.120	8,078	9,570		193		(1,681)		(1,681)		10/09/2018	
054540 20 8	AXCELIS TECHNOLOGIES ORD			135.000	3,931	29.120	3,931	2,031				678		678		06/28/2019	
05455M 10 0	AVROBIO ORD			90.000	1,255	13.940	1,255	1,982				(557)		(557)		12/16/2019	
05463X 10 6	AXOGEN ORD			150.000	2,685	17.900	2,685	2,475				2		2		12/16/2019	
05464C 10 1	AXON ENTERPRISE ORD			145.000	17,767	122.530	17,767	9,113				7,141		7,141		10/09/2018	
05464T 10 4	AXSOME THERAPEUTICS ORD			65.000	5,296	81.470	5,296	1,673				(4,916)		(4,916)		06/28/2019	
05465C 10 0	AXOS FINANCIAL ORD			135.000	5,067	37.530	5,067	4,132				979		979		03/19/2019	
05465P 10 1	AXONICS MODULATION TECHNOLOGIES ORD			125.000	6,240	49.920	6,240	4,965				1,275		1,275		07/16/2020	
05508R 10 6	B AND G FOODS ORD			150.000	4,160	27.730	4,160	3,921	71	285		2,455		2,455		10/09/2018	
05541T 10 1	BGC PARTNERS CL A ORD			1,100.000	4,400	4.000	4,400	8,085		187		(2,134)		(2,134)		10/09/2018	
05550J 10 1	BJS WHOLESALE CLUB HOLD ORD			290.000	10,811	37.280	10,811	7,372				4,217		4,217		10/09/2018	
05561Q 20 1	BOK FINANCIAL ORD			130.000	8,902	68.480	8,902	12,535		267		(2,460)		(2,460)		10/09/2018	
05591B 10 9	BMC HOLDINGS ORD			155.000	8,320	53.680	8,320	2,758				3,873		3,873		03/19/2019	
05605H 10 0	BWX TECHNOLOGIES ORD			225.000	13,563	60.280	13,563	13,616		171		(405)		(405)		06/22/2018	
056525 10 8	BADGER METER ORD			120.000	11,287	94.060	11,287	6,125		84		3,496		3,496		10/09/2018	
05722G 10 0	BAKER HUGHES CL A ORD			1,675.000	34,924	20.850	34,924	31,491		769		4,435		4,435		07/16/2020	
057665 20 0	BALCHEM ORD			75.000	8,642	115.220	8,642	7,807	44	39		1,019		1,019		10/09/2018	
058498 10 6	BALL ORD			740.000	68,953	93.180	68,953	33,840		444		21,097		21,097		10/09/2018	
05969A 10 5	BANCORP ORD			210.000	2,867	13.650	2,867	2,080				143		143		10/15/2019	
05971J 10 2	BANCORPSOUTH BANK ORD			380.000	10,427	27.440	10,427	12,388	72	281		(1,509)		(1,509)		10/09/2018	
05988J 10 3	BANDWIDTH CL A ORD			45.000	6,915	153.670	6,915	3,375				4,033		4,033		06/28/2019	
05990K 10 6	BANC OF CALIFORNIA ORD			180.000	2,648	14.710	2,648	2,514	11	43		(445)		(445)		06/28/2019	
060505 10 4	BANK OF AMERICA ORD			16,574.000	502,358	30.310	502,358	487,508		11,083		(64,217)		(64,217)		10/20/2020	
062540 10 9	BANK OF HAWAII ORD			120.000	9,194	76.620	9,194	9,625		322		(2,225)		(2,225)		06/23/2017	

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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
064058 10 0	BANK OF NEW YORK MELLON ORD			1,830.000	77,665	42.440	77,665	77,248		632		(1,327)		(1,327)		12/15/2020	
06417N 10 3	BANK OZK ORD			285.000	8,912	31.270	8,912	10,898		307		1,881		1,881		10/09/2018	
06652K 10 3	BANKUNITED ORD			370.000	12,869	34.780	12,869	12,946		333		(659)		(659)		10/09/2018	
06652V 20 8	BANNER ORD			130.000	6,057	46.590	6,057	8,017		343		(1,300)		(1,300)		10/09/2018	
067806 10 9	BARNES GROUP ORD			190.000	9,631	50.690	9,631	12,517		122		(2,141)		(2,141)		10/09/2018	
068463 10 8	BARRETT BUSINESS SERVICES ORD			20.000	1,364	68.210	1,364	1,652		24		(445)		(445)		06/28/2019	
071813 10 9	BAXTER INTERNATIONAL ORD			1,183.000	94,924	80.240	94,924	47,283	290	1,100		(3,999)		(3,999)		03/27/2018	
073685 10 9	BEACON ROOFING SUPPLY ORD			225.000	9,043	40.190	9,043	7,502				1,847		1,847		10/09/2018	
07373V 10 5	BEAM THERAPEUTICS ORD			97.000	7,919	81.640	7,919	3,073				4,846		4,846		10/20/2020	
07556Q 88 1	BEAZER HOMES ORD			115.000	1,742	15.150	1,742	1,781				117		117		10/15/2019	
075887 10 9	BECTON DICKINSON ORD			652.997	163,393	250.220	163,393	81,084		2,090		(14,203)		(14,203)		06/23/2017	
075896 10 0	BED BATH AND BEYOND ORD			295.000	5,239	17.760	5,239	4,109		100		136		136		10/09/2018	
077454 10 6	BELDEN ORD			105.000	4,400	41.900	4,400	6,854	5	21		(1,376)		(1,376)		10/09/2018	
079823 10 0	BELLRING BRANDS CL A ORD			165.000	4,011	24.310	4,011	2,569				1,442		1,442		04/17/2020	
08160H 10 1	BENCHMARK ELECTRONICS ORD			85.000	2,296	27.010	2,296	2,135	14	54		(625)		(625)		06/28/2019	
08180D 10 6	BENEFITFOCUS ORD			120.000	1,738	14.480	1,738	5,664				(895)		(895)		03/19/2019	
084423 10 2	WR BERKLEY ORD			325.000	21,587	66.420	21,587	14,848		153		(871)		(871)		06/23/2017	
084670 70 2	BERKSHIRE HATHWAY CL B ORD			4,525.000	1,049,212	231.870	1,049,212	485,913				24,299		24,299		06/23/2017	
084680 10 7	BERKSHIRE HILLS BANCORP ORD			170.000	2,910	17.120	2,910	6,972		122		(2,679)		(2,679)		10/09/2018	
08579W 10 3	BERRY GLOBAL GROUP ORD			310.000	17,419	56.190	17,419	13,962				2,697		2,697		10/09/2018	
08579X 10 1	BERRY ORD			270.000	994	3.680	994	2,861		65		(1,553)		(1,553)		06/28/2019	
086516 10 1	BEST BUY ORD			330.000	32,931	99.790	32,931	23,546	182	710		3,957		3,957		10/09/2018	
08862E 10 9	BEYOND MEAT ORD			120.000	15,000	125.000	15,000	9,081				5,919		5,919		04/17/2020	
089302 10 3	BIG LOTS ORD			95.000	4,078	42.930	4,078	4,004		114		1,350		1,350		10/09/2018	
090043 10 0	BILL COM HOLDINGS ORD			150.000	20,475	136.500	20,475	17,223				3,252		3,252		10/20/2020	
090572 20 7	BIO RAD LABORATORIES CL A ORD			50.000	29,147	582.940	29,147	11,125				10,646		10,646		06/23/2017	
09058V 10 3	BIOCRYST PHARMACEUTICALS ORD			470.000	3,502	7.450	3,502	3,792				1,880		1,880		04/22/2019	
09060J 10 6	BIODELIVERY SCIENCE INTERNATIONL ORD			360.000	1,512	4.200	1,512	1,778				(763)		(763)		10/15/2019	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			420.000	36,830	87.690	36,830	43,798				1,319		1,319		10/09/2018	
09062X 10 3	BIOGEN ORD			381.000	93,292	244.860	93,292	85,457				(19,762)		(19,762)		10/15/2019	
090672 10 6	BIOTELEMETRY ORD			140.000	10,091	72.080	10,091	7,505				3,609		3,609		10/09/2018	
09073M 10 4	BIO TECHNE ORD			90.000	28,580	317.550	28,580	10,575		115		8,824		8,824		06/23/2017	
09180C 10 6	BJS RESTAURANTS ORD			75.000	2,887	38.490	2,887	5,192				40		40		10/09/2018	
092113 10 9	BLACK HILLS ORD			220.000	13,519	61.450	13,519	13,466		477		(3,760)		(3,760)		10/09/2018	
09215C 10 5	BLACK KNIGHT ORD			338.001	29,862	88.350	29,862	16,141				8,068		8,068		10/09/2018	
09227Q 10 0	BLACKBAUD ORD			115.000	6,619	57.560	6,619	8,900		14		(2,535)		(2,535)		10/09/2018	
09239B 10 9	BLACKLINE ORD			150.000	20,007	133.380	20,007	6,920				12,273		12,273		10/09/2018	
09247X 10 1	BLACKROCK ORD			343.000	247,488	721.540	247,488	87,812		4,980		75,062		75,062		12/18/2018	
09257W 10 0	BLACKSTONE MORTGAGE CL A REIT ORD			450.000	12,389	27.530	12,389	14,940	279	1,116		(4,361)		(4,361)		10/09/2018	

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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
093671 10 5	H&R BLOCK ORD			450.000	7,137	15.860	7,137	12,047	117	468		(3,429)		(3,429)		10/09/2018	
093712 10 7	BLOOM ENERGY CL A ORD			200.000	5,732	28.660	5,732	3,488				2,244		2,244		07/16/2020	
094235 10 8	BLOOMIN' BRANDS ORD			340.000	6,603	19.420	6,603	6,882		68		(901)		(901)		10/09/2018	
095229 10 0	BLUCORA ORD			195.000	3,102	15.910	3,102	7,028				(1,995)		(1,995)		10/09/2018	
09627Y 10 9	BLUEPRINT MEDICINES ORD			125.000	14,019	112.150	14,019	8,578				4,005		4,005		10/09/2018	
097023 10 5	BOEING ORD			1,281.000	274,211	214.060	274,211	307,924		2,160		(121,459)		(121,459)		12/15/2020	
09739C 10 2	BOINGO WIRELESS ORD			105.000	1,336	12.720	1,336	3,414				186		186		10/09/2018	
09739D 10 0	BOISE CASCADE ORD			90.000	4,302	47.800	4,302	2,988		180		1,014		1,014		10/09/2018	
09857L 10 8	BOOKING HOLDINGS ORD			95.000	211,591	2,227.270	211,591	177,698				16,486		16,486		10/09/2018	
099406 10 0	BOOT BARN HOLDINGS ORD			120.000	5,203	43.360	5,203	4,276				(140)		(140)		06/28/2019	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			320.000	27,898	87.180	27,898	15,869		397		5,136		5,136		10/09/2018	
099724 10 6	BORGWARNER ORD			483.000	18,663	38.640	18,663	14,671		456		(2,289)		(2,289)		01/19/2016	
100557 10 7	BOSTON BEER CL A ORD			25.000	24,857	994.290	24,857	7,015				15,411		15,411		10/09/2018	
101119 10 5	BOSTON PRIVATE FINANCIAL HOLDING ORD			335.000	2,831	8.450	2,831	3,807		121		(1,199)		(1,199)		04/22/2019	
101121 10 1	BOSTON PROPERTIES REIT ORD			430.000	40,648	94.530	40,648	42,867	421			(2,219)		(2,219)		12/15/2020	
101137 10 7	BOSTON SCIENTIFIC ORD			3,245.000	116,658	35.950	116,658	121,428				(30,081)		(30,081)		10/09/2018	
101388 10 6	BOTTOMLINE TECHNOLOGIES ORD			100.000	5,274	52.740	5,274	6,800				(86)		(86)		10/09/2018	
10316T 10 4	BOX CL A ORD			340.000	6,137	18.050	6,137	6,708				432		432		10/09/2018	
103304 10 1	BOYD GAMING ORD			330.000	14,164	42.920	14,164	10,633		23		4,283		4,283		10/09/2018	
104674 10 6	BRADY NONVOTING CL A ORD			115.000	6,074	52.820	6,074	4,820		100		(511)		(511)		10/09/2018	
105368 20 3	BRANDYWINE REALTY REIT ORD			680.000	8,099	11.910	8,099	10,363		517		(2,611)		(2,611)		10/09/2018	
10806X 10 2	BRIDGEBIO PHARMA ORD			170.000	12,089	71.110	12,089	5,228				6,861		6,861		07/16/2020	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			135.000	23,354	172.990	23,354	14,237				3,065		3,065		06/22/2018	
10921T 10 1	BRIGHTCOVE ORD			160.000	2,944	18.400	2,944	1,922				1,554		1,554		08/14/2019	
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD			231.001	8,363	36.205	8,363	10,280				(699)		(699)		06/15/2018	
10948W 10 3	BRIGHTSPHERE INVESTMENT GROUP ORD			250.000	4,820	19.280	4,820	2,523		33		2,265		2,265		12/16/2019	
109641 10 0	BRINKER INTERNATIONAL ORD			105.000	5,940	56.570	5,940	4,814		40		1,530		1,530		10/09/2018	
109696 10 4	BRINK'S ORD			120.000	8,640	72.000	8,640	7,787		72		(2,242)		(2,242)		10/09/2018	
110122 10 8	BRISTOL MYERS SQUIBB ORD			5,255.000	325,968	62.030	325,968	310,997	2,575	9,459		(11,351)		(11,351)		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			690.000	11,420	16.550	11,420	11,144		393		(3,491)		(3,491)		10/09/2018	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			270.000	41,364	153.200	41,364	20,638	155	593		8,008		8,008		06/23/2017	
11135F 10 1	BROADCOM ORD			910.000	398,444	437.850	398,444	222,686		12,149		110,865		110,865		10/09/2018	
112463 10 4	BROOKDALE SENIOR LIVING ORD			740.000	3,278	4.430	3,278	7,037				(2,102)		(2,102)		10/09/2018	
11275Q 10 7	BROOKFIELD INFRASTRUCTURE CL A ORD			75.000	6,914	92.190	6,914	3,548		58		3,366		3,366		07/16/2020	
11282X 10 3	BROOKFIELD PROPERTY REIT CL A ORD			640.000	9,562	14.940	9,562	12,960		851		(2,243)		(2,243)		10/09/2018	
11284V 10 5	BROOKFIELD RENEWABLE CL A ORD			280.000	20,804	74.301	20,804	12,860		69		7,944		7,944		10/20/2020	
114340 10 2	BROOKS AUTOMATION ORD			170.000	11,535	67.850	11,535	5,455		68		4,401		4,401		10/09/2018	

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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
115236 10 1	BROWN & BROWN ORD			550.000	26,076	47.410	26,076	11,806		191		4,362		4,362		06/23/2017	
115637 10 0	BROWN FORMAN CL A ORD			180.000	13,225	73.470	13,225	8,329	32	125		1,926		1,926		06/22/2018	
115637 20 9	BROWN FORMAN CL B ORD			555.000	44,084	79.430	44,084	19,615	100	387		6,566		6,566		07/27/2017	
116794 10 8	BRUKER ORD			240.000	12,991	54.130	12,991	7,764		38		758		758		10/09/2018	
117043 10 9	BRUNSWICK ORD			185.000	14,104	76.240	14,104	11,242		183		3,008		3,008		10/09/2018	
12008R 10 7	BUILDERS FIRSTSOURCE ORD			270.000	11,019	40.810	11,019	3,648				4,158		4,158		10/09/2018	
122017 10 6	BURLINGTON STORES ORD			155.000	40,540	261.550	40,540	23,686				5,196		5,196		10/09/2018	
12477X 10 6	CAI INTERNATIONAL ORD			40.000	1,250	31.240	1,250	1,156		20		90		90		12/16/2019	
124805 10 2	CBIZ ORD			210.000	5,588	26.610	5,588	4,113				(74)		(74)		06/28/2019	
12503M 10 8	CBOE GLOBAL MARKETS ORD			255.000	23,741	93.100	23,741	23,728		214		13		13		07/16/2020	
12504L 10 9	CBRE GROUP CL A ORD			775.000	48,608	62.720	48,608	31,938				1,108		1,108		10/09/2018	
12508E 10 1	CDK GLOBAL ORD			285.000	14,772	51.830	14,772	16,618		171		(812)		(812)		10/09/2018	
12514G 10 8	CDW ORD			330.000	43,491	131.790	43,491	27,878		508		(3,647)		(3,647)		10/09/2018	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			495.000	19,161	38.710	19,161	27,136		594		(4,470)		(4,470)		10/09/2018	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			310.000	29,100	93.870	29,100	20,766	158	474		4,858		4,858		06/23/2017	
125523 10 0	CIGNA ORD			844.000	175,704	208.180	175,704	110,690		34		3,114		3,114		12/20/2018	
125581 80 1	CIT GROUP ORD			230.000	8,257	35.900	8,257	11,778		322		(2,238)		(2,238)		10/09/2018	
12571T 10 0	CMC MATERIALS ORD			70.000	10,592	151.320	10,592	6,843	31	122		490		490		10/09/2018	
12572Q 10 5	CME GROUP CL A ORD			828.000	150,737	182.050	150,737	81,126	2,070	4,885		(15,459)		(15,459)		06/23/2017	
125896 10 0	CMS ENERGY ORD			665.000	40,572	61.010	40,572	29,446		1,084		(1,217)		(1,217)		03/27/2018	
126117 10 0	CNA FINANCIAL ORD			95.000	3,701	38.960	3,701	4,419		331		(556)		(556)		06/22/2018	
12618T 10 5	CRA INTERNATIONAL ORD			35.000	1,783	50.930	1,783	1,904		33		(124)		(124)		12/16/2019	
12621E 10 3	CNO FINANCIAL GROUP ORD			580.000	12,893	22.230	12,893	12,563		273		2,378		2,378		10/09/2018	
126349 10 9	CSG SYSTEMS INTERNATIONAL ORD			135.000	6,084	45.070	6,084	5,153		127		(906)		(906)		10/09/2018	
126402 10 6	CSW INDUSTRIALS ORD			35.000	3,917	111.910	3,917	2,385		19		1,222		1,222		06/28/2019	
126408 10 3	CSX ORD			1,770.000	160,628	90.750	160,628	127,031		1,841		32,550		32,550		12/18/2018	
126501 10 5	CTS ORD			130.000	4,463	34.330	4,463	4,026	5	21		562		562		04/22/2019	
12653C 10 8	CNX RESOURCES ORD			430.000	4,644	10.800	4,644	6,261				839		839		10/09/2018	
126600 10 5	CVB FINANCIAL ORD			300.000	5,850	19.500	5,850	6,723	54	216		(624)		(624)		10/09/2018	
126650 10 0	CVS HEALTH ORD			3,037.000	207,427	68.300	207,427	141,671		6,074		(18,192)		(18,192)		10/15/2019	
12685J 10 5	CABLE ONE ORD			15.000	33,416	2,227.720	33,416	12,505		143		11,089		11,089		10/09/2018	
127055 10 1	CABOT ORD			230.000	10,322	44.880	10,322	14,122		322		(607)		(607)		10/09/2018	
127097 10 3	CABOT OIL & GAS ORD			910.000	14,815	16.280	14,815	22,222		364		(1,028)		(1,028)		10/09/2018	
127190 30 4	CACI INTERNATIONAL CL A ORD			60.000	14,960	249.330	14,960	11,035				(40)		(40)		10/09/2018	
127203 10 7	CACTUS CL A ORD			160.000	4,171	26.070	4,171	6,482		58		(1,320)		(1,320)		10/09/2018	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			655.000	89,362	136.430	89,362	23,610				43,931		43,931		07/27/2017	
12739A 10 0	CADENCE BANCORPORATION CL A ORD			300.000	4,926	16.420	4,926	7,650		105		(513)		(513)		10/09/2018	
12769G 10 0	CAESARS ENTERTAINMENT ORD			452.000	33,570	74.270	33,570	22,633				7,465		7,465		10/20/2020	
128030 20 2	CAL MAINE FOODS ORD			75.000	2,816	37.540	2,816	3,377				(391)		(391)		10/09/2018	

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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
128246 10 5	CALAVO GROWERS ORD.			40.000	2,777	69.430	2,777	3,946		46		(846)		(846)		10/09/2018	
129500 10 4	CALERES ORD.			155.000	2,426	15.650	2,426	5,327	11	43		(1,256)		(1,256)		10/09/2018	
130788 10 2	CALIFORNIA WATER SERVICE GROUP ORD.			115.000	6,213	54.030	6,213	4,899		98		284		284		10/09/2018	
13089P 10 1	CALITHERA BIOSCIENCES ORD.			225.000	1,105	4.910	1,105	1,436				(331)		(331)		04/17/2020	
131193 10 4	CALLAWAY GOLF ORD.			380.000	9,124	24.010	9,124	8,812		8		1,068		1,068		10/09/2018	
133131 10 2	CAMDEN PROPERTY REIT ORD.			220.000	21,982	99.920	21,982	20,003	183	724		(1,360)		(1,360)		06/22/2018	
134429 10 9	CAMPBELL SOUP ORD.			410.000	19,824	48.350	19,824	15,387		574		(439)		(439)		10/09/2018	
13462K 10 9	CAMPING WORLD CL A ORD.			135.000	3,517	26.050	3,517	1,879		199		1,527		1,527		12/16/2019	
13765N 10 7	CANNAE HOLDINGS ORD.			280.000	12,396	44.270	12,396	5,830				1,982		1,982		10/09/2018	
138098 10 8	CANTEL MEDICAL ORD.			90.000	7,097	78.860	7,097	7,959		9		716		716		10/09/2018	
14040H 10 5	CAPITAL ONE FINANCIAL ORD.			960.000	94,896	98.850	94,896	51,919		576		42,977		42,977		04/17/2020	
14057J 10 1	CAPITOL FEDERAL FINANCIAL ORD.			362.000	4,525	12.500	4,525	4,087		78		438		438		10/20/2020	
14067E 50 6	CAPSTEAD MORTGAGE REIT ORD.			370.000	2,150	5.810	2,150	3,089	56	222		(781)		(781)		06/28/2019	
140755 10 9	CARA THERAPEUTICS ORD.			150.000	2,270	15.130	2,270	3,224				(147)		(147)		06/28/2019	
14149Y 10 8	CARDINAL HEALTH ORD.			680.000	36,421	53.560	36,421	36,985	330	1,315		2,026		2,026		10/09/2018	
141619 10 6	CARDIOVASCULAR SYSTEMS ORD.			135.000	5,908	43.760	5,908	5,321				(652)		(652)		03/19/2019	
14161W 10 5	CARDLYTICS ORD.			60.000	8,566	142.770	8,566	4,690				3,877		3,877		07/16/2020	
14167L 10 3	CAREDX ORD.			150.000	10,868	72.450	10,868	5,500				7,632		7,632		03/19/2019	
14174T 10 7	CARETRUST REIT ORD.			330.000	7,319	22.180	7,319	5,811	83	322		512		512		10/09/2018	
141788 10 9	CARGURUS CL A ORD.			210.000	6,663	31.730	6,663	9,618				(725)		(725)		10/09/2018	
142339 10 0	CARLISLE COMPANIES ORD.			130.000	20,303	156.180	20,303	12,241		267		(736)		(736)		06/23/2017	
143130 10 2	CARMAX ORD.			380.000	35,895	94.460	35,895	26,900				2,580		2,580		10/09/2018	
143658 30 0	CARNIVAL ORD.			1,111.000	24,064	21.660	24,064	20,396		204		(6,951)		(6,951)		10/20/2020	
143905 10 7	CARRIAGE SERVICES ORD.			70.000	2,192	31.320	2,192	1,932		24		400		400		12/16/2019	
144285 10 3	CARPENTER TECHNOLOGY ORD.			110.000	3,203	29.120	3,203	6,434		88		(2,273)		(2,273)		10/09/2018	
14448C 10 4	CARRIER GLOBAL ORD.			2,015.996	76,023	37.710	76,023	19,385	242	323		56,638		56,638		05/24/2010	
14575E 10 5	CARS.COM ORD.			275.000	3,108	11.300	3,108	7,098				(253)		(253)		10/09/2018	
146229 10 9	CARTERS ORD.			100.000	9,407	94.070	9,407	8,931		60		(1,527)		(1,527)		10/09/2018	
146869 10 2	CARVANA CL A ORD.			130.000	31,140	239.540	31,140	6,663				19,174		19,174		10/09/2018	
147448 10 4	CASELLA WASTE CL A ORD.			105.000	6,505	61.950	6,505	3,684				1,672		1,672		03/19/2019	
147528 10 3	CASEYS GENERAL STORES ORD.			90.000	16,076	178.620	16,076	11,180		115		1,767		1,767		10/09/2018	
14808P 10 9	CASS INFORMATION SYSTEMS ORD.			60.000	2,335	38.910	2,335	2,908		65		(1,130)		(1,130)		06/28/2019	
148806 10 2	CATALENT ORD.			360.000	37,465	104.070	37,465	15,844				17,197		17,197		10/09/2018	
14888U 10 1	CATALYST PHARMACEUTICALS ORD.			395.000	1,319	3.340	1,319	2,125				(162)		(162)		04/22/2019	
149123 10 1	CATERPILLAR ORD.			1,260.000	229,345	182.020	229,345	188,332		5,191		43,268		43,268		10/09/2018	
14912Y 20 2	CATCHMARK TIMBER CL A ORD.			115.000	1,076	9.360	1,076	1,201		62		(243)		(243)		06/28/2019	
149150 10 4	CATHAY GENERAL BANCORP ORD.			170.000	5,472	32.190	5,472	7,232		211		(996)		(996)		10/09/2018	
149568 10 7	CAVCO INDUSTRIES ORD.			35.000	6,141	175.450	6,141	7,869				(698)		(698)		10/09/2018	

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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
150870 10 3	CELANESE ORD			275.000	35,734	129.940	35,734	28,053		682		1,876		1,876		10/09/2018	
15135B 10 1	CENTENE ORD			856.000	51,386	60.030	51,386	35,861				17,078		17,078		10/09/2018	
15189T 10 7	CENTERPOINT ENERGY ORD			1,195.000	25,860	21.640	25,860	21,498		884		(6,728)		(6,728)		03/28/2007	
15202L 10 7	CENTERSPACE ORD			25.000	1,767	70.670	1,767	1,467	18	70		(46)		(46)		06/28/2019	
153527 20 5	CENTRAL GARDEN AND PET CL A ORD			95.000	3,451	36.330	3,451	3,043				662		662		10/09/2018	
154760 40 9	CENTRAL PACIFIC FINANCIAL ORD			65.000	1,236	19.010	1,236	1,947		60		(687)		(687)		06/28/2019	
156504 30 0	CENTURY COMMUNITIES ORD			120.000	5,254	43.780	5,254	3,189				1,972		1,972		06/28/2019	
156700 10 6	LUMEN TECHNOLOGIES ORD			3,010.000	29,348	9.750	29,348	32,415		600		(3,835)		(3,835)		12/15/2020	
156727 10 9	CERENCE ORD			88.000	8,842	100.480	8,842	1,627				6,851		6,851		10/09/2018	
15677J 10 8	CERIDIAN HCM HOLDING ORD			150.000	15,984	106.560	15,984	7,607				5,802		5,802		03/19/2019	
156782 10 4	CERNER ORD			709.000	55,642	78.480	55,642	31,026	156	510		3,609		3,609		05/15/2018	
157085 10 1	CERUS ORD			580.000	4,014	6.920	4,014	3,446				1,566		1,566		04/22/2019	
157210 10 5	CEVA ORD			90.000	4,095	45.500	4,095	2,191				1,669		1,669		06/28/2019	
15872M 10 4	CHAMPIONX ORD			320.000	4,896	15.300	4,896	11,042				(5,914)		(5,914)		10/09/2018	
15912K 10 0	CHANGE HEALTHCARE ORD			665.000	12,402	18.650	12,402	9,889				2,514		2,514		10/20/2020	
159864 10 7	CHRLS RIVER LABS ORD			115.000	28,734	249.860	28,734	14,744				11,167		11,167		10/09/2018	
16115Q 30 8	CHART INDUSTRIES ORD			85.000	10,012	117.790	10,012	6,008				4,419		4,419		10/09/2018	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			374.000	247,419	661.550	247,419	67,972				66,000		66,000		02/08/2016	
16150R 10 4	CHASE ORD			30.000	3,030	101.010	3,030	3,228		24		(524)		(524)		06/28/2019	
163072 10 1	CHEESECAKE FACTORY ORD			175.000	6,486	37.060	6,486	9,172		63		(315)		(315)		10/09/2018	
163086 10 1	CHEFS' WAREHOUSE ORD			100.000	2,569	25.690	2,569	3,506				(1,242)		(1,242)		06/28/2019	
163092 10 9	CHEGG ORD			285.000	25,744	90.330	25,744	7,826				14,940		14,940		10/09/2018	
16359R 10 3	CHEMED ORD			40.000	21,304	532.610	21,304	12,656		53		3,734		3,734		08/08/2018	
16383L 10 6	CHEMOCENTRYX ORD			105.000	6,502	61.920	6,502	5,055				1,447		1,447		04/17/2020	
163851 10 8	CHEMOURS ORD			380.000	9,420	24.790	9,420	13,501		380		2,546		2,546		10/09/2018	
16411R 20 8	CHENIERE ENERGY ORD			540.000	32,416	60.030	32,416	35,629				(562)		(562)		10/09/2018	
165303 10 8	CHESAPEAKE UTILITIES ORD			40.000	4,328	108.210	4,328	3,382	18	68		495		495		10/09/2018	
166764 10 0	CHEVRON ORD			5,010.000	423,095	84.450	423,095	372,519		22,682		(140,928)		(140,928)		10/20/2020	
168905 10 7	CHILDREN S PLACE ORD			60.000	3,006	50.100	3,006	7,786				(745)		(745)		10/09/2018	
16934Q 20 8	CHIMERA INVESTMENT REIT			510.000	5,228	10.250	5,228	9,032	153	816		(5,258)		(5,258)		10/09/2018	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			65.000	90,136	1,386.710	90,136	29,062				35,724		35,724		10/09/2018	
169905 10 6	CHOICE HOTELS INTERNATIONAL ORD			85.000	9,072	106.730	9,072	6,372		38		281		281		10/09/2018	
171340 10 2	CHURCH AND DWIGHT ORD			570.000	49,721	87.230	49,721	28,261		547		9,627		9,627		06/22/2018	
171484 10 8	CHURCHILL DOWNS ORD			90.000	17,531	194.790	17,531	8,523	56	52		2,633		2,633		10/09/2018	
171604 10 1	CHUY'S HOLDINGS ORD			70.000	1,854	26.490	1,854	1,751				40		40		08/14/2019	
171779 30 9	CIENA ORD			355.000	18,762	52.850	18,762	10,299				3,607		3,607		10/09/2018	
171798 10 1	CIMAREX ENERGY ORD			233.000	8,740	37.510	8,740	17,374		270		(3,490)		(3,490)		07/24/2013	
171871 50 2	CINCINNATI BELL ORD			205.000	3,132	15.280	3,132	1,546				986		986		12/16/2019	

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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
172062 10 1	CINCINNATI FINANCIAL ORD			350.000	30,580	87.370	30,580	10,175	210	826		(6,223)		(6,223)		03/28/2007	
17243V 10 2	CINEMARK HOLDINGS ORD			250.000	4,353	17.410	4,353	10,085		90		(2,877)		(2,877)		10/09/2018	
17273K 10 9	CIRCOR INTERNATIONAL ORD			85.000	3,267	38.440	3,267	3,909				(663)		(663)		06/28/2019	
172755 10 0	CIRRUS LOGIC ORD			140.000	11,508	82.200	11,508	5,110				(29)		(29)		10/09/2018	
17275R 10 2	CISCO SYSTEMS ORD			9,858.000	441,146	44.750	441,146	203,161		14,097		(31,644)		(31,644)		06/23/2017	
172908 10 5	CINTAS ORD			209.000	73,873	353.460	73,873	7,730		734		17,635		17,635		01/26/2012	
172967 42 4	CITIGROUP ORD			5,682.000	350,352	61.660	350,352	219,452		10,666		(81,797)		(81,797)		10/20/2020	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			990.000	35,402	35.760	35,402	38,590		1,544		(4,802)		(4,802)		10/09/2018	
177376 10 0	CITRIX SYSTEMS ORD			290.000	37,729	130.100	37,729	30,876		406		5,568		5,568		10/09/2018	
178587 10 1	CITY OFFICE REIT ORD		C	170.000	1,661	9.770	1,661	2,038		116		(638)		(638)		06/28/2019	
184496 10 7	CLEAN HARBORS ORD			120.000	9,132	76.100	9,132	8,404				(1,158)		(1,158)		10/09/2018	
18539C 10 5	CLEARWAY ENERGY CL A ORD			85.000	2,512	29.550	2,512	1,375		89		887		887		06/28/2019	
18539C 20 4	CLEARWAY ENERGY CL C ORD			280.000	8,940	31.930	8,940	5,561		294		3,354		3,354		10/09/2018	
185899 10 1	CLEVELAND CLIFFS ORD			912.000	13,279	14.560	13,279	11,066		79		6,853		6,853		10/09/2018	
189054 10 9	CLOROX ORD			295.000	59,566	201.920	59,566	19,378		1,280		14,272		14,272		07/24/2007	
18914U 10 0	CLOUDERA ORD			473.000	6,579	13.910	6,579	8,142				1,078		1,078		10/09/2018	
18915M 10 7	CLOUDFLARE CL A ORD			299.000	22,679	75.850	22,679	17,201				5,478		5,478		10/20/2020	
189464 10 0	CLOVIS ONCOLOGY ORD			200.000	960	4.800	960	5,818				(1,125)		(1,125)		10/09/2018	
191098 10 2	COCA COLA CONSOLIDATED ORD			15.000	3,994	266.270	3,994	3,886		15		(267)		(267)		03/19/2019	
191216 10 0	COCA-COLA ORD			10,273.000	563,371	54.840	563,371	345,504		14,716		(3,442)		(3,442)		12/15/2020	
192005 10 6	CODEXIS ORD			220.000	4,803	21.830	4,803	4,054				1,285		1,285		06/28/2019	
192108 50 4	COEUR MINING ORD			560.000	5,796	10.350	5,796	2,430				1,271		1,271		06/28/2019	
19239V 30 2	COGENT COMMUNICATIONS HOLDINGS ORD			100.000	5,987	59.870	5,987	5,160		278		(594)		(594)		10/09/2018	
192422 10 3	COGNEX ORD			385.000	30,910	80.285	30,910	18,761		857		9,334		9,334		10/09/2018	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			1,255.000	102,847	81.950	102,847	34,164		1,000		29,211		29,211		04/17/2020	
192479 10 3	COHERENT ORD			60.000	9,001	150.020	9,001	8,733				(1,812)		(1,812)		10/09/2018	
19249H 10 3	COHERUS BIOSCIENCES ORD			220.000	3,824	17.380	3,824	3,213				(138)		(138)		04/22/2019	
192576 10 6	COHU ORD			170.000	6,491	38.180	6,491	2,622		20		2,606		2,606		06/28/2019	
194014 10 6	COLFAX ORD			230.000	8,795	38.240	8,795	7,988				428		428		10/09/2018	
194162 10 3	COLGATE PALMOLIVE ORD			1,960.000	167,600	85.510	167,600	75,280		3,430		32,673		32,673		06/22/2018	
19459J 10 4	COLLEGIUM PHARMACEUTICAL ORD			80.000	1,602	20.030	1,602	906				(44)		(44)		08/14/2019	
19625T 10 1	COLONY CREDIT REAL ESTATE CL A ORD			340.000	2,550	7.500	2,550	7,194		136		(1,924)		(1,924)		10/09/2018	
19626G 10 8	COLONY CAPITAL CL A ORD			1,120.000	5,387	4.810	5,387	6,563		246		67		67		10/09/2018	
197236 10 2	COLUMBIA BANKING SYSTEM ORD			170.000	6,103	35.900	6,103	6,576		228		(813)		(813)		10/09/2018	
198287 20 3	COLUMBIA PROPERTY REIT ORD			340.000	4,876	14.340	4,876	7,691	71	286		(2,234)		(2,234)		10/09/2018	
198516 10 6	COLUMBIA SPORTSWEAR ORD			70.000	6,117	87.380	6,117	6,264		18		(1,539)		(1,539)		10/09/2018	
199333 10 5	COLUMBUS MCKINNON ORD			55.000	2,114	38.440	2,114	1,805		13		(87)		(87)		08/14/2019	
199908 10 4	COMFORT SYSTEMS USA ORD			145.000	7,636	52.660	7,636	7,866		62		407		407		10/09/2018	
20030N 10 1	COMCAST CL A ORD			10,848.000	568,435	52.400	568,435	118,523		9,763		80,601		80,601		08/29/2013	

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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
200340 10 7	COMERICA ORD			212.000	11,842	55.860	11,842	9,310	260			2,532		2,532		10/20/2020	
200525 10 3	COMMERCE BANCSHARES ORD			336.000	22,075	65.700	22,075	15,413		346		18		18		06/22/2018	
201723 10 3	COMMERCIAL METALS ORD			275.000	5,649	20.540	5,649	5,539		132		(476)		(476)		10/09/2018	
20337X 10 9	COMMSCOPE HOLDING ORD			450.000	6,030	13.400	6,030	12,236				(356)		(356)		10/09/2018	
203607 10 6	COMMUNITY BANK SYSTEM ORD			120.000	7,477	62.310	7,477	7,421	50	198		(1,036)		(1,036)		10/09/2018	
20369C 10 6	COMMUNITY HEALTHCARE TRUST ORD			50.000	2,356	47.110	2,356	1,970		84		213		213		06/28/2019	
204166 10 2	COMMVAULT SYSTEMS ORD			160.000	8,859	55.370	8,859	10,059				1,717		1,717		10/09/2018	
20451N 10 1	COMPASS MINERALS INTERNATIONAL ORD			80.000	4,938	61.720	4,938	5,218		230		61		61		10/09/2018	
205826 20 9	COMTECH TELECOMMUNICATIONS ORD			100.000	2,069	20.690	2,069	2,810		40		(1,480)		(1,480)		06/28/2019	
205887 10 2	CONAGRA BRANDS ORD			958.999	34,773	36.260	34,773	17,829		875		1,937		1,937		10/26/2018	
206022 10 5	CONCERT PHARMACEUTICALS ORD			80.000	1,011	12.640	1,011	1,020				(9)		(9)		12/15/2020	
20602D 10 1	CONCENTRIX ORD			95.000	9,377	98.700	9,377	4,153				5,224		5,224		12/18/2018	
20605P 10 1	CONCHO RESOURCES ORD			455.000	26,549	58.350	26,549	22,795		273		3,754		3,754		04/17/2020	
207410 10 1	CONMED ORD			65.000	7,280	112.000	7,280	4,764	13	52		11		11		10/09/2018	
20786W 10 7	CONNECTONE BANCORP ORD			90.000	1,781	19.790	1,781	2,039		32		(534)		(534)		06/28/2019	
20825C 10 4	CONOCOPHILLIPS ORD			859.000	34,351	39.990	34,351	40,052		684		(6,968)		(6,968)		10/20/2020	
20854L 10 8	CONSOL ENERGY ORD			60.000	433	7.210	433	1,596				(438)		(438)		06/28/2019	
209115 10 4	CONSOLIDATED EDISON ORD			164.000	11,852	72.270	11,852	8,010		502		(2,985)		(2,985)		12/21/2007	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			285.000	62,429	219.050	62,429	61,021		855		8,351		8,351		08/08/2018	
216648 40 2	COOPER ORD			115.000	41,782	363.320	41,782	29,850		7		4,833		4,833		10/09/2018	
21676P 10 3	COOPER STANDARD HOLDINGS ORD			40.000	1,387	34.670	1,387	4,133				60		60		10/09/2018	
216831 10 7	COOPER TIRE AND RUBBER ORD			120.000	4,860	40.500	4,860	3,151		50		1,410		1,410		10/09/2018	
217204 10 6	COPART ORD			475.000	60,444	127.250	60,444	14,981				17,247		17,247		06/23/2017	
218352 10 2	CORCEPT THERAPEUTICS ORD			220.000	5,755	26.160	5,755	3,018				3,385		3,385		10/09/2018	
218681 10 4	CORE MARK HOLDING ORD			105.000	3,084	29.370	3,084	3,652		51		229		229		10/09/2018	
21870Q 10 5	CORESITE REALTY REIT ORD			90.000	11,275	125.280	11,275	9,499	111	439		1,184		1,184		10/09/2018	
21870U 50 2	CORENERGY INFRASTRUCTURE REIT ORD			35.000	240	6.850	240	1,388		32		(1,325)		(1,325)		06/28/2019	
21871D 10 3	CORELOGIC ORD			185.000	14,304	77.320	14,304	8,608		204		6,218		6,218		10/09/2018	
21871N 10 1	CORECIVIC REIT ORD			275.000	1,801	6.550	1,801	6,644		242		(2,978)		(2,978)		10/09/2018	
21925Y 10 3	CORNERSTONE ONDEMAND ORD			140.000	6,166	44.040	6,166	7,223				(2,031)		(2,031)		10/09/2018	
219350 10 5	CORNING ORD			1,740.000	62,640	36.000	62,640	37,696		1,531		11,989		11,989		10/09/2018	
22002T 10 8	CORPORATE OFFICE PROP REIT ORD			260.000	6,781	26.080	6,781	7,504	72	286		(858)		(858)		10/09/2018	
22052L 10 4	CORTEVA ORD			1,740.000	67,373	38.720	67,373	51,304		905		15,938		15,938		06/28/2019	
22160K 10 5	COSTCO WHOLESALE ORD			1,024.000	385,823	376.780	385,823	87,338		13,056		84,849		84,849		08/28/2017	
22160N 10 9	COSTAR GROUP ORD			90.000	83,185	924.280	83,185	34,540				29,338		29,338		10/09/2018	
222070 20 3	COTY CL A ORD			672.000	4,717	7.020	4,717	7,956		84		(2,843)		(2,843)		10/09/2018	
22266L 10 6	COUPA SOFTWARE ORD			155.000	52,531	338.910	52,531	10,326				29,862		29,862		10/09/2018	
222795 50 2	COUSINS PROPERTIES REIT ORD			346.000	11,591	33.500	11,591	11,893	104	634		(2,664)		(2,664)		03/19/2019	

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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
22282E 10 2	COVANTA HOLDING ORD			480.000	6,302	13.130	6,302	7,670	38	317		(821)		(821)		10/09/2018	
22304C 10 0	COVETRUS ORD			166.000	4,771	28.740	4,771	6,740				2,580		2,580		08/08/2018	
223622 60 6	COWEN CL A ORD			110.000	2,859	25.990	2,859	1,890		22		1,126		1,126		06/28/2019	
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE ORD			60.000	7,915	131.920	7,915	8,902		156		(1,309)		(1,309)		10/09/2018	
224399 10 5	CRANE ORD			115.000	8,931	77.660	8,931	10,762		198		(1,003)		(1,003)		10/09/2018	
225310 10 1	CREDIT ACCEPTANCE ORD			25.000	8,654	346.140	8,654	10,388				(2,405)		(2,405)		10/09/2018	
225447 10 1	CREE ORD			255.000	27,005	105.900	27,005	9,065				15,236		15,236		10/09/2018	
227046 10 9	CROCS ORD			155.000	9,712	62.660	9,712	3,013				3,219		3,219		10/09/2018	
227483 10 4	CROSS COUNTRY HEALTHCARE ORD			85.000	754	8.870	754	971				(234)		(234)		12/16/2019	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD			270.000	57,191	211.820	57,191	27,240				29,951		29,951		07/16/2020	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			965.000	153,618	159.190	153,618	103,826		4,757		16,444		16,444		10/09/2018	
228368 10 6	CROWN HOLDINGS ORD			305.000	30,561	100.200	30,561	14,875				8,436		8,436		10/09/2018	
228903 10 0	CRYOLIFE ORD			150.000	3,542	23.610	3,542	4,188				(522)		(522)		04/22/2019	
229050 30 7	CRYOPORT ORD			120.000	5,266	43.880	5,266	2,808				3,290		3,290		08/14/2019	
229663 10 9	CUBESMART REIT ORD			450.000	15,125	33.610	15,125	12,668	153	594		959		959		10/09/2018	
229669 10 6	CUBIC ORD			110.000	6,824	62.040	6,824	7,693		30		(168)		(168)		10/09/2018	
22978P 10 6	CUE BIOPHARMA ORD			115.000	1,439	12.510	1,439	2,512				(1,073)		(1,073)		07/16/2020	
229899 10 9	CULLEN FROST BANKERS ORD			130.000	11,340	87.230	11,340	13,814		371		(1,372)		(1,372)		10/09/2018	
231021 10 6	CUMMINS ORD			345.000	78,350	227.100	78,350	20,424		1,823		16,608		16,608		03/03/2010	
231561 10 1	CURTISS WRIGHT ORD			110.000	12,799	116.350	12,799	14,028		75		(2,699)		(2,699)		10/09/2018	
23204G 10 0	CUSTOMERS BANCORP ORD			65.000	1,182	18.180	1,182	1,365				(366)		(366)		06/28/2019	
232109 10 8	CUTERA ORD			60.000	1,447	24.110	1,447	1,855				(702)		(702)		08/14/2019	
23255M 10 5	CYCLERION THERAPEUTICS ORD			51.000	156	3.060	156	1,459				17		17		10/09/2018	
23257D 10 3	CYMABAY THERAPEUTICS ORD			189.000	1,085	5.740	1,085	1,589				(505)		(505)		10/20/2020	
23282W 60 5	CYTOKINETICS ORD			230.000	4,779	20.780	4,779	2,587				2,339		2,339		06/28/2019	
23283R 10 0	CYRUSONE REIT ORD			270.000	19,751	73.150	19,751	16,872	138	543		2,084		2,084		10/09/2018	
23284F 10 5	CYTOMX THERAPEUTICS ORD			185.000	1,212	6.550	1,212	2,075				(326)		(326)		06/28/2019	
23291C 10 3	DMC GLOBAL ORD			60.000	2,595	43.250	2,595	4,066		15		127		127		04/22/2019	
23331A 10 9	D R HORTON ORD			770.000	53,068	68.920	53,068	30,338		558		12,451		12,451		10/09/2018	
233331 10 7	DTE ENERGY ORD			450.000	54,635	121.410	54,635	24,292	488	1,823		(3,807)		(3,807)		06/22/2018	
233377 40 7	DXP ENTERPRISES ORD			70.000	1,556	22.230	1,556	3,066				(1,231)		(1,231)		04/22/2019	
23355L 10 6	DXC TECHNOLOGY ORD			590.000	15,193	25.750	15,193	22,072		124		(6,986)		(6,986)		12/16/2019	
235825 20 5	DANA INCORPORATED ORD			335.000	6,539	19.520	6,539	5,816		34		442		442		10/09/2018	
235851 10 2	DANAHER ORD			1,455.000	323,214	222.140	323,214	59,644	262	1,033		99,900		99,900		08/28/2017	
237194 10 5	DARDEN RESTAURANTS ORD			357.000	42,526	119.120	42,526	32,859		212		5,424		5,424		10/20/2020	
237266 10 1	DARLING INGREDIENTS ORD			375.000	21,630	57.680	21,630	7,185				11,100		11,100		10/09/2018	
23804L 10 3	DATADOG CL A ORD			355.000	34,946	98.440	34,946	30,177				4,769		4,769		07/16/2020	
238337 10 9	DAVE BUSTERS ENTERTAINMENT ORD			160.000	4,803	30.020	4,803	10,238		26		(1,624)		(1,624)		10/09/2018	
23918K 10 8	DAVITA ORD			195.000	22,893	117.400	22,893	14,596				8,262		8,262		10/09/2018	

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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
24344T 10 1	DECIPHERA PHARMACEUTICALS ORD			90.000	5,136	57.070	5,136	4,782				354		354		07/16/2020	
243537 10 7	DECKERS OUTDOOR ORD			65.000	18,641	286.780	18,641	7,103				7,665		7,665		10/09/2018	
244199 10 5	DEERE ORD			655.000	176,228	269.050	176,228	98,551	498	1,991		62,742		62,742		10/09/2018	
24665A 10 3	DELEK US HOLDINGS ORD			145.000	2,330	16.070	2,330	5,904		135		(2,532)		(2,532)		10/09/2018	
24703L 20 2	DELL TECHNOLOGIES CL C ORD			585.000	42,875	73.290	42,875	37,564				5,493		5,493		10/20/2020	
247361 70 2	DELTA AIR LINES ORD			1,480.000	59,511	40.210	59,511	50,348		173		5,891		5,891		07/16/2020	
248019 10 1	DELUXE ORD			170.000	4,964	29.200	4,964	9,280		204		(3,522)		(3,522)		10/09/2018	
24823R 10 5	DENALI THERAPEUTICS ORD			145.000	12,145	83.760	12,145	3,746				8,399		8,399		07/16/2020	
24869P 10 4	DENNYS ORD			220.000	3,230	14.680	3,230	4,934				(1,144)		(1,144)		08/14/2019	
24906P 10 9	DENTSPLY SIRONA ORD			505.000	26,442	52.360	26,442	15,387	51	202		(2,136)		(2,136)		07/24/2009	
250565 10 8	DESIGNER BRANDS CL A ORD			250.000	1,913	7.650	1,913	8,173		88		(2,023)		(2,023)		10/09/2018	
252131 10 7	DEXCOM ORD			215.000	79,490	369.720	79,490	26,340				32,461		32,461		10/09/2018	
25264R 20 7	DIAMOND HILL INVESTMENT GRP CL A ORD			15.000	2,239	149.270	2,239	2,121		180		132		132		12/16/2019	
252784 30 1	DIAMONDROCK HOSPITALITY REIT ORD			460.000	3,795	8.250	3,795	5,166		58		(1,302)		(1,302)		10/09/2018	
25278X 10 9	DIAMONDBACK ENERGY ORD			440.000	21,296	48.400	21,296	21,187				109		109		12/15/2020	
253031 10 8	DICERNA PHARMACEUTICALS ORD			230.000	5,067	22.030	5,067	3,183						0		04/22/2019	
253393 10 2	DICKS SPORTING ORD			145.000	8,150	56.210	8,150	4,855		181		(1,667)		(1,667)		10/09/2018	
253651 10 3	DIEBOLD NIXDORF ORD			285.000	3,038	10.660	3,038	3,676				29		29		04/22/2019	
253798 10 2	DIGI INTERNATIONAL ORD			120.000	2,268	18.900	2,268	2,126				142		142		12/16/2019	
25381B 10 1	DIGIMARC ORD			50.000	2,362	47.240	2,362	1,723				684		684		12/16/2019	
253868 10 3	DIGITAL REALTY REIT ORD			620.000	86,496	139.510	86,496	69,266	694	2,753		12,257		12,257		10/09/2018	
25400W 10 2	DIGITAL TURBINE ORD			190.000	10,746	56.560	10,746	1,205				9,392		9,392		08/14/2019	
254423 10 6	DINE BRANDS GLOBAL ORD			65.000	3,770	58.000	3,770	5,069		94		(1,686)		(1,686)		10/09/2018	
254543 10 1	DIODES ORD			100.000	7,050	70.500	7,050	3,317				1,413		1,413		12/18/2018	
254687 10 6	WALT DISNEY ORD			4,196.000	760,231	181.180	760,231	153,705		3,692		153,364		153,364		02/06/2012	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			791.000	71,609	90.530	71,609	47,004		1,392		4,517		4,517		05/26/2017	
25470F 10 4	DISCOVERY SRS A ORD			365.000	10,983	30.090	10,983	11,815				(1,065)		(1,065)		10/09/2018	
25470F 30 2	DISCOVERY SRS C ORD			755.000	19,773	26.190	19,773	22,491				(3,247)		(3,247)		10/09/2018	
25470M 10 9	DISH NETWORK CL A ORD			573.000	18,531	32.340	18,531	19,551				(1,793)		(1,793)		12/03/2019	
25525P 10 7	DIVERSIFIED HEALTHCARE ORD			550.000	2,266	4.120	2,266	8,993		99		(6,727)		(6,727)		10/09/2018	
256163 10 6	DOCUSIGN ORD			410.000	91,143	222.300	91,143	33,323				50,218		50,218		07/16/2020	
25659T 10 7	DOLBY LABORATORIES CL A ORD			190.000	18,455	97.130	18,455	9,972		167		5,383		5,383		07/27/2017	
256677 10 5	DOLLAR GENERAL ORD			584.000	122,815	210.300	122,815	41,296		818		31,723		31,723		10/09/2018	
256746 10 8	DOLLAR TREE ORD			545.000	58,882	108.040	58,882	45,164				7,625		7,625		10/09/2018	
25746U 10 9	DOMINION ENERGY ORD			1,946.000	146,339	75.200	146,339	110,299		6,714		(14,829)		(14,829)		10/09/2018	
25754A 20 1	DOMINOS PIZZA ORD			95.000	36,429	383.460	36,429	22,353		296		8,520		8,520		08/14/2019	
257554 10 5	DOMO CL B ORD			80.000	5,102	63.770	5,102	1,831				3,364		3,364		12/16/2019	
257559 20 3	DOMTAR ORD			130.000	4,115	31.650	4,115	6,113		118		(857)		(857)		10/09/2018	

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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
257651 10 9	DONALDSON ORD.			425.000	23,749	55.880	23,749	19,362		357		(740)		(740)		06/23/2017	
25787G 10 0	DONNELLEY FINANCIAL SOLTN ORD.			125.000	2,121	16.970	2,121	1,668				813		813		06/28/2019	
258278 10 0	DORMAN PRODUCTS ORD.			110.000	9,550	86.820	9,550	7,916				1,221		1,221		10/09/2018	
25960P 10 9	DOUGLAS EMMETT REIT ORD.			390.000	11,380	29.180	11,380	15,335	109	437		(5,741)		(5,741)		06/22/2018	
25960R 10 5	DOUGLAS DYNAMICS ORD.			95.000	4,063	42.770	4,063	4,041		106		(1,162)		(1,162)		08/14/2019	
260003 10 8	DOVER ORD.			335.000	42,294	126.250	42,294	15,562		660		3,682		3,682		06/22/2018	
260557 10 3	DOW ORD.			1,725.000	95,738	55.500	95,738	57,095		4,025		26,401		26,401		04/17/2020	
262037 10 4	DRIL QUIP ORD.			145.000	4,295	29.620	4,295	7,360				(2,507)		(2,507)		10/09/2018	
26210C 10 4	DROPBOX CL A ORD.			570.000	12,648	22.190	12,648	11,117				2,440		2,440		10/15/2019	
264147 10 9	DUCOMMUN ORD.			45.000	2,417	53.700	2,417	2,265				143		143		12/16/2019	
264411 50 5	DUKE REALTY REIT ORD.			855.000	34,174	39.970	34,174	24,546		821		4,532		4,532		10/09/2018	
26441C 20 4	DUKE ENERGY ORD.			1,708.003	156,385	91.560	156,385	111,155		6,525		598		598		08/08/2018	
26614N 10 2	DUPONT DE NEMOURS ORD.			605.000	43,022	71.110	43,022	30,430		726		4,181		4,181		10/09/2018	
267475 10 1	DYCOM INDUSTRIES ORD.			75.000	5,664	75.520	5,664	5,991				2,128		2,128		10/09/2018	
268150 10 9	DYNATRACE ORD.			502.000	21,722	43.270	21,722	21,847				(126)		(126)		10/20/2020	
268158 20 1	DYNAVAX TECHNOLOGIES ORD.			360.000	1,602	4.450	1,602	1,516				(457)		(457)		10/15/2019	
26817Q 88 6	DYNEX CAPITAL REIT ORD.			55.000	979	17.800	979	934	7	92		49		49		12/16/2019	
26856L 10 3	ELF BEAUTY ORD.			130.000	3,275	25.190	3,275	2,778				497		497		12/15/2020	
26875P 10 1	EOG RESOURCES ORD.			1,029.000	51,316	49.870	51,316	60,298		777		(12,254)		(12,254)		10/20/2020	
26884L 10 9	EQT ORD.			595.000	7,562	12.710	7,562	7,826				(263)		(263)		04/17/2020	
26884U 10 9	EPR PROPERTIES REIT ORD.			185.000	6,013	32.500	6,013	11,310		350		(7,428)		(7,428)		06/22/2018	
268948 10 6	EAGLE BANCORP ORD.			75.000	3,098	41.300	3,098	3,768		66		(550)		(550)		10/09/2018	
26927E 10 4	EVO PAYMENTS CL A ORD.			140.000	3,781	27.010	3,781	4,413				84		84		06/28/2019	
26969P 10 8	EAGLE MATERIALS ORD.			170.000	17,230	101.350	17,230	14,103		34		1,817		1,817		10/09/2018	
27579R 10 4	EAST WEST BANCORP ORD.			330.000	16,734	50.710	16,734	20,054		363		663		663		10/09/2018	
27616P 10 3	EASTERLY GOVERNMENT PROPERTIES ORD.			175.000	3,964	22.650	3,964	3,168		182		(189)		(189)		06/28/2019	
277276 10 1	EASTGROUP PROPERTIES REIT ORD.			90.000	12,425	138.060	12,425	8,564	71	274		485		485		10/09/2018	
277432 10 0	EASTMAN CHEMICAL ORD.			315.000	31,588	100.280	31,588	22,332	217	832		6,621		6,621		09/21/2015	
278265 10 3	EATON VANCE COM NON VTG ORD.			405.000	27,512	67.930	27,512	21,652		2,329		8,602		8,602		06/22/2018	
278642 10 3	EBAY ORD.			1,550.000	77,888	50.250	77,888	57,390		758		20,258		20,258		04/17/2020	
278715 20 6	EBIX ORD.			100.000	3,797	37.970	3,797	6,342		30		456		456		10/09/2018	
27875T 10 1	ECHO GLOBAL LOGISTICS ORD.			110.000	2,950	26.820	2,950	2,295				673		673		06/28/2019	
278768 10 6	ECHOSTAR CL A ORD.			110.000	2,331	21.190	2,331	3,963				(2,433)		(2,433)		10/09/2018	
278865 10 0	ECOLAB ORD.			580.000	125,489	216.360	125,489	28,646	278	1,090		13,555		13,555		09/25/2008	
28035Q 10 2	EDGEWELL PERSONAL CARE ORD.			130.000	4,495	34.580	4,495	6,058	20			471		471		10/09/2018	
281020 10 7	EDISON INTERNATIONAL ORD.			830.000	52,141	62.820	52,141	48,464	550	1,696		(5,728)		(5,728)		04/17/2020	
28106W 10 3	EDITAS MEDICINE ORD.			190.000	13,321	70.110	13,321	5,276				7,695		7,695		10/09/2018	
28176E 10 8	EDWARDS LIFESCIENCES ORD.			1,435.000	130,915	91.230	130,915	70,769				(62,317)		(62,317)		10/09/2018	
28238P 10 9	EHEALTH ORD.			60.000	4,237	70.610	4,237	3,420				(1,528)		(1,528)		03/19/2019	

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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
282914 10 0	8X8 ORD			370.000	12,754	34.470	12,754	7,008				5,983		5,983		10/09/2018	
28414H 10 3	ELANCO ANIMAL HEALTH ORD			928.000	28,462	30.670	28,462	25,391				1,132		1,132		04/22/2019	
285512 10 9	ELECTRONIC ARTS ORD			665.000	95,494	143.600	95,494	74,615		113		21,496		21,496		04/17/2020	
28618M 10 6	ELEMENT SOLUTIONS ORD			505.000	8,954	17.730	8,954	5,888		25		3,055		3,055		10/09/2018	
28852N 10 9	ELLINGTON FINANCIAL ORD			120.000	1,788	14.900	1,788	2,156	12	156		(413)		(413)		06/28/2019	
29084Q 10 0	EMCOR GROUP ORD			130.000	11,890	91.460	11,890	9,468		42		671		671		10/09/2018	
29089Q 10 5	EMERGENT BIOSOLUTIONS ORD			105.000	9,408	89.600	9,408	6,809				3,743		3,743		10/09/2018	
291011 10 4	EMERSON ELECTRIC ORD			1,385.000	111,312	80.370	111,312	65,615		2,777		5,692		5,692		08/28/2017	
292104 10 6	EMPIRE STATE REALTY CL A REIT ORD			560.000	5,219	9.320	5,219	9,089		118		(2,598)		(2,598)		10/09/2018	
292218 10 4	EMPLOYERS HOLDINGS ORD			70.000	2,253	32.190	2,253	3,163		70		(669)		(669)		10/09/2018	
29251M 10 6	ENANTA PHARMACEUTICALS ORD			70.000	2,947	42.100	2,947	5,458				(1,378)		(1,378)		10/09/2018	
292554 10 2	ENCORE CAPITAL GROUP ORD			75.000	2,921	38.950	2,921	2,540				269		269		06/28/2019	
292562 10 5	ENCORE WIRE ORD			80.000	4,846	60.570	4,846	4,765	2	6		254		254		03/19/2019	
29261A 10 0	ENCOMPASS HEALTH ORD			230.000	19,019	82.690	19,019	16,546	64	258		3,087		3,087		10/09/2018	
29272W 10 9	ENERGIZER HOLDINGS ORD			145.000	6,116	42.180	6,116	8,810		174		(165)		(165)		10/09/2018	
29275Y 10 2	ENERSYS ORD			100.000	8,306	83.060	8,306	8,671		70		823		823		10/09/2018	
292765 10 4	ENERPAC TOOL GROUP CL A ORD			220.000	4,979	22.630	4,979	5,867		9		(748)		(748)		10/09/2018	
29355A 10 7	ENPHASE ENERGY ORD			245.000	42,990	175.470	42,990	4,465				36,588		36,588		06/28/2019	
29355X 10 7	ENPRO INDUSTRIES ORD			85.000	6,419	75.520	6,419	6,268		88		734		734		10/09/2018	
29357K 10 3	ENOVA INTERNATIONAL ORD			120.000	2,972	24.770	2,972	2,765				85		85		06/28/2019	
29358P 10 1	ENSIGN GROUP ORD			120.000	8,750	72.920	8,750	4,193	6	24		3,306		3,306		10/09/2018	
29362U 10 4	ENTEGRIS ORD			315.000	30,272	96.100	30,272	8,552		101		14,493		14,493		10/09/2018	
293639 10 0	ENTERCOM COMMUNICATIONS CL A ORD			475.000	1,173	2.470	1,173	1,582		10		(1,031)		(1,031)		10/15/2019	
29364G 10 3	ENTERGY ORD			470.000	46,925	99.840	46,925	32,790		1,758		(9,381)		(9,381)		10/09/2018	
293712 10 5	ENTERPRISE FINANCIAL SERVICES ORD			60.000	2,097	34.950	2,097	2,495		43		(796)		(796)		06/28/2019	
29404K 10 6	ENVESTNET ORD			180.000	14,812	82.290	14,812	10,746				2,279		2,279		10/09/2018	
29414B 10 4	EPAM SYSTEMS ORD			125.000	44,794	358.350	44,794	16,119				18,274		18,274		10/09/2018	
29415F 10 4	ENVISTA HOLDINGS ORD			370.000	12,480	33.730	12,480	6,391				6,089		6,089		04/17/2020	
294268 10 7	EPLUS ORD			35.000	3,078	87.950	3,078	2,724				128		128		08/14/2019	
29428V 10 4	EPIZYME ORD			260.000	2,824	10.860	2,824	3,288				(3,572)		(3,572)		04/22/2019	
294429 10 5	EQUIFAX ORD			285.000	54,959	192.840	54,959	10,454		445		15,025		15,025		03/28/2007	
29444U 70 0	EQUINIX REIT ORD			205.000	146,407	714.180	146,407	102,578		2,008		20,435		20,435		04/17/2020	
29452E 10 1	EQUITABLE HOLDINGS ORD			1,120.000	28,672	25.600	28,672	26,522		370		504		504		12/15/2020	
29460X 10 9	EQUITY BANCSHARES CL A ORD			35.000	756	21.590	756	1,082				(325)		(325)		12/16/2019	
294628 10 2	EQUITY COMMONWEALTH REIT ORD			275.000	7,502	27.280	7,502	8,685		963		(1,526)		(1,526)		06/22/2018	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			405.000	25,661	63.360	25,661	17,952	139	540		(2,847)		(2,847)		06/22/2018	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			855.000	50,684	59.280	50,684	46,224	515	2,031		(18,502)		(18,502)		10/09/2018	
29530P 10 2	ERIE INDEMNITY CL A ORD			60.000	14,736	245.600	14,736	7,453		352		4,776		4,776		06/23/2017	

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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
296315 10 4	ESCO TECHNOLOGIES ORD			60.000	6,193	103.220	6,193	3,887	5	19		643		643		10/09/2018	
29664W 10 5	ESPERION THERAPEUTICS ORD			90.000	2,340	26.000	2,340	3,752				(3,027)		(3,027)		04/22/2019	
29670E 10 7	ESSENTIAL PROPERTIES REALTY TRUS ORD			220.000	4,664	21.200	4,664	4,408	53	202		(794)		(794)		06/28/2019	
29670G 10 2	ESSENTIAL UTILITIES ORD			600.000	28,392	47.320	28,392	20,112		582		228		228		06/23/2017	
297178 10 5	ESSEX PROPERTY REIT ORD			155.000	36,800	237.420	36,800	34,117	322	1,268		(9,833)		(9,833)		06/22/2018	
29786A 10 6	ETSY ORD			275.000	48,925	177.910	48,925	11,622				36,743		36,743		10/09/2018	
298736 10 9	EURONET WORLDWIDE ORD			120.000	17,390	144.920	17,390	13,799				(1,517)		(1,517)		10/09/2018	
29975E 10 9	EVENTBRITE CL A ORD			160.000	2,896	18.100	2,896	2,591				(331)		(331)		06/28/2019	
29977A 10 5	EVERCORE CL A ORD			165.000	18,091	109.640	18,091	15,515		388		5,755		5,755		10/09/2018	
29978A 10 4	EVERBRIDGE ORD			80.000	11,926	149.070	11,926	4,222				5,679		5,679		10/09/2018	
30034T 10 3	EVERI HOLDINGS ORD			290.000	4,005	13.810	4,005	3,459				110		110		06/28/2019	
30034W 10 6	EVERGY ORD			675.000	37,469	55.510	37,469	36,262		1,384		(6,467)		(6,467)		06/22/2018	
30040P 10 3	EVERTEC ORD			245.000	9,633	39.320	9,633	5,797		49		1,294		1,294		10/09/2018	
30040W 10 8	EVERSOURCE ENERGY ORD			785.000	67,910	86.510	67,910	30,650		1,782		1,130		1,130		06/22/2018	
30048L 10 4	EVOFEM BIOSCIENCES ORD			56.000	135	2.410	135	277				(142)		(142)		05/14/2020	
30050B 10 1	EVOLENT HEALTH CL A ORD			270.000	4,328	16.030	4,328	7,347				1,885		1,885		10/09/2018	
30057T 10 5	EVOQUA WATER TECHNOLOGIES ORD			310.000	8,364	26.980	8,364	5,450				2,489		2,489		10/09/2018	
30063P 10 5	EXACT SCIENCES ORD			344.999	45,709	132.490	45,709	24,167				13,803		13,803		10/09/2018	
30161N 10 1	EXELON ORD			2,260.000	95,530	42.270	95,530	99,508		3,458		(7,458)		(7,458)		10/09/2018	
30161Q 10 4	EXELIXIS ORD			705.000	14,149	20.070	14,149	12,323				1,727		1,727		10/09/2018	
302081 10 4	EXLSERVICE HOLDINGS ORD			140.000	11,918	85.130	11,918	9,058				2,194		2,194		10/09/2018	
30212P 30 3	EXPEDIA GROUP ORD			315.000	41,706	132.400	41,706	38,105		107		7,642		7,642		10/09/2018	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			385.000	36,617	95.110	36,617	21,314		400		6,580		6,580		06/23/2017	
30214U 10 2	EXPONENT ORD			120.000	10,804	90.030	10,804	6,133		91		2,522		2,522		10/09/2018	
30219E 10 3	EXPRESS ORD			260.000	237	0.910	237	1,313				(1,030)		(1,030)		12/16/2019	
30224P 20 0	EXTENDED STAY AMERICA UNT			720.000	10,663	14.810	10,663	13,702		187		(43)		(43)		10/09/2018	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			295.000	34,179	115.860	34,179	25,697		1,062		3,021		3,021		10/09/2018	
30226D 10 6	EXTREME NETWORKS ORD			470.000	3,238	6.890	3,238	3,654				(226)		(226)		04/22/2019	
302301 10 6	EZCORP CL A NV ORD			195.000	934	4.790	934	1,846				(396)		(396)		06/28/2019	
30231G 10 2	EXXON MOBIL ORD			11,664.000	480,790	41.220	480,790	476,815		28,132		(163,526)	73,725	(237,251)		12/15/2020	
302445 10 1	FLIR SYSTEMS ORD			330.000	14,464	43.830	14,464	11,559		224		(2,719)		(2,719)		06/23/2017	
302491 30 3	FMC ORD			300.000	34,479	114.930	34,479	22,618	144	528		4,533		4,533		10/09/2018	
302520 10 1	FNB ORD			750.000	7,125	9.500	7,125	9,615		360		(2,400)		(2,400)		10/09/2018	
30257X 10 4	FB FINANCIAL ORD			57.000	1,980	34.730	1,980	1,932		10		48		48		12/16/2019	
302941 10 9	FTI CONSULTING ORD			85.000	9,496	111.720	9,496	6,086				90		90		10/09/2018	
30303M 10 2	FACEBOOK CL A ORD			5,576.000	1,523,140	273.160	1,523,140	651,812				378,666		378,666		03/19/2019	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			90.000	29,925	332.500	29,925	15,009		273		5,778		5,778		06/23/2017	
303250 10 4	FAIR ISAAC ORD			65.000	33,218	511.040	33,218	14,026				8,863		8,863		10/09/2018	
311642 10 2	FARO TECHNOLOGIES ORD			75.000	5,297	70.630	5,297	4,205				1,521		1,521		04/22/2019	

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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
31188V 10 0	FASTLY CL A ORD			170.000	14,853	87.370	14,853	13,294				1,559		1,559		07/16/2020	
31189P 10 2	FATE THERAPEUTICS ORD			145.000	13,185	90.930	13,185	2,372				10,347		10,347		04/22/2019	
311900 10 4	FASTENAL ORD			1,496.000	73,050	48.830	73,050	26,515		2,094		17,772		17,772		07/27/2017	
313148 30 6	FEDERAL AGRICULTUR MORTGAGE CL C ORD			40.000	2,970	74.250	2,970	2,906		128		(370)		(370)		06/28/2019	
313747 20 6	FEDERAL REIT ORD			185.000	15,747	85.120	15,747	23,134	196	779		(8,068)		(8,068)		06/23/2017	
313855 10 8	FEDERAL SIGNAL ORD			240.000	7,961	33.170	7,961	6,204		77		221		221		10/09/2018	
314211 10 3	FEDERATED HERMES CL B ORD			390.000	11,267	28.890	11,267	9,504		811		(1,443)		(1,443)		10/09/2018	
31428X 10 6	FEDEX ORD			565.000	146,685	259.620	146,685	129,814		1,836		61,252		61,252		10/09/2018	
315405 10 0	FERRO ORD			330.000	4,828	14.630	4,828	7,181				(66)		(66)		10/09/2018	
315616 10 2	F5 NETWORKS ORD			145.000	25,511	175.940	25,511	20,043				5,262		5,262		10/09/2018	
31572Q 80 8	FIBROGEN ORD			195.000	7,233	37.090	7,233	10,290				(1,131)		(1,131)		10/09/2018	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			1,435.003	202,996	141.460	202,996	67,529		2,009		3,401		3,401		06/23/2017	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			640.806	25,049	39.090	25,049	22,138		816		(2,506)		(2,506)		10/09/2018	
316773 10 0	FIFTH THIRD BANCORP ORD			1,398.000	38,543	27.570	38,543	39,787	377	1,468		(4,432)		(4,432)		10/09/2018	
31816Q 10 1	FIREEYE ORD			510.000	11,761	23.060	11,761	8,517				3,330		3,330		10/09/2018	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			255.000	13,166	51.630	13,166	11,766		454		(1,706)		(1,706)		06/22/2018	
318672 70 6	FIRST BANCORP ORD			860.000	7,929	9.220	7,929	7,955		155		(1,178)		(1,178)		10/09/2018	
318910 10 6	FIRST BANCORP ORD			70.000	2,368	33.830	2,368	2,527	13	50		(426)		(426)		04/22/2019	
318916 10 3	FIRST BANCSHARES ORD			50.000	1,544	30.880	1,544	1,517		21		(232)		(232)		06/28/2019	
319383 20 4	FIRST BUSEY ORD			120.000	2,586	21.550	2,586	3,704		106		(714)		(714)		10/09/2018	
31946M 10 3	FIRST CITIZENS BANCSHARES CL A ORD			20.000	11,485	574.270	11,485	9,262	9	32		841		841		10/09/2018	
319829 10 7	FIRST COMMONWEALTH FINANCIAL ORD			225.000	2,462	10.940	2,462	3,650		99		(803)		(803)		10/09/2018	
32006W 10 6	PREMIER FINANCIAL ORD			164.000	3,772	23.000	3,772	4,506		144		(996)		(996)		08/14/2019	
320209 10 9	FIRST FINANCIAL BANCORP ORD			390.000	6,837	17.530	6,837	11,525		359		(3,085)		(3,085)		10/09/2018	
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD			300.000	10,853	36.175	10,853	8,970	39	150		323		323		10/09/2018	
32026V 10 4	FIRST FOUNDATION ORD			95.000	1,900	20.000	1,900	1,276		27		247		247		06/28/2019	
320517 10 5	FIRST HORIZON ORD			1,314.000	16,767	12.760	16,767	22,564	197	774		(4,999)		(4,999)		10/09/2018	
32051X 10 8	FIRST HAWAIIAN ORD			440.000	10,375	23.580	10,375	11,766		458		(2,319)		(2,319)		10/09/2018	
32054K 10 3	FIRST INDUSTRIAL REALTY TRUST ORD			295.000	12,428	42.130	12,428	9,372	74	289		183		183		10/09/2018	
32055Y 20 1	FIRST INTERSTATE BANCSYSTEM CL A ORD			100.000	4,077	40.770	4,077	4,600		200		(115)		(115)		10/09/2018	
320817 10 9	FIRST MERCHANTS ORD			125.000	4,676	37.410	4,676	5,715		130		(523)		(523)		10/09/2018	
320867 10 4	FIRST MIDWEST BANCORP ORD			420.000	6,686	15.920	6,686	11,344	59	235		(2,999)		(2,999)		10/09/2018	
33616C 10 0	FIRST REPUBLIC BANK ORD			395.000	58,037	146.930	58,037	34,727		312		11,645		11,645		01/16/2018	
336433 10 7	FIRST SOLAR ORD			195.000	19,289	98.920	19,289	9,192				7,098		7,098		10/09/2018	
33767D 10 5	FIRSTCASH ORD			95.000	6,654	70.040	6,654	7,300		103		(1,006)		(1,006)		10/09/2018	
337738 10 8	FISERV ORD			1,298.000	147,790	113.860	147,790	34,792				(2,297)		(2,297)		10/09/2018	
337932 10 7	FIRSTENERGY ORD			1,487.000	45,517	30.610	45,517	50,162		1,025		(8,536)		(8,536)		10/20/2020	
33812L 10 2	FITBIT CL A ORD			880.000	5,984	6.800	5,984	5,210				202		202		03/19/2019	

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Showing all COMMON STOCKS Owned December 31 of Current Year

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
33829M 10 1	FIVE BELOW ORD			130.000	22,747	174.980	22,747	15,738				6,126		6,126		10/09/2018	
338307 10 1	FIVE9 ORD			145.000	25,288	174.400	25,288	5,688				15,779		15,779		10/09/2018	
33832D 20 5	FIVE STAR SENIOR LIV ORD			64.000	442	6.900	442	566				(124)		(124)		10/09/2018	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			195.000	53,202	272.830	53,202	41,958				(2,904)		(2,904)		10/09/2018	
33938J 10 6	FLEXION THERAPEUTICS ORD			140.000	1,616	11.540	1,616	1,532				(1,282)		(1,282)		08/14/2019	
339750 10 1	FLOOR DECOR HOLDINGS CL A ORD			200.000	18,570	92.850	18,570	5,646				8,408		8,408		10/09/2018	
343412 10 2	FLUOR ORD			325.000	5,190	15.970	5,190	2,617				2,573		2,573		04/17/2020	
343498 10 1	FLOWERS FOODS ORD			455.000	10,297	22.630	10,297	8,750		359		405		405		10/09/2018	
34354P 10 5	FLOWSERVE ORD			305.000	11,239	36.850	11,239	16,296	61	241		(3,154)		(3,154)		10/09/2018	
34385P 10 8	FLUIDIGM ORD			285.000	1,710	6.000	1,710	3,510				718		718		06/28/2019	
344849 10 4	FOOT LOCKER ORD			240.000	9,706	40.440	9,706	11,782		223		348		348		10/09/2018	
345370 86 0	FORD MOTOR ORD			9,040.000	79,462	8.790	79,462	80,998		1,356		(4,610)		(4,610)		10/09/2018	
346375 10 8	FORMFACTOR ORD			180.000	7,744	43.020	7,744	3,298				3,069		3,069		04/22/2019	
34959E 10 9	FORTINET ORD			310.000	46,044	148.530	46,044	25,597				12,949		12,949		10/09/2018	
34959J 10 8	FORTIVE ORD			565.000	40,013	70.820	40,013	36,774		40		3,239		3,239		06/22/2018	
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY ORD			320.000	27,430	85.720	27,430	15,994		307		6,522		6,522		10/09/2018	
349853 10 1	FORWARD AIR ORD			65.000	4,995	76.840	4,995	4,346		49		448		448		10/09/2018	
34988V 10 6	FOSSIL GROUP ORD			190.000	1,647	8.670	1,647	2,086				150		150		10/15/2019	
35086T 10 9	FOUR CORNERS PROPERTY ORD			280.000	8,336	29.770	8,336	7,232	89	342		442		442		10/09/2018	
35137L 10 5	FOX CL A ORD			929.000	27,052	29.120	27,052	24,312				2,741		2,741		10/20/2020	
35137L 20 4	FOX CORPORATION ORD			111.000	3,206	28.880	3,206	4,390		51		(835)		(835)		03/19/2019	
35138V 10 2	FOX FACTORY HOLDING ORD			90.000	9,514	105.710	9,514	5,783				2,934		2,934		10/09/2018	
353514 10 2	FRANKLIN ELECTRIC ORD			110.000	7,613	69.210	7,613	5,044		68		1,308		1,308		10/09/2018	
354613 10 1	FRANKLIN RESOURCES ORD			630.000	15,744	24.990	15,744	20,727	176	680		(624)		(624)		06/22/2018	
35471R 10 6	FRANKLIN STREET PROPERTIES REIT ORD			240.000	1,049	4.370	1,049	1,771		86		(1,006)		(1,006)		06/28/2019	
35671D 85 7	FREEPORT MCMORAN ORD			3,360.000	87,427	26.020	87,427	44,318		168		43,344		43,344		10/09/2018	
358039 10 5	FRESHPET ORD			90.000	12,779	141.990	12,779	3,767				7,461		7,461		04/22/2019	
35803L 10 8	FREQUENCY THERAPEUTICS ORD			115.000	4,055	35.260	4,055	2,453				1,602		1,602		07/16/2020	
35904G 10 7	FRONT YARD RESIDENTIAL ORD			120.000	1,944	16.200	1,944	1,466		18		463		463		06/28/2019	
35905A 10 9	FRONTDOOR ORD			280.000	14,059	50.210	14,059	13,602				781		781		10/09/2018	
35952H 60 1	FUELCELL ENERGY ORD			855.000	9,550	11.170	9,550	2,608				6,943		6,943		07/16/2020	
359694 10 6	HB FULLER ORD			115.000	5,966	51.880	5,966	5,612		74		36		36		10/09/2018	
360271 10 0	FULTON FINANCIAL ORD			650.000	8,268	12.720	8,268	11,187	85	364		(3,062)		(3,062)		10/09/2018	
361448 10 3	GATX ORD			85.000	7,070	83.180	7,070	7,533		163		461		461		10/09/2018	
36162J 10 6	GEO GROUP REIT ORD			275.000	2,437	8.860	2,437	6,793		490		(2,131)		(2,131)		10/09/2018	
36164Y 10 1	GCP APPLIED TECHNOLOGIES ORD			200.000	4,730	23.650	4,730	5,108				188		188		10/09/2018	
3621LQ 10 9	G1 THERAPEUTICS ORD			140.000	2,519	17.990	2,519	4,291				(1,182)		(1,182)		06/28/2019	
36237H 10 1	G III APPAREL GROUP ORD			170.000	4,036	23.740	4,036	6,647				(1,659)		(1,659)		10/09/2018	

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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
362393 10 0	GTT COMMUNICATIONS ORD			130.000	464	3.570	464	5,305				(1,011)		(1,011)		10/09/2018	
36251C 10 3	GMS ORD			140.000	4,267	30.480	4,267	3,080				476		476		06/28/2019	
363576 10 9	ARTHUR J GALLAGHER ORD			440.000	54,432	123.710	54,432	24,854		792		12,531		12,531		06/23/2017	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD			490.000	20,776	42.400	20,776	17,100		1,186		(267)		(267)		12/09/2020	
36467W 10 9	GAMESTOP CL A ORD			235.000	4,427	18.840	4,427	3,471				2,999		2,999		10/09/2018	
36472T 10 9	GANNETT CO ORD			504.005	1,693	3.360	1,693	3,733				(1,522)		(1,522)		10/15/2019	
364760 10 8	GAP ORD			425.000	8,581	20.190	8,581	11,662		103		1,067		1,067		10/09/2018	
366651 10 7	GARTNER ORD			245.000	39,247	160.190	39,247	37,758				1,040		1,040		12/15/2020	
368736 10 4	GENERAC HOLDINGS ORD			145.000	32,974	227.410	32,974	8,274				18,389		18,389		10/09/2018	
369550 10 8	GENERAL DYNAMICS ORD			434.000	64,588	148.820	64,588	29,586		1,875		(11,948)		(11,948)		10/17/2007	
369604 10 3	GENERAL ELECTRIC ORD			22,492.000	242,914	10.800	242,914	273,836	225	807		769		769		10/20/2020	
370334 10 4	GENERAL MILLS ORD			1,411.000	82,967	58.800	82,967	56,107		2,794		7,394		7,394		10/09/2018	
37045V 10 0	GENERAL MOTORS ORD			2,686.000	111,845	41.640	111,845	90,658		642		14,528		14,528		10/20/2020	
371532 10 2	GENESCO ORD			60.000	1,805	30.090	1,805	1,937				(1,070)		(1,070)		08/14/2019	
371901 10 9	GENTEX ORD			755.000	25,617	33.930	25,617	14,606		359		3,737		3,737		11/27/2017	
372309 10 4	GENMARK DIAGNOSTICS ORD			225.000	3,285	14.600	3,285	1,726				1,559		1,559		04/17/2020	
372460 10 5	GENUINE PARTS ORD			330.000	33,142	100.430	33,142	17,277	261	1,034		(1,914)		(1,914)		06/23/2017	
37247D 10 6	GENWORTH FINANCIAL CL A ORD			1,160.000	4,385	3.780	4,385	4,918				(719)		(719)		10/09/2018	
37253A 10 3	GENTHERM ORD			80.000	5,218	65.220	5,218	3,417				1,666		1,666		10/09/2018	
374297 10 9	GETTY REALTY REIT ORD			80.000	2,203	27.540	2,203	2,460	31	118		(426)		(426)		06/28/2019	
374689 10 7	GIBRALTAR INDUSTRIES ORD			80.000	5,755	71.940	5,755	3,337				1,720		1,720		10/09/2018	
375558 10 3	GILEAD SCIENCES ORD			2,915.000	169,828	58.260	169,828	208,948		7,929		(19,589)		(19,589)		12/18/2018	
37637Q 10 5	GLACIER BANCORP ORD			225.000	10,352	46.010	10,352	9,981		311		5		5		10/09/2018	
376536 10 8	GLADSTONE COMMERCIAL REIT ORD			80.000	1,440	18.000	1,440	1,697		120		(309)		(309)		06/28/2019	
377320 10 6	GLATFELTER ORD			180.000	2,948	16.380	2,948	2,635	24	95		(346)		(346)		10/15/2019	
377322 10 2	GLAUKOS ORD			140.000	10,536	75.260	10,536	8,457				2,911		2,911		10/09/2018	
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD			140.000	6,063	43.310	6,063	4,721				(5,065)		(5,065)		10/09/2018	
379378 20 1	GLOBAL NET LEASE ORD			290.000	4,971	17.140	4,971	5,841		502		(911)		(911)		10/09/2018	
37940X 10 2	GLOBAL PAYMENTS ORD			693.000	149,286	215.420	149,286	80,708		541		22,772		22,772		10/09/2018	
379577 20 8	GLOBUS MEDICAL CL A ORD			175.000	11,414	65.220	11,414	8,904				1,110		1,110		10/09/2018	
37959E 10 2	GLOBE LIFE ORD			245.000	23,265	94.960	23,265	17,699		180		(2,521)		(2,521)		06/23/2017	
379890 10 6	GLU MOBILE ORD			480.000	4,325	9.010	4,325	5,189				1,421		1,421		04/22/2019	
380237 10 7	GODADDY CL A ORD			385.000	31,936	82.950	31,936	29,141				5,787		5,787		10/09/2018	
38141G 10 4	GOLDMAN SACHS GROUP ORD			770.000	203,057	263.710	203,057	161,508		3,563		37,763		37,763		04/17/2020	
382550 10 1	GOODYEAR TIRE AND RUBBER ORD			535.000	5,837	10.910	5,837	10,523		92		(2,485)		(2,485)		10/15/2014	
38267D 10 9	GOOSEHEAD INSURANCE CL A ORD			45.000	5,614	124.760	5,614	3,722		52		1,892		1,892		07/16/2020	
38268T 10 3	GOPRO CL A ORD			525.000	4,347	8.280	4,347	2,866				2,069		2,069		06/28/2019	
38341P 10 2	GOSSAMER BIO ORD			190.000	1,837	9.670	1,837	3,042				(1,132)		(1,132)		12/16/2019	
38388F 10 8	WR GRACE ORD			135.000	7,401	54.820	7,401	9,578		162		(2,029)		(2,029)		10/09/2018	

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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
384109 10 4	GRACO ORD			385.000	27,855	72.350	27,855	17,706		270		7,835		7,835		08/08/2018	
384637 10 4	GRAHAM HOLDINGS CL B ORD			10.000	5,334	533.380	5,334	6,039		58		(1,056)		(1,056)		06/22/2018	
384802 10 4	WW GRAINGER ORD			70.000	28,584	408.340	28,584	9,288		416		4,887		4,887		08/22/2011	
38526M 10 6	GRAND CANYON EDUCATION ORD			110.000	10,242	93.110	10,242	12,708				(295)		(295)		10/09/2018	
387328 10 7	GRANITE CONSTRUCTION ORD			180.000	4,808	26.710	4,808	8,044	23	94		(173)		(173)		10/09/2018	
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD			220.000	2,198	9.990	2,198	4,221	99	136		(1,838)		(1,838)		06/28/2019	
388689 10 1	GRAPHIC PACKAGING HOLDING ORD			645.000	10,926	16.940	10,926	8,482	48	194		187		187		10/09/2018	
389375 10 6	GRAY TELEVISION ORD			330.000	5,904	17.890	5,904	5,801				(1,172)		(1,172)		10/09/2018	
390607 10 9	GREAT LAKES DREDGE AND DOCK ORD			255.000	3,358	13.170	3,358	2,815				469		469		06/28/2019	
391416 10 4	GREAT WESTERN BANCORP ORD			225.000	4,703	20.900	4,703	9,509		106		(3,114)		(3,114)		10/09/2018	
39304D 10 2	GREEN DOT CL A ORD			120.000	6,696	55.800	6,696	9,750				3,900		3,900		10/09/2018	
393222 10 4	GREEN PLAINS ORD			140.000	1,844	13.170	1,844	1,572				(316)		(316)		10/15/2019	
393657 10 1	GREENBRIER ORD			125.000	4,548	36.380	4,548	8,051		135		494		494		10/09/2018	
397624 10 7	GREIF CL A ORD			105.000	4,922	46.880	4,922	5,168	46	185		281		281		10/09/2018	
398433 10 2	GRIFFON ORD			150.000	3,057	20.380	3,057	2,537		46		8		8		06/28/2019	
398905 10 9	GROUP 1 AUTOMOTIVE ORD			75.000	9,836	131.140	9,836	6,142		45		2,336		2,336		06/28/2019	
399473 20 6	GROUPON ORD			89.000	3,382	37.995	3,382	6,408				(873)		(873)		10/09/2018	
40131M 10 9	GUARDANT HEALTH ORD			175.000	22,554	128.880	22,554	14,397				8,157		8,157		07/16/2020	
401617 10 5	GUESS ORD			180.000	4,072	22.620	4,072	4,051	20	41		43		43		03/19/2019	
40171V 10 0	GUIDEWIRE SOFTWARE ORD			195.000	25,102	128.730	25,102	18,342				3,697		3,697		10/09/2018	
404030 10 8	H AND E EQUIPMENT SERVICES ORD			130.000	3,875	29.810	3,875	3,830		143		(471)		(471)		04/22/2019	
40412C 10 1	HCA HEALTHCARE ORD			620.000	101,965	164.460	101,965	71,846	166	267		10,323		10,323		10/15/2019	
404251 10 0	HNI ORD			155.000	5,341	34.460	5,341	6,470		189		(465)		(465)		10/09/2018	
40425J 10 1	HMS HOLDINGS ORD			205.000	7,534	36.750	7,534	6,460				1,466		1,466		10/09/2018	
40434L 10 5	HP ORD			3,320.000	81,639	24.590	81,639	51,103	643	1,170		30,536		30,536		04/17/2020	
405024 10 0	HAEMONETICS ORD			120.000	14,250	118.750	14,250	12,961				462		462		10/09/2018	
405217 10 0	HAIN CELESTIAL GROUP ORD			190.000	7,629	40.150	7,629	4,967				2,697		2,697		10/09/2018	
406216 10 1	HALLIBURTON ORD			2,400.000	45,360	18.900	45,360	48,346				(2,986)		(2,986)		12/15/2020	
40637H 10 9	HALOZYME THERAPEUTICS ORD			315.000	13,454	42.710	13,454	5,588				7,869		7,869		10/09/2018	
407497 10 6	HAMILTON LANE CL A ORD			90.000	7,025	78.050	7,025	5,134	28	106		1,661		1,661		06/28/2019	
410120 10 9	HANCOCK WHITNEY ORD			200.000	6,804	34.020	6,804	9,600		216		(1,972)		(1,972)		10/09/2018	
410345 10 2	HANESBRANDS ORD			804.000	11,722	14.580	11,722	14,942		682		(217)		(217)		08/22/2018	
41068X 10 0	HANNON ARMSTRONG SUST INFR CAP ORD			165.000	10,466	63.430	10,466	4,047	56	224		4,583		4,583		03/19/2019	
410867 10 5	HANOVER INSURANCE GROUP ORD			90.000	10,523	116.920	10,523	8,746		239		(1,778)		(1,778)		06/22/2018	
412822 10 8	HARLEY DAVIDSON ORD			355.000	13,029	36.700	13,029	15,088		156		1,552		1,552		10/09/2018	
413160 10 2	HARMONIC ORD			370.000	2,734	7.390	2,734	2,053				(152)		(152)		06/28/2019	
415864 10 7	HARSCO ORD			320.000	5,754	17.980	5,754	8,512				(1,610)		(1,610)		10/09/2018	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			831.000	40,702	48.980	40,702	23,630	270	1,188		(9,797)		(9,797)		09/06/2016	

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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
418056 10 7	HASBRO ORD			165.000	15,434	93.540	15,434	15,127		449		(1,992)		(1,992)		06/22/2018	
419596 10 1	HAVERTY FURNITURE COMPANIES ORD			40.000	1,107	27.670	1,107	840		111		300		300		12/16/2019	
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES ORD			345.000	12,210	35.390	12,210	11,385		455		(3,957)		(3,957)		06/23/2017	
419879 10 1	HAWAIIAN HOLDINGS ORD			105.000	1,859	17.700	1,859	3,642		13		(1,217)		(1,217)		10/09/2018	
420261 10 9	HAWKINS ORD			25.000	1,308	52.310	1,308	1,118		23		163		163		12/16/2019	
421906 10 8	HEALTHCARE SERVICES ORD			175.000	4,918	28.100	4,918	7,193		142		662		662		10/09/2018	
421946 10 4	HEALTHCARE REAL REIT ORD			315.000	9,324	29.600	9,324	9,041		378		(1,188)		(1,188)		10/09/2018	
42222N 10 3	HEALTHSTREAM ORD			105.000	2,293	21.840	2,293	2,715				(563)		(563)		06/28/2019	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			505.000	13,908	27.540	13,908	13,351		639		(1,384)		(1,384)		10/09/2018	
42225T 10 7	HEALTH CATALYST ORD			125.000	5,441	43.530	5,441	4,442				999		999		07/16/2020	
42226A 10 7	HEALTHEQUITY ORD			175.000	12,199	69.710	12,199	15,526				(763)		(763)		10/09/2018	
42234Q 10 2	HEARTLAND FINANCIAL USA ORD			120.000	4,844	40.370	4,844	7,008		96		(1,124)		(1,124)		10/09/2018	
42250P 10 3	HEALTHPEAK PROPERTIES ORD			1,250.000	37,788	30.230	37,788	32,400		1,850		(5,300)		(5,300)		10/09/2018	
422704 10 6	HECLA MINING ORD			1,205.000	7,808	6.480	7,808	3,422		20		3,723		3,723		10/09/2018	
422806 10 9	HEICO ORD			107.000	14,167	132.400	14,167	8,437		17		1,953		1,953		10/09/2018	
422806 20 8	HEICO CL A ORD			183.000	21,422	117.060	21,422	7,356		29		5,038		5,038		10/09/2018	
422819 10 2	HEIDRICK STRUGGLES INTERNATIONAL ORD			45.000	1,322	29.380	1,322	1,348		27		(140)		(140)		06/28/2019	
42328H 10 9	HELIOS TECHNOLOGIES ORD			110.000	5,862	53.290	5,862	5,616		40		777		777		10/09/2018	
42330P 10 7	HELIX ENERGY SOLUTIONS GROUP ORD			570.000	2,394	4.200	2,394	6,150				(3,095)		(3,095)		10/09/2018	
423452 10 1	HELMERICH AND PAYNE ORD			290.000	6,716	23.160	6,716	7,215				(499)		(499)		12/15/2020	
426281 10 1	JACK HENRY AND ASSOCIATES ORD			180.000	29,158	161.990	29,158	19,008		310		2,938		2,938		06/23/2017	
426927 10 9	HERITAGE COMMERCE ORD			135.000	1,197	8.870	1,197	1,653		70		(535)		(535)		06/28/2019	
42704L 10 4	HERC HOLDINGS ORD			100.000	6,641	66.410	6,641	4,582				1,747		1,747		06/28/2019	
42722X 10 6	HERITAGE FINANCIAL ORD			85.000	1,988	23.390	1,988	2,994		68		(417)		(417)		10/09/2018	
427746 10 2	HERON THERAPEUTICS ORD			280.000	5,926	21.165	5,926	8,571				(654)		(654)		10/09/2018	
427825 50 0	HERSHA HOSPITALITY CL A REIT ORD			140.000	1,105	7.890	1,105	2,316		39		(932)		(932)		06/28/2019	
427866 10 8	HERSHEY FOODS ORD			343.000	52,249	152.330	52,249	24,030		1,082		1,835		1,835		06/22/2018	
42805E 30 6	HESKA ORD			30.000	4,370	145.650	4,370	2,554				1,491		1,491		06/28/2019	
42806J 10 6	HERTZ GLOBAL HOLDINGS ORD			355.000	537	1.514	537	5,664				(5,054)		(5,054)		06/28/2019	
42809H 10 7	HESS ORD			640.000	33,786	52.790	33,786	46,451		640		(8,973)		(8,973)		10/09/2018	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			840.000	9,954	11.850	9,954	11,416	359	403		(3,368)		(3,368)		12/18/2018	
428291 10 8	HEXCEL ORD			220.000	10,668	48.490	10,668	11,150		37		(5,460)		(5,460)		07/27/2017	
428567 10 1	HIBBETT SPORTS ORD			70.000	3,233	46.180	3,233	1,830				1,270		1,270		12/16/2019	
431284 10 8	HIGHWOODS PROPERTIES REIT ORD			275.000	10,898	39.630	10,898	12,320		528		(2,552)		(2,552)		05/15/2018	
431475 10 2	HILL ROM HOLDINGS ORD			155.000	15,185	97.970	15,185	13,722		136		(2,412)		(2,412)		10/09/2018	
431571 10 8	HILLENBRAND ORD			173.000	6,885	39.800	6,885	8,065		147		1,123		1,123		10/09/2018	
432748 10 1	HILLTOP HOLDINGS ORD			290.000	7,978	27.510	7,978	5,875		104		748		748		10/09/2018	
43283X 10 5	HILTON GRAND VACATIONS ORD			345.000	10,816	31.350	10,816	10,457				(1,049)		(1,049)		10/09/2018	
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD			640.000	71,206	111.260	71,206	48,154		96		224		224		10/09/2018	

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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
436106 10 8	HOLLYFRONTIER ORD			420.000	10,857	25.850	10,857	11,050				(193)		(193)		12/15/2020	
436440 10 1	HOLOGIC ORD			595.000	43,334	72.830	43,334	24,609				12,269		12,269		10/09/2018	
436893 20 0	HOME BANCSHARES ORD			620.000	12,078	19.480	12,078	13,460		329		(112)		(112)		10/09/2018	
437076 10 2	HOME DEPOT ORD			2,493.000	662,191	265.620	662,191	148,636		14,958		117,769		117,769		06/23/2017	
438516 10 6	HONEYWELL INTERNATIONAL ORD			1,634.000	347,552	212.700	347,552	108,701		5,931		58,334		58,334		12/08/2016	
43940T 10 9	HOPE BANCORP ORD			475.000	5,182	10.910	5,182	7,785		266		(1,876)		(1,876)		10/09/2018	
440327 10 4	HORACE MANN EDUCATORS ORD			170.000	7,147	42.040	7,147	7,470		204		(275)		(275)		10/09/2018	
440407 10 4	HORIZON BANCORP ORD			100.000	1,586	15.860	1,586	1,634		48		(314)		(314)		06/28/2019	
440452 10 0	HORMEL FOODS ORD			650.000	30,297	46.610	30,297	9,097		605		975		975		08/22/2011	
44107P 10 4	HOST HOTELS & RESORTS REIT ORD			1,615.000	23,627	14.630	23,627	33,485		727		(6,331)		(6,331)		10/09/2018	
44109J 10 6	HOSTESS BRANDS CL A ORD			420.000	6,149	14.640	6,149	5,566				42		42		04/22/2019	
44157R 10 9	HOUGHTON MIFFLIN HARCOURT ORD			430.000	1,432	3.330	1,432	3,126				(1,256)		(1,256)		04/22/2019	
441593 10 0	HOULIHAN LOK CL A ORD			140.000	9,412	67.230	9,412	6,156		179		2,570		2,570		10/09/2018	
44267D 10 7	HOWARD HUGHES ORD			95.000	7,498	78.930	7,498	11,308				(4,548)		(4,548)		10/09/2018	
443201 10 8	HOWMET AEROSPACE ORD			915.000	26,004	28.420	26,004	16,026				9,978		9,978		10/09/2018	
443320 10 6	HUB GROUP CL A ORD			80.000	4,560	57.000	4,560	3,540				457		457		10/09/2018	
443510 60 7	HUBBELL ORD			130.000	20,383	156.790	20,383	14,674		482		1,166		1,166		06/23/2017	
443573 10 0	HUBSPOT ORD			100.000	39,644	396.440	39,644	13,570				23,794		23,794		10/09/2018	
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD			350.000	8,407	24.020	8,407	11,204		350		(4,771)		(4,771)		10/09/2018	
444859 10 2	HUMANA ORD			310.000	127,184	410.270	127,184	103,897	194	752		13,563		13,563		10/09/2018	
445658 10 7	JB HUNT TRANSPORT SERVICES ORD			195.000	26,647	136.650	26,647	16,922		211		3,875		3,875		06/23/2017	
446150 10 4	HUNTINGTON BANCSHARES ORD			2,340.000	29,554	12.630	29,554	36,153	351	1,404		(5,733)		(5,733)		10/09/2018	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			95.000	16,196	170.480	16,196	18,716		304		(2,521)		(2,521)		04/17/2020	
447011 10 7	HUNTSMAN ORD			465.000	11,690	25.140	11,690	11,174		302		456		456		10/09/2018	
447462 10 2	HURON CONSULTING GROUP ORD			95.000	5,600	58.950	5,600	4,785				(928)		(928)		06/28/2019	
448579 10 2	HYATT HOTELS CL A ORD			145.000	10,766	74.250	10,766	11,035		29		(2,242)		(2,242)		10/09/2018	
44891N 10 9	IAC INTERACTIVE ORD			180.000	34,083	189.350	34,083	11,573				22,510		22,510		10/09/2018	
449172 10 5	HYSTER YALE MATERIAL HANDLG CL A ORD			25.000	1,489	59.550	1,489	1,586		32		15		15		12/16/2019	
449253 10 3	IAA ORD			315.000	20,469	64.980	20,469	10,801				5,645		5,645		06/22/2018	
44925C 10 3	ICF INTERNATIONAL ORD			75.000	5,575	74.330	5,575	5,483	11	42		(1,297)		(1,297)		10/09/2018	
44930G 10 7	ICU MEDICAL ORD			50.000	10,725	214.490	10,725	13,408				1,369		1,369		10/09/2018	
44980X 10 9	IPG PHOTONICS ORD			85.000	19,022	223.790	19,022	11,456				6,704		6,704		10/09/2018	
450056 10 6	IRHYTHM TECHNOLOGIES ORD			65.000	15,419	237.210	15,419	5,391				11,513		11,513		10/09/2018	
45031U 10 1	ISTAR REIT ORD			270.000	4,010	14.850	4,010	3,353		116		92		92		06/28/2019	
45073V 10 8	ITT ORD			200.000	15,404	77.020	15,404	11,288		135		622		622		10/09/2018	
451107 10 6	IDACORP ORD			120.000	11,524	96.030	11,524	12,085		326		(1,292)		(1,292)		10/09/2018	
45167R 10 4	IDEX ORD			175.000	34,860	199.200	34,860	19,722		350		4,760		4,760		06/23/2017	
45168D 10 4	IDEXX LABORATORIES ORD			155.000	77,480	499.870	77,480	34,706				37,005		37,005		10/09/2018	

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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
45174J 50 9	IHEARTMEDIA CL A ORD			170.000	2,203	12.960	2,203	2,118				85		85		12/15/2020	
452308 10 9	ILLINOIS TOOL ORD			734.000	149,648	203.880	149,648	72,375	837	3,193		17,800		17,800		10/09/2018	
452327 10 9	ILLUMINA ORD			345.000	127,650	370.000	127,650	111,694				13,200		13,200		10/09/2018	
45245E 10 9	IMAX ORD		C	200.000	3,604	18.020	3,604	4,870				(482)		(482)		10/09/2018	
45253H 10 1	IMMUNOGEN ORD			620.000	3,999	6.450	3,999	1,758				834		834		08/14/2019	
45337C 10 2	INCYTE ORD			425.000	36,967	86.980	36,967	27,842				(145)		(145)		10/09/2018	
45378A 10 6	INDEPENDENCE REALTY ORD			220.000	2,959	13.450	2,959	2,545	26	132		(132)		(132)		06/28/2019	
453836 10 8	INDEPENDENT BANK ORD			110.000	8,034	73.040	8,034	9,263	51	200		(1,123)		(1,123)		10/09/2018	
45384B 10 6	INDEPENDENT BANK GROUP ORD			90.000	5,627	62.520	5,627	6,122		95		637		637		10/09/2018	
456237 10 6	INDUSTRIAL LOGISTICS PROPERTIES ORD			175.000	4,076	23.290	4,076	3,413		231		152		152		12/27/2018	
45667G 10 3	INFINERA ORD			630.000	6,602	10.480	6,602	2,988				1,600		1,600		04/22/2019	
45687V 10 6	INGERSOLL RAND ORD			806.000	36,778	45.630	36,778	11,858				22,716		22,716		10/09/2018	
45688C 10 7	INGEVITY ORD			100.000	7,573	75.730	7,573	9,405				(1,165)		(1,165)		10/09/2018	
457187 10 2	INGREDION ORD			160.000	12,587	78.670	12,587	16,422	102	405		(2,285)		(2,285)		10/09/2018	
45765U 10 3	INSIGHT ENTERPRISES ORD			80.000	6,087	76.090	6,087	3,956				464		464		10/09/2018	
457669 30 7	INSMED ORD			310.000	10,320	33.290	10,320	5,059				2,917		2,917		10/09/2018	
45768S 10 5	INNOSPEC ORD			60.000	5,444	90.730	5,444	4,328		62		(763)		(763)		10/09/2018	
45772F 10 7	INPHI ORD			115.000	18,455	160.480	18,455	3,911				9,943		9,943		10/09/2018	
457730 10 9	INSPIRE MEDICAL SYSTEMS ORD			50.000	9,405	188.090	9,405	3,033				5,694		5,694		06/28/2019	
45773H 20 1	INOVIO PHARMACEUTICALS ORD			335.000	2,965	8.850	2,965	8,152				(5,187)		(5,187)		07/16/2020	
45774W 10 8	INSTEEL INDUSTRIES ORD			45.000	1,002	22.270	1,002	1,035		73		35		35		12/16/2019	
45778Q 10 7	INSPERITY ORD			85.000	6,921	81.420	6,921	9,668		136		(393)		(393)		10/09/2018	
45780R 10 1	INSTALLED BUILDING PRODUCTS ORD			95.000	9,683	101.930	9,683	5,330				3,141		3,141		08/14/2019	
45781D 10 1	INOVALON HOLDINGS CL A ORD			290.000	5,269	18.170	5,269	4,207				(189)		(189)		06/28/2019	
45781V 10 1	INNOVATIVE INDUSTRIAL PPTY ORD			60.000	10,988	183.130	10,988	8,945	74	127		3,472		3,472		12/15/2020	
45782B 10 4	INSEEGO ORD			185.000	2,862	15.470	2,862	2,145				717		717		04/17/2020	
45784P 10 1	INSULET ORD			150.000	38,345	255.630	38,345	13,634				12,665		12,665		10/09/2018	
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD			165.000	10,712	64.920	10,712	10,070				1,096		1,096		10/09/2018	
458140 10 0	INTEL ORD			9,835.000	489,980	49.820	489,980	203,650		12,982		(98,645)		(98,645)		06/23/2017	
45826H 10 9	INTEGER HOLDINGS ORD			75.000	6,089	81.190	6,089	5,718				57		57		10/09/2018	
45826J 10 5	INTELLIA THERAPEUTICS ORD			150.000	8,160	54.400	8,160	2,455				5,960		5,960		06/28/2019	
458334 10 9	INTER PARFUMS ORD			40.000	2,420	60.490	2,420	3,079		26		(489)		(489)		03/19/2019	
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD			165.000	10,057	60.950	10,057	9,156		66		2,364		2,364		10/09/2018	
45845P 10 8	INTERCEPT PHARMACEUTICALS ORD			90.000	2,223	24.700	2,223	9,626				(8,930)		(8,930)		10/09/2018	
458665 30 4	INTERFACE ORD			230.000	2,415	10.500	2,415	4,917		22		(1,401)		(1,401)		10/09/2018	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD			1,250.000	144,113	115.290	144,113	33,984		1,500		28,425		28,425		06/23/2017	
45867G 10 1	INTERDIGITAL ORD			120.000	7,282	60.680	7,282	9,010		168		743		743		10/09/2018	
459044 10 3	INTERNATIONAL BANCSHARES ORD			120.000	4,493	37.440	4,493	5,226		132		(676)		(676)		10/09/2018	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD			1,724.000	217,017	125.880	217,017	183,766		11,223		(14,068)		(14,068)		10/09/2018	

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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
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD			270.000	29,387	108.840	29,387	15,122	208	815		(5,449)		(5,449)		06/22/2018	
460146 10 3	INTERNATIONAL PAPER ORD			910.000	45,245	49.720	45,245	40,632		1,866		3,340		3,340		10/09/2018	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD			895.000	21,050	23.520	21,050	3,544		913		376		376		03/28/2007	
46071F 10 3	INTERSECT ENT ORD			130.000	2,977	22.900	2,977	2,958				(260)		(260)		06/28/2019	
46116X 10 1	INTRA CELLULAR THERAPIES ORD			190.000	6,042	31.800	6,042	2,411				(477)		(477)		04/22/2019	
461202 10 3	INTUIT ORD			580.000	220,313	379.850	220,313	28,638		1,264		68,394		68,394		07/27/2017	
46120E 60 2	INTUITIVE SURGICAL ORD			265.000	216,797	818.100	216,797	36,857				60,142		60,142		06/23/2017	
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD			504.000	1,704	3.380	1,704	7,178		495		(6,155)		(6,155)		06/09/2020	
46146L 10 1	INVESTORS BANCORP ORD			530.000	5,597	10.560	5,597	6,455		254		(718)		(718)		10/09/2018	
46185L 10 3	INVITAE ORD			290.000	12,125	41.810	12,125	7,131				7,447		7,447		03/19/2019	
46187W 10 7	INVITATION HOMES ORD			1,200.000	35,640	29.700	35,640	26,868		720		(324)		(324)		10/09/2018	
462222 10 0	IONIS PHARMACEUTICALS ORD			300.000	16,962	56.540	16,962	13,470				(1,161)		(1,161)		10/09/2018	
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD			310.000	14,384	46.400	14,384	3,424				5,803		5,803		04/22/2019	
46266C 10 5	IQVIA HOLDINGS ORD			440.000	78,835	179.170	78,835	56,052				10,850		10,850		10/09/2018	
46269C 10 2	IRIDIUM COMMUNICATIONS ORD			275.000	10,814	39.325	10,814	5,629				4,038		4,038		10/09/2018	
462726 10 0	IROBOT ORD			60.000	4,817	80.290	4,817	5,700				3,998		3,998		10/09/2018	
46284V 10 1	IRON MOUNTAIN ORD			660.000	19,457	29.480	19,457	22,150	408	1,633		(1,577)		(1,577)		10/09/2018	
46333X 10 8	IRONWOOD PHARMA CL A ORD			560.000	6,378	11.390	6,378	8,226				(1,075)		(1,075)		10/09/2018	
46571Y 10 7	I3 VERTICALS CL A ORD			55.000	1,826	33.200	1,826	1,560				272		272		12/16/2019	
465741 10 6	ITRON ORD			140.000	13,426	95.900	13,426	8,156				1,673		1,673		10/09/2018	
46590V 10 0	JBG SMITH PROPERTIES ORD			280.000	8,756	31.270	8,756	10,394	63	252		(2,414)		(2,414)		10/09/2018	
466032 10 9	J AND J SNACK FOODS ORD			30.000	4,661	155.370	4,661	4,439	17	69		(867)		(867)		10/09/2018	
46625H 10 0	JPMORGAN CHASE ORD			7,172.000	911,346	127.070	911,346	258,281		25,819		(88,431)		(88,431)		05/16/2012	
466313 10 3	JABIL ORD			340.000	14,460	42.530	14,460	8,405		109		408		408		10/09/2018	
466367 10 9	JACK IN THE BOX ORD			50.000	4,640	92.800	4,640	4,212		60		739		739		10/09/2018	
469814 10 7	JACOBS ENGINEERING GROUP ORD			290.000	31,598	108.960	31,598	22,234		220		5,548		5,548		10/09/2018	
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD			520.000	12,792	24.600	12,792	11,804		312		1,680		1,680		10/09/2018	
47580P 10 3	JELD WEN HOLDING ORD			270.000	6,847	25.360	6,847	6,188				527		527		10/09/2018	
477143 10 1	JETBLUE AIRWAYS ORD			620.000	9,015	14.540	9,015	10,782				(2,592)		(2,592)		10/09/2018	
477839 10 4	JOHN BEAN TECHNOLOGIES ORD			70.000	7,971	113.870	7,971	7,666		28		85		85		10/09/2018	
478160 10 4	JOHNSON & JOHNSON ORD			6,118.000	962,851	157.380	962,851	472,223		24,350		70,418		70,418		08/08/2018	
48020Q 10 7	JONES LANG LASALLE ORD			119.000	17,656	148.370	17,656	15,946				(3,061)		(3,061)		10/09/2018	
48123V 10 2	J2 GLOBAL ORD			105.000	10,257	97.690	10,257	7,972				418		418		10/09/2018	
48203R 10 4	JUNIPER NETWORKS ORD			760.000	17,108	22.510	17,108	21,865		608		(1,611)		(1,611)		10/09/2018	
48238T 10 9	KAR AUCTION SERVICES ORD			315.000	5,862	18.610	5,862	6,574		120		(1,002)		(1,002)		06/22/2018	
48242W 10 6	KBR ORD			325.000	10,052	30.930	10,052	7,043	33	124		140		140		10/09/2018	
482480 10 0	KLA ORD			355.000	91,913	258.910	91,913	35,202		1,243		28,663		28,663		10/09/2018	
48251W 10 4	KKR AND CO ORD			1,230.000	49,803	40.490	49,803	42,448		332		7,355		7,355		07/16/2020	

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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
48282T 10 4	KADANT ORD			40.000	5,639	140.980	5,639	3,632		38		1,426		1,426		06/28/2019	
48283N 10 6	KADMON ORD			565.000	2,350	4.160	2,350	1,503				(209)		(209)		10/15/2019	
483007 70 4	KAISER ALUMINUM ORD			60.000	5,934	98.900	5,934	6,331		161		(719)		(719)		10/09/2018	
483548 10 3	KAMAN ORD			110.000	6,284	57.130	6,284	7,171	22	88		(967)		(967)		10/09/2018	
485170 30 2	KANSAS CITY SOUTHERN ORD			174.000	35,519	204.130	35,519	15,518	77	278		8,869		8,869		06/22/2018	
48576U 10 6	KARYOPHARM THERAPEUTICS ORD			245.000	3,793	15.480	3,793	2,103				(904)		(904)		08/14/2019	
48666K 10 9	KB HOME ORD			200.000	6,704	33.520	6,704	4,474		84		(150)		(150)		10/09/2018	
487836 10 8	KELLOGG ORD			295.000	18,358	62.230	18,358	15,769		673		(2,044)		(2,044)		12/21/2007	
488152 20 8	KELLY SERVICES CL A ORD			75.000	1,543	20.570	1,543	1,964		6		(151)		(151)		06/28/2019	
488401 10 0	KEMPER ORD			140.000	10,756	76.830	10,756	11,473		168		(94)		(94)		10/09/2018	
489170 10 0	KENNAMETAL ORD			190.000	6,886	36.240	6,886	8,105		152		(124)		(124)		10/09/2018	
489398 10 7	KENNEDY WILSON HOLDINGS ORD			490.000	8,766	17.890	8,766	9,712	108	431		(2,161)		(2,161)		10/09/2018	
49271V 10 0	KEURIG DR PEPPER ORD			720.000	23,047	32.010	23,047	16,538		432		2,203		2,203		10/09/2018	
493267 10 8	KEYCORP ORD			1,153.000	18,921	16.410	18,921	15,229		213		3,692		3,692		10/20/2020	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD			430.000	56,799	132.090	56,799	26,936				12,668		12,668		10/09/2018	
493732 10 1	KFORCE ORD			45.000	1,894	42.090	1,894	1,579		36		108		108		06/28/2019	
494274 10 3	KIMBALL INTERNATIONAL CL B ORD			145.000	1,733	11.950	1,733	2,453	13	52		(1,264)		(1,264)		08/14/2019	
49427F 10 8	KILROY REALTY REIT ORD			265.000	15,211	57.400	15,211	19,619	133	518		(7,023)		(7,023)		10/09/2018	
49428J 10 9	KIMBALL ELECTRONICS ORD			55.000	879	15.990	879	987				(86)		(86)		12/16/2019	
494368 10 3	KIMBERLY CLARK ORD			787.000	106,111	134.830	106,111	53,664	842	3,337		(2,141)		(2,141)		05/09/2012	
49446R 10 9	KIMCO REALTY REIT ORD			960.000	14,410	15.010	14,410	15,149		787		(5,472)		(5,472)		10/09/2018	
49456B 10 1	KINDER MORGAN CL P ORD			4,505.000	61,583	13.670	61,583	64,782		4,674		(14,867)	18,921	(33,788)		10/09/2018	
49714P 10 8	KINSALE CAPITAL GROUP ORD			45.000	9,006	200.130	9,006	3,080		16		3,268		3,268		03/19/2019	
497266 10 6	KIRBY ORD			135.000	6,997	51.830	6,997	11,343				(5,090)		(5,090)		10/09/2018	
49803T 30 0	KITE REALTY GROUP REIT ORD			190.000	2,842	14.960	2,842	3,012		85		(868)		(868)		10/09/2018	
498904 20 0	KNOLL ORD			200.000	2,936	14.680	2,936	4,595		66		(2,116)		(2,116)		06/28/2019	
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD			285.000	11,919	41.820	11,919	9,277		91		931		931		10/09/2018	
49926D 10 9	KNOWLES ORD			350.000	6,451	18.430	6,451	5,086				(952)		(952)		10/09/2018	
50015M 10 9	KODIAK SCIENCES ORD			65.000	9,549	146.910	9,549	3,424				6,125		6,125		04/17/2020	
500255 10 4	KOHL'S ORD			440.000	17,904	40.690	17,904	16,984				920		920		12/15/2020	
50050N 10 3	KONTOOR BRANDS ORD			192.000	7,788	40.560	7,788	2,472		184		(275)		(275)		04/09/2012	
50060P 10 6	KOPPERS HOLDINGS ORD			80.000	2,493	31.160	2,493	2,349				(565)		(565)		06/28/2019	
500643 20 0	KORN FERRY ORD			125.000	5,438	43.500	5,438	5,906	13	50		138		138		10/09/2018	
500688 10 6	KOSMOS ENERGY ORD			960.000	2,256	2.350	2,256	8,880		43		(3,216)		(3,216)		10/09/2018	
500754 10 6	KRAFT HEINZ ORD			1,534.000	53,168	34.660	53,168	43,774		1,966		7,890		7,890		04/17/2020	
50077B 20 7	KRATOS DEFENSE AND SECURITY SOLS ORD			360.000	9,875	27.430	9,875	5,753				3,391		3,391		03/19/2019	
50077C 10 6	KRATON ORD			120.000	3,335	27.790	3,335	4,944				296		296		10/09/2018	
501044 10 1	KROGER ORD			1,790.000	56,850	31.760	56,850	52,371		1,116		3,249		3,249		04/17/2020	
50127T 10 9	KURA ONCOLOGY ORD			120.000	3,919	32.660	3,919	2,362				2,269		2,269		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
501797 10 4	L BRANDS ORD			530.000	19,711	37.190	19,711	15,285		159		10,107		10,107		10/09/2018	
50187A 10 7	LHC GROUP ORD			65.000	13,866	213.320	13,866	6,503				4,911		4,911		10/09/2018	
50187T 10 6	LGI HOMES ORD			80.000	8,468	105.850	8,468	5,446				2,816		2,816		04/22/2019	
501889 20 8	LKQ ORD			700.000	24,668	35.240	24,668	20,818				(322)		(322)		10/09/2018	
50189K 10 3	LCI INDUSTRIES ORD			90.000	11,671	129.680	11,671	7,069		252		2,030		2,030		10/09/2018	
50212V 10 0	LPL FINANCIAL HOLDINGS ORD			180.000	18,760	104.220	18,760	11,457		180		2,155		2,155		10/09/2018	
502175 10 2	LTC PROPERTIES REIT ORD			85.000	3,307	38.910	3,307	3,741		194		(498)		(498)		10/09/2018	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			497.000	93,943	189.020	93,943	24,348		1,690		(4,398)		(4,398)		12/17/2008	
505336 10 7	LA Z BOY ORD			180.000	7,171	39.840	7,171	5,218		63		1,505		1,505		10/09/2018	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			255.000	51,905	203.550	51,905	18,373				8,767		8,767		03/28/2007	
505743 10 4	LADDER CAPITAL CL A ORD			342.000	3,345	9.780	3,345	5,858	68	369		(2,825)		(2,825)		01/07/2019	
511656 10 0	LAKELAND FINANCIAL ORD			55.000	2,947	53.580	2,947	2,552		66		256		256		04/22/2019	
512807 10 8	LAM RESEARCH ORD			333.000	157,266	472.270	157,266	19,674	433	1,582		59,897		59,897		10/09/2018	
512816 10 9	LAMAR ADVERTISING CL A REIT			195.000	16,228	83.220	16,228	14,705		488		(1,178)		(1,178)		10/09/2018	
513272 10 4	LAMB WESTON HOLDINGS ORD			399.000	31,417	78.740	31,417	28,966		150		1,482		1,482		10/20/2020	
513847 10 3	LANCASTER COLONY ORD			40.000	7,349	183.730	7,349	5,913		114		945		945		10/09/2018	
515098 10 1	LANDSTAR SYSTEM ORD			85.000	11,446	134.660	11,446	7,161		237		1,767		1,767		06/23/2017	
516544 10 3	LANTHEUS HOLDINGS ORD			266.000	3,588	13.490	3,588	5,914				(1,799)		(1,799)		06/28/2019	
516806 20 5	LAREDO PETROLEUM ORD			39.000	768	19.700	768	2,223				(1,470)		(1,470)		12/16/2019	
517834 10 7	LAS VEGAS SANDS ORD			765.000	45,594	59.600	45,594	44,592		604		(7,222)		(7,222)		10/09/2018	
518415 10 4	LATTICE SEMICONDUCTOR ORD			305.000	13,975	45.820	13,975	3,925				8,137		8,137		03/19/2019	
518439 10 4	ESTEE LAUDER CL A ORD			512.000	136,289	266.190	136,289	22,653		763		30,541		30,541		08/22/2011	
518613 20 3	LAUREATE EDUCATION CL A ORD			330.000	4,805	14.560	4,805	4,894				(1,007)		(1,007)		10/09/2018	
521865 20 4	LEAR ORD			135.000	21,469	159.030	21,469	18,963		138		2,947		2,947		10/09/2018	
524660 10 7	LEGGETT & PLATT ORD			305.000	13,512	44.300	13,512	12,335	122	488		(1,992)		(1,992)		10/09/2018	
525327 10 2	LEIDOS HOLDINGS ORD			310.000	32,587	105.120	32,587	20,835		422		2,241		2,241		10/09/2018	
525558 20 1	LEMAITRE VASCULAR ORD			65.000	2,633	40.500	2,633	2,320		25		296		296		12/16/2019	
52603A 20 8	LENDINGCLUB CORPORATION			274.000	2,893	10.560	2,893	4,395				(564)		(564)		04/22/2019	
52603B 10 7	LENDINGTREE ORD			15.000	4,107	273.790	4,107	3,256				(1,741)		(1,741)		10/09/2018	
526057 10 4	LENNAR CL A ORD			625.000	47,644	76.230	47,644	27,700		391		12,775		12,775		10/09/2018	
526107 10 7	LENNOX INTERNATIONAL ORD			80.000	21,918	273.970	21,918	16,657	62	246		2,400		2,400		10/09/2018	
52634L 10 8	LENSAR ORD			34.000	247	7.250	247	91				155		155		12/16/2019	
529043 10 1	LEXINGTON REALTY REIT ORD			585.000	6,213	10.620	6,213	4,832	63	246				0		10/09/2018	
530307 10 7	LIBERTY BROADBAND SRS A ORD			55.000	8,667	157.580	8,667	4,539				1,816		1,816		10/09/2018	
530307 30 5	LIBERTY BROADBAND SRS C ORD			373.000	59,072	158.370	59,072	31,123				17,514		17,514		10/09/2018	
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			335.000	14,469	43.190	14,469	14,090				(1,725)		(1,725)		10/09/2018	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			400.000	17,404	43.510	17,404	15,278				302		302		06/17/2020	
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD			455.000	19,383	42.600	19,383	15,966				(1,531)		(1,531)		10/09/2018	

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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
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD			100.000	3,799	37.990	3,799	3,656				(579)		(579)		04/22/2019	
531229 88 8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD			145.000	3,608	24.880	3,608	4,055				(676)		(676)		06/28/2019	
531465 10 2	LIBERTY TRIPADVISOR HOLDIG SRS A ORD			290.000	1,259	4.340	1,259	4,974				(873)		(873)		12/18/2018	
53220K 50 4	LIGAND PHARMACEUTICALS ORD			30.000	2,984	99.450	2,984	7,056				6,400		6,400		10/09/2018	
53223X 10 7	LIFE STORAGE ORD			105.000	12,536	119.390	12,536	9,820		449		1,167		1,167		10/09/2018	
532457 10 8	ELI LILLY ORD			1,953.000	329,745	168.840	329,745	90,265		5,781		73,062		73,062		07/27/2017	
53261M 10 4	LIMELIGHT NETWORKS ORD			465.000	1,855	3.990	1,855	2,963				(1,108)		(1,108)		04/17/2020	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			130.000	15,113	116.250	15,113	11,572	66	255		2,538		2,538		10/09/2018	
534187 10 9	LINCOLN NATIONAL ORD			530.000	26,664	50.310	26,664	26,733				(69)		(69)		12/15/2020	
535555 10 6	LINDSAY ORD			20.000	2,569	128.460	2,569	1,733		25		649		649		08/14/2019	
535919 50 0	LIONS GATE ENTERTAINMENT CL B ORD			390.000	4,048	10.380	4,048	8,654				176		176		10/09/2018	
536797 10 3	LITHIA MOTORS CL A ORD			50.000	14,634	292.670	14,634	3,900		61		7,284		7,284		10/09/2018	
537008 10 4	LITTELFUSE ORD			50.000	12,733	254.660	12,733	9,108		96		3,168		3,168		10/09/2018	
538034 10 9	LIVE NATION ENTERTAINMENT ORD			325.000	23,881	73.480	23,881	16,455				653		653		10/09/2018	
538146 10 1	LIVEPERSON ORD			140.000	8,712	62.230	8,712	3,279				2,310		2,310		10/09/2018	
53814L 10 8	LIVENT ORD			514.000	9,684	18.840	9,684	6,378				5,289		5,289		10/09/2018	
53815P 10 8	LIVERAMP HOLDINGS ORD			150.000	10,979	73.190	10,979	7,010				3,768		3,768		10/09/2018	
539830 10 9	LOCKHEED MARTIN ORD			570.000	202,339	354.980	202,339	86,693		5,586		(19,608)		(19,608)		10/09/2018	
540424 10 8	LOEWS ORD			554.000	24,941	45.020	24,941	17,266		159		(4,138)		(4,138)		02/08/2016	
546347 10 5	LOUISIANA PACIFIC ORD			255.000	9,478	37.170	9,478	6,000		148		1,913		1,913		10/09/2018	
548661 10 7	LOWE'S COMPANIES ORD			1,749.000	280,732	160.510	280,732	129,569		3,935		71,272		71,272		10/09/2018	
550021 10 9	LULULEMON ATHLETICA ORD		C	260.000	90,488	348.030	90,488	39,068				30,254		30,254		10/09/2018	
55003T 10 7	LUMBER LIQUIDATORS HOLDINGS ORD			115.000	3,535	30.740	3,535	1,183				2,412		2,412		12/16/2019	
55024U 10 9	LUMENTUM HOLDINGS ORD			172.000	16,306	94.800	16,306	9,304				2,666		2,666		12/11/2018	
55027E 10 2	LUMINEX ORD			170.000	3,930	23.120	3,930	3,508	17	61		(7)		(7)		06/28/2019	
550678 10 6	LUXFER HOLDINGS ORD		C	65.000	1,067	16.420	1,067	1,593		33		(136)		(136)		06/28/2019	
550819 10 6	LYDALL ORD			65.000	1,952	30.030	1,952	1,316				618		618		12/16/2019	
55087P 10 4	LYFT CL A ORD			550.000	27,022	49.130	27,022	15,764				11,257		11,257		04/17/2020	
55261F 10 4	M&T BANK ORD			235.000	29,916	127.300	29,916	23,101		1,034		(9,976)		(9,976)		11/20/2012	
55262C 10 0	MBIA ORD			245.000	1,612	6.580	1,612	2,304				(666)		(666)		04/22/2019	
552676 10 8	MDC HOLDINGS ORD			194.000	9,428	48.600	9,428	4,992		270		2,025		2,025		10/09/2018	
552690 10 9	MDU RESOURCES GROUP ORD			460.000	12,116	26.340	12,116	12,220	98	382		(1,550)		(1,550)		10/09/2018	
55272X 10 2	MFA FINANCIAL REIT ORD			1,555.000	6,049	3.890	6,049	11,413	117	389		(5,847)		(5,847)		08/08/2018	
55277P 10 4	MGE ENERGY ORD			140.000	9,804	70.030	9,804	9,169		202		(1,231)		(1,231)		10/09/2018	
552848 10 3	MGIC INVESTMENT ORD			780.000	9,789	12.550	9,789	10,070		187		(1,264)		(1,264)		10/09/2018	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			1,090.000	34,346	31.510	34,346	29,812		172		(1,918)		(1,918)		10/09/2018	
55303J 10 6	MGP INGREDIENTS ORD			50.000	2,353	47.060	2,353	2,382		24		(70)		(70)		12/16/2019	
55305B 10 1	M I HOMES ORD			110.000	4,872	44.290	4,872	3,139				543		543		06/28/2019	
55306N 10 4	MKS INSTRUMENTS ORD			125.000	18,806	150.450	18,806	9,468		100		5,055		5,055		10/09/2018	

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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
55345K 10 3	MRC GLOBAL ORD			315.000	2,088	6.630	2,088	5,799				(2,208)		(2,208)		10/09/2018	
553498 10 6	MSA SAFETY ORD			130.000	19,421	149.390	19,421	13,116		222		2,994		2,994		10/09/2018	
553530 10 6	MSC INDUSTRIAL CL A ORD			120.000	10,127	84.390	10,127	10,116		1,380		710		710		10/09/2018	
55354G 10 0	MSCI ORD			190.000	84,841	446.530	84,841	31,102		555		35,787		35,787		10/09/2018	
553573 10 6	MSG NETWORKS CL A ORD			160.000	2,358	14.740	2,358	4,178				184		184		10/09/2018	
553777 10 3	MTS SYSTEMS ORD			75.000	4,362	58.160	4,362	4,142		23		760		760		04/22/2019	
55405W 10 4	MYR GROUP ORD			60.000	3,606	60.100	3,606	2,240				1,651		1,651		06/28/2019	
55405Y 10 0	MACOM TECHNOLOGY SOLUTIONS ORD			105.000	5,779	55.040	5,779	2,289				2,986		2,986		10/15/2019	
554382 10 1	MACERICH REIT ORD			418.000	4,460	10.670	4,460	4,638		8		(178)		(178)		12/15/2020	
554489 10 4	MACK CALI REALTY REIT ORD			205.000	2,554	12.460	2,554	4,159		123		(2,187)		(2,187)		10/09/2018	
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD			170.000	6,384	37.550	6,384	7,465		170		(899)		(899)		10/09/2018	
556099 10 9	MACROGENICS ORD			110.000	2,515	22.860	2,515	1,866				1,318		1,318		06/28/2019	
55616P 10 4	MACYS ORD			860.000	9,675	11.250	9,675	9,046				629		629		12/15/2020	
556269 10 8	STEVEN MADDEN ORD			330.000	11,656	35.320	11,656	10,729		50		(2,538)		(2,538)		10/09/2018	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD			40.000	7,364	184.100	7,364	6,051				1,313		1,313		10/09/2018	
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD			40.000	4,202	105.040	4,202	2,380				1,822		1,822		10/09/2018	
558868 10 5	MADRIGAL PHARMACEUTI ORD			20.000	2,223	111.170	2,223	3,897				401		401		10/09/2018	
559079 20 7	MAGELLAN HEALTH ORD			90.000	7,456	82.840	7,456	6,372				413		413		10/09/2018	
55955D 10 0	MAGNITE ORD			205.000	6,296	30.710	6,296	1,962				4,623		4,623		08/14/2019	
559663 10 9	MAGNOLIA OIL GAS CL A ORD			500.000	3,530	7.060	3,530	3,303				228		228		07/16/2020	
56117J 10 0	MALIBU BOATS CL A ORD			80.000	4,995	62.440	4,995	2,528				1,719		1,719		10/15/2019	
562750 10 9	MANHATTAN ASSOCIATES ORD			145.000	15,251	105.180	15,251	7,205				3,687		3,687		10/09/2018	
563571 40 5	MANITOWOC ORD			75.000	998	13.310	998	1,129				(314)		(314)		08/14/2019	
56418H 10 0	MANPOWERGROUP ORD			130.000	11,723	90.180	11,723	10,175		294		(900)		(900)		10/09/2018	
564563 10 4	MANTECH INTERNATIONAL CL A ORD			100.000	8,894	88.940	8,894	5,929		128		906		906		10/09/2018	
565849 10 6	MARATHON OIL ORD			1,825.000	12,173	6.670	12,173	7,633		55		4,540		4,540		04/17/2020	
56585A 10 2	MARATHON PETROLEUM ORD			1,774.000	73,373	41.360	73,373	96,149		3,630		(24,895)		(24,895)		10/20/2020	
566330 10 6	MARCUS ORD			90.000	1,213	13.480	1,213	3,104		15		(1,646)		(1,646)		08/14/2019	
570535 10 4	MARKEL ORD			30.000	30,999	1,033.300	30,999	28,602				(3,296)		(3,296)		06/23/2017	
57060D 10 8	MARKETAXESS HOLDINGS ORD			95.000	54,203	570.560	54,203	39,759		84		7,780		7,780		12/15/2020	
57164Y 10 7	MARRIOTT VACATIONS WORLDWIDE ORD			150.000	20,583	137.220	20,583	15,030		162		1,269		1,269		10/09/2018	
571748 10 2	MARSH & MCLENNAN ORD			1,172.000	137,124	117.000	137,124	37,625		2,156		6,551		6,551		10/22/2013	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			697.000	91,948	131.920	91,948	41,238		335		(13,598)		(13,598)		10/09/2018	
573284 10 6	MARTIN MARIETTA MATERIALS ORD			140.000	39,756	283.970	39,756	25,326		314		606		606		10/09/2018	
574599 10 6	MASCO ORD			605.000	33,233	54.930	33,233	20,516		330		4,199		4,199		10/09/2018	
574795 10 0	MASIMO ORD			110.000	29,522	268.380	29,522	13,118				12,135		12,135		10/09/2018	
575385 10 9	MASONITE INTERNATIONAL ORD			95.000	9,342	98.340	9,342	5,780				2,482		2,482		10/09/2018	
576323 10 9	MASTEC ORD			130.000	8,863	68.180	8,863	5,513				523		523		10/09/2018	

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

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
57636Q 10 4	MASTERCARD CL A ORD			2,046.000	730,299	356.940	730,299	138,671		3,274		119,384		119,384		06/23/2017	
576485 20 5	MATADOR RESOURCES ORD			420.000	5,065	12.060	5,065	14,129				(2,482)		(2,482)		10/09/2018	
57667L 10 7	MATCH GROUP ORD			504.000	76,200	151.190	76,200	30,062				46,138		46,138		10/09/2018	
576690 10 1	MATERION ORD			45.000	2,867	63.720	2,867	2,650		20		192		192		04/22/2019	
576853 10 5	MATRIX SERVICE ORD			100.000	1,102	11.020	1,102	2,026				(1,186)		(1,186)		06/28/2019	
57686G 10 5	MATSON ORD			95.000	5,412	56.970	5,412	3,747		86		1,536		1,536		10/09/2018	
577081 10 2	MATTEL ORD			795.000	13,873	17.450	13,873	11,520				3,101		3,101		10/09/2018	
577128 10 1	MATTHEWS INTERNATIONAL CL A ORD			120.000	3,528	29.400	3,528	5,502		101		(1,052)		(1,052)		10/09/2018	
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD			615.000	54,520	88.650	54,520	31,264		886		16,691		16,691		10/09/2018	
57776J 10 0	MAXLINEAR ORD			260.000	9,929	38.190	9,929	6,620				4,412		4,412		03/19/2019	
57778K 10 5	MAXAR TECHNOLOGIES ORD			220.000	8,490	38.590	8,490	6,992		9		5,042		5,042		10/09/2018	
577933 10 4	MAXIMUS ORD			140.000	10,247	73.190	10,247	8,779		157		(168)		(168)		10/09/2018	
579780 20 6	MCCORMICK ORD			570.000	54,492	95.600	54,492	12,754	194	707		(29,500)		(29,500)		08/22/2011	
580135 10 1	MCDONALD'S ORD			1,723.000	369,721	214.580	369,721	149,727		8,684		29,239		29,239		06/23/2017	
580589 10 9	MCGRATH RENT ORD			90.000	6,039	67.100	6,039	4,646		147		(850)		(850)		10/09/2018	
58155Q 10 3	MCKESSON ORD			370.000	64,350	173.920	64,350	50,635	155	611		13,172		13,172		10/09/2018	
584021 10 9	MEDALLIA ORD			229.000	7,607	33.220	7,607	7,049				559		559		10/20/2020	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			1,465.000	31,922	21.790	31,922	21,246	396	1,568		996		996		10/09/2018	
58470H 10 1	MEDIFAST ORD			40.000	7,854	196.340	7,854	8,267	45	181		3,470		3,470		10/09/2018	
58502B 10 6	MEDNAX ORD			330.000	8,098	24.540	8,098	15,325				(1,073)		(1,073)		10/09/2018	
58506Q 10 9	MEDPACE HOLDINGS ORD			60.000	8,352	139.200	8,352	4,622				3,308		3,308		08/14/2019	
58933Y 10 5	MERCK & CO ORD			5,858.000	479,184	81.800	479,184	234,725	3,808	14,294		(53,601)		(53,601)		06/22/2018	
589378 10 8	MERCURY SYSTEMS ORD			125.000	11,008	88.060	11,008	6,775				2,369		2,369		10/09/2018	
589400 10 0	MERCURY GENERAL ORD			110.000	5,743	52.210	5,743	5,543		277		383		383		10/09/2018	
589433 10 1	MEREDITH ORD			150.000	2,880	19.200	2,880	7,961		89		(1,991)		(1,991)		10/09/2018	
589584 10 1	MERIDIAN BIOSCIENCE ORD			170.000	3,177	18.690	3,177	2,019				1,516		1,516		06/28/2019	
589889 10 4	MERIT MEDICAL SYSTEMS ORD			120.000	6,661	55.510	6,661	7,524				2,915		2,915		10/09/2018	
59001A 10 2	MERITAGE HOMES ORD			85.000	7,040	82.820	7,040	3,159				1,845		1,845		10/09/2018	
59001K 10 0	MERITOR ORD			155.000	4,326	27.910	4,326	2,987				267		267		10/09/2018	
59045L 10 6	MERSANA THERAPEUTICS ORD			180.000	4,790	26.610	4,790	3,926				864		864		07/16/2020	
59064R 10 9	MESA LABORATORIES ORD			10.000	2,866	286.640	2,866	2,443		6		372		372		06/28/2019	
591520 20 0	METHODE ELECTRONICS ORD			145.000	5,551	38.280	5,551	3,787		64		(155)		(155)		08/14/2019	
59156R 10 8	METLIFE ORD			1,780.000	83,571	46.950	83,571	75,552		3,605		(7,156)		(7,156)		12/08/2015	
592688 10 5	METTLER TOLEDO ORD			60.000	68,381	1,139.680	68,381	35,369				20,784		20,784		10/09/2018	
59408Q 10 6	MICHAELS COMPANIES ORD			300.000	3,903	13.010	3,903	4,692				2,458		2,458		10/09/2018	
594918 10 4	MICROSOFT ORD			17,441.000	3,879,227	222.420	3,879,227	458,332		36,452		1,128,782		1,128,782		11/22/2011	
594972 40 8	MICROSTRATEGY CL A ORD			15.000	5,828	388.550	5,828	2,216				3,689		3,689		03/19/2019	
595017 10 4	MICROCHIP TECHNOLOGY ORD			540.000	74,579	138.110	74,579	27,504		794		18,031		18,031		10/09/2018	
595112 10 3	MICRON TECHNOLOGY ORD			2,575.000	193,589	75.180	193,589	108,871				55,105		55,105		10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			260.000	32,939	126.690	32,939	25,891		1,040		(1,344)		(1,344)		06/22/2018	
596278 10 1	MIDDLEBY ORD			125.000	16,115	128.920	16,115	15,215				2,425		2,425		10/09/2018	
596680 10 8	MIDDLESEX WATER ORD			35.000	2,536	72.470	2,536	2,073		36		312		312		06/28/2019	
600544 10 0	HERMAN MILLER ORD			230.000	7,774	33.800	7,774	8,508	43	97		(1,806)		(1,806)		10/09/2018	
603158 10 6	MINERALS TECHNOLOGIES ORD			75.000	4,659	62.120	4,659	4,653		15		337		337		10/09/2018	
60468T 10 5	MIRATI THERAPEUTICS ORD			80.000	17,571	219.640	17,571	5,838				7,262		7,262		03/19/2019	
607525 10 2	MODEL N ORD			130.000	4,638	35.680	4,638	2,534				79		79		06/28/2019	
60770K 10 7	MODERNA ORD			780.000	81,487	104.470	81,487	32,025				46,225		46,225		12/15/2020	
607828 10 0	MODINE MANUFACTURING ORD			195.000	2,449	12.560	2,449	3,118				948		948		04/22/2019	
60786M 10 5	MOELIS CL A ORD			170.000	7,949	46.760	7,949	9,068		706		2,523		2,523		10/09/2018	
608190 10 4	MOHAWK INDUSTRIES ORD			130.000	18,324	140.950	18,324	20,888				594		594		10/09/2018	
60855R 10 0	MOLINA HEALTHCARE ORD			135.000	28,712	212.680	28,712	19,395				10,394		10,394		10/09/2018	
60871R 20 9	MOLSON COORS BEVERAGE COMPA CL B ORD			410.000	18,528	45.190	18,528	20,130		234		(3,571)		(3,571)		06/05/2013	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			3,275.000	191,489	58.470	191,489	135,258	1,032	3,832		11,102		11,102		06/22/2018	
60937P 10 6	MONGODB CL A ORD			95.000	34,109	359.040	34,109	14,315				19,794		19,794		04/17/2020	
609720 10 7	MONMOUTH REIT ORD			215.000	3,724	17.320	3,724	2,811		146		611		611		04/22/2019	
609839 10 5	MONOLITHIC POWER SYSTEMS ORD			100.000	36,623	366.230	36,623	11,672	50	190		18,821		18,821		10/09/2018	
610236 10 1	MONRO ORD			120.000	6,396	53.300	6,396	8,285		106		(2,988)		(2,988)		10/09/2018	
61174X 10 9	MONSTER BEVERAGE ORD			855.000	79,070	92.480	79,070	28,481				24,735		24,735		10/09/2018	
615369 10 5	MOODYS ORD			395.000	114,645	290.240	114,645	19,261		885		20,868		20,868		10/09/2018	
615394 20 2	MOOG CL A ORD			115.000	9,120	79.300	9,120	9,540		86		(693)		(693)		10/09/2018	
617446 44 8	MORGAN STANLEY ORD			3,093.000	211,963	68.530	211,963	90,082		3,766		53,931		53,931		10/09/2018	
617700 10 9	MORNINGSTAR ORD			60.000	13,894	231.570	13,894	4,619	19	72		4,816		4,816		06/23/2017	
61945C 10 3	MOSAIC ORD			795.000	18,293	23.010	18,293	26,322		159		1,089		1,089		10/09/2018	
620071 10 0	MOTORCAR PARTS OF AMERICA ORD			75.000	1,472	19.620	1,472	1,669				(181)		(181)		12/16/2019	
620076 30 7	MOTOROLA SOLUTIONS ORD			300.000	51,018	170.060	51,018	17,657	213	768		2,676		2,676		06/23/2017	
624756 10 2	MUELLER INDUSTRIES ORD			125.000	4,389	35.110	4,389	3,431		50		420		420		10/09/2018	
624758 10 8	MUELLER WATER PRODUCTS SER A ORD			620.000	7,676	12.380	7,676	7,105		132		248		248		10/09/2018	
62482R 10 7	MR COOPER GROUP ORD			305.000	9,464	31.030	9,464	2,772				5,649		5,649		08/14/2019	
626717 10 2	MURPHY OIL ORD			340.000	4,114	12.100	4,114	11,529		213		(2,723)		(2,723)		10/09/2018	
626755 10 2	MURPHY USA ORD			60.000	7,852	130.870	7,852	4,813		15		832		832		10/09/2018	
628464 10 9	MYERS INDUSTRIES ORD			140.000	2,909	20.780	2,909	2,697	19	76		574		574		06/28/2019	
62855J 10 4	MYRIAD GENETICS ORD			260.000	5,142	19.775	5,142	11,232				(1,938)		(1,938)		10/09/2018	
628778 10 2	NBT BANCORP ORD			95.000	3,050	32.100	3,050	3,677		103		(804)		(804)		10/09/2018	
62886E 10 8	NCR ORD			290.000	10,895	37.570	10,895	7,813				699		699		10/09/2018	
62914B 10 0	NIC ORD			150.000	3,875	25.830	3,875	2,525		54		522		522		04/22/2019	
629209 30 5	NMI HOLDINGS CL A ORD			250.000	5,663	22.650	5,663	5,183				(2,633)		(2,633)		10/09/2018	
629377 50 8	NRG ENERGY ORD			560.000	21,028	37.550	21,028	20,961		672		(1,232)		(1,232)		10/09/2018	

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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
62944T 10 5	NVR ORD			5.000	20,399	4,079.860	20,399	12,447				1,357		1,357		12/18/2018	
62945V 10 9	NV5 GLOBAL ORD			40.000	3,151	78.780	3,151	3,255				1,133		1,133		06/28/2019	
63009R 10 9	NANOSTRING TECHNOLOGIES ORD			85.000	5,685	66.880	5,685	2,579				3,320		3,320		06/28/2019	
631103 10 8	NASDAQ ORD			265.000	35,176	132.740	35,176	5,252		514		6,795		6,795		10/30/2008	
632307 10 4	NATERA ORD			160.000	15,923	99.520	15,923	4,347				10,533		10,533		08/14/2019	
633707 10 4	NATIONAL BANK HOLDINGS CL A ORD			65.000	2,129	32.760	2,129	2,359		52		(160)		(160)		06/28/2019	
635906 10 0	NATIONAL HEALTHCARE ORD			25.000	1,660	66.410	1,660	2,028	13	52		(501)		(501)		06/28/2019	
636180 10 1	NATL FUEL GAS ORD			190.000	7,815	41.130	7,815	11,001	85	334		(1,028)		(1,028)		10/09/2018	
636220 30 3	NATIONAL GENERAL HOLDINGS ORD			240.000	8,203	34.180	8,203	6,262	600	48		2,899		2,899		10/09/2018	
63633D 10 4	NATIONAL HEALTH INVESTORS REIT ORD			160.000	11,067	69.170	11,067	11,861	176	697		(1,970)		(1,970)		10/09/2018	
636518 10 2	NATIONAL INSTRUMENTS ORD			355.000	15,599	43.940	15,599	14,128		369		568		568		06/23/2017	
637071 10 1	NOV ORD			1,070.000	14,691	13.730	14,691	15,214				(523)		(523)		12/15/2020	
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD			395.000	16,163	40.920	16,163	17,133		818		(5,017)		(5,017)		06/22/2018	
637870 10 6	NATIONAL STORAGE AFFILIATES ORD			220.000	7,927	36.030	7,927	5,636		297		530		530		10/09/2018	
63845R 10 7	NATIONAL VISION HOLDINGS ORD			190.000	8,605	45.290	8,605	8,066				2,443		2,443		10/09/2018	
639050 10 3	NATUS MEDICAL ORD			135.000	2,705	20.040	2,705	3,467				(1,748)		(1,748)		06/28/2019	
63910B 10 2	NAUTILUS GROUP ORD			80.000	1,451	18.140	1,451	2,163				(712)		(712)		10/20/2020	
63934E 10 8	NAVISTAR INTERNATIONAL ORD			190.000	8,352	43.960	8,352	7,114				2,854		2,854		10/09/2018	
63938C 10 8	NAVIENT ORD			440.000	4,321	9.820	4,321	5,790		282		(1,698)		(1,698)		10/09/2018	
640079 10 9	NEENAH ORD			60.000	3,319	55.320	3,319	4,846		113		(907)		(907)		10/09/2018	
640491 10 6	NEOGEN ORD			120.000	9,516	79.300	9,516	7,764				1,685		1,685		10/09/2018	
64049M 20 9	NEOGENOMICS ORD			235.000	12,652	53.840	12,652	4,630				4,871		4,871		03/19/2019	
64110D 10 4	NETAPP ORD			385.000	25,502	66.240	25,502	30,700		739		1,536		1,536		10/09/2018	
64110L 10 6	NETFLIX ORD			985.000	532,619	540.730	532,619	323,514				213,903		213,903		10/15/2019	
64111Q 10 4	NETGEAR ORD			65.000	2,641	40.630	2,641	2,365				1,048		1,048		10/09/2018	
64115T 10 4	NETSCOUT SYSTEMS ORD			285.000	7,815	27.420	7,815	6,387				955		955		10/09/2018	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			210.000	20,129	95.850	20,129	22,917				(2,444)		(2,444)		10/09/2018	
64157F 10 3	NEVRO ORD			75.000	12,983	173.100	12,983	3,884				4,167		4,167		10/09/2018	
646025 10 6	NJ RESOURCES ORD			350.000	12,443	35.550	12,443	16,468	116	445		(3,157)		(3,157)		10/09/2018	
64829B 10 0	NEW RELIC ORD			170.000	11,118	65.400	11,118	14,494				(53)		(53)		10/09/2018	
648691 10 3	NEW SENIOR INVESTMENT GROUP ORD			330.000	1,709	5.180	1,709	2,217		107		(815)		(815)		06/28/2019	
649445 10 3	NEW YORK COMMUNITY BANCORP ORD			1,040.000	10,972	10.550	10,972	10,993		707		(1,529)		(1,529)		10/09/2018	
649604 50 1	NEW YORK MORTGAGE REIT ORD			720.000	2,657	3.690	2,657	4,471	72	234		(1,829)		(1,829)		04/22/2019	
650111 10 7	NEW YORK TIMES CL A ORD			375.000	19,414	51.770	19,414	9,578		86		7,350		7,350		10/09/2018	
651229 10 6	NEWELL BRANDS ORD			885.000	18,789	21.230	18,789	16,576		814		1,779		1,779		10/09/2018	
651587 10 7	NEWMARKET ORD			15.000	5,974	398.290	5,974	5,993	29	114		(1,323)		(1,323)		01/30/2018	
65158N 10 2	NEWMARK GROUP CL A ORD			510.000	3,718	7.290	3,718	4,485		66		(3,144)		(3,144)		10/09/2018	
651639 10 6	NEWMONT ORD			1,860.000	111,395	59.890	111,395	56,023		1,934		30,578		30,578		10/09/2018	

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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
651718 50 4	NEWPARK RSC ORD			355.000	682	1.920	682	2,633				(1,544)		(1,544)		06/28/2019	
65249B 10 9	NEWS CL A ORD			895.000	16,083	17.970	16,083	12,074		179		3,428		3,428		10/09/2018	
65249B 20 8	NEWS CL B ORD			280.000	4,976	17.770	4,976	3,847		56		913		913		10/09/2018	
65290C 10 5	NEXTIER OILFIELD SOLUTIONS ORD			419.000	1,441	3.440	1,441	5,763				(1,366)		(1,366)		10/09/2018	
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD			100.000	10,919	109.190	10,919	7,975		224		(806)		(806)		10/09/2018	
65339F 10 1	NEXTERA ENERGY ORD			4,540.000	350,261	77.150	350,261	75,175		6,356		(523,621)		(523,621)		06/23/2017	
65341D 10 2	NEXPOINT RESIDENTIAL ORD			70.000	2,962	42.310	2,962	2,897		90		(188)		(188)		06/28/2019	
65343C 10 2	NEXTGEN HEALTHCARE ORD			220.000	4,013	18.240	4,013	4,377				477		477		06/28/2019	
65406E 10 2	NICOLET BANKSHARES ORD			20.000	1,327	66.350	1,327	1,485				(150)		(150)		12/16/2019	
654106 10 3	NIKE CL B ORD			2,810.000	397,531	141.470	397,531	68,893		3,527		112,850		112,850		06/23/2017	
65473P 10 5	NISOURCE ORD			1,120.000	25,693	22.940	25,693	4,600		941		(5,488)		(5,488)		03/28/2007	
65487K 10 0	NLIGHT ORD			130.000	4,245	32.650	4,245	2,495				1,608		1,608		06/28/2019	
65487U 10 8	NKARTA ORD			40.000	2,459	61.470	2,459	2,685				(226)		(226)		12/15/2020	
655663 10 2	NORDSON ORD			130.000	26,124	200.950	26,124	17,275	51	199		4,954		4,954		10/09/2018	
655664 10 0	NORDSTROM ORD			300.000	9,363	31.210	9,363	9,288				75		75		12/15/2020	
655844 10 8	NORFOLK SOUTHERN ORD			595.000	141,378	237.610	141,378	91,184		2,237		25,871		25,871		08/08/2018	
665531 30 7	NORTHERN OIL AND GAS, INC			118.000	1,033	8.750	1,033	2,277				(1,244)		(1,244)		06/28/2019	
665859 10 4	NORTHERN TRUST ORD			539.000	50,202	93.140	50,202	45,842	377	1,509		(7,061)		(7,061)		10/09/2018	
666807 10 2	NORTHROP GRUMMAN ORD			375.000	114,270	304.720	114,270	20,033		2,126		(14,719)		(14,719)		06/23/2017	
66765N 10 5	NORTHWEST NATURAL HOLDING COMPAN ORD			110.000	5,059	45.990	5,059	7,779		210		(3,051)		(3,051)		10/09/2018	
668074 30 5	NORTHWESTERN ORD			200.000	11,664	58.320	11,664	12,282		480		(2,670)		(2,670)		10/09/2018	
668771 10 8	NORTONLIFELOCK ORD			1,290.000	26,806	20.780	26,806	25,697		16,278		(6,115)		(6,115)		10/09/2018	
66987E 20 6	NOVAGOLD RESOURCES ORD		C	545.000	6,714	12.320	6,714	3,220				382		382		06/28/2019	
670002 40 1	NOVAVAX ORD			130.000	14,496	111.510	14,496	15,453				(957)		(957)		07/16/2020	
67000B 10 4	NOVANTA ORD			75.000	8,867	118.220	8,867	4,859				2,234		2,234		10/09/2018	
67011P 10 0	NOW ORD			430.000	3,087	7.180	3,087	7,267				(1,746)		(1,746)		10/09/2018	
67018T 10 5	NU SKIN ENTERPRISES CL A ORD			115.000	6,282	54.630	6,282	8,396		173		1,570		1,570		10/09/2018	
67020Y 10 0	NUANCE COMMUNICATIONS ORD			650.000	28,659	44.090	28,659	9,633				17,069		17,069		10/09/2018	
670346 10 5	NUCOR ORD			695.000	36,967	53.190	36,967	44,278	281	1,119		(2,148)		(2,148)		10/09/2018	
67059N 10 8	NUTANIX CL A ORD			430.000	13,704	31.870	13,704	17,437				262		262		10/09/2018	
67066G 10 4	NVIDIA ORD			1,365.000	712,803	522.200	712,803	305,387		874		391,619		391,619		08/14/2019	
670704 10 5	NUVASIVE ORD			115.000	6,478	56.330	6,478	8,012				(2,416)		(2,416)		10/09/2018	
670837 10 3	OGE ENERGY ORD			590.000	18,797	31.860	18,797	19,682		923		(7,440)		(7,440)		06/22/2018	
67098H 10 4	O I GLASS ORD			635.000	7,557	11.900	7,557	11,989		32		(19)		(19)		10/09/2018	
67103H 10 7	O'REILLY AUTOMOTIVE ORD			173.000	78,295	452.570	78,295	24,835				2,476		2,476		08/28/2017	
67103X 10 2	OFG BANCORP ORD			200.000	3,708	18.540	3,708	4,753	14	50		(1,014)		(1,014)		06/28/2019	
671044 10 5	OSI SYSTEMS ORD			65.000	6,059	93.220	6,059	5,693				(489)		(489)		03/19/2019	
674599 10 5	OCCIDENTAL PETROLEUM ORD			2,300.000	39,813	17.310	39,813	45,124				(5,311)		(5,311)		12/15/2020	
675232 10 2	OCEANEERING INTERNATIONAL ORD			390.000	3,101	7.950	3,101	10,553				(2,714)		(2,714)		10/09/2018	

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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
675234 10 8	OCEANFIRST FINANCIAL ORD			160.000	2,981	18.630	2,981	2,862				118		118		12/15/2020	
67576A 10 0	OCULAR THERAPEUTIX ORD			164.000	3,395	20.700	3,395	1,683				1,712		1,712		10/20/2020	
67623C 10 9	OFFICE PROPERTIES INCOME TRUST C ORD			91.000	2,068	22.720	2,068	7,298		200		(857)		(857)		10/09/2018	
678026 10 5	OIL STATES INTERNATIONAL ORD			230.000	1,155	5.020	1,155	7,694				(2,597)		(2,597)		10/09/2018	
679295 10 5	OKTA CL A ORD			265.000	67,379	254.260	67,379	15,821				36,806		36,806		10/09/2018	
679580 10 0	OLD DOMINION FREIGHT LINE ORD			225.000	43,916	195.180	43,916	21,699		136		12,064		12,064		10/09/2018	
680033 10 7	OLD NATIONAL BANCORP ORD			600.000	9,936	16.560	9,936	12,120		336		(1,038)		(1,038)		10/09/2018	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			655.000	12,910	19.710	12,910	13,265		550		(1,742)		(1,742)		06/22/2018	
680665 20 5	OLIN ORD			575.000	14,122	24.560	14,122	13,858		460		4,203		4,203		10/09/2018	
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD			120.000	9,812	81.770	9,812	10,871				1,975		1,975		10/09/2018	
681919 10 6	OMNICOM GROUP ORD			490.000	30,561	62.370	30,561	17,746	319	1,274		(9,139)		(9,139)		10/09/2018	
681936 10 0	OMEGA HEALTHCARE REIT ORD			520.000	18,886	36.320	18,886	17,217		1,394		(3,136)		(3,136)		10/09/2018	
68213N 10 9	OMNICELL ORD			150.000	18,003	120.020	18,003	9,939				5,745		5,745		10/09/2018	
682143 10 2	OMEROS ORD			190.000	2,714	14.285	2,714	3,553				37		37		04/22/2019	
682189 10 5	ON SEMICONDUCTOR ORD			935.000	30,603	32.730	30,603	15,764				7,807		7,807		10/09/2018	
68235P 10 8	ONE GAS ORD			120.000	9,212	76.770	9,212	10,055		259		(2,016)		(2,016)		10/09/2018	
682680 10 3	ONEOK ORD			1,200.000	46,056	38.380	46,056	49,320				(3,264)		(3,264)		12/15/2020	
68268W 10 3	ONEMAIN HOLDINGS ORD			260.000	12,522	48.160	12,522	8,234		1,544		1,563		1,563		10/09/2018	
68269G 10 7	1LIFE HEALTHCARE ORD			214.000	9,341	43.650	9,341	6,659				2,682		2,682		10/20/2020	
683344 10 5	ONTO INNOVATION ORD			189.000	8,991	47.570	8,991	6,523				2,083		2,083		06/28/2019	
68375N 10 3	OPKO HEALTH ORD			915.000	3,614	3.950	3,614	1,889				2,638		2,638		10/15/2019	
68389X 10 5	ORACLE ORD			4,818.000	311,676	64.690	311,676	87,591		4,625		56,419		56,419		03/28/2007	
68404L 20 1	OPTION CARE HEALTH ORD			131.000	2,049	15.640	2,049	1,549				94		94		08/14/2019	
68554V 10 8	ORASURE TECHNOLOGIES ORD			250.000	2,646	10.585	2,646	2,319				639		639		06/28/2019	
68555P 10 0	ORBCOMM ORD			295.000	2,189	7.420	2,189	2,138				947		947		06/28/2019	
68571X 10 3	ORCHID ISLAND CAPITAL ORD			265.000	1,383	5.220	1,383	1,566	17	213		(167)		(167)		10/15/2019	
68621T 10 2	ORIGIN BANCORP ORD			80.000	2,222	27.770	2,222	2,639		30		(806)		(806)		06/28/2019	
686688 10 2	ORMAT TECH ORD			90.000	8,125	90.280	8,125	4,747		40		1,418		1,418		10/09/2018	
68752M 10 8	ORTHOFIX MEDICAL ORD			70.000	3,009	42.980	3,009	3,701				(224)		(224)		06/28/2019	
688239 20 1	OSHKOSH ORD			155.000	13,341	86.070	13,341	10,497		191		(1,330)		(1,330)		10/09/2018	
68902V 10 7	OTIS WORLDWIDE ORD			945.000	63,925	67.645	63,925	27,453		567		36,472		36,472		05/24/2010	
689648 10 3	OTTER TAIL ORD			150.000	6,392	42.610	6,392	7,260		222		(1,302)		(1,302)		10/09/2018	
69007J 10 6	OUTFRONT MEDIA ORD			330.000	6,455	19.560	6,455	6,339		125		(2,396)		(2,396)		10/09/2018	
690370 10 1	OVERSTOCK COM ORD			90.000	4,317	47.970	4,317	4,087	14			230		230		07/16/2020	
69047Q 10 2	OVINTIV ORD			600.000	8,616	14.360	8,616	6,252		113		2,364		2,364		07/16/2020	
690732 10 2	OWENS & MINOR ORD			250.000	6,763	27.050	6,763	1,180		3		5,470		5,470		08/14/2019	
690742 10 1	OWENS CORNIING ORD			245.000	18,561	75.760	18,561	12,804		235		2,607		2,607		10/09/2018	
691497 30 9	OXFORD INDS ORD			60.000	3,931	65.510	3,931	4,970		67		(595)		(595)		10/09/2018	

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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
69327R 10 1	PDC ENERGY ORD			258.000	5,297	20.530	5,297	13,287				(1,404)		(1,404)		10/09/2018	
693282 10 5	PDF SOLUTIONS ORD			115.000	2,484	21.600	2,484	1,848				542		542		12/16/2019	
69329Y 10 4	PDL BIOPHARMA ORD			455.000	1,124	2.470	1,124	1,152				(28)		(28)		12/16/2019	
69336V 10 1	PGT INNOVATIONS ORD			230.000	4,678	20.340	4,678	3,845				1,249		1,249		06/28/2019	
69343T 10 7	PJT PARTNERS CL A ORD			90.000	6,773	75.250	6,773	3,646		18		2,711		2,711		06/28/2019	
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD			980.000	146,020	149.000	146,020	45,255		4,508		(10,417)		(10,417)		08/25/2011	
69349H 10 7	PNM RESOURCES ORD			320.000	15,530	48.530	15,530	12,787		394		(698)		(698)		10/09/2018	
693506 10 7	PPG INDUSTRIES ORD			350.000	50,477	144.220	50,477	34,500		735		3,756		3,756		10/09/2018	
69351T 10 6	PPL ORD			1,787.000	50,393	28.200	50,393	52,093	742	2,962		(13,724)		(13,724)		10/09/2018	
69354M 10 8	PRA HEALTH SCIENCES ORD			145.000	18,189	125.440	18,189	14,929				2,072		2,072		10/09/2018	
69354N 10 6	PRA GROUP ORD			100.000	3,966	39.660	3,966	3,430				336		336		10/09/2018	
69355F 10 2	PPD ORD			438.000	14,988	34.220	14,988	16,184				(1,196)		(1,196)		10/20/2020	
69360J 10 7	PS BUSINESS PARKS REIT ORD			45.000	5,979	132.870	5,979	5,715		189		(1,440)		(1,440)		10/09/2018	
693656 10 0	PVH ORD			160.000	15,022	93.890	15,022	21,541		6		(1,802)		(1,802)		10/09/2018	
69366J 20 0	PTC THERAPEUTICS ORD			180.000	10,985	61.030	10,985	7,137				2,340		2,340		10/09/2018	
69370C 10 0	PTC ORD			240.000	28,706	119.610	28,706	23,822				10,733		10,733		10/09/2018	
693718 10 8	PACCAR ORD			575.000	49,611	86.280	49,611	38,163	403	2,059		4,129		4,129		10/09/2018	
69404D 10 8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD			330.000	8,560	25.940	8,560	2,421				6,864		6,864		04/22/2019	
69478X 10 5	PACIFIC PREMIER BANCORP ORD			180.000	5,639	31.330	5,639	6,703		185		(230)		(230)		10/09/2018	
695127 10 0	PACIRA BIOSCIENCES ORD			95.000	5,685	59.840	5,685	4,504				1,381		1,381		10/09/2018	
695156 10 9	PACKAGING CORP OF AMERICA ORD			215.000	29,651	137.910	29,651	21,571	215	679		5,573		5,573		10/09/2018	
695263 10 3	PACW PACWEST BANCORP ORD			270.000	6,858	25.400	6,858	12,960		365		(3,475)		(3,475)		10/09/2018	
69553P 10 0	PAGERDUTY ORD			155.000	6,464	41.700	6,464	3,904				2,560		2,560		07/16/2020	
697435 10 5	PALO ALTO NETWORKS ORD			225.000	79,963	355.390	79,963	47,774				27,932		27,932		10/09/2018	
69753M 10 5	PALOMAR HOLDINGS ORD			40.000	3,554	88.840	3,554	3,212				342		342		07/16/2020	
698813 10 2	PAPA JOHNS INTERNATIONAL ORD			95.000	8,061	84.850	8,061	5,041		86		2,062		2,062		10/15/2019	
69888T 20 7	PAR PACIFIC HOLDINGS ORD			140.000	1,961	14.010	1,961	2,872				(1,295)		(1,295)		06/28/2019	
69924R 10 8	PARAMOUNT GROUP REIT ORD			435.000	3,932	9.040	3,932	6,464	30	174		(2,123)		(2,123)		10/09/2018	
700517 10 5	PARK HOTELS RESORTS ORD			554.000	9,501	17.150	9,501	16,459		554		(4,831)		(4,831)		09/10/2019	
700658 10 7	PARK NATIONAL ORD			50.000	5,251	105.010	5,251	5,297		214		132		132		10/09/2018	
701094 10 4	PARKER HANNIFIN ORD			294.000	80,089	272.410	80,089	16,405		1,184		19,577		19,577		06/25/2010	
701877 10 2	PARSLEY ENERGY CL A ORD			695.000	9,869	14.200	9,869	21,343		139		(3,273)		(3,273)		10/09/2018	
703343 10 3	PATRICK INDUSTRIES ORD			90.000	6,152	68.350	6,152	4,838		93		1,433		1,433		10/09/2018	
703395 10 3	PATTERSON COMPANIES ORD			195.000	5,778	29.630	5,778	4,616		203		1,784		1,784		10/09/2018	
703481 10 1	PATTERSON UTI ENERGY ORD			735.000	3,866	5.260	3,866	13,201		74		(3,851)		(3,851)		10/09/2018	
704326 10 7	PAYCHEX ORD			741.000	69,046	93.180	69,046	41,225		1,838		6,017		6,017		06/23/2017	
70432V 10 2	PAYCOM SOFTWARE ORD			110.000	49,748	452.250	49,748	14,829				20,624		20,624		10/09/2018	
70438V 10 6	PAYLOCITY HOLDING ORD			80.000	16,473	205.910	16,473	5,578				6,807		6,807		10/09/2018	
70450Y 10 3	PAYPAL HOLDINGS ORD			2,725.000	638,195	234.200	638,195	218,109				343,432		343,432		10/09/2018	

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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
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD			297.480	5,593	18.800	5,593	10,175	3	122		(2,383)		(2,383)		10/09/2018	
705573 10 3	PEGASYSTEMS ORD			90.000	11,993	133.260	11,993	5,247	3	11		4,825		4,825		10/09/2018	
70614W 10 0	PELOTON INTERACTIVE ORD			268.000	40,661	151.720	40,661	35,805				4,856		4,856		10/20/2020	
707569 10 9	PENN NATIONAL GAMING ORD			308.000	26,602	86.370	26,602	8,843				19,117		19,117		10/16/2018	
70805E 10 9	PENNANT GROUP ORD			100.000	5,806	58.060	5,806	1,014				2,499		2,499		10/09/2018	
70931T 10 3	PENNYMAC MORTGAGE INVEST REIT ORD			240.000	4,222	17.590	4,222	4,944	113	365		(1,128)		(1,128)		03/19/2019	
70959W 10 3	PENSKE AUTOMOTIVE GROUP VTG ORD			125.000	7,424	59.390	7,424	5,694		105		1,146		1,146		10/09/2018	
70975L 10 7	PENUMBRA ORD			70.000	12,250	175.000	12,250	9,349				751		751		10/09/2018	
712704 10 5	PEOPLES UNITED FINANCIAL ORD			977.000	12,633	12.930	12,633	16,822		701		(3,879)		(3,879)		08/14/2019	
713448 10 8	PEPSICO ORD			3,217.000	477,081	148.300	477,081	234,274	3,289	12,723		37,414		37,414		05/15/2018	
71363P 10 6	PERDOCEO EDUCATION ORD			155.000	1,958	12.635	1,958	2,724				(892)		(892)		04/22/2019	
71375U 10 1	PERFICIENT ORD			130.000	6,195	47.650	6,195	4,461				205		205		06/28/2019	
71377A 10 3	PERFORMANCE FOOD GROUP ORD			300.000	14,283	47.610	14,283	9,057				(1,161)		(1,161)		10/09/2018	
714046 10 9	PERKINELMER ORD			255.000	36,593	143.500	36,593	17,455		71		11,832		11,832		06/23/2017	
715347 10 0	PERSPECTA ORD			320.000	7,706	24.080	7,706	8,179	22	83		(755)		(755)		10/09/2018	
716382 10 6	PETMED EXPRESS ORD			75.000	2,405	32.060	2,405	1,697		83		641		641		12/16/2019	
71639T 10 6	PETIQ CL A ORD			80.000	3,076	38.450	3,076	2,636				1,072		1,072		06/28/2019	
717081 10 3	PFIZER ORD			14,273.000	525,389	36.810	525,389	240,736				284,653		284,653		12/15/2020	
71742Q 10 6	PHIBRO ANIMAL HEALTH CL A ORD			50.000	971	19.420	971	1,588		24		(271)		(271)		06/28/2019	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			3,607.000	298,624	82.790	298,624	204,723	4,328	16,989		(8,296)		(8,296)		08/14/2019	
718546 10 4	PHILLIPS 66 ORD			1,017.000	71,129	69.940	71,129	34,999		2,708		(20,360)		(20,360)		10/20/2020	
719405 10 2	PHOTRONICS ORD			145.000	1,618	11.160	1,618	1,189				(667)		(667)		06/28/2019	
71943U 10 4	PHYSICIANS REALTY REIT ORD			465.000	8,277	17.800	8,277	7,766		428		(1,124)		(1,124)		10/09/2018	
71944F 10 6	PHREESIA ORD			110.000	5,969	54.260	5,969	3,227				2,741		2,741		07/16/2020	
720190 20 6	PIEDMONT OFFICE REIT CL A ORD			290.000	4,707	16.230	4,707	5,429	61	244		(1,743)		(1,743)		10/09/2018	
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD			170.000	10,948	64.400	10,948	10,202		109		68		68		10/09/2018	
723484 10 1	PINNACLE WEST ORD			380.000	30,381	79.950	30,381	18,430		1,207		(3,792)		(3,792)		01/26/2012	
72352L 10 6	PINTEREST CL A ORD			930.000	61,287	65.900	61,287	22,850				38,437		38,437		07/16/2020	
723787 10 7	PIONEER NATURAL RESOURCE ORD			450.000	51,251	113.890	51,251	53,722	248	42		(1,741)		(1,741)		12/15/2020	
724078 10 0	PIPER SANDLER COMPANIES ORD			60.000	6,054	100.900	6,054	4,549		120		1,258		1,258		04/22/2019	
724479 10 0	PITNEY BOWES ORD			695.000	4,281	6.160	4,281	4,740		139		1,480		1,480		10/09/2018	
72703H 10 1	PLANET FITNESS CL A ORD			185.000	14,362	77.630	14,362	8,998				546		546		10/09/2018	
727493 10 8	PLANTRONICS ORD			93.000	2,514	27.030	2,514	1,776				737		737		10/20/2020	
729132 10 0	PLEXUS ORD			115.000	8,994	78.210	8,994	6,265				146		146		10/09/2018	
72919P 20 2	PLUG POWER ORD			980.000	33,232	33.910	33,232	1,980				30,135		30,135		08/14/2019	
72941B 10 6	PLURALSIGHT CL A ORD			220.000	4,611	20.960	4,611	6,813				825		825		03/19/2019	
731068 10 2	POLARIS INDUSTRIES ORD			130.000	12,386	95.280	12,386	12,403		322		(835)		(835)		10/09/2018	
73278L 10 5	POOL ORD			100.000	37,250	372.500	37,250	12,071		229		16,012		16,012		11/27/2017	

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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
733174 70 0	POPULAR ORD			200.000	11,264	56.320	11,264	10,400	80	270		(486)		(486)		10/09/2018	
736508 84 7	PORTLAND GENERAL ELECTRIC ORD			350.000	14,970	42.770	14,970	16,408	143	547		(4,557)		(4,557)		10/09/2018	
737446 10 4	POST HOLDINGS ORD			145.000	14,646	101.010	14,646	13,790				(1,173)		(1,173)		10/09/2018	
737630 10 3	POTLATCHDELTIC ORD			150.000	7,503	50.020	7,503	5,709		242		1,013		1,013		10/09/2018	
739276 10 3	POWER INTEGRATIONS ORD			135.000	11,051	81.860	11,051	3,895		57		1,594		1,594		10/09/2018	
740367 40 4	PREFERRED BANK ORD			30.000	1,514	50.470	1,514	1,417		36		(289)		(289)		06/28/2019	
74039L 10 3	PREFERRED APARTMENT COMM REIT ORD			110.000	814	7.400	814	1,644	19	96		(650)		(650)		06/28/2019	
74051N 10 2	PREMIER CL A ORD			210.000	7,371	35.100	7,371	9,683		80		(584)		(584)		10/09/2018	
74112D 10 1	PRESTIGE CONSUMER HEALTHCARE ORD			115.000	4,010	34.870	4,010	4,451				(647)		(647)		10/09/2018	
74144T 10 8	T ROWE PRICE GROUP ORD			620.000	93,862	151.390	93,862	32,839		2,232		18,321		18,321		06/23/2017	
741511 10 9	PRICESMART ORD			50.000	4,555	91.090	4,555	3,939		35		1,004		1,004		10/09/2018	
74164F 10 3	PRIMORIS SERVICES ORD			180.000	4,970	27.610	4,970	3,766	11	43		967		967		06/28/2019	
74164M 10 8	PRIMERICA ORD			90.000	12,054	133.930	12,054	10,911		144		303		303		10/09/2018	
74167P 10 8	PRIMO WATER ORD			355.000	7,095	19.986	7,095	4,885		34		2,210		2,210		07/16/2020	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD			414.000	20,539	49.610	20,539	17,138		927		(2,231)		(2,231)		06/14/2016	
74267C 10 6	PROASSURANCE ORD			120.000	2,135	17.790	2,135	5,555	6	86		(2,202)		(2,202)		10/09/2018	
742718 10 9	PROCTER & GAMBLE ORD			5,653.000	786,558	139.140	786,558	341,866		17,626		80,499		80,499		09/30/2011	
74319R 10 1	PROG HOLDINGS ORD			160.000	8,619	53.870	8,619	6,954				1,665		1,665		10/09/2018	
743312 10 0	PROGRESS SOFTWARE ORD			180.000	8,134	45.190	8,134	6,048		121		655		655		10/09/2018	
743315 10 3	PROGRESSIVE ORD			1,355.000	133,982	98.880	133,982	44,888		3,138		34,230		34,230		04/17/2020	
74340W 10 3	PROLOGIS REIT			1,702.995	169,720	99.660	169,720	109,289		3,951		23,677		23,677		10/09/2018	
743424 10 3	PROOFPOINT ORD			130.000	17,733	136.410	17,733	12,389				2,812		2,812		10/09/2018	
74346Y 10 3	PROS HOLDINGS ORD			140.000	7,108	50.770	7,108	5,913				(1,281)		(1,281)		03/19/2019	
74347M 10 8	PROPETRO HOLDING ORD			280.000	2,069	7.390	2,069	5,138				(1,081)		(1,081)		10/09/2018	
743606 10 5	PROSPERITY BANCSHARES ORD			260.000	18,034	69.360	18,034	18,468	127	478		(658)		(658)		10/09/2018	
743713 10 9	PROTO LABS ORD			60.000	9,204	153.400	9,204	8,374				3,111		3,111		10/09/2018	
74374N 10 2	PROVENTION BIO ORD			130.000	2,202	16.940	2,202	2,454				(252)		(252)		12/15/2020	
743815 10 2	MODIVCARE ORD			40.000	5,545	138.630	5,545	2,293				3,178		3,178		06/28/2019	
74386T 10 5	PROVIDENT FINANCIAL SERVICES ORD			240.000	4,310	17.960	4,310	5,914		221		(1,606)		(1,606)		10/09/2018	
743CVR 03 7	PROGENICS PHARMACEUTICALS CVR			360.000	360	1.000	360					360		360		06/28/2019	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			1,166.000	67,978	58.300	67,978	49,970		2,285		(875)		(875)		07/27/2017	
74460D 10 9	PUBLIC STORAGE REIT ORD			350.000	80,826	230.930	80,826	79,461		838		(784)		(784)		10/20/2020	
745867 10 1	PULTEGROUP ORD			615.000	26,519	43.120	26,519	14,680	86	295		2,657		2,657		10/09/2018	
74587V 10 7	PUMA BIOTECHNOLOGY ORD			110.000	1,129	10.260	1,129	4,774				166		166		10/09/2018	
74624M 10 2	PURE STORAGE CL A ORD			660.000	14,923	22.610	14,923	15,503				3,630		3,630		10/09/2018	
74727A 10 4	QCR HOLDINGS ORD			30.000	1,188	39.590	1,188	1,046	2	7		(128)		(128)		06/28/2019	
747316 10 7	QUAKER CHEMICAL ORD			50.000	12,670	253.390	12,670	9,939		78		4,444		4,444		10/09/2018	
74733V 10 0	QEP RESOURCES ORD			690.000	1,649	2.390	1,649	8,128		14		(1,456)		(1,456)		10/09/2018	
74736A 10 3	QTS REALTY CL A REIT ORD			135.000	8,354	61.880	8,354	5,748	63	250		1,027		1,027		10/09/2018	

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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
74736K 10 1	QORVO ORD			265.000	44,062	166.270	44,062	19,703				13,261		13,261		10/09/2018	
74736L 10 9	Q2 HOLDINGS ORD			140.000	17,714	126.530	17,714	7,188				6,363		6,363		10/09/2018	
747525 10 3	QUALCOMM ORD			2,608.000	397,303	152.340	397,303	135,301		6,703		167,199		167,199		10/09/2018	
74758T 30 3	QUALYS ORD			75.000	9,140	121.870	9,140	5,663				2,888		2,888		10/09/2018	
747619 10 4	QUANEX BUILDING PRODUCTS ORD			130.000	2,882	22.170	2,882	2,455		42		662		662		06/28/2019	
74762E 10 2	QUANTA SERVICES ORD			315.000	22,686	72.020	22,686	10,212	19	63		9,863		9,863		10/09/2018	
74834L 10 0	QUEST DIAGNOSTICS ORD			280.000	33,368	119.170	33,368	13,910		619		3,466		3,466		03/28/2007	
74838J 10 1	QUIDEL ORD			85.000	15,270	179.650	15,270	5,472				8,893		8,893		10/09/2018	
74874Q 10 0	QUINSTREET ORD			190.000	4,074	21.440	4,074	3,011				1,165		1,165		06/28/2019	
749119 10 3	QUOTIENT TECHNOLOGY ORD			330.000	3,109	9.420	3,109	3,543				(145)		(145)		06/28/2019	
74915M 10 0	QURATE RETAIL SRS A ORD			880.000	9,654	10.970	9,654	13,071		1,320		(3,418)		(3,418)		10/09/2018	
74915M 30 8	QURATE RETAIL INC			26.000	2,574	99.000	2,574	5,205		52		(2,631)		(2,631)		10/09/2018	
749397 10 5	R1 RCM ORD			430.000	10,329	24.020	10,329	4,189				4,747		4,747		04/22/2019	
749607 10 7	RLI ORD			90.000	9,374	104.150	9,374	6,915		176		1,272		1,272		10/09/2018	
74965L 10 1	RLJ LODGING REIT ORD			375.000	5,306	14.150	5,306	7,931	4	135		(1,339)		(1,339)		10/09/2018	
74967R 10 6	RMR GROUP CL A ORD			60.000	2,317	38.620	2,317	2,613		91		(421)		(421)		08/14/2019	
74967X 10 3	RH ORD			35.000	15,663	447.520	15,663	3,805				8,191		8,191		10/09/2018	
749685 10 3	RPM ORD			375.000	34,043	90.780	34,043	19,429		548		5,258		5,258		06/22/2018	
74971D 10 1	RPT REALTY ORD			325.000	2,811	8.650	2,811	3,935		143		(2,077)		(2,077)		06/28/2019	
750236 10 1	RADIAN GROUP ORD			440.000	8,910	20.250	8,910	8,813		220		(2,160)		(2,160)		10/09/2018	
750469 20 7	RADIUS HEALTH ORD			180.000	3,215	17.860	3,215	4,384				(414)		(414)		06/28/2019	
750491 10 2	RADNET ORD			170.000	3,327	19.570	3,327	2,344				(124)		(124)		06/28/2019	
750917 10 6	RAMBUS ORD			260.000	4,540	17.460	4,540	3,086				958		958		04/22/2019	
751212 10 1	RALPH LAUREN CL A ORD			110.000	11,411	103.740	11,411	14,053		151		(1,483)		(1,483)		10/09/2018	
75281A 10 9	RANGE RESOURCES ORD			490.000	3,283	6.700	3,283	2,182				1,101		1,101		04/17/2020	
753422 10 4	RAPID7 ORD			140.000	12,622	90.160	12,622	4,929				4,780		4,780		10/09/2018	
754212 10 8	RAVEN INDUSTRIES ORD			140.000	4,633	33.090	4,633	6,462		55		(192)		(192)		10/09/2018	
754730 10 9	RAYMOND JAMES ORD			280.000	26,788	95.670	26,788	26,552		414		1,739		1,739		10/09/2018	
754907 10 3	RAYONIER REIT ORD			430.000	12,633	29.380	12,633	12,611		464		(1,453)		(1,453)		06/23/2017	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD			3,348.996	239,487	71.510	239,487	104,887		4,772		134,600		134,600		05/24/2010	
75524B 10 4	RBC BEARINGS ORD			55.000	9,847	179.040	9,847	8,425				1,139		1,139		10/09/2018	
75524W 10 8	RE MAX HOLDINGS CL A ORD			40.000	1,453	36.330	1,453	1,230		35		(86)		(86)		06/28/2019	
75605Y 10 6	REALOGY HOLDINGS ORD			260.000	3,411	13.120	3,411	5,114				894		894		10/09/2018	
75606N 10 9	REALPAGE ORD			200.000	17,448	87.240	17,448	11,584				6,698		6,698		10/09/2018	
756109 10 4	REALTY INCOME REIT ORD			795.000	49,425	62.170	49,425	43,475	186	2,221		(9,111)		(9,111)		10/09/2018	
75615P 10 3	REATA PHARMACEUTICALS CL A ORD			70.000	8,653	123.620	8,653	4,577				(5,657)		(5,657)		10/09/2018	
75689M 10 1	RED ROBIN GOURMET BURGERS ORD			50.000	962	19.230	962	1,528				(690)		(690)		06/28/2019	
75700L 10 8	RED ROCK RESORTS CL A ORD			265.000	6,636	25.040	6,636	6,463		27		289		289		10/09/2018	

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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
75737F 10 8	REDFIN ORD			220.000	15,099	68.630	15,099	3,568				10,448		10,448		10/09/2018	
758075 40 2	REDWOOD REIT ORD			330.000	2,897	8.780	2,897	5,346		239		(2,561)		(2,561)		10/09/2018	
758750 10 3	REGAL BELOIT ORD			90.000	11,053	122.810	11,053	7,430	27	108		3,348		3,348		10/09/2018	
758849 10 3	REGENCY CENTERS REIT ORD			390.000	17,796	45.630	17,796	24,983	232	696		(6,806)		(6,806)		10/09/2018	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			220.000	106,284	483.110	106,284	86,359				23,679		23,679		10/09/2018	
75901B 10 7	REGENXBIO ORD			120.000	5,443	45.360	5,443	7,675				527		527		10/09/2018	
7591EP 10 0	REGIONS FINANCIAL ORD			2,634.000	42,460	16.120	42,460	43,506	408	1,017		1,316		1,316		10/20/2020	
759351 60 4	REINSURANCE GROUP OF AMER ORD			185.000	21,442	115.900	21,442	23,319		518		(8,725)		(8,725)		06/23/2017	
759509 10 2	RELIANCE STEEL ORD			150.000	17,963	119.750	17,963	12,525		375		(2)		(2)		10/09/2018	
75970E 10 7	RENASANT ORD			190.000	6,399	33.680	6,399	7,689	42	167		(331)		(331)		10/09/2018	
75972A 30 1	RENEWABLE ENERGY GROUP ORD			85.000	6,020	70.820	6,020	1,348				3,729		3,729		06/28/2019	
759916 10 9	REPLIGEN ORD			120.000	22,996	191.630	22,996	6,485				11,896		11,896		10/09/2018	
76009N 10 0	RENT-A-CENTER ORD			110.000	4,212	38.290	4,212	2,929	34	128		1,040		1,040		06/28/2019	
76029L 10 0	REPAY HOLDINGS CL A ORD			162.000	4,419	27.280	4,419	3,861				558		558		10/20/2020	
76029N 10 6	REPLIMUNE GROUP ORD			56.000	2,136	38.150	2,136	2,384				(248)		(248)		10/20/2020	
760759 10 0	REPUBLIC SERVICES ORD			349.000	33,609	96.300	33,609	9,796	148	572		2,328		2,328		09/30/2011	
761152 10 7	RESMED ORD			270.000	57,391	212.560	57,391	21,178		421		15,549		15,549		06/23/2017	
76118Y 10 4	RESIDEO TECHNOLOGIES ORD			331.000	7,037	21.260	7,037	4,848				3,088		3,088		12/08/2016	
76122Q 10 5	RESOURCES CONNECTION ORD			125.000	1,571	12.570	1,571	2,001		70		(470)		(470)		06/28/2019	
761299 10 6	RETROPHIN ORD			165.000	4,497	27.255	4,497	3,317				2,154		2,154		04/22/2019	
76131N 10 1	RETAIL OPPORTUNITY INVEST REIT ORD			440.000	5,892	13.390	5,892	8,144		88		(1,879)		(1,879)		10/09/2018	
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD			640.000	5,478	8.560	5,478	7,648	38	244		(3,098)		(3,098)		10/09/2018	
761330 10 9	REVANCE THERAPEUTICS ORD			180.000	5,101	28.340	5,101	2,334				2,180		2,180		06/28/2019	
76155X 10 0	REVOLUTION MEDICINES ORD			105.000	4,157	39.590	4,157	4,487				(330)		(330)		10/20/2020	
76169B 10 2	REXNORD ORD			420.000	16,586	39.490	16,586	12,810		134		2,885		2,885		10/09/2018	
76169C 10 0	REXFORD INDUSTRIAL REALTY REIT ORD			370.000	18,171	49.110	18,171	11,862	80	307		1,273		1,273		10/09/2018	
76243J 10 5	RHYTHM PHARMACEUTICALS ORD			130.000	3,865	29.730	3,865	2,842				1,023		1,023		07/16/2020	
766559 60 3	RIGEL PHARMACEUTICALS ORD			680.000	2,380	3.500	2,380	1,489				925		925		12/16/2019	
76680R 20 6	RINGCENTRAL CL A ORD			175.000	66,320	378.970	66,320	14,315				36,803		36,803		10/09/2018	
767754 87 2	RITE AID ORD			220.000	3,483	15.830	3,483	2,039				79		79		10/15/2019	
770323 10 3	ROBERT HALF ORD			255.000	15,932	62.480	15,932	15,945		347		(171)		(171)		10/09/2018	
77311W 10 1	ROCKET COMPANIES CL A ORD			261.000	5,277	20.220	5,277	5,397				(119)		(119)		10/20/2020	
77313F 10 6	ROCKET PHARMACEUTICALS ORD			125.000	6,855	54.840	6,855	3,005				4,010		4,010		12/16/2019	
773903 10 9	ROCKWELL AUTOMAT ORD			265.000	66,465	250.810	66,465	18,368		1,094		12,757		12,757		10/09/2018	
775133 10 1	ROGERS ORD			40.000	6,212	155.290	6,212	5,357				1,222		1,222		10/09/2018	
77543R 10 2	ROKU CL A ORD			235.000	78,025	332.020	78,025	20,903				45,326		45,326		07/16/2020	
775711 10 4	ROLLINS ORD			615.000	24,028	39.070	24,028	11,482		201		9,376		9,376		06/23/2017	
776696 10 6	ROPER TECHNOLOGIES ORD			241.000	103,893	431.090	103,893	20,003		494		18,523		18,523		02/23/2011	
778296 10 3	ROSS STORES ORD			809.000	99,353	122.810	99,353	57,087		60		21,262		21,262		04/17/2020	

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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
780287 10 8	ROYAL GOLD ORD.			150.000	15,954	106.360	15,954	11,207		168		(2,384)		(2,384)		10/09/2018	
781846 20 9	RUSH ENTERPRISES CL A ORD.			157.000	6,503	41.420	6,503	4,381		64		1,391		1,391		03/19/2019	
783332 10 9	RUTHS HOSPITALITY GROUP ORD.			105.000	1,862	17.730	1,862	2,384		16		(424)		(424)		06/28/2019	
783549 10 8	RYDER SYSTEM ORD.			120.000	7,411	61.760	7,411	8,344		269		894		894		10/09/2018	
78377T 10 7	RYMAN HOSPITALITY PROP REIT ORD.			170.000	11,519	67.760	11,519	14,122		315		(3,213)		(3,213)		10/09/2018	
783859 10 1	S AND T BANCORP ORD.			85.000	2,111	24.840	2,111	3,643		95		(1,313)		(1,313)		10/09/2018	
78409V 10 4	S&P GLOBAL ORD.			555.000	182,445	328.730	182,445	104,246		1,487		30,902		30,902		10/09/2018	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD.			255.000	71,943	282.130	71,943	39,742		474		10,491		10,491		10/09/2018	
784117 10 3	SEI INVESTMENTS ORD.			410.000	23,563	57.470	23,563	21,737	152	287		(3,284)		(3,284)		06/23/2017	
784305 10 4	SJW GROUP ORD.			100.000	6,936	69.360	6,936	6,250		128		(170)		(170)		03/19/2019	
78440X 10 1	SL GREEN RLTY REIT ORD.			175.000	10,427	59.580	10,427	16,585	350	620		(5,291)		(5,291)		10/09/2018	
78442P 10 6	SLM ORD.			865.000	10,717	12.390	10,717	9,299		104		3,010		3,010		10/09/2018	
78454L 10 0	SM ENERGY ORD.			320.000	1,958	6.120	1,958	1,907				51		51		12/15/2020	
784635 10 4	SPX ORD.			170.000	9,272	54.540	9,272	5,420				622		622		10/09/2018	
78463M 10 7	SPS COMMERCE ORD.			80.000	8,687	108.590	8,687	3,576				4,254		4,254		10/09/2018	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD.			520.000	37,830	72.750	37,830	27,612		276		5,902		5,902		10/09/2018	
78469C 10 3	SP PLUS ORD.			50.000	1,442	28.830	1,442	1,596				(680)		(680)		06/28/2019	
78469X 10 7	SPX FLOW ORD.			160.000	9,274	57.960	9,274	7,755				1,454		1,454		10/09/2018	
78486Q 10 1	SVB FINANCIAL GROUP ORD.			140.000	54,296	387.830	54,296	38,953				15,343		15,343		10/20/2020	
78489X 10 3	SVMK ORD.			365.000	9,326	25.550	9,326	6,669				2,803		2,803		10/15/2019	
78573L 10 6	SABRA HEALTH CARE REIT ORD.			710.000	12,333	17.370	12,333	16,124		959		(2,819)		(2,819)		10/09/2018	
78648T 10 0	SAFETY INSURANCE GROUP ORD.			30.000	2,337	77.900	2,337	2,585		108		(439)		(439)		10/09/2018	
78667J 10 8	SAGE THERAPEUTICS ORD.			115.000	9,949	86.510	9,949	14,675				1,647		1,647		10/09/2018	
78709Y 10 5	SAIA ORD.			60.000	10,848	180.800	10,848	3,981				5,261		5,261		10/09/2018	
78781P 10 5	SAILPOINT TECHNOLOGIES HOLDINGS ORD.			210.000	11,180	53.240	11,180	5,884				6,224		6,224		10/09/2018	
79466L 30 2	SALESFORCE.COM ORD.			2,008.000	446,840	222.530	446,840	280,726				120,259		120,259		10/09/2018	
79546E 10 4	SALLY BEAUTY HOLDINGS ORD.			450.000	5,868	13.040	5,868	7,979				(2,345)		(2,345)		10/09/2018	
800013 10 4	SANDERSON FARMS ORD.			45.000	5,949	132.200	5,949	4,517		63		(1,981)		(1,981)		10/09/2018	
800363 10 3	SANDY SPRING BANCORP ORD.			130.000	4,185	32.190	4,185	5,101		156		(740)		(740)		10/09/2018	
800422 10 7	JOHN B SANFILIPPO AND SON ORD.			20.000	1,577	78.860	1,577	1,593		70		(248)		(248)		06/28/2019	
800677 10 6	SANGAMO THERAPEUTICS ORD.			400.000	6,242	15.605	6,242	5,608				2,894		2,894		10/09/2018	
801056 10 2	SANMINA ORD.			150.000	4,784	31.890	4,784	3,726				(353)		(353)		10/09/2018	
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD.			305.000	6,716	22.020	6,716	5,963		201		(412)		(412)		10/09/2018	
803607 10 0	SAREPTA THERAPEUTICS ORD.			170.000	28,983	170.490	28,983	21,961				7,047		7,047		10/09/2018	
806037 10 7	SCANSOURCE ORD.			55.000	1,451	26.380	1,451	1,790				(581)		(581)		06/28/2019	
806407 10 2	HENRY SCHEIN ORD.			330.000	22,064	66.860	22,064	19,193				46		46		08/08/2018	
806857 10 8	SCHLUMBERGER ORD.			3,050.000	66,582	21.830	66,582	55,018	476	307		11,563		11,563		10/20/2020	
806882 10 6	SCHNITZER STEEL INDUSTRIES CL A ORD.			100.000	3,191	31.910	3,191	2,616		75		1,023		1,023		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
807066 10 5	SCHOLASTIC ORD			65.000	1,625	25.000	1,625	2,148		39		(874)		(874)		08/14/2019	
808513 10 5	CHARLES SCHWAB ORD			3,596.000	190,732	53.040	190,732	142,781		2,092		27,157		27,157		10/20/2020	
808541 10 6	SCHWEITZER MAUD ORD			125.000	5,026	40.210	5,026	4,263		220		(223)		(223)		08/14/2019	
808625 10 7	SCIENCE APPLICATIONS INTERNATIAL ORD			170.000	16,089	94.640	16,089	12,913		252		1,295		1,295		10/09/2018	
80874P 10 9	SCIENTIFIC GAMES ORD			220.000	9,128	41.490	9,128	4,996				3,236		3,236		03/19/2019	
810186 10 6	SCOTTS MIRACLE GRO ORD			90.000	17,923	199.140	17,923	6,999		666		8,366		8,366		10/09/2018	
811054 40 2	EW SCRIPPS CL A ORD			225.000	3,438	15.280	3,438	2,988		45		(95)		(95)		10/15/2019	
811707 80 1	SEACOAST BANKING OF FLORIDA ORD			115.000	3,387	29.450	3,387	3,390				(129)		(129)		10/09/2018	
81181C 10 4	SEAGEN ORD			280.000	49,039	175.140	49,039	20,958				17,046		17,046		10/09/2018	
811904 10 1	SEACOR HOLDINGS ORD			40.000	1,658	41.450	1,658	1,900				(68)		(68)		06/28/2019	
81211K 10 0	SEALED AIR ORD			355.000	16,255	45.790	16,255	13,316		227		2,116		2,116		10/09/2018	
81282V 10 0	SEAWORLD ENTERTAINMENT ORD			205.000	6,476	31.590	6,476	5,982				(25)		(25)		10/09/2018	
81617J 30 1	SELECT ENERGY SERVICES CL A ORD			235.000	964	4.100	964	2,728				(1,217)		(1,217)		06/28/2019	
81619Q 10 5	SELECT MEDICAL HOLDINGS ORD			250.000	6,915	27.660	6,915	4,485				1,080		1,080		10/09/2018	
816300 10 7	SELECTIVE INSURANCE GROUP ORD			135.000	9,042	66.980	9,042	8,442		127		242		242		10/09/2018	
816850 10 1	SEMTECH ORD			145.000	10,453	72.090	10,453	7,362				2,783		2,783		10/09/2018	
816851 10 9	SEMPRA ENERGY ORD			760.000	96,832	127.410	96,832	65,006	794	3,118		(18,293)		(18,293)		06/22/2018	
81725T 10 0	SENSIENT TECH ORD			95.000	7,008	73.770	7,008	7,326		148		730		730		10/09/2018	
81750R 10 2	SERES THERAPEUTICS ORD			144.000	3,528	24.500	3,528	4,609				(1,081)		(1,081)		10/20/2020	
81752R 10 0	SERITAGE GROWTH PROPERTIES CL A ORD			130.000	1,908	14.680	1,908	6,219				(3,302)		(3,302)		10/09/2018	
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD			400.000	19,640	49.100	19,640	15,961		312		1,228		1,228		10/09/2018	
81761L 10 2	SERVICE PROPERTIES TRUST ORD			375.000	4,309	11.490	4,309	10,448		214		(4,815)		(4,815)		10/09/2018	
81762P 10 2	SERVICENOW ORD			460.000	253,198	550.430	253,198	83,453				123,331		123,331		10/09/2018	
81768T 10 8	SERVISFIRST BANCSHARES ORD			180.000	7,252	40.290	7,252	6,878	36	126		470		470		10/09/2018	
819047 10 1	SHAKE SHACK CL A ORD			90.000	7,630	84.780	7,630	5,558				2,269		2,269		10/09/2018	
82312B 10 6	SHENANDOAH TELECOMMUNICATIONS ORD			110.000	4,758	43.250	4,758	4,300		37		180		180		10/09/2018	
824348 10 6	SHERWIN WILLIAMS ORD			189.000	138,898	734.910	138,898	57,133		1,013		28,609		28,609		10/09/2018	
82489T 10 4	SHOCKWAVE MEDICAL ORD			100.000	10,372	103.720	10,372	3,752				6,620		6,620		04/17/2020	
825698 10 3	SHYFT GROUP ORD			145.000	4,115	28.380	4,115	2,134		15		1,494		1,494		10/15/2019	
82669G 10 4	SIGNATURE BANK ORD			120.000	16,235	135.290	16,235	13,970		269		(158)		(158)		10/09/2018	
826919 10 2	SILICON LABORATORIES ORD			95.000	12,097	127.340	12,097	7,981				1,079		1,079		10/09/2018	
827048 10 9	SILGAN HOLDINGS ORD			210.000	7,787	37.080	7,787	5,569		101		1,260		1,260		06/22/2018	
82710M 10 0	SILK ROAD MEDICAL ORD			70.000	4,409	62.980	4,409	3,193				1,215		1,215		07/16/2020	
828730 20 0	SIMMONS FIRST NATIONAL CL A ORD			360.000	7,772	21.590	7,772	10,584	61	241		(1,872)		(1,872)		10/09/2018	
828806 10 9	SIMON PROP GRP REIT ORD			357.000	30,445	85.280	30,445	18,245	464	1,678		(22,734)		(22,734)		04/17/2009	
82900L 10 2	SIMPLY GOOD FOODS ORD			260.000	8,154	31.360	8,154	5,226				733		733		03/19/2019	
829073 10 5	SIMPSON MANUF ORD			160.000	14,952	93.450	14,952	11,094		147		2,115		2,115		10/09/2018	
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD			195.000	6,211	31.850	6,211	5,700		156		(291)		(291)		10/09/2018	
82968B 10 3	SIRIUS XM HOLDINGS ORD			4,218.800	26,874	6.370	26,874	26,114		230		(3,291)		(3,291)		10/09/2018	

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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
82981J 10 9	SITE CENTERS ORD			615.000	6,224	10.120	6,224	7,669	31	246		(2,399)		(2,399)		10/09/2018	
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD			100.000	15,863	158.630	15,863	6,768				6,798		6,798		10/09/2018	
83001A 10 2	SIX FLAGS ENTERTAINMENT ORD			280.000	9,548	34.100	9,548	18,564		70		(3,083)		(3,083)		10/09/2018	
830566 10 5	SKECHERS USA CL A ORD			305.000	10,962	35.940	10,962	8,101				(2,211)		(2,211)		10/09/2018	
830830 10 5	SKYLINE CHAMPION ORD			210.000	6,497	30.940	6,497	5,748				(160)		(160)		06/28/2019	
830879 10 2	SKYWEST ORD			110.000	4,434	40.310	4,434	5,796		29		(2,675)		(2,675)		10/09/2018	
83088M 10 2	SKYWORKS SOLUTIONS ORD			386.000	59,012	152.880	59,012	30,650		726		12,352		12,352		10/09/2018	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD			865.000	37,122	42.916	37,122	27,394				9,728		9,728		07/16/2020	
83125X 10 3	SLEEP NUMBER ORD			105.000	8,595	81.860	8,595	4,992				3,425		3,425		03/19/2019	
831754 10 6	SMITH WESSON BRANDS ORD			215.000	3,816	17.750	3,816	1,573	11	11		2,243		2,243		06/28/2019	
831865 20 9	A O SMITH ORD			305.000	16,720	54.820	16,720	15,928		299		2,190		2,190		10/09/2018	
83200N 10 3	SMARTSHEET CL A ORD			255.000	17,669	69.290	17,669	12,341				6,214		6,214		06/28/2019	
832696 40 5	JM SMUCKER ORD			280.000	32,368	115.600	32,368	18,976		997		3,212		3,212		08/22/2011	
833034 10 1	SNAP ON ORD			120.000	20,537	171.140	20,537	5,537		536		209		209		09/28/2010	
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD		C	110.000	35,103	319.120	35,103	18,112				16,992		16,992		07/16/2020	
83418M 10 3	SOLARIS OILFIELD INFRASTRUC CL A ORD			115.000	936	8.140	936	1,722		48		(674)		(674)		06/28/2019	
83545G 10 2	SONIC AUTOMOTIVE CL A ORD			95.000	3,664	38.570	3,664	2,218	10	38		719		719		06/28/2019	
835495 10 2	SONOCO PRODUCTS ORD			230.000	13,628	59.250	13,628	11,735		396		(568)		(568)		06/23/2017	
83570H 10 8	SONOS ORD			300.000	7,017	23.390	7,017	4,073				2,331		2,331		10/15/2019	
83587F 20 2	SORRENTO THERAPEUTICS ORD			500.000	3,413	6.825	3,413	1,335				1,723		1,723		06/28/2019	
838518 10 8	S JERSEY INDS ORD			350.000	7,543	21.550	7,543	12,649		416		(4,001)		(4,001)		10/09/2018	
840441 10 9	SOUTH STATE ORD			251.000	18,147	72.300	18,147	21,756		368		(4,321)		(4,321)		10/09/2018	
842587 10 7	SOUTHERN ORD			2,445.000	150,196	61.430	150,196	96,604		6,210		(5,550)		(5,550)		10/09/2018	
84265V 10 5	SOUTHERN COPPER ORD			190.000	12,373	65.120	12,373	8,024		285		4,302		4,302		10/09/2018	
84470P 10 9	SOUTHSIDE BANCSHARES ORD			70.000	2,172	31.030	2,172	2,344		91		(428)		(428)		04/22/2019	
844741 10 8	SOUTHWEST AIRLINES ORD			1,361.000	63,436	46.610	63,436	41,514		490		(10,031)		(10,031)		10/09/2018	
844895 10 2	SOUTHWEST GAS HOLDINGS ORD			190.000	11,543	60.750	11,543	15,593		428		(2,892)		(2,892)		10/09/2018	
845467 10 9	SOUTHWSTN ENER ORD			1,250.000	3,725	2.980	3,725	7,200				700		700		10/09/2018	
847215 10 0	SPARTANNASH ORD			80.000	1,393	17.410	1,393	1,007		62		254		254		10/15/2019	
84763A 10 8	SPECTRUM PHARMACEUTICALS ORD			400.000	1,364	3.410	1,364	6,000				(92)		(92)		10/09/2018	
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD			95.000	7,283	76.660	7,283	6,212		160		1,175		1,175		09/27/2019	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD			280.000	10,945	39.090	10,945	10,392				553		553		12/15/2020	
848577 10 2	SPIRIT AIRLINES ORD			270.000	6,602	24.450	6,602	11,837				(4,282)		(4,282)		10/09/2018	
84857L 10 1	SPIRE ORD			115.000	7,365	64.040	7,365	8,563	75	286		(2,216)		(2,216)		10/09/2018	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			236.000	9,480	40.170	9,480	9,357	148	796		(2,126)		(2,126)		10/09/2018	
848637 10 4	SPLUNK ORD			365.000	62,010	169.890	62,010	38,029				7,344		7,344		10/09/2018	
848ESC 01 8	SPIRIT MTA REIT			180.000	180	1.000	180	1,501		90		1,404		1,404		06/28/2019	
84920Y 10 6	SPORTSMANS WAREHOUSE HOLDINGS ORD			170.000	2,984	17.550	2,984	2,671				313		313		07/16/2020	

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

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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
85208M 10 2	SPROUTS FARMERS MARKET ORD			270.000	5,427	20.100	5,427	7,220				203		203		10/09/2018	
852234 10 3	SQUARE CL A ORD			945.000	205,670	217.640	205,670	95,938				129,454		129,454		12/15/2020	
852312 30 5	STAAR SURGICAL ORD			100.000	7,922	79.220	7,922	4,164				4,405		4,405		10/09/2018	
85254J 10 2	STAG INDUSTRIAL REIT ORD			420.000	13,154	31.320	13,154	11,302	50	604		(105)		(105)		10/09/2018	
852857 20 0	STAMPS.COM ORD			35.000	6,867	196.190	6,867	7,470				3,943		3,943		10/09/2018	
853666 10 5	STANDARD MOTOR ORD			80.000	3,237	40.460	3,237	3,626		40		(1,021)		(1,021)		06/28/2019	
854231 10 7	STANDEX INTL ORD			25.000	1,938	77.520	1,938	2,667		23		(46)		(46)		10/09/2018	
854502 10 1	STANLEY BLACK AND DECKER ORD			301.000	53,747	178.560	53,747	15,609		837		3,859		3,859		03/01/2010	
855244 10 9	STARBUCKS ORD			2,712.000	290,130	106.980	290,130	19,187		4,556		51,691		51,691		10/09/2018	
85571B 10 5	STARWOOD PROPERTY REIT			880.000	16,984	19.300	16,984	19,738	422	1,690		(4,893)		(4,893)		06/22/2018	
858119 10 0	STEEL DYNAMICS ORD			549.000	20,242	36.870	20,242	20,022	137	183		2,218		2,218		10/20/2020	
858155 20 3	STEELCASE CL A ORD			340.000	4,607	13.550	4,607	5,950	34	141		(2,349)		(2,349)		10/09/2018	
858586 10 0	STEPAN ORD			80.000	9,546	119.320	9,546	6,781		90		1,350		1,350		10/09/2018	
858912 10 8	STERICYCLE ORD			210.000	14,559	69.330	14,559	11,367				1,159		1,159		10/09/2018	
858CVR 02 0	STEMLINE THERAPEUTICS CVR RIGHTS			170.000	170	1.000	170					170		170		06/12/2020	
85917A 10 0	STERLING BAN ORD			780.000	14,024	17.980	14,024	17,441		218		(2,418)		(2,418)		10/09/2018	
859241 10 1	STERLING CONSTRUCTION ORD			110.000	2,047	18.610	2,047	1,743				498		498		10/15/2019	
860372 10 1	STEWART INFO SVC ORD			90.000	4,352	48.360	4,352	3,643		108		681		681		06/28/2019	
860630 10 2	STIFEL FINANCIAL ORD			225.000	11,354	50.460	11,354	7,682		102		1,548		1,548		10/09/2018	
860897 10 7	STITCH FIX CL A ORD			170.000	9,982	58.720	9,982	5,437				5,620		5,620		06/28/2019	
861025 10 4	STOCK YARDS BANCORP ORD			45.000	1,822	40.480	1,822	1,627		49		(26)		(26)		06/28/2019	
86183P 10 2	STONERIDGE ORD			100.000	3,023	30.230	3,023	3,154				91		91		06/28/2019	
861896 10 8	STONEX GROUP ORD			60.000	3,474	57.900	3,474	2,375				544		544		06/28/2019	
862121 10 0	STORE CAPITAL ORD			520.000	17,670	33.980	17,670	14,763	187	733		(1,695)		(1,695)		10/09/2018	
86272C 10 3	STRATEGIC EDUCATION ORD			50.000	4,767	95.330	4,767	6,479		120		(3,179)		(3,179)		10/09/2018	
86333M 10 8	STRIDE, INC			90.000	1,913	21.260	1,913	2,998				82		82		03/19/2019	
863667 10 1	STRYKER ORD			802.000	196,522	245.040	196,522	78,963	505	1,845		28,150		28,150		06/23/2017	
864159 10 8	STURM RUGER ORD			35.000	2,277	65.070	2,277	1,906		228		631		631		06/28/2019	
866082 10 0	SUMMIT HOTEL PROPERTIES REIT ORD			410.000	3,694	9.010	3,694	5,383		74		(1,365)		(1,365)		10/09/2018	
86614U 10 0	SUMMIT MATERIALS CL A ORD			450.000	9,036	20.080	9,036	7,632				(1,719)		(1,719)		10/09/2018	
866674 10 4	SUN COMMUNITIES REIT ORD			220.000	33,429	151.950	33,429	21,869	174	686		407		407		10/09/2018	
86722A 10 3	SUNCOKE ENERGY ORD			270.000	1,175	4.350	1,175	2,397		65		(508)		(508)		06/28/2019	
86745K 10 4	SUNNOVA ENERGY INTERNATIONAL ORD			144.000	6,499	45.130	6,499	4,507				1,992		1,992		10/20/2020	
867652 40 6	SUNPOWER ORD			208.000	5,333	25.640	5,333	3,623				1,710		1,710		10/20/2020	
86771W 10 5	SUNRUN ORD			325.500	22,583	69.380	22,583	5,517				16,505		16,505		07/16/2020	
867892 10 1	SUNSTONE HOTEL INVESTORS REIT ORD			490.000	5,552	11.330	5,552	7,629		314		(1,269)		(1,269)		10/09/2018	
868459 10 8	SUPERNUS PHARMACEUTICALS ORD			190.000	4,780	25.160	4,780	8,964				274		274		10/09/2018	
868873 10 0	SURMODICS ORD			50.000	2,176	43.520	2,176	2,158				105		105		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
87105L 10 4	SWITCH CL A ORD			250.000	4,093	16.370	4,093	3,272		40		388		388		06/28/2019	
871237 10 3	SYKES ENTERPRISES ORD			155.000	5,839	37.670	5,839	4,235				105		105		04/22/2019	
87157D 10 9	SYNAPTICS ORD			75.000	7,230	96.400	7,230	2,888				525		525		10/09/2018	
871607 10 7	SYNOPSYS ORD			345.000	89,438	259.240	89,438	25,654				41,414		41,414		06/23/2017	
87161C 50 1	SYNOVUS FINANCIAL ORD			334.000	10,812	32.370	10,812	15,026	110	431		(2,281)		(2,281)		10/09/2018	
87162W 10 0	SYNNEX ORD			95.000	7,737	81.440	7,737	3,402				4,335		4,335		12/18/2018	
87165B 10 3	SYNCHRONY FINANCIAL ORD			1,350.000	46,859	34.710	46,859	42,066		1,188		(1,755)		(1,755)		10/09/2018	
87166B 10 2	SYNEOS HEALTH CL A ORD			140.000	9,538	68.130	9,538	6,696				1,212		1,212		10/09/2018	
871829 10 7	SYSCO ORD			1,121.000	83,245	74.260	83,245	42,249		2,018		(12,645)		(12,645)		06/23/2017	
87184Q 10 7	SYROS PHARMACEUTICALS ORD			165.000	1,790	10.850	1,790	1,939				(149)		(149)		07/16/2020	
872307 10 3	TCF FINANCIAL ORD			344.996	12,765	37.000	12,765	16,552		777		(3,364)		(3,364)		10/09/2018	
872540 10 9	TJX ORD			2,776.000	189,573	68.290	189,573	36,771		638		20,070		20,070		12/21/2012	
872590 10 4	T MOBILE US ORD			1,275.000	171,934	134.850	171,934	85,788				76,153		76,153		10/09/2018	
87265H 10 9	TRI POINTE GROUP ORD			520.000	8,970	17.250	8,970	6,240				582		582		10/09/2018	
87266J 10 4	TPI COMPOSITES ORD			120.000	6,334	52.780	6,334	2,272				4,112		4,112		10/15/2019	
87266M 10 7	TPG RE FINANCE TRUST ORD			210.000	2,230	10.620	2,230	4,050	80	265		(2,027)		(2,027)		06/28/2019	
87305R 10 9	TTM TECHNOLOGIES ORD			370.000	5,104	13.795	5,104	5,361				(464)		(464)		10/09/2018	
873379 10 1	TABULA RASA HEALTHCA ORD			70.000	2,999	42.840	2,999	5,336				(409)		(409)		10/09/2018	
87357P 10 0	TACTILE SYSTEMS TECHNOLOGY ORD			70.000	3,146	44.940	3,146	3,425				(1,580)		(1,580)		04/22/2019	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			260.000	54,025	207.790	54,025	32,323				21,702		21,702		04/17/2020	
875372 20 3	TANDEM DIABETES CARE ORD			135.000	12,917	95.680	12,917	4,722				4,869		4,869		10/09/2018	
875465 10 6	TANGER FACTORY REIT ORD			360.000	3,586	9.960	3,586	7,862		257		(1,717)		(1,717)		10/09/2018	
876030 10 7	TAPESTRY ORD			636.000	19,767	31.080	19,767	22,593		215		2,614		2,614		10/09/2018	
87612E 10 6	TARGET ORD			1,155.000	203,892	176.530	203,892	98,949		3,095		55,810		55,810		10/09/2018	
87724P 10 6	TAYLOR MORRISON HOME ORD			289.000	7,413	25.650	7,413	4,867				1,095		1,095		12/18/2018	
878155 10 0	TEAM ORD			120.000	1,308	10.900	1,308	2,022				(608)		(608)		08/14/2019	
87874R 10 0	TECHTARGET ORD			90.000	5,320	59.110	5,320	2,047				2,971		2,971		08/14/2019	
87901J 10 5	TEGNA ORD			880.000	12,276	13.950	12,276	12,675	62	246		(2,411)		(2,411)		03/18/2014	
87918A 10 5	TELADOC HEALTH ORD			241.000	48,190	199.960	48,190	24,200				21,532		21,532		07/16/2020	
879360 10 5	TELEDYNE TECH ORD			80.000	31,358	391.980	31,358	11,096				3,635		3,635		08/08/2018	
879369 10 6	TELEFLEX ORD			105.000	43,215	411.570	43,215	26,010		143		3,689		3,689		10/09/2018	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			230.000	4,271	18.570	4,271	7,413		156		(1,578)		(1,578)		10/09/2018	
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD			420.000	11,340	27.000	11,340	5,312				(9,289)		(9,289)		10/09/2018	
88025T 10 2	TENABLE HOLDINGS ORD			189.000	9,877	52.260	9,877	7,059				2,818		2,818		10/20/2020	
88025U 10 9	10X GENOMICS CL A ORD			125.000	17,700	141.600	17,700	11,136				6,564		6,564		07/16/2020	
88033G 40 7	TENET HEALTHCARE ORD			330.000	13,177	39.930	13,177	9,669				627		627		10/09/2018	
880345 10 3	TENNANT ORD			70.000	4,912	70.170	4,912	5,025		62		(543)		(543)		10/09/2018	
880349 10 5	TENNECO CL A ORD			200.000	2,120	10.600	2,120	8,000				(500)		(500)		10/09/2018	
88076W 10 3	TERADATA ORD			250.000	5,618	22.470	5,618	8,925				(1,075)		(1,075)		10/09/2018	

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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
880770 10 2	TERADYNE ORD			380.000	45,562	119.900	45,562	12,924		152		19,646		19,646		10/09/2018	
880779 10 3	TEREX ORD			260.000	9,071	34.890	9,071	10,067		31		1,329		1,329		10/09/2018	
88087E 10 0	TERMINIX GLOBAL HOLDINGS ORD			310.000	15,816	51.020	15,816	13,649				3,832		3,832		10/09/2018	
88146M 10 1	TERRENO REALTY REIT ORD			150.000	8,777	58.510	8,777	5,609	44	165		656		656		10/09/2018	
88160R 10 1	TESLA ORD			1,720.000	1,213,752	705.670	1,213,752	101,286				844,185		844,185		12/15/2020	
88162G 10 3	TETRA TECH ORD			120.000	13,894	115.780	13,894	8,194		79		3,554		3,554		10/09/2018	
88224Q 10 7	TEXAS CAPITAL BANCSHARES ORD			200.000	11,900	59.500	11,900	16,440				546		546		10/09/2018	
882508 10 4	TEXAS INSTRUMENTS ORD			2,127.000	349,105	164.130	349,105	71,443		7,912		76,232		76,232		06/23/2017	
882681 10 9	TEXAS ROADHOUSE ORD			150.000	11,724	78.160	11,724	10,131		54		3,276		3,276		10/09/2018	
883203 10 1	TEXTRON ORD			624.000	30,158	48.330	30,158	21,953	12			8,205		8,205		10/20/2020	
88322Q 10 8	TG THERAPEUTICS ORD			220.000	11,444	52.020	11,444	1,903				9,002		9,002		06/28/2019	
88337F 10 5	ODP ORD			123.000	3,604	29.300	3,604	3,641				(37)		(37)		10/09/2018	
88338N 10 7	THERAPEUTICSMD ORD			780.000	940	1.205	940	3,321				(940)		(940)		04/22/2019	
88339J 10 5	TRADE DESK CL A ORD			90.000	72,090	801.000	72,090	11,604				48,710		48,710		10/09/2018	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			915.000	426,189	465.780	426,189	58,096	201	778		128,933		128,933		01/20/2016	
88362T 10 3	THERMON GROUP HOLDINGS ORD			130.000	2,032	15.630	2,032	3,334				(1,452)		(1,452)		06/28/2019	
885160 10 1	THOR INDUSTRIES ORD			125.000	11,624	92.990	11,624	9,908	51	201		2,338		2,338		10/09/2018	
88554D 20 5	3D SYSTEMS ORD			430.000	4,506	10.480	4,506	7,645				744		744		10/09/2018	
88579Y 10 1	3M ORD			950.000	166,051	174.790	166,051	70,455		5,586		(1,549)		(1,549)		07/27/2017	
88642R 10 9	TIDEWATER ORD			160.000	1,382	8.640	1,382	2,480				(1,702)		(1,702)		10/15/2019	
886547 10 8	TIFFANY ORD			215.000	28,262	131.450	28,262	26,436		624		(473)		(473)		10/09/2018	
887389 10 4	TIMKEN ORD			145.000	11,217	77.360	11,217	6,835		164		3,052		3,052		10/09/2018	
88870R 10 2	TIVITY HEALTH ORD			173.551	3,400	19.590	3,400	5,424				(131)		(131)		03/08/2019	
889478 10 3	TOLL BROTHERS ORD			265.000	11,520	43.470	11,520	8,403		117		1,049		1,049		10/09/2018	
890110 10 9	TOMPKINS FINANCIAL ORD			30.000	2,118	70.600	2,118	2,447		63		(627)		(627)		06/28/2019	
89055F 10 3	TOPBUILD ORD			75.000	13,806	184.080	13,806	3,940				6,075		6,075		10/09/2018	
891092 10 8	TORO ORD			250.000	23,710	94.840	23,710	14,043	66	250		3,793		3,793		10/09/2018	
89214P 10 9	TOWNE BANK ORD			150.000	3,522	23.480	3,522	4,610	27	108		(651)		(651)		10/09/2018	
892356 10 6	TRACTOR SUPPLY ORD			265.000	37,254	140.580	37,254	23,598		398		12,492		12,492		10/09/2018	
892672 10 6	TRADEWEB MARKETS CL A ORD			190.000	11,866	62.450	11,866	10,256		30		1,609		1,609		07/16/2020	
893641 10 0	TRANSDIGM GROUP ORD			120.000	74,262	618.850	74,262	42,146		3,900		7,062		7,062		10/09/2018	
89374L 10 4	TRANSLATE BIO ORD			200.000	3,686	18.430	3,686	3,634				52		52		07/16/2020	
89400J 10 7	TRANSUNION ORD			245.000	24,309	99.220	24,309	17,571		74		3,334		3,334		10/09/2018	
89417E 10 9	TRAVELERS COMPANIES ORD			586.000	82,257	140.370	82,257	30,361		1,975		2,004		2,004		03/28/2007	
894650 10 0	TREDEGAR ORD			60.000	1,002	16.700	1,002	1,373	7	380		(339)		(339)		12/16/2019	
89469A 10 4	TREEHOUSE FOODS ORD			130.000	5,524	42.490	5,524	5,981				(1,005)		(1,005)		10/09/2018	
89531P 10 5	TREX ORD			260.000	21,767	83.720	21,767	9,036				7,435		7,435		10/09/2018	
896215 20 9	TRIMAS ORD			95.000	3,009	31.670	3,009	2,832				25		25		10/09/2018	

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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
896239 10 0	TRIMBLE ORD.			575.000	38,393	66.770	38,393	23,719				14,421		14,421		10/09/2018	
896288 10 7	TRINET GROUP ORD.			90.000	7,254	80.600	7,254	4,871				2,159		2,159		10/09/2018	
896522 10 9	TRINITY INDUSTRIES ORD.			210.000	5,542	26.390	5,542	5,912		160		2,871		2,871		10/09/2018	
89653L 10 6	BROADMARK REALTY CAPITAL ORD.			300.000	3,060	10.200	3,060	2,785	18	90		275		275		07/16/2020	
896749 10 8	TRIPLE S MANAGEMENT CL B ORD.			49.000	1,046	21.350	1,046	1,112				140		140		06/28/2019	
89678F 10 0	TRISTATE CAPITAL HOLDINGS ORD.			60.000	1,044	17.400	1,044	1,297				(523)		(523)		10/15/2019	
89679E 30 0	TRIUMPH BANCORP ORD.			85.000	4,127	48.550	4,127	2,469				895		895		06/28/2019	
896818 10 1	TRIUMPH GROUP ORD.			200.000	2,512	12.560	2,512	4,782		8		(2,542)		(2,542)		04/22/2019	
896945 20 1	TRIPADVISOR ORD.			235.000	6,763	28.780	6,763	11,235				(376)		(376)		10/09/2018	
89785L 10 7	TRUECAR ORD.			425.000	1,785	4.200	1,785	2,175				(234)		(234)		12/16/2019	
89785X 10 1	TRUEBLUE ORD.			80.000	1,495	18.690	1,495	1,967				(430)		(430)		04/22/2019	
898202 10 6	TRUPANION ORD.			65.000	7,781	119.710	7,781	1,950				5,346		5,346		08/14/2019	
89832Q 10 9	TRUIST FINANCIAL ORD.			3,360.000	161,045	47.930	161,045	154,105		6,048		(28,190)		(28,190)		10/09/2018	
898402 10 2	TRUSTMARK ORD.			145.000	3,960	27.310	3,960	4,974		133		(1,044)		(1,044)		10/09/2018	
898697 20 6	TUCOWS ORD.		C	20.000	1,478	73.890	1,478	1,220				242		242		06/28/2019	
899896 10 4	TUPPERWARE BRANDS ORD.			195.000	6,316	32.390	6,316	6,065				4,643		4,643		10/09/2018	
90041T 10 8	TURNING POINT THERAPEUTICS ORD.			60.000	7,311	121.850	7,311	2,965				4,346		4,346		04/17/2020	
901109 10 8	TUTOR PERINI ORD.			160.000	2,072	12.950	2,072	2,485				14		14		10/15/2019	
90138F 10 2	TWILIO CL A ORD.			305.000	103,243	338.500	103,243	26,380				70,159		70,159		07/16/2020	
90184D 10 0	TWIST BIOSCIENCE ORD.			90.000	12,716	141.290	12,716	2,610				10,826		10,826		06/28/2019	
90184L 10 2	TWITTER ORD.			1,780.000	96,387	54.150	96,387	52,118				39,338		39,338		10/09/2018	
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD.			827.000	5,268	6.370	5,268	12,132	141	604		(6,823)		(6,823)		10/09/2018	
902104 10 8	II VI ORD.			228.004	17,319	75.960	17,319	8,633				10,281		10,281		09/24/2019	
90214J 10 1	2U ORD.			160.000	6,402	40.010	6,402	11,203				2,563		2,563		10/09/2018	
902252 10 5	TYLER TECHNOLOGIES ORD.			90.000	39,287	436.520	39,287	19,141				12,285		12,285		10/09/2018	
902494 10 3	TYSON FOODS CL A ORD.			664.000	42,788	64.440	42,788	27,255		1,132		(17,662)		(17,662)		10/09/2018	
902653 10 4	UDR REIT ORD.			675.000	25,940	38.430	25,940	26,095		960		(5,582)		(5,582)		10/09/2018	
902681 10 5	UGI ORD.			480.000	16,781	34.960	16,781	22,217	158	629		(4,896)		(4,896)		10/09/2018	
902788 10 8	UMB FINANCIAL ORD.			100.000	6,899	68.990	6,899	7,247	32	124		35		35		10/09/2018	
90278Q 10 8	UFP INDUSTRIES ORD.			135.000	7,495	55.520	7,495	4,633		81		1,056		1,056		10/09/2018	
902973 30 4	US BANCORP ORD.			3,148.000	146,665	46.590	146,665	79,227	1,322	5,289		(39,980)		(39,980)		12/18/2018	
903002 10 3	UMH PROPERTIES REIT ORD.			80.000	1,185	14.810	1,185	1,146		58		(74)		(74)		10/15/2019	
90328M 10 7	USANA HEALTH SCIENCES ORD.			25.000	1,928	77.100	1,928	2,746				(36)		(36)		10/09/2018	
90333L 20 1	US CONCRETE ORD.			60.000	2,398	39.970	2,398	2,981				(101)		(101)		06/28/2019	
90337L 10 8	US PHYSICAL THERAPY ORD.			50.000	6,013	120.250	6,013	5,678		16		295		295		10/09/2018	
90346E 10 3	US SILICA HOLDINGS ORD.			295.000	2,071	7.020	2,071	6,059		24		257		257		10/09/2018	
90353T 10 0	UBER TECHNOLOGIES ORD.			3,784.000	192,984	51.000	192,984	111,339				81,645		81,645		10/20/2020	
90353W 10 3	UBIQUITI ORD.			30.000	8,355	278.510	8,355	2,635		54		2,686		2,686		10/09/2018	
90384S 30 3	ULTA BEAUTY ORD.			120.000	34,459	287.160	34,459	33,083				4,082		4,082		10/09/2018	

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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
90385V 10 7	ULTRA CLEAN HOLDINGS ORD			155.000	4,828	31.150	4,828	2,157				1,190		1,190		06/28/2019	
90400D 10 8	ULTRAGENYX PHARMACEUTICAL ORD			130.000	17,996	138.430	17,996	9,247				13,865		13,865		10/09/2018	
904214 10 3	UMPQUA HOLDINGS ORD			505.000	7,646	15.140	7,646	10,529		424		(1,293)		(1,293)		10/09/2018	
904311 10 7	UNDER ARMOUR CL A ORD			435.000	7,469	17.170	7,469	8,443				(1,927)		(1,927)		10/09/2018	
904311 20 6	UNDER ARMOUR CL C ORD			436.000	6,488	14.880	6,488	7,730				(1,875)		(1,875)		10/09/2018	
904708 10 4	UNIFIRST ORD			30.000	6,351	211.690	6,351	5,004	8	30		291		291		10/09/2018	
907818 10 8	UNION PACIFIC ORD			1,571.000	327,114	208.220	327,114	65,831		6,095		43,093		43,093		07/27/2017	
909214 30 6	UNISYS ORD			210.000	4,133	19.680	4,133	2,041				1,642		1,642		06/28/2019	
909218 12 5	UNIT CORPORATION WTS			7.000	7	1.000	7	5,708				(5,701)		(5,701)		10/09/2018	
90984P 30 3	UNITED COMMUNITY BANKS ORD			310.000	8,816	28.440	8,816	8,572	56	223		(756)		(756)		10/09/2018	
909907 10 7	UNITED BANKSHARES ORD			281.000	9,104	32.400	9,104	9,630	98	322		(985)		(985)		06/28/2019	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			660.000	28,545	43.250	28,545	42,872				(29,594)		(29,594)		02/05/2018	
910340 10 8	UNITED FIRE GROUP ORD			45.000	1,130	25.100	1,130	2,180		51		(838)		(838)		06/28/2019	
911163 10 3	UNITED NATURAL FOODS ORD			200.000	3,194	15.970	3,194	5,786				1,442		1,442		10/09/2018	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			1,635.000	275,334	168.400	275,334	137,648		6,605		83,941		83,941		07/27/2017	
911363 10 9	UNITED RENTAL ORD			165.000	38,265	231.910	38,265	25,204				10,748		10,748		10/09/2018	
912008 10 9	US FOODS ORD			505.000	16,822	33.310	16,822	14,913				(4,333)		(4,333)		10/09/2018	
912909 10 8	US STEEL ORD			500.000	8,385	16.770	8,385	14,615		20		2,680		2,680		10/09/2018	
91307C 10 2	UNITED THERAPEUTICS ORD			100.000	15,179	151.790	15,179	12,518				6,371		6,371		10/09/2018	
91324P 10 2	UNITEDHEALTH GRP ORD			2,186.000	766,586	350.680	766,586	173,956		10,558		123,946		123,946		06/23/2017	
91325V 10 8	UNITI GROUP ORD			660.000	7,742	11.730	7,742	12,837	99	442		2,323		2,323		10/09/2018	
91336L 10 7	UNIVAR SOLUTIONS ORD			460.000	8,745	19.010	8,745	13,552				(2,406)		(2,406)		10/09/2018	
913456 10 9	UNIVERSAL ORD			55.000	2,674	48.610	2,674	3,644		168		(465)		(465)		10/09/2018	
91347P 10 5	UNIVERSAL DISPLAY ORD			95.000	21,831	229.800	21,831	11,052		57		2,254		2,254		10/09/2018	
913483 10 3	UNIVERSAL ELECTRONICS ORD			50.000	2,623	52.460	2,623	2,231				10		10		08/14/2019	
91359E 10 5	UNVL HEALTH RTY REIT ORD			25.000	1,607	64.270	1,607	1,870		69		(1,327)		(1,327)		04/22/2019	
91359V 10 7	UNIVERSAL INSURANCE HOLDINGS ORD			60.000	907	15.110	907	2,906		46		(773)		(773)		10/09/2018	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			170.000	23,375	137.500	23,375	19,805		34		(1,013)		(1,013)		10/09/2018	
91544A 10 9	UPLAND SOFTWARE ORD			90.000	4,130	45.890	4,130	4,097				916		916		06/28/2019	
91688F 10 4	UPWORK ORD			370.000	12,772	34.520	12,772	5,162				7,611		7,611		07/16/2020	
917047 10 2	URBAN OUTFITTERS ORD			155.000	3,968	25.600	3,968	6,183				(336)		(336)		10/09/2018	
91704F 10 4	URBAN EDGE PROPERTIES ORD			430.000	5,564	12.940	5,564	9,198	198	95		(2,683)		(2,683)		10/09/2018	
917286 20 5	URSTADT BIDDLE CL A REIT ORD			65.000	918	14.130	918	1,365		50		(696)		(696)		06/28/2019	
91734M 10 3	US ECOLOGY ORD			80.000	2,906	36.330	2,906	5,491		14		(1,726)		(1,726)		10/09/2018	
918204 10 8	VF ORD			755.000	64,485	85.410	64,485	19,080		1,457		(10,759)		(10,759)		04/09/2012	
91822J 10 3	VBI VACCINES ORD			685.000	1,884	2.750	1,884	3,439				(1,555)		(1,555)		07/16/2020	
91879Q 10 9	VAIL RESORTS ORD			109.000	30,407	278.960	30,407	24,601		106		4,949		4,949		10/20/2020	
91913Y 10 0	VALERO ENERGY ORD			940.000	53,176	56.570	53,176	52,608		2,842		2,329		2,329		04/17/2020	

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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
919794 10 7	VALLEY NATIONAL ORD			1,554.000	15,167	9.760	15,167	17,478	171	684		(2,626)		(2,626)		08/14/2019	
920253 10 1	VALMONT INDS ORD			75.000	13,120	174.930	13,120	11,385	34	129		1,886		1,886		06/22/2018	
92047W 10 1	VALVOLINE ORD			530.000	12,264	23.140	12,264	10,658		246		917		917		10/09/2018	
921659 10 8	VANDA PHARMACEUTICALS ORD			200.000	2,628	13.140	2,628	5,032				(654)		(654)		12/18/2018	
922107 10 7	VAPOTHERM ORD			75.000	2,015	26.860	2,015	3,708				(1,694)		(1,694)		07/16/2020	
92214X 10 6	VAREX IMAGING ORD			150.000	2,502	16.680	2,502	5,138				(1,970)		(1,970)		03/19/2019	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			210.000	36,752	175.010	36,752	16,743				6,930		6,930		08/28/2017	
922280 10 2	VARONIS SYSTEMS ORD			70.000	11,453	163.610	11,453	4,446				6,013		6,013		10/09/2018	
92240M 10 8	VECTOR GROUP ORD			430.000	5,010	11.650	5,010	5,430		344		(748)		(748)		10/09/2018	
922417 10 0	VEECO INSTRUMENTS ORD			195.000	3,385	17.360	3,385	2,431				522		522		04/22/2019	
92242T 10 1	VECTRUS ORD			25.000	1,243	49.720	1,243	1,014				(39)		(39)		06/28/2019	
92243A 20 0	VAXART ORD			175.000	999	5.710	999	2,795				(1,796)		(1,796)		07/16/2020	
922475 10 8	VEEVA SYSTEMS ORD			305.000	83,036	272.250	83,036	28,768				40,135		40,135		10/09/2018	
92276F 10 0	VENTAS REIT ORD			860.000	42,174	49.040	42,174	46,758	387	2,137		(7,482)		(7,482)		10/09/2018	
92337F 10 7	VERACYTE ORD			190.000	9,299	48.940	9,299	5,416				3,994		3,994		06/28/2019	
92339V 30 8	VEREIT ORD			500.000	18,895	37.790	18,895	18,125	39			770		770		10/09/2018	
92343E 10 2	VERISIGN ORD			130.000	28,132	216.400	28,132	19,244				3,084		3,084		10/09/2018	
92343V 10 4	VERIZON COMMUNICATIONS ORD			9,615.000	564,881	58.750	564,881	360,301		23,773		(25,480)		(25,480)		10/09/2018	
92343X 10 0	VERINT SYSTEMS ORD			145.000	9,741	67.180	9,741	6,789				1,714		1,714		10/09/2018	
923451 10 8	VERITEX HOLDINGS ORD			180.000	4,619	25.660	4,619	4,687		122		(625)		(625)		04/22/2019	
92345Y 10 6	VERISK ANALYTICS ORD			370.000	76,808	207.590	76,808	30,234		400		21,553		21,553		06/23/2017	
92346J 10 8	VERICEL ORD			180.000	5,558	30.880	5,558	3,399				2,426		2,426		06/28/2019	
92511U 10 2	VERRA MOBILITY CL A ORD			495.000	6,643	13.420	6,643	6,939				(282)		(282)		10/15/2019	
92531L 20 7	VERSO CL A ORD			80.000	962	12.020	962	1,028		264		(481)		(481)		10/15/2019	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			710.000	167,801	236.340	167,801	136,475				11,358		11,358		12/15/2020	
92536C 10 3	VERU ORD			140.000	1,211	8.650	1,211	1,330				(119)		(119)		12/15/2020	
92537N 10 8	VERTIV HOLDINGS CL A ORD			601.000	11,221	18.670	11,221	11,209		6		12		12		10/20/2020	
92552R 40 6	VIAD ORD			80.000	2,894	36.170	2,894	4,628		16		(2,506)		(2,506)		04/22/2019	
92552V 10 0	VIASAT ORD			130.000	4,245	32.650	4,245	8,169				(5,271)		(5,271)		10/09/2018	
925550 10 5	VIAVI SOLUTIONS ORD			525.000	7,862	14.975	7,862	6,337				(13)		(13)		10/09/2018	
92556H 20 6	VIACOMCBS CL B ORD			1,260.000	46,948	37.260	46,948	34,746	302			12,201		12,201		10/20/2020	
92556V 10 6	VIATRIS ORD			1,600.000	29,984	18.740	29,984	10,314				19,670		19,670		08/25/2011	
925652 10 9	VICI PPTYS ORD			1,085.000	27,668	25.500	27,668	23,338	358	1,326		(54)		(54)		10/09/2018	
92672L 10 7	VIEWRAY ORD			290.000	1,108	3.820	1,108	2,554				(116)		(116)		06/28/2019	
92686J 10 6	VIKING THERAPEUTICS ORD			260.000	1,464	5.630	1,464	2,157				(621)		(621)		06/28/2019	
92764N 10 2	VIR BIOTECHNOLOGY ORD			105.000	2,812	26.780	2,812	5,140				(2,328)		(2,328)		07/16/2020	
92823T 10 8	VIRNETX HOLDING ORD			255.000	1,288	5.050	1,288	1,538		255		319		319		10/15/2019	
92826C 83 9	VISA CL A ORD			3,915.000	856,328	218.730	856,328	138,288		4,776		120,699		120,699		06/23/2017	
92827P 10 2	VIRTUSA ORD			110.000	5,624	51.130	5,624	5,792				638		638		10/09/2018	

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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
92828Q 10 9	VIRTUS INVESTMENT PARTNERS ORD			20.000	4,340	217.000	4,340	2,147		57		1,906		1,906		06/28/2019	
928298 10 8	VISHAY INTERTECH ORD			305.000	6,317	20.710	6,317	5,749		116		(177)		(177)		10/09/2018	
928377 10 0	VISTA OUTDOOR ORD			230.000	5,465	23.760	5,465	1,458				3,744		3,744		10/15/2019	
92839U 20 6	VISTEON ORD			110.000	13,807	125.520	13,807	9,495				4,282		4,282		10/09/2018	
92840M 10 2	VISTRA ORD			1,125.000	22,118	19.660	22,118	28,485		608		(3,746)		(3,746)		10/09/2018	
928563 40 2	VMWARE CL A ORD			120.000	16,831	140.260	16,831	17,864				(1,384)		(1,384)		10/09/2018	
92857F 10 7	VOCERA COMMUNICATIONS ORD			125.000	5,191	41.530	5,191	3,989				2,596		2,596		06/28/2019	
92886T 20 1	VONAGE HOLDINGS ORD			530.000	6,829	12.885	6,829	7,388				2,912		2,912		10/09/2018	
928881 10 1	VONTIER ORD			226.000	7,553	33.420	7,553	7,205				348		348		06/22/2018	
929089 10 0	VOYA FINANCIAL ORD			290.000	17,055	58.810	17,055	14,981		174		(629)		(629)		10/09/2018	
92915B 10 6	VOYAGER THERAPEUTICS ORD			100.000	715	7.150	715	2,721				(680)		(680)		06/28/2019	
929160 10 9	VULCAN MATERIALS ORD			307.000	45,531	148.310	45,531	45,027		104		504		504		10/20/2020	
929236 10 7	WD-40 ORD			30.000	7,970	265.680	7,970	4,860		80		2,146		2,146		10/09/2018	
929328 10 2	WSFS FINANCIAL ORD			115.000	5,161	44.880	5,161	5,529		55		102		102		10/09/2018	
92936U 10 9	W P CAREY REIT ORD			425.000	29,997	70.580	29,997	27,971	445	1,770		(4,021)		(4,021)		10/09/2018	
92939U 10 6	WEC ENERGY GROUP ORD			740.000	68,102	92.030	68,102	22,385		1,872		(148)		(148)		08/22/2011	
929566 10 7	WABASH NATL ORD			210.000	3,618	17.230	3,618	3,416		67		533		533		06/28/2019	
930059 10 0	WADDELL REED FINANCIAL CL A ORD			255.000	6,495	25.470	6,495	5,347		255		2,231		2,231		10/09/2018	
931142 10 3	WALMART ORD			3,231.000	465,749	144.150	465,749	181,999	1,745	6,947		81,777		81,777		06/23/2017	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			1,306.000	52,083	39.880	52,083	33,904		2,416		(24,918)		(24,918)		11/20/2007	
93148P 10 2	WALKER & DUNLOP ORD			65.000	5,981	92.020	5,981	3,219		94		1,777		1,777		10/09/2018	
93627C 10 1	WARRIOR MET COAL ORD			205.000	4,371	21.320	4,371	5,353		41		39		39		06/28/2019	
938824 10 9	WASHINGTON FEDERAL ORD			170.000	4,376	25.740	4,376	5,420		150		(1,855)		(1,855)		10/09/2018	
939653 10 1	WASHINGTON REIT ORD			185.000	4,002	21.630	4,002	5,446	56	222		(1,397)		(1,397)		10/09/2018	
940610 10 8	WASHINGTON TRUST BANCORP ORD			35.000	1,568	44.800	1,568	1,826	18	71		(315)		(315)		06/28/2019	
94106L 10 9	WASTE MANAGEMENT ORD			975.000	114,982	117.930	114,982	47,196		2,126		3,871		3,871		06/23/2017	
941848 10 3	WATERS ORD			140.000	34,639	247.420	34,639	10,198				1,928		1,928		08/22/2011	
942622 20 0	WATSCO ORD			100.000	22,655	226.550	22,655	15,545		693		4,640		4,640		06/23/2017	
942749 10 2	WATTS INDUSTRIES CL A ORD			60.000	7,302	121.700	7,302	4,651		55		1,316		1,316		10/09/2018	
94419L 10 1	WAYFAIR CL A ORD			150.000	33,872	225.810	33,872	19,158				20,316		20,316		10/09/2018	
947890 10 9	WEBSTER FINANCIAL ORD			205.000	8,641	42.150	8,641	12,759		328		(2,298)		(2,298)		10/09/2018	
948741 10 3	WEINGARTEN RLTY REIT ORD			430.000	9,318	21.670	9,318	12,384		557		(4,115)		(4,115)		10/09/2018	
949090 10 4	WELBILT ORD			520.000	6,864	13.200	6,864	9,849				(1,253)		(1,253)		10/09/2018	
949746 10 1	WELLS FARGO ORD			8,880.000	267,998	30.180	267,998	229,856		4,221		(78,582)		(78,582)		12/15/2020	
95040Q 10 4	WELLTOWER ORD			965.000	62,358	64.620	62,358	60,614		2,606		(16,559)		(16,559)		10/09/2018	
95058W 10 0	WENDYS ORD			415.000	9,097	21.920	9,097	7,250		120		(120)		(120)		10/09/2018	
950755 10 8	WERNER ENTERPRISES ORD			140.000	5,491	39.220	5,491	4,770	13	50		396		396		10/09/2018	
950810 10 1	WESBANCO ORD			210.000	6,292	29.960	6,292	9,106	67	267		(1,644)		(1,644)		10/09/2018	

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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
95082P 10 5	WESCO INTL ORD			108.000	8,478	78.500	8,478	5,702				2,658		2,658		06/22/2020	
955306 10 5	WEST PHARM SVC ORD			170.000	48,163	283.310	48,163	16,028		111		22,607		22,607		06/22/2018	
957090 10 3	WESTAMERICA BANCORPORATION ORD			60.000	3,317	55.290	3,317	3,661		98		(749)		(749)		10/09/2018	
957638 10 9	WESTERN ALLIANCE ORD			390.000	23,381	59.950	23,381	22,417		390		1,151		1,151		10/09/2018	
95790D 10 5	WESTERN ASSET MORTGAGE CAP REIT ORD			120.000	391	3.260	391	1,189	7	43		(848)		(848)		10/15/2019	
958102 10 5	WESTERN DIGITAL ORD			690.000	38,219	55.390	38,219	37,557		690		(5,575)		(5,575)		10/09/2018	
959802 10 9	WESTERN UNION ORD			945.000	20,733	21.940	20,733	17,180		851		(4,574)		(4,574)		10/09/2018	
960413 10 2	WESTLAKE CHEM ORD			135.000	11,016	81.600	11,016	10,885		144		1,546		1,546		10/09/2018	
96145D 10 5	WESTROCK ORD			590.000	25,683	43.530	25,683	26,703		628		366		366		10/09/2018	
96208T 10 4	WEX ORD			100.000	20,353	203.530	20,353	18,806				(593)		(593)		10/09/2018	
962166 10 4	WEYERHAEUSER REIT			1,730.000	58,007	33.530	58,007	52,834		882		5,761		5,761		10/09/2018	
963320 10 6	WHIRLPOOL ORD			140.000	25,269	180.490	25,269	14,883		679		4,614		4,614		10/09/2018	
966084 20 4	WHITESTONE REIT ORD			90.000	717	7.970	717	1,142		54		(509)		(509)		06/28/2019	
968223 20 6	JOHN WILEY SONS CL A ORD			95.000	4,338	45.660	4,338	6,104	33	130		(272)		(272)		06/22/2018	
969457 10 0	WILLIAMS ORD			1,934.000	38,777	20.050	38,777	39,678		2,472		4,646	9,735	(5,089)		10/20/2020	
969904 10 1	WILLIAMS SONOMA ORD			175.000	17,822	101.840	17,822	10,775		345		4,970		4,970		10/09/2018	
971378 10 4	WILLSCOT MOBILE MINI HOLDIN CL A ORD			368.000	8,527	23.170	8,527	5,012				3,514		3,514		07/16/2020	
974155 10 3	WINGSTOP ORD			65.000	8,616	132.550	8,616	4,529		358		3,011		3,011		10/09/2018	
974637 10 0	WINNEBAGO INDS ORD			70.000	4,196	59.940	4,196	2,705		32		487		487		06/28/2019	
97650W 10 8	WINTRUST FINANCIAL ORD			210.000	12,829	61.090	12,829	18,327		235		(2,060)		(2,060)		10/09/2018	
97717P 10 4	WISDOMTREE INVESTMENTS ORD			570.000	3,050	5.350	3,050	2,798		68		291		291		10/15/2019	
978097 10 3	WOLVERINE WORLD WIDE ORD			320.000	10,000	31.250	10,000	11,597	32	128		(797)		(797)		10/09/2018	
980745 10 3	WOODWARD ORD			125.000	15,191	121.530	15,191	9,683		65		386		386		10/09/2018	
98138H 10 1	WORKDAY CL A ORD			395.000	94,646	239.610	94,646	52,014				29,688		29,688		10/09/2018	
98138J 20 6	WORKHORSE GROUP ORD			250.000	4,945	19.780	4,945	3,975				970		970		07/16/2020	
98139A 10 5	WORKIVA CL A ORD			120.000	10,994	91.620	10,994	5,886				5,948		5,948		03/19/2019	
981419 10 4	WORLD ACCEPTANCE ORD			20.000	2,044	102.220	2,044	3,281				316		316		06/28/2019	
981475 10 6	WORLD FUEL SERVICES ORD			140.000	4,362	31.160	4,362	3,920	14	56		(1,716)		(1,716)		10/09/2018	
98156Q 10 8	WORLD WRESTLING ENTERTAINM CL A ORD			170.000	8,169	48.050	8,169	14,790		82		(2,859)		(2,859)		10/09/2018	
981811 10 2	WORTHINGTON INDS ORD			85.000	4,364	51.340	4,364	3,688		83		779		779		10/09/2018	
98262P 10 1	WW INTERNATIONAL ORD			150.000	3,660	24.400	3,660	9,825				(2,072)		(2,072)		10/09/2018	
98310W 10 8	WYNDHAM DESTINATIONS ORD			190.000	8,523	44.860	8,523	7,446		304		(1,298)		(1,298)		10/09/2018	
98311A 10 5	WYNDHAM HOTELS RESORTS ORD			210.000	12,482	59.440	12,482	11,082		118		(708)		(708)		10/09/2018	
983134 10 7	WYNN RESORTS ORD			225.000	25,387	112.830	25,387	26,768		225		(5,859)		(5,859)		10/09/2018	
983793 10 0	XPO LOGISTICS ORD			210.000	25,032	119.200	25,032	22,691				8,295		8,295		10/09/2018	
98389B 10 0	XCEL ENERGY ORD			1,340.000	89,338	66.670	89,338	30,655	576	2,271		4,261		4,261		08/22/2011	
98390M 10 3	XPERI HOLDING ORD			418.000	8,736	20.900	8,736	10,874		122		(881)		(881)		04/22/2019	
983919 10 1	XILINX ORD			515.000	73,012	141.770	73,012	14,137		778		22,660		22,660		09/30/2011	
984017 10 3	XENIA HOTELS AND RESORTS REIT ORD			450.000	6,840	15.200	6,840	10,467		248		(2,885)		(2,885)		10/09/2018	

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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
98401F 10 5	XENCOR ORD			180.000	7,853	43.630	7,853	6,179				1,663		1,663		10/09/2018	
98419M 10 0	XYLEM ORD			410.000	41,734	101.790	41,734	30,516		426		9,430		9,430		10/09/2018	
98421M 10 6	XEROX HOLDINGS ORD			415.000	9,624	23.190	9,624	10,881	104	415		(5,677)		(5,677)		10/09/2018	
984241 10 9	Y MABS THERAPEUTICS ORD			115.000	5,694	49.510	5,694	4,332				1,362		1,362		07/16/2020	
985817 10 5	YELP ORD			160.000	5,227	32.670	5,227	7,142				(346)		(346)		10/09/2018	
98585N 10 6	YEXT ORD			320.000	5,030	15.720	5,030	6,419				416		416		10/09/2018	
98585X 10 4	YETI HOLDINGS ORD			220.000	15,063	68.470	15,063	5,309				9,754		9,754		04/17/2020	
988498 10 1	YUM BRANDS ORD			700.000	75,992	108.560	75,992	24,894		1,316		5,481		5,481		06/23/2017	
98850P 10 9	YUM CHINA ORD		C	835.000	47,670	57.090	47,670	19,653		200		7,582		7,582		10/09/2018	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			120.000	46,120	384.330	46,120	18,887				15,467		15,467		10/09/2018	
98936J 10 1	ZENDESK ORD			260.000	37,211	143.120	37,211	16,458				17,287		17,287		10/09/2018	
98954M 10 1	ZILLOW GROUP CL A ORD			130.000	17,672	135.940	17,672	5,135				11,726		11,726		10/09/2018	
98954M 20 0	ZILLOW GROUP CL C ORD			310.000	40,238	129.800	40,238	12,233				25,997		25,997		10/09/2018	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			480.000	73,963	154.090	73,963	60,922	115	461		2,117		2,117		10/09/2018	
989701 10 7	ZIONS BANCORPORATION ORD			370.000	16,073	43.440	16,073	19,122		503		(3,138)		(3,138)		10/09/2018	
98973P 10 1	ZIOPHARM ONCOLGY ORD			550.000	1,386	2.520	1,386	2,271				(1,210)		(1,210)		04/22/2019	
98974P 10 0	ZIX ORD			220.000	1,899	8.630	1,899	1,999				407		407		06/28/2019	
98978L 20 4	ZOGENIX ORD			160.000	3,198	19.990	3,198	6,554				(5,142)		(5,142)		10/09/2018	
98978V 10 3	ZOETIS CL A ORD			1,101.000	182,216	165.500	182,216	49,233		881		36,498		36,498		10/09/2018	
98980G 10 2	ZSCALER ORD			160.000	31,954	199.710	31,954	10,820				24,514		24,514		03/19/2019	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD			385.000	129,868	337.320	129,868	96,161				33,707		33,707		07/16/2020	
989817 10 1	ZUMIEZ ORD			45.000	1,655	36.780	1,655	1,423				101		101		12/16/2019	
98983V 10 6	ZUORA CL A ORD			360.000	5,015	13.930	5,015	5,514				(144)		(144)		06/28/2019	
98986T 10 8	ZYNGA CL A ORD			2,050.000	20,234	9.870	20,234	8,959				7,688		7,688		10/09/2018	
G0084W 10 1	ADIENT ORD		C	200.000	6,954	34.770	6,954	6,680				2,704		2,704		10/09/2018	
G01767 10 5	ALKERMES ORD		C	365.000	7,282	19.950	7,282	15,772				(164)		(164)		10/09/2018	
G0176J 10 9	ALLEGION ORD		C	210.000	24,440	116.380	24,440	18,402		269		(1,714)		(1,714)		10/09/2018	
G0250X 10 7	AMCOR ORD		C	4,320.000	50,846	11.770	50,846	44,001		1,159		3,025		3,025		10/20/2020	
G02602 10 3	AMDOCS ORD			105.000	7,448	70.930	7,448	6,615	34	133		(132)		(132)		10/09/2018	
G037AX 10 1	AMBARELLA ORD			75.000	6,887	91.820	6,887	3,270				2,345		2,345		03/19/2019	
G0403H 10 8	AON CL A ORD		C	575.000	121,480	211.270	121,480	35,685		1,024		1,714		1,714		06/23/2017	
G0450A 10 5	ARCH CAPITAL GROUP ORD		C	790.000	28,495	36.070	28,495	22,358				(5,388)		(5,388)		10/09/2018	
G0464B 10 7	ARGO GROUP INTERNATIONAL HLDGS ORD		C	70.000	3,059	43.700	3,059	4,416		87		(1,544)		(1,544)		10/09/2018	
G0585R 10 6	ASSURED GUARANTY ORD		C	190.000	5,983	31.490	5,983	8,119		152		(3,331)		(3,331)		10/09/2018	
G06242 10 4	ATLASSIAN CL A ORD		C	285.000	66,653	233.870	66,653	23,171				32,356		32,356		10/09/2018	
G0684D 10 7	ATHENE HOLDING CL A ORD		C	265.000	11,432	43.140	11,432	13,740				(1,031)		(1,031)		10/09/2018	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	190.000	9,574	50.390	9,574	10,001	80	312		(1,720)		(1,720)		11/27/2017	
G0750C 10 8	AXALTA COATING SYSTEMS ORD			485.000	13,847	28.550	13,847	13,701				(897)		(897)		07/28/2016	

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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
G0772R 20 8	BANK NT BUTTERFIELD AND SON ORD		C	205.000	6,388	31.160	6,388	10,816		361		(1,201)		(1,201)		10/09/2018	
G11196 10 5	BIOHAVEN PHARMACEUTICAL HOLDING ORD			130.000	11,142	85.710	11,142	6,505				4,065		4,065		03/19/2019	
G1151C 10 1	ACCENTURE CL A ORD		C	1,539.000	402,002	261.210	402,002	116,275		5,048		77,935		77,935		06/23/2017	
G14838 10 9	MIMECAST ORD		C	125.000	7,105	56.840	7,105	4,998				2,108		2,108		07/16/2020	
G16962 10 5	BUNGE ORD			315.000	20,658	65.580	20,658	22,025		630		2,529		2,529		10/09/2018	
G1890L 10 7	CAPRI HOLDINGS LTD		C	325.000	13,650	42.000	13,650	4,112				9,538		9,538		04/17/2020	
G1991C 10 5	CARDTRONICS CL A ORD		C	140.000	4,942	35.300	4,942	4,789				(1,309)		(1,309)		10/09/2018	
G2143T 10 3	CIMPRESS ORD		C	40.000	3,510	87.740	3,510	4,852				(1,521)		(1,521)		10/09/2018	
G29183 10 3	EATON ORD		C	923.000	110,889	120.140	110,889	52,490		2,695		23,463		23,463		12/18/2018	
G3075P 10 1	ENSTAR GROUP ORD		C	40.000	8,196	204.890	8,196	8,200				(79)		(79)		10/09/2018	
G3198U 10 2	ESSENT GROUP ORD		C	245.000	10,584	43.200	10,584	10,263		157		(2,154)		(2,154)		10/09/2018	
G3223R 10 8	EVEREST RE GROUP ORD		C	40.000	9,364	234.090	9,364	9,085		248		(1,710)		(1,710)		01/30/2018	
G3323L 10 0	FABRINET ORD		C	80.000	6,207	77.590	6,207	3,526				1,020		1,020		10/09/2018	
G36738 10 5	FRESH DEL MONTE PRODUCE ORD			70.000	1,685	24.070	1,685	1,886		21		(764)		(764)		06/28/2019	
G3922B 10 7	GENPACT ORD		C	485.000	20,060	41.360	20,060	13,727		189		(393)		(393)		08/28/2017	
G4388N 10 6	HELEN OF TROY ORD		C	55.000	12,220	222.190	12,220	6,835				2,332		2,332		10/09/2018	
G4412G 10 1	HERBALIFE NUTRITION ORD			230.000	11,052	48.050	11,052	11,995				87		87		10/09/2018	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		C	450.000	32,918	73.150	32,918	8,420				16,628		16,628		10/09/2018	
G4740B 10 5	ICHOR HOLDINGS ORD			85.000	2,562	30.145	2,562	2,009				(266)		(266)		06/28/2019	
G47567 10 5	IHS MARKIT ORD		C	915.000	82,194	89.830	82,194	48,614		622		13,249		13,249		10/09/2018	
G4863A 10 8	INTERNATIONAL GAME TECHNOLOGY ORD		C	390.000	6,607	16.940	6,607	6,899		78		768		768		10/09/2018	
G491BT 10 8	INVESCO ORD			870.000	15,164	17.430	15,164	18,975		674		(479)		(479)		10/09/2018	
G5005R 10 7	JAMES RIVER GROUP HOLDINGS ORD		C	65.000	3,195	49.150	3,195	3,048		78		516		516		06/28/2019	
G50871 10 5	JAZZ PHARMACEUTICALS ORD		C	125.000	20,631	165.050	20,631	13,880				6,751		6,751		04/17/2020	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		C	1,724.004	80,321	46.590	80,321	43,997	448	1,793		10,137		10,137		10/09/2018	
G5494J 10 3	LINDE ORD		C	1,215.000	320,165	263.510	320,165	134,199		4,680		61,491		61,491		12/18/2018	
G5509L 10 1	LIVANOVA ORD		C	110.000	7,283	66.210	7,283	12,921				(1,014)		(1,014)		10/09/2018	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	1,525.000	72,499	47.540	72,499	28,182	92	366		31,995		31,995		10/09/2018	
G5960L 10 3	MEDTRONIC ORD		C	3,108.000	364,071	117.140	364,071	220,976	1,803	6,962		11,469		11,469		12/29/2016	
G6095L 10 9	APTIV ORD		C	620.000	80,780	130.290	80,780	47,473		136		21,898		21,898		10/09/2018	
G6359F 13 7	NABORS INDUSTRIES ORD		C	27.000	1,572	58.230	1,572	9,105				(7,532)		(7,532)		10/09/2018	
G6518L 10 8	NIELSEN HOLDINGS ORD			825.000	17,218	20.870	17,218	22,193		198		4,529		4,529		10/09/2018	
G65773 10 6	NORDIC AMERICAN TANKERS ORD		C	330.000	974	2.950	974	1,287		149		(650)		(650)		10/15/2019	
G6674U 10 8	NOVOCURE ORD		C	230.000	39,799	173.040	39,799	10,992				20,417		20,417		10/09/2018	
G6700G 10 7	NVENT ELECTRIC ORD		C	355.000	8,268	23.290	8,268	9,457		249		(813)		(813)		10/09/2018	
G6S01W 10 8	PARAGON OFFSHORE PLC			5.000	0	0.025	0	0						0		08/04/2014	
G72800 10 8	PROTHENA ORD		C	120.000	1,441	12.010	1,441	1,561				(458)		(458)		12/16/2019	
G7496G 10 3	RENAISSANCERE ORD		C	135.000	22,386	165.820	22,386	16,554		189		(4,077)		(4,077)		06/22/2018	

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
G7738W 10 6	SFL ORD		C	340.000	2,135	6.280	2,135	4,252		340		(2,808)		(2,808)		06/28/2019	
G7S00T 10 4	PENTAIR ORD		C	520.000	27,607	53.090	27,607	21,694		395		3,754		3,754		10/09/2018	
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD		C	355.000	18,723	52.740	18,723	16,227				(401)		(401)		10/09/2018	
G81276 10 0	SIGNET JEWELERS ORD		C	215.000	5,863	27.270	5,863	13,195		80		1,783		1,783		10/09/2018	
G8473T 10 0	STERIS ORD		C	205.000	38,856	189.540	38,856	16,914		316		7,610		7,610		06/23/2017	
G85158 10 6	STONECO CL A ORD		C	410.000	34,407	83.920	34,407	16,487				17,920		17,920		07/16/2020	
G8807B 10 6	THERAVANCE BIOPHARMA ORD		C	170.000	3,021	17.770	3,021	5,306				(1,380)		(1,380)		10/09/2018	
G8827U 10 0	THIRD POINT REINSURANCE ORD		C	185.000	1,761	9.520	1,761	1,787				(185)		(185)		08/14/2019	
G8994E 10 3	TRANE TECHNOLOGIES ORD		C	553.000	80,229	145.080	80,229	16,153		1,172		64,076		64,076		12/17/2010	
G9001E 10 2	LIBERTY LATIN AMERICA CL A ORD			105.000	1,169	11.130	1,169	1,649				(1,182)		(1,182)		08/14/2019	
G9001E 12 8	LIBERTY LATIN AMERICA CL C ORD			601.000	6,665	11.090	6,665	10,623				(3,170)		(3,170)		10/01/2020	
G9078F 10 7	TRITON INTERNATIONAL ORD		C	120.000	5,821	48.510	5,821	3,839		256		997		997		10/09/2018	
G9087Q 10 2	TRONOX HOLDINGS ORD			360.000	5,263	14.620	5,263	5,428		101		1,152		1,152		04/22/2019	
G9456A 10 0	GOLAR LNG ORD		C	205.000	1,976	9.640	1,976	5,541				(939)		(939)		10/09/2018	
G94787 10 1	WATFORD HOLDINGS ORD		C	35.000	1,211	34.600	1,211	959				330		330		06/28/2019	
G9618E 10 7	WHITE MOUNTAINS INSURANCE ORD			5.000	5,003	1,000.660	5,003	4,312		5		(574)		(574)		06/23/2017	
G96629 10 3	WILLIS TOWERS WATSON ORD		C	297.000	62,572	210.680	62,572	37,935	211	799		2,596		2,596		10/09/2018	
G97822 10 3	PERRIGO ORD		C	315.000	14,087	44.720	14,087	22,523		284		(2,186)		(2,186)		10/09/2018	
H1467J 10 4	CHUBB ORD		C	1,046.999	161,154	153.920	161,154	107,687	817	3,204		(1,822)		(1,822)		12/18/2018	
H2906T 10 9	GARMIN ORD		C	345.000	41,283	119.660	41,283	22,879		828		7,625		7,625		10/09/2018	
H8817H 10 0	TRANSOCEAN ORD		C	1,600.000	3,696	2.310	3,696	4,016				(320)		(320)		12/15/2020	
L0223L 10 1	ARDAGH GROUP CL A ORD		C	40.000	688	17.210	688	795		20		(95)		(95)		12/16/2019	
L44385 10 9	GLOBANT ORD		C	80.000	17,409	217.610	17,409	12,742				4,667		4,667		07/16/2020	
L72967 10 9	ORION ENGINEERED CARBONS ORD		C	240.000	4,114	17.140	4,114	5,137		41		(518)		(518)		06/28/2019	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD		C	300.000	94,398	314.660	94,398	43,864				49,533		49,533		06/28/2019	
L9340P 10 1	TRINSEO ORD			150.000	7,682	51.210	7,682	11,424		213		2,100		2,100		10/09/2018	
M96088 10 5	UROGEN PHARMA ORD		C	70.000	1,261	18.020	1,261	2,515				(1,075)		(1,075)		06/28/2019	
N14506 10 4	ELASTIC ORD		C	125.000	18,266	146.130	18,266	10,638				10,229		10,229		10/15/2019	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD			661.000	60,587	91.660	60,587	44,139		2,776		(1,864)		(1,864)		10/09/2018	
N72482 12 3	QIAGEN ORD		C	520.000	27,482	52.850	27,482	18,502				9,906		9,906		10/09/2018	
N96ESC 01 2	WRIGHT MEDICAL GROUP ESC		C	295.000	295	1.000	295					295		295		11/12/2020	
P31076 10 5	COPA HOLDINGS CL A ORD		C	70.000	5,406	77.230	5,406	5,858		56		(2,160)		(2,160)		10/09/2018	
P73684 11 3	ONESPAWORLD HOLDINGS ORD		C	180.000	1,825	10.140	1,825	2,789		7		(1,206)		(1,206)		06/28/2019	
V7780T 10 3	ROYAL CARIBBEAN GROUP ORD			55.000	4,108	74.690	4,108	6,771		86		(3,235)		(3,235)		10/09/2018	
Y0207T 10 0	ARDMORE SHIPPING ORD		C	75.000	245	3.270	245	683		4		(434)		(434)		10/15/2019	
Y2065G 12 1	DHT HOLDINGS ORD		C	255.000	1,334	5.230	1,334	1,836		344		(778)		(778)		10/15/2019	
Y41053 10 2	INTERNATIONAL SEAWAYS ORD			55.000	898	16.330	898	1,368		13		(739)		(739)		10/15/2019	
Y7542C 13 0	SCORPIO TANKERS ORD		C	183.000	2,048	11.190	2,048	4,222		73		(5,151)		(5,151)		08/14/2019	
Y95308 10 5	WAVE LIFE SCIENCES ORD		C	80.000	630	7.870	630	1,400				(12)		(12)		12/16/2019	

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
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					88,381,263	XXX	88,381,263	45,043,247	66,037	1,216,022	0	10,207,499	102,850	10,104,649	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
31338$ 12 3	FEDERAL HOME LOAN BANK	RF		35,127.000	3,512,700	100.000	3,512,700	3,512,700		74,878				0		05/15/2020	
41043F 20 8	HANGER ORD			150.000	3,299	21.990	3,299	2,872				(843)		(843)		06/28/2019	
62989* 10 5	NAMIC INSURANCE COMPANY, INC			4,620.000	1,454,006	314.720	1,454,006	231,000				(11,088)		(11,088)		03/11/1987	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					4,970,005	XXX	4,970,005	3,746,572	0	74,878	0	(11,931)	0	(11,931)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
21057* 10 8	CONSUMERS INSURANCE USA INC			1,000.000	38,689,556	38,863.709	38,689,556	42,198,599				1,677,475		1,677,475		09/30/2015	
59478* 10 9	MICO INSURANCE COMPANY			563.000	12,482,789	22,218.316	12,482,789	5,155,266				415,013		415,013		11/05/1997	
61944@ 10 9	MOTORISTS LIFE INSURANCE COMPANY			210,000.000	53,522,705	256.331	53,522,705	16,952,642				2,183,741		2,183,741		02/13/2003	
62006@ 10 2	ENCOVA SERVICE CORP			2.000				24,038,705				(100,000)		(100,000)		12/31/1985	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					104,695,050	XXX	104,695,050	88,345,212	0	0	0	4,176,229	0	4,176,229	0	XXX	XXX
Common Stocks - Mutual Funds																	
04314H 66 7	ARTISAN:INTL VAL ADV			567,620.773	22,528,868	39.690	22,528,868	21,135,963		203,487		1,600,085		1,600,085		11/16/2020	
04314H 85 7	ARTISAN:INTL VAL INST			910,751.617	36,302,559	39.860	36,302,559	27,549,720		357,197		2,586,535		2,586,535		11/19/2015	
9499999. Total - Common Stocks - Mutual Funds					58,831,428	XXX	58,831,428	48,685,683	0	560,684	0	4,186,620	0	4,186,620	0	XXX	XXX
9799999. Total - Common Stock					256,877,746	XXX	256,877,746	185,820,713	66,037	1,851,583	0	18,558,417	102,850	18,455,567	0	XXX	XXX
9899999. Total Common and Preferred Stock					256,877,746	XXX	256,877,746	185,820,713	66,037	1,851,583	0	18,558,417	102,850	18,455,567	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								
649791 QE 3	NEW YORK ST		06/16/2020	CITIGROUP GLOBAL MARKETS INC.		1,056,330	1,000,000	10,933
68609T A6 5	OREGON ST		07/09/2020	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	
1799999. Total - Bonds - U.S. States, Territories & Possessions						2,056,330	2,000,000	10,933
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		808,720	1,000,000	
529063 VT 3	LEXINGTON CNTY S C SCH DIST NO 001		07/08/2020	PERSHING DIV OF DLJ SEC LNDING		1,014,950	1,000,000	703
564386 SM 3	MANSFIELD TEX INDPT SCH DIST		10/08/2020	RBC CAPITAL MARKETS		1,000,000	1,000,000	
584556 GV 0	MEDICAL CTR EDL BLDG CORP MISS REV		10/01/2020	RAYMOND JAMES & ASSOCIATES		1,000,000	1,000,000	
59333F XQ 8	MIAMI-DADE CNTY FLA		05/12/2020	CITIGROUP GLOBAL MARKETS INC.		1,141,660	1,000,000	
915730 G8 2	UPPER DUBLIN PA SCH DIST		12/03/2020	RBC CAPITAL MARKETS		1,196,062	1,025,000	
98816P EF 5	YSLETA TEX INDPT SCH DIST		06/24/2020	PERSHING DIV OF DLJ SEC LNDING		1,000,000	1,000,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States						7,161,392	7,025,000	703
Bonds - U.S. Special Revenue and Special Assessment								
010609 GG 4	ALABAMA ST PUB SCH & COLLEGE AUTH		10/23/2020	WELLS FARGO BANK, N.A./SIG		1,000,000	1,000,000	
017357 K9 4	ALLEGHENY CNTY PA SAN AUTH SWR REV		09/24/2020	JANNEY MONTGOMERY SCOTT INC		1,178,110	1,000,000	
040654 YD 1	ARIZONA ST TRANSN BRD HWY REV		01/10/2020	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
047870 SP 6	ATLANTA GA WTR & WASTEWTR REV		10/15/2020	BARCLAYS CAPITAL INC		1,000,000	1,000,000	
13034A M6 4	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV		12/03/2020	PERSHING DIV OF DLJ SEC LNDING		1,000,000	1,000,000	
15567R BY 8	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE		10/15/2020	Stifel Nicolaus & Co		1,191,060	1,000,000	
15567R BZ 5	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE		10/15/2020	Stifel Nicolaus & Co		1,184,110	1,000,000	
172311 QD 7	CINCINNATI OHIO WTR SYS REV		06/18/2020	MORGAN STANLEY CO		1,000,000	1,000,000	
172311 QE 5	CINCINNATI OHIO WTR SYS REV		07/02/2020	MORGAN STANLEY CO		1,016,520	1,000,000	530
196711 SG 1	COLORADO ST CTFS PARTN		12/07/2020	PERSHING DIV OF DLJ SEC LNDING		1,126,130	1,000,000	15,583
20281P MV 1	COMMONWEALTH FING AUTH PA REV		02/19/2020	FTN FINANCIAL		1,292,825	1,250,000	3,434
220245 L9 3	CORPUS CHRISTI TEX UTIL SYS REV		07/01/2020	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	
23542J RC 1	DALLAS TEX WTRWKS & SWR SYS REV		06/16/2020	JP MORGAN SECURITIES LLC		1,021,310	1,000,000	
3132DV 7B 5	FH SD8090 - RMBS		08/28/2020	Various		3,954,377	3,837,749	2,772
3133A8 MR 5	FH QB2168 - RMBS		08/11/2020	CANTOR FITZGERALD + CO		3,362,734	3,250,000	2,167
3140K3 J2 9	FN BO7480 - RMBS		02/10/2020	WELLS FARGO SECURITIES LLC		4,968,435	4,819,337	4,418
3140KP JP 9	FN BQ3869 - RMBS		09/09/2020	Citigroup (SSB)		5,170,313	5,000,000	3,611
3140KT L7 8	FN BQ7549 - RMBS		11/23/2020	Citigroup (SSB)		4,939,192	4,762,461	3,440
3140X7 2G 3	FN FM4374 - RMBS		09/23/2020	CANTOR FITZGERALD + CO		9,937,073	9,628,655	6,954
3140X7 4F 3	FN FM4421 - RMBS		12/09/2020	Citigroup (SSB)		3,982,982	3,809,188	3,174
3140X7 XJ 3	FN FM4280 - RMBS		09/09/2020	SUNTRUST CAPITAL MARKETS, INC		6,784,367	6,550,000	4,731
3140X8 P4 3	FN FM4942 - RMBS		11/30/2020	BMO CAPITAL MARKETS		4,928,858	4,734,307	3,419
38611T DK 0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		02/12/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,250,000	1,250,000	
416498 DK 6	HARTFORD CNTY CONN MET DIST CLEAN WTR PR		08/13/2020	GOLDMAN		1,000,000	1,000,000	
45505M HZ 2	INDIANA ST FIN AUTH WASTEWATER UTIL REV		09/18/2020	CITIGROUP GLOBAL MARKETS INC.		1,172,830	1,000,000	
573903 FZ 9	MARTIN CNTY FLA HEALTH FACS AUTH HOSP RE		10/15/2020	Stifel Nicolaus & Co		1,127,950	1,000,000	12,000
57587G DF 9	MASSACHUSETTS ST HSG FIN AGY HSG REV		12/04/2020	BARCLAYS CAPITAL INC		1,000,000	1,000,000	
59447T XX 6	MICHIGAN FIN AUTH REV		01/07/2020	RBC CAPITAL MARKETS		1,009,980	1,000,000	1,974
594615 HY 5	MICHIGAN ST BLDG AUTH REV		09/11/2020	Jefferies		1,000,000	1,000,000	
594615 JE 7	MICHIGAN ST BLDG AUTH REV		10/05/2020	JP MORGAN SECURITIES INC		96,635	90,000	2,125
594615 JF 4	MICHIGAN ST BLDG AUTH REV		10/05/2020	JP MORGAN SECURITIES INC		128,561	120,000	2,833
594654 HG 3	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/28/2020	CREWS & ASSOCIATES, INC		1,016,770	1,000,000	8,575
594654 KK 0	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		06/04/2020	RBC CAPITAL MARKETS		1,000,000	1,000,000	

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
646108 Q2 9	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA		12/09/2020	WELLS FARGO BANK, N.A./SIG		1,000,000	1,000,000	
64972G XP 4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		09/24/2020	RAYMOND JAMES & ASSOCIATES		1,165,730	1,000,000	
64989K GR 1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		01/13/2020	CITIGROUP GLOBAL MARKETS INC.		1,452,950	1,000,000	9,975
66353L DM 6	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG		09/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,000,000	1,000,000	
663903 JQ 6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE		01/23/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,000,000	1,000,000	
679111 ZW 7	OKLAHOMA ST TPK AUTH TPK REV		11/30/2020	HILLTOP SECURITIES INC.		1,012,680	1,000,000	1,487
681810 NM 5	OMAHA NEB SAN SEW REV		10/15/2020	DAVIDSON (D.A.) & CO. INC.		925,000	925,000	
681810 NP 8	OMAHA NEB SAN SEW REV		10/15/2020	DAVIDSON (D.A.) & CO. INC.		1,210,000	1,210,000	
681810 NU 7	OMAHA NEB SAN SEW REV		10/15/2020	DAVIDSON (D.A.) & CO. INC.		1,000,000	1,000,000	
709235 S6 3	PENNSYLVANIA ST UNIV		12/09/2020	BARCLAYS CAPITAL INC.		1,051,980	1,000,000	5,536
72205R FQ 0	PINAL CNTY ARIZ REV OBLIGS		10/22/2020	Stifel Nicolaus & Co.		1,000,000	1,000,000	
73474T AT 7	PORT MORROW ORE TRANSMISSION FACS REV		06/12/2020	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	
762232 BW 5	RHODE ISLAND ST COMM CORP REV		05/06/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,217,310	1,000,000	
786089 JR 4	SACRAMENTO CALIF WTR REV		04/24/2020	GOLDMAN		1,000,000	1,000,000	
79765R 5A 3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		08/06/2020	Jefferies		1,108,808	1,010,000	19,553
79765R 5B 1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		01/08/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,010,920	1,000,000	96
79771F AA 5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		10/08/2020	GOLDMAN		1,000,000	1,000,000	
79771F AS 6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		10/08/2020	GOLDMAN		1,000,000	1,000,000	
80168A DF 1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE		10/01/2020	NATL FINANCIAL SERVICES CORP (NFS)		1,000,000	1,000,000	
812643 VH 4	SEATTLE WASH MUN LT & PWR REV		07/30/2020	WELLS FARGO BANK, N.A./SIG		1,201,780	1,000,000	
812643 VJ 0	SEATTLE WASH MUN LT & PWR REV		07/30/2020	WELLS FARGO BANK, N.A./SIG		1,200,770	1,000,000	
882830 AP 7	TEXAS TRANSN COMMN		06/18/2020	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	
91417K 5T 4	UNIVERSITY COLO ENTERPRISE SYS REV		07/01/2020	WELLS FARGO BANK, N.A./SIG		1,000,000	1,000,000	
914437 UT 3	UNIVERSITY MASS BLDG AUTH REV		01/09/2020	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	
917567 EZ 8	UTAH TRAN AUTH SALES TAX REV		02/06/2020	Stifel Nicolaus & Co.		1,046,690	1,000,000	7,488
92812V D8 6	VIRGINIA ST HSG DEV AUTH		05/21/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,000,000	1,000,000	
92812V K8 8	VIRGINIA ST HSG DEV AUTH		09/25/2020	RAYMOND JAMES & ASSOCIATES		1,000,000	1,000,000	
92818H SJ 1	VIRGINIA ST PUB SCH AUTH SCH FING		10/21/2020	WELLS FARGO BANK, N.A./SIG		1,210,835	1,240,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						101,656,575	97,486,696	125,875
Bonds - Industrial and Miscellaneous								
00206R HJ 4	AT&T INC.		07/21/2020	DEUTSCHE BANK SECURITIES, INC.		1,782,825	1,500,000	25,738
00287Y DC 0	ABBVIE INC.		05/14/2020	CORPORATE ACTION		810,248	750,000	4,671
05565E BK 0	BMW US CAPITAL LLC		04/06/2020	BANC OF AMERICA/FIXED INCOME		998,290	1,000,000	
065403 BC 0	BANK 2019-BNK17 A4 - CMBS		08/19/2020	MORGAN STANLEY CO.		1,171,055	1,000,000	2,063
06540B BD 0	BANK 2019-BNK21 A5 - CMBS		08/19/2020	MORGAN STANLEY CO.		1,108,203	1,000,000	1,584
08162W BB 1	BMARK 2020-B19 A4 - CMBS		09/22/2020	Citigroup (SSB)		2,019,901	2,000,000	2,491
08163A AD 5	BMARK 2020-B18 A4 - CMBS		07/24/2020	DEUTSCHE BANK SECURITIES, INC.		4,645,664	4,600,000	6,409
08163L AE 9	BMARK 2020-B21 A4 - CMBS		11/20/2020	GOLDMAN		3,029,991	3,000,000	4,119
14043M AC 5	COPAR 201 A3 - ABS		02/11/2020	RBC CAPITAL MARKETS		3,249,309	3,250,000	
172967 MT 5	CITIGROUP INC.		10/23/2020	Citigroup (SSB)		2,000,000	2,000,000	
17328P AQ 6	CITIGROUP MORTGAGE LOAN TRUST 2020-EXP2		10/28/2020	Citigroup (SSB)		1,794,297	1,750,000	3,524
17328P AX 1	CITIGROUP MORTGAGE LOAN TRUST 2020-EXP2		10/28/2020	Citigroup (SSB)		1,299,305	1,275,000	2,568
191241 AJ 7	COCA-COLA FEMSA SAB DE CV	C	08/26/2020	MORGAN STANLEY CO.		1,245,050	1,250,000	
25470D BJ 7	DISCOVERY COMMUNICATIONS LLC		05/07/2020	Citigroup (SSB)		1,000,000	1,000,000	
278642 AV 5	EBAY INC.		03/04/2020	BANC OF AMERICA/FIXED INCOME		1,995,640	2,000,000	
341081 FZ 5	FLORIDA POWER & LIGHT CO.		03/24/2020	WELLS FARGO SECURITIES LLC		1,248,725	1,250,000	

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
35137L AG 0	FOX CORP		04/03/2020	GOLDMAN		1,000,000	1,000,000	7,612
369550 AY 4	GENERAL DYNAMICS CORP		03/09/2020	BARCLAYS CAPITAL INC		1,043,860	1,000,000	7,653
43813R AC 1	HAROT 201 A3 - ABS		02/19/2020	JP MORGAN SECURITIES LLC		6,748,677	6,750,000	
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY		08/05/2020	GOLDMAN		1,000,000	1,000,000	
46647P BT 2	JPMORGAN CHASE & CO		11/12/2020	JP MORGAN SECURITIES LLC		5,500,000	5,500,000	
57636Q AP 9	MASTERCARD INC		03/24/2020	Citigroup (SSB)		998,060	1,000,000	
631005 BJ 3	NARRAGANSETT ELECTRIC CO		04/07/2020	Citigroup (SSB)		2,000,000	2,000,000	
65473P AL 9	NISOURCE INC		08/12/2020	CREDIT SUISSE SECURITIES (USA)		2,248,290	2,250,000	
666807 BS 0	NORTHROP GRUMMAN CORP		03/19/2020	JP MORGAN SECURITIES LLC		1,493,985	1,500,000	
677415 CS 8	OHIO POWER CO		03/13/2020	RBC CAPITAL MARKETS		1,248,675	1,250,000	
68902V AD 9	OTIS WORLDWIDE CORP		02/19/2020	GOLDMAN		999,990	1,000,000	
70213H AE 8	PARTNERS HEALTHCARE SYSTEM INC		01/22/2020	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
708696 BZ 1	PENNSYLVANIA ELECTRIC CO		07/20/2020	DEUTSCHE BANK SECURITIES, INC		1,150,090	1,000,000	5,100
713448 ES 3	PEPSICO INC		03/17/2020	BANC OF AMERICA/FIXED INCOME		2,735,233	2,750,000	
731572 AB 9	RALPH LAUREN CORP		06/01/2020	BANC OF AMERICA/FIXED INCOME		989,950	1,000,000	
89173F AB 6	TPMT 2017-1 A2 - RMBS		04/06/2020	MORGAN STANLEY CO		1,006,563	1,000,000	681
89175V AA 1	TPMT 182 A1 - RMBS		05/06/2020	MORGAN STANLEY CO		726,579	709,507	448
89176E AA 8	TPMT 2018-1 A1 - RMBS		05/14/2020	GOLDMAN		658,891	644,491	913
89237J AA 4	TALNT 201 A - ABS		06/01/2020	Citigroup (SSB)		1,249,928	1,250,000	
92343V FS 8	VERIZON COMMUNICATIONS INC		11/10/2020	GOLDMAN		2,999,700	3,000,000	
931427 AS 7	WALGREENS BOOTS ALLIANCE INC		04/13/2020	JP MORGAN SECURITIES LLC		999,920	1,000,000	
95002R AX 6	WFCM 2020-C56 A5 - CMBS		05/27/2020	WELLS FARGO SECURITIES LLC		1,287,401	1,250,000	255
3899999. Total - Bonds - Industrial and Miscellaneous						68,484,293	67,478,998	75,829
8399997. Total - Bonds - Part 3						179,358,591	173,990,694	213,340
8399998. Total - Bonds - Summary Item from Part 5						4,975,159	4,882,226	6,778
8399999. Total - Bonds						184,333,749	178,872,921	220,118
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
74915M 30 8	QURATE RETAIL 8 0 PRF		09/15/2020	ITG INC	26.400	5,286		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						5,286	XXX	0
8999997. Total - Preferred Stocks - Part 3						5,286	XXX	0
8999999. Total - Preferred Stocks						5,286	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00187Y 10 0	API GROUP ORD		07/16/2020	ITG INC	565.000	7,232	XXX	
00258W 10 8	AARON S COMPANY ORD		12/01/2020	ITG INC	80.000	1,251	XXX	
00287Y 10 9	ABBVIE ORD		05/08/2020	Various	930.950	78,163	XXX	
003654 10 0	ABIOMED ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	180.000	29,639	XXX	
00507V 10 9	ACTIVISION BLIZZARD ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	1,780.000	118,761	XXX	
00650F 10 9	ADAPTIVE BIOTECHNOLOGIES ORD		10/20/2020	ITG INC	209.000	10,218	XXX	
00790R 10 4	ADVANCED DRAINAGE SYSTEMS ORD		10/20/2020	ITG INC	152.000	10,768	XXX	
016255 10 1	ALIGN TECHNOLOGY ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	165.000	31,157	XXX	
01671P 10 0	ALLAKOS ORD		10/20/2020	ITG INC	67.000	5,404	XXX	
018581 10 8	ALLIANCE DATA SYSTEMS ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	165.000	6,093	XXX	
02156K 10 3	ALTICE USA CL A ORD		10/20/2020	ITG INC	838.000	23,581	XXX	
02209S 10 3	ALTRIA GROUP ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC	2,260.000	92,496	XXX	
023135 10 6	AMAZON COM ORD		12/15/2020	ITG INC	20.000	63,022	XXX	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		10/20/2020	ITG INC	936.000	28,941	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
02772A	10	9	AMERICAN NATIONAL GROUP ORD.		07/02/2020	CITIGROUP GLOBAL MARKETS INC.	25.000	2,864	XXX	
02875D	10	9	AMERICAN OUTDOOR BRANDS ORD.		08/25/2020	GOLDMAN	60.000	405	XXX	
03272L	10	8	ANAPLAN ORD.		07/16/2020	ITG INC.	530.000	23,453	XXX	
03674X	10	6	ANTERO RESOURCES ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	995.000	1,326	XXX	
037411	10	5	APACHE ORD.		12/15/2020	ITG INC.	1,040.000	16,442	XXX	
03748R	74	7	APARTMENT INVST MGT CL A REIT ORD.		12/01/2020	Various	351.314	18,343	XXX	
03750L	10	9	APARTMENT INCOME REIT ORD.		12/15/2020	CORPORATE ACTION	351.000	13,320	XXX	
03768E	10	5	APOLLO GLOBAL MANAGEMENT CL A ORD.		07/16/2020	ITG INC.	690.000	35,271	XXX	
038923	10	8	ARBOR REALTY REIT ORD.		10/20/2020	ITG INC.	288.000	3,288	XXX	
03966V	10	7	ARCONIC ORD.		04/01/2020	ITG INC.	440.000	9,390	XXX	
03969F	10	9	ARCUS BIOSCIENCES ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	135.000	3,799	XXX	
03969T	10	9	ARCTURUS THERAPEUTICS HOLDINGS ORD.		10/20/2020	ITG INC.	44.000	2,262	XXX	
03990B	10	1	ARES MANAGEMENT CL A ORD.		10/20/2020	ITG INC.	269.000	11,976	XXX	
04335A	10	5	ARVINAS ORD.		07/16/2020	ITG INC.	120.000	4,159	XXX	
05338G	10	6	AVALARA ORD.		10/20/2020	ITG INC.	107.000	16,709	XXX	
05352A	10	0	AVANTOR ORD.		10/20/2020	ITG INC.	1,227.000	31,001	XXX	
05465P	10	1	AXONICS MODULATION TECHNOLOGIES ORD.		07/16/2020	ITG INC.	125.000	4,965	XXX	
05722G	10	0	BAKER HUGHES CL A ORD.		07/16/2020	ITG INC.	1,215.000	18,699	XXX	
060505	10	4	BANK OF AMERICA ORD.		10/20/2020	ITG INC.	1,574.000	38,275	XXX	
064058	10	0	BANK OF NEW YORK MELLON ORD.		12/15/2020	ITG INC.	1,320.000	53,324	XXX	
07373V	10	5	BEAM THERAPEUTICS ORD.		10/20/2020	ITG INC.	97.000	3,073	XXX	
079823	10	0	BELLRING BRANDS CL A ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	165.000	2,569	XXX	
08862E	10	9	BEYOND MEAT ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	195.000	14,757	XXX	
090043	10	0	BILL COM HOLDINGS ORD.		10/20/2020	ITG INC.	150.000	17,223	XXX	
093712	10	7	BLOOM ENERGY CL A ORD.		07/16/2020	ITG INC.	345.000	6,016	XXX	
097023	10	5	BOEING ORD.		12/15/2020	ITG INC.	230.000	53,296	XXX	
101121	10	1	BOSTON PROPERTIES REIT ORD.		12/15/2020	ITG INC.	430.000	42,867	XXX	
10806X	10	2	BRIDGEBIO PHARMA ORD.		07/16/2020	ITG INC.	295.000	9,071	XXX	
11275Q	10	7	BROOKFIELD INFRASTRUCTURE CL A ORD.		07/16/2020	ITG INC.	135.000	6,387	XXX	
11284V	10	5	BROOKFIELD RENEWABLE CL A ORD.		10/20/2020	ITG INC.	187.000	12,860	XXX	
12503M	10	8	CBOE GLOBAL MARKETS ORD.		07/16/2020	ITG INC.	445.000	41,407	XXX	
12769G	10	0	CAESARS ENTERTAINMENT ORD.		10/20/2020	ITG INC.	182.000	10,002	XXX	
13089P	10	1	CALITHERA BIOSCIENCES ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	225.000	1,436	XXX	
14040H	10	5	CAPITAL ONE FINANCIAL ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	960.000	51,919	XXX	
14057J	10	1	CAPITOL FEDERAL FINANCIAL ORD.		10/20/2020	ITG INC.	362.000	4,087	XXX	
14161W	10	5	CARDLYTICS ORD.		07/16/2020	ITG INC.	105.000	8,207	XXX	
143658	30	0	CARNIVAL ORD.		10/20/2020	ITG INC.	704.000	10,328	XXX	
14448C	10	4	CARRIER GLOBAL ORD.		04/03/2020	Various	2,490.000	24,606	XXX	
15135B	10	1	CENTENE ORD.		01/23/2020	Various	676.000	22,991	XXX	
156700	10	6	LUMEN TECHNOLOGIES ORD.		12/15/2020	ITG INC.	2,410.000	25,257	XXX	
15912K	10	0	CHANGE HEALTHCARE ORD.		10/20/2020	ITG INC.	665.000	9,889	XXX	
16383L	10	6	CHEMOCENTRYX ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	165.000	7,944	XXX	
166764	10	0	CHEVRON ORD.		10/20/2020	ITG INC.	819.000	58,965	XXX	
172967	42	4	CITIGROUP ORD.		10/20/2020	ITG INC.	605.000	26,547	XXX	
185899	10	1	CLEVELAND CLIFFS ORD.		03/13/2020	ITG INC.	508.000	6,109	XXX	
18915M	10	7	CLOUDFLARE CL A ORD.		10/20/2020	ITG INC.	299.000	17,201	XXX	

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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
191216 10 0	COCA-COLA ORD.		12/15/2020	ITG INC.	1,300.000	70,158	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	790.000	42,012	XXX	
200340 10 7	COMERICA ORD.		10/20/2020	ITG INC.	212.000	9,310	XXX	
206022 10 5	CONCERT PHARMACEUTICALS ORD.		12/15/2020	ITG INC.	80.000	1,020	XXX	
20602D 10 1	CONCENTRIX ORD.		12/01/2020	ITG INC.	95.000	4,153	XXX	
20605P 10 1	CONCHO RESOURCES ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	810.000	40,581	XXX	
20825C 10 4	CONOCOPHILLIPS ORD.		10/20/2020	ITG INC.	454.000	14,982	XXX	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD.		07/16/2020	ITG INC.	470.000	47,418	XXX	
22978P 10 6	CUE BIOPHARMA ORD.		07/16/2020	ITG INC.	115.000	2,512	XXX	
23257D 10 3	CYMABAY THERAPEUTICS ORD.		10/20/2020	ITG INC.	189.000	1,589	XXX	
237194 10 5	DARDEN RESTAURANTS ORD.		10/20/2020	ITG INC.	177.000	17,481	XXX	
23804L 10 3	DATADOG CL A ORD.		07/16/2020	ITG INC.	615.000	52,279	XXX	
24344T 10 1	DECIPHERA PHARMACEUTICALS ORD.		07/16/2020	ITG INC.	150.000	7,971	XXX	
24703L 20 2	DELL TECHNOLOGIES CL C ORD.		10/20/2020	ITG INC.	396.000	27,669	XXX	
247361 70 2	DELTA AIR LINES ORD.		07/16/2020	ITG INC.	1,050.000	28,474	XXX	
24823R 10 5	DENALI THERAPEUTICS ORD.		07/16/2020	ITG INC.	255.000	6,588	XXX	
25278X 10 9	DIAMONDBACK ENERGY ORD.		12/15/2020	ITG INC.	440.000	21,187	XXX	
25525P 10 7	DIVERSIFIED HEALTHCARE ORD.		01/02/2020	ITG INC.	950.000	15,534	XXX	
256163 10 6	DOCUSIGN ORD.		07/16/2020	ITG INC.	330.000	63,101	XXX	
260557 10 3	DOW ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	1,150.000	37,867	XXX	
268150 10 9	DYNATRACE ORD.		10/20/2020	ITG INC.	502.000	21,847	XXX	
26856L 10 3	ELF BEAUTY ORD.		12/15/2020	ITG INC.	130.000	2,778	XXX	
26875P 10 1	EOG RESOURCES ORD.		10/20/2020	ITG INC.	479.000	17,502	XXX	
26884L 10 9	EQT ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	1,030.000	13,547	XXX	
278642 10 3	EBAY ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	2,015.000	75,044	XXX	
281020 10 7	EDISON INTERNATIONAL ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	705.000	43,077	XXX	
285512 10 9	ELECTRONIC ARTS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	460.000	52,699	XXX	
29415F 10 4	ENVISTA HOLDINGS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	585.000	10,104	XXX	
29444U 70 0	EQUINIX REIT ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	140.000	95,317	XXX	
29452E 10 1	EQUITABLE HOLDINGS ORD.		12/15/2020	ITG INC.	560.000	14,291	XXX	
30048L 10 4	EVOFEM BIOSCIENCES ORD.		05/14/2020	EXCHANGE OFFER.	56.800	281	XXX	
30231G 10 2	EXXON MOBIL ORD.		12/15/2020	ITG INC.	3,580.000	153,940	XXX	
30257X 10 4	FB FINANCIAL ORD.		08/18/2020	Various.	57.900	1,962	XXX	
31188V 10 0	FASTLY CL A ORD.		07/16/2020	ITG INC.	295.000	23,069	XXX	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD.		06/09/2020	ITG INC.	145.806	5,107	XXX	
32006W 10 6	FIRST DEFIANCE FINANCIAL ORD.		01/31/2020	ITG INC.	74.300	1,943	XXX	
320517 10 5	FIRST HORIZON NATIONAL ORD.		07/01/2020	ITG INC.	1,054.320	18,901	XXX	
337932 10 7	FIRSTENERGY ORD.		10/20/2020	ITG INC.	1,107.000	35,586	XXX	
33832D 20 5	FIVE STAR SENIOR LIV ORD.		01/02/2020	ITG INC.	64.370	569	XXX	
343412 10 2	FLUOR ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	570.000	4,590	XXX	
34959J 10 8	FORTIVE ORD.		10/09/2020	MERRILL LYNCH PIERCE FENNER.	565.000	36,774	XXX	
35137L 10 5	FOX CL A ORD.		10/20/2020	ITG INC.	929.000	24,312	XXX	
35803L 10 8	FREQUENCY THERAPEUTICS ORD.		07/16/2020	ITG INC.	115.000	2,453	XXX	
35952H 60 1	FUELCELL ENERGY ORD.		07/16/2020	ITG INC.	855.000	2,608	XXX	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD.		12/09/2020	CORPORATE ACTION.	15.550	615	XXX	
366651 10 7	GARTNER ORD.		12/15/2020	ITG INC.	140.000	22,026	XXX	
369604 10 3	GENERAL ELECTRIC ORD.		10/20/2020	ITG INC.	2,327.000	17,103	XXX	

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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
37045V 10 0	GENERAL MOTORS ORD.		10/20/2020	ITG INC.	996.000	35,463	XXX	
372309 10 4	GENMARK DIAGNOSTICS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	225.000	1,726	XXX	
38141G 10 4	GOLDMAN SACHS GROUP ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	230.000	41,131	XXX	
38267D 10 9	GOOSEHEAD INSURANCE CL A ORD.		07/16/2020	ITG INC.	55.000	4,549	XXX	
40131M 10 9	GUARDANT HEALTH ORD.		07/16/2020	ITG INC.	300.000	24,681	XXX	
40434L 10 5	HP ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	3,845.000	59,184	XXX	
406216 10 1	HALLIBURTON ORD.		12/15/2020	ITG INC.	2,400.000	48,346	XXX	
42225T 10 7	HEALTH CATALYST ORD.		07/16/2020	ITG INC.	125.000	4,442	XXX	
423452 10 1	HELMERICH AND PAYNE ORD.		12/15/2020	ITG INC.	290.000	7,215	XXX	
436106 10 8	HOLLYFRONTIER ORD.		12/15/2020	ITG INC.	420.000	11,050	XXX	
443201 10 8	HOWMET AEROSPACE ORD WI.		04/01/2020	ITG INC.	1,760.000	30,826	XXX	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	165.000	32,507	XXX	
44891N 10 9	IAC INTERACTIVE ORD.		07/01/2020	ITG INC.	180.000	11,573	XXX	
45174J 50 9	IHEARTMEDIA CL A ORD.		12/15/2020	ITG INC.	170.000	2,118	XXX	
45687V 10 6	INGERSOLL RAND INC.		03/02/2020	Various.	571.795	5,471	XXX	
45773H 20 1	INOVIO PHARMACEUTICALS ORD.		07/16/2020	ITG INC.	575.000	13,992	XXX	
45781V 10 1	INNOVATIVE INDUSTRIAL PPTY ORD.		12/15/2020	ITG INC.	30.000	5,240	XXX	
45782B 10 4	INSEEGO ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	185.000	2,145	XXX	
46131B 10 0	INVESCO MORTGAGE CAPITAL REIT ORD.		06/09/2020	CORPORATE ACTION.	44.000	200	XXX	
48251W 10 4	KKR AND CO ORD.		07/16/2020	ITG INC.	2,075.000	71,610	XXX	
493267 10 8	KEYCORP ORD.		10/20/2020	ITG INC.	1,153.000	15,229	XXX	
50015M 10 9	KODIAK SCIENCES ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	110.000	5,794	XXX	
500255 10 4	KOHL'S ORD.		12/15/2020	ITG INC.	440.000	16,984	XXX	
500754 10 6	KRAFT HEINZ ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	1,225.000	35,336	XXX	
501044 10 1	KROGER ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	1,090.000	34,556	XXX	
513272 10 4	LAMB WESTON HOLDINGS ORD.		10/20/2020	ITG INC.	314.000	22,623	XXX	
516544 10 3	LANTHEUS HOLDINGS ORD.		06/19/2020	GOLDMAN.	111.600	2,221	XXX	
52634L 10 8	LENSAR ORD.		10/02/2020	ITG INC.	34.525	93	XXX	
530307 30 5	LIBERTY BROADBAND SRS C ORD.		12/18/2020	ITG INC.	133.400	11,413	XXX	
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD.		06/17/2020	Not Available.	95.000	2,420	XXX	
53261M 10 4	LIMELIGHT NETWORKS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	465.000	2,963	XXX	
534187 10 9	LINCOLN NATIONAL ORD.		12/15/2020	ITG INC.	530.000	26,733	XXX	
55087P 10 4	LYFT CL A ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	790.000	22,643	XXX	
554382 10 1	MACERICH REIT ORD.		12/15/2020	ITG INC.	418.000	4,638	XXX	
55616P 10 4	MACYS ORD.		12/15/2020	ITG INC.	860.000	9,046	XXX	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD.		04/17/2020	Various.	65.000	11,281	XXX	
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD.		04/17/2020	Various.	65.000	4,437	XXX	
559663 10 9	MAGNOLIA OIL GAS CL A ORD.		07/16/2020	ITG INC.	500.000	3,303	XXX	
565849 10 6	MARATHON OIL ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	3,250.000	13,593	XXX	
56585A 10 2	MARATHON PETROLEUM ORD.		10/20/2020	ITG INC.	279.000	8,194	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD.		12/15/2020	ITG INC.	60.000	33,154	XXX	
57667L 10 7	MATCH GROUP ORD.		07/01/2020	ITG INC.	594.512	35,823	XXX	
584021 10 9	MEDALLIA ORD.		10/20/2020	ITG INC.	229.000	7,049	XXX	
59045L 10 6	MERSANA THERAPEUTICS ORD.		07/16/2020	ITG INC.	180.000	3,926	XXX	
60770K 10 7	MODERNA ORD.		12/15/2020	ITG INC.	160.000	23,135	XXX	
60937P 10 6	MONGODB CL A ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	170.000	25,616	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
617446 44 8	MORGAN STANLEY ORD		10/02/2020	ITG INC.	537.248	27,383	XXX	
637071 10 1	NOV ORD		12/15/2020	ITG INC.	1,070.000	15,214	XXX	
63910B 10 2	NAUTILUS GROUP ORD		10/20/2020	ITG INC.	80.000	2,163	XXX	
65487U 10 8	NKARTA ORD		12/15/2020	ITG INC.	40.000	2,685	XXX	
655664 10 0	NORDSTROM ORD		12/15/2020	ITG INC.	300.000	9,288	XXX	
665531 30 7	NORTHERN OIL AND GAS, INC.		09/21/2020	GOLDMAN	118.000	2,277	XXX	
670002 40 1	NOVAVAX ORD		07/16/2020	ITG INC.	230.000	27,340	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		12/15/2020	ITG INC.	2,300.000	45,124	XXX	
675234 10 8	OCEANFIRST FINANCIAL ORD		12/15/2020	ITG INC.	160.000	2,862	XXX	
67576A 10 0	OCULAR THERAPEUTIX ORD		10/20/2020	ITG INC.	164.000	1,683	XXX	
682680 10 3	ONEOK ORD		12/15/2020	ITG INC.	1,200.000	49,320	XXX	
68269G 10 7	1LIFE HEALTHCARE ORD		10/20/2020	ITG INC.	214.000	6,659	XXX	
68902V 10 7	OTIS WORLDWIDE ORD		04/03/2020	Various	1,245.000	37,532	XXX	
690370 10 1	OVERSTOCK COM ORD		07/16/2020	ITG INC.	160.000	7,266	XXX	
69047Q 10 2	OVINTIV ORD		07/16/2020	ITG INC.	1,045.000	10,889	XXX	
69329Y 10 4	PDL BIOPHARMA ORD		10/02/2020	ITG INC.	455.000	1,152	XXX	
69355F 10 2	PPD ORD		10/20/2020	ITG INC.	438.000	16,184	XXX	
69553P 10 0	PAGERDUTY ORD		07/16/2020	ITG INC.	275.000	6,926	XXX	
69753M 10 5	PALOMAR HOLDINGS ORD		07/16/2020	ITG INC.	75.000	6,023	XXX	
70614W 10 0	PELOTON INTERACTIVE ORD		10/20/2020	ITG INC.	268.000	35,805	XXX	
717081 10 3	PFIZER ORD		12/15/2020	ITG INC.	14,273.000	240,736	XXX	
718546 10 4	PHILLIPS 66 ORD		10/20/2020	ITG INC.	358.000	17,760	XXX	
71944F 10 6	PHREESIA ORD		07/16/2020	ITG INC.	110.000	3,227	XXX	
72352L 10 6	PINTEREST CL A ORD		07/16/2020	ITG INC.	1,620.000	39,803	XXX	
723787 10 7	PIONEER NATURAL RESOURCE ORD		12/15/2020	ITG INC.	430.000	49,964	XXX	
727493 10 8	PLANTRONICS ORD		10/20/2020	ITG INC.	93.000	1,776	XXX	
74167P 10 8	PRIMO WATER ORD		07/16/2020	ITG INC.	625.000	8,600	XXX	
74319R 10 1	PROG HOLDINGS ORD		12/01/2020	ITG INC.	160.000	6,954	XXX	
743315 10 3	PROGRESSIVE ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	660.000	53,712	XXX	
74340W 10 3	PROLOGIS REIT		02/04/2020	ITG INC.	222.750	14,094	XXX	
74374N 10 2	PROVENTION BIO ORD		12/15/2020	ITG INC.	130.000	2,454	XXX	
74460D 10 9	PUBLIC STORAGE REIT ORD		10/20/2020	ITG INC.	327.000	76,711	XXX	
74915M 10 0	QURATE RETAIL SRS A ORD		09/15/2020	ITG INC.	880.000	13,071	XXX	
75281A 10 9	RANGE RESOURCES ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	840.000	3,740	XXX	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD		04/03/2020	Various	3,351.541	104,985	XXX	
7591EP 10 0	REGIONS FINANCIAL ORD		10/20/2020	ITG INC.	994.000	13,002	XXX	
76029L 10 0	REPAY HOLDINGS CL A ORD		10/20/2020	ITG INC.	162.000	3,861	XXX	
76029N 10 6	REPLIMUNE GROUP ORD		10/20/2020	ITG INC.	56.000	2,384	XXX	
76155X 10 0	REVOLUTION MEDICINES ORD		10/20/2020	ITG INC.	105.000	4,487	XXX	
76243J 10 5	RHYTHM PHARMACEUTICALS ORD		07/16/2020	ITG INC.	130.000	2,842	XXX	
77311W 10 1	ROCKET COMPANIES CL A ORD		10/20/2020	ITG INC.	261.000	5,397	XXX	
77543R 10 2	ROKU CL A ORD		07/16/2020	ITG INC.	240.000	36,686	XXX	
778296 10 3	ROSS STORES ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	740.000	66,304	XXX	
78454L 10 0	SM ENERGY ORD		12/15/2020	ITG INC.	320.000	1,907	XXX	
78486Q 10 1	SVB FINANCIAL GROUP ORD		10/20/2020	ITG INC.	140.000	38,953	XXX	
806857 10 8	SCHLUMBERGER ORD		10/20/2020	ITG INC.	3,050.000	55,018	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
808513 10 5	CHARLES SCHWAB ORD		10/20/2020	ITG INC.	921.000	36,352	XXX	
81750R 10 2	SERES THERAPEUTICS ORD		10/20/2020	ITG INC.	144.000	4,609	XXX	
82489T 10 4	SHOCKWAVE MEDICAL ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	100.000	3,752	XXX	
82710M 10 0	SILK ROAD MEDICAL ORD		07/16/2020	ITG INC.	125.000	5,703	XXX	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD		07/16/2020	ITG INC.	1,510.000	47,821	XXX	
831754 10 6	SMITH WESSON BRANDS ORD		08/25/2020	GOLDMAN	240.000	1,756	XXX	
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD	C	07/16/2020	ITG INC.	195.000	32,107	XXX	
840441 10 9	SOUTH STATE ORD		06/08/2020	ITG INC.	111.037	10,327	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD		12/15/2020	ITG INC.	280.000	10,392	XXX	
84920Y 10 6	SPORTSMANS WAREHOUSE HOLDINGS ORD		07/16/2020	ITG INC.	170.000	2,671	XXX	
852234 10 3	SQUARE CL A ORD		12/15/2020	ITG INC.	110.000	23,978	XXX	
858119 10 0	STEEL DYNAMICS ORD		10/20/2020	ITG INC.	364.000	11,726	XXX	
86745K 10 4	SUNNOVA ENERGY INTERNATIONAL ORD		10/20/2020	ITG INC.	144.000	4,507	XXX	
867652 40 6	SUNPOWER ORD		10/20/2020	ITG INC.	208.000	3,623	XXX	
86771W 10 5	SUNRUN ORD		10/08/2020	ITG INC.	60.500	2,239	XXX	
87162W 10 0	SYNNEX ORD		12/01/2020	ITG INC.	95.000	3,402	XXX	
87184Q 10 7	SYROS PHARMACEUTICALS ORD		07/16/2020	ITG INC.	165.000	1,939	XXX	
872590 10 4	T MOBILE US ORD		04/01/2020	ITG INC.	270.758	17,028	XXX	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	315.000	39,161	XXX	
87918A 10 5	TELADOC HEALTH ORD		10/30/2020	Various	71.040	12,433	XXX	
88025T 10 2	TENABLE HOLDINGS ORD		10/20/2020	ITG INC.	189.000	7,059	XXX	
88025U 10 9	10X GENOMICS CL A ORD		07/16/2020	ITG INC.	215.000	19,153	XXX	
88160R 10 1	TESLA ORD		12/15/2020	ITG INC.	20.000	12,710	XXX	
883203 10 1	TEXTRON ORD		10/20/2020	ITG INC.	624.000	21,953	XXX	
88337F 10 5	ODP CORP		06/30/2020	ITG INC.	223.000	6,601	XXX	
892672 10 6	TRADEWEB MARKETS CL A ORD		07/16/2020	ITG INC.	330.000	17,813	XXX	
89374L 10 4	TRANSLATE BIO ORD		07/16/2020	ITG INC.	200.000	3,634	XXX	
89653L 10 6	BROADMARK REALTY CAPITAL ORD		07/16/2020	ITG INC.	520.000	4,827	XXX	
90041T 10 8	TURNING POINT THERAPEUTICS ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	110.000	5,436	XXX	
90138F 10 2	TWILIO CL A ORD		07/16/2020	ITG INC.	175.000	38,957	XXX	
90353T 10 0	UBER TECHNOLOGIES ORD		10/20/2020	Various	5,739.000	174,680	XXX	
909218 12 5	UNIT CORPORATION WTS		12/31/2020	ITG INC.	7.000	5,708	XXX	
909907 10 7	UNITED BANKSHARES ORD		05/01/2020	GOLDMAN	101.700	3,157	XXX	
91533B 10 0	UPJOHN INC		11/16/2020	Various	1,600.991	10,322	XXX	
91688F 10 4	UPWORK ORD		07/16/2020	ITG INC.	370.000	5,162	XXX	
91822J 10 3	VBI VACCINES ORD		07/16/2020	ITG INC.	685.000	3,439	XXX	
91879Q 10 9	VAIL RESORTS ORD		10/20/2020	ITG INC.	79.000	18,262	XXX	
91913Y 10 0	VALERO ENERGY ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	860.000	43,355	XXX	
922107 10 7	VAPOTHERM ORD		07/16/2020	ITG INC.	75.000	3,708	XXX	
92243A 20 0	VAXART ORD		07/16/2020	ITG INC.	175.000	2,795	XXX	
92339V 30 8	VEREIT ORD		12/18/2020	ITG INC.	500.000	18,125	XXX	
92532F 10 0	VERTEX PHARMACEUTICALS ORD		12/15/2020	ITG INC.	110.000	25,073	XXX	
92536C 10 3	VERU ORD		12/15/2020	ITG INC.	140.000	1,330	XXX	
92537N 10 8	VERTIV HOLDINGS CL A ORD		10/20/2020	ITG INC.	601.000	11,209	XXX	
92556H 20 6	VIACOMCBS CL B ORD		10/20/2020	ITG INC.	1,260.000	34,746	XXX	
92764N 10 2	VIR BIOTECHNOLOGY ORD		07/16/2020	ITG INC.	185.000	9,056	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
928881 10 1	VONTIER ORD.		10/09/2020	MERRILL LYNCH PIERCE FENNER	226.000	7,205	XXX	
929160 10 9	VULCAN MATERIALS ORD.		10/20/2020	ITG INC.	307.000	45,027	XXX	
949746 10 1	WELLS FARGO ORD.		12/15/2020	ITG INC.	5,420.000	160,432	XXX	
95082P 10 5	WESCO INTL ORD.		06/22/2020	CORPORATE ACTION	28.764	1,115	XXX	
969457 10 0	WILLIAMS ORD.		10/20/2020	ITG INC.	519.000	10,302	XXX	
971378 10 4	WILLSCOT MOBILE MINI HOLDIN CL A ORD.		07/16/2020	ITG INC.	640.000	8,717	XXX	
98138J 20 6	WORKHORSE GROUP ORD.		07/16/2020	ITG INC.	250.000	3,975	XXX	
98421B 10 0	XPERI HOLDING ORD.		06/01/2020	ITG INC.	218.400	5,928	XXX	
984241 10 9	Y MABS THERAPEUTICS ORD.		07/16/2020	ITG INC.	115.000	4,332	XXX	
98585X 10 4	YETI HOLDINGS ORD.		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	220.000	5,309	XXX	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD.		07/16/2020	ITG INC.	545.000	136,125	XXX	
G0250X 10 7	AMCOR ORD.	C	10/20/2020	ITG INC.	2,433.000	27,366	XXX	
G14838 10 9	MIMECAST ORD.	C	07/16/2020	ITG INC.	225.000	8,996	XXX	
G1890L 10 7	CAPRI HOLDINGS LTD.	C	04/17/2020	CITIGROUP GLOBAL MARKETS INC.	570.000	7,212	XXX	
G50871 10 5	JAZZ PHARMACEUTICALS ORD.	C	04/17/2020	CITIGROUP GLOBAL MARKETS INC.	220.000	24,429	XXX	
G6359F 13 7	NABORS INDUSTRIES ORD.	C	04/23/2020	ITG INC.	27.000	9,105	XXX	
G85158 10 6	STONECO CL A ORD.	C	07/16/2020	ITG INC.	625.000	25,133	XXX	
G8994E 10 3	TRANE TECHNOLOGIES ORD.	C	03/02/2020	Various	648.000	18,928	XXX	
G9001E 12 8	LIBERTY LATIN AMERICA CL C ORD.		10/01/2020	Not Available	151.000	1,078	XXX	
H8817H 10 0	TRANSOCEAN ORD.	C	12/15/2020	ITG INC.	1,600.000	4,016	XXX	
L44385 10 9	GLOBANT ORD.	C	07/16/2020	ITG INC.	145.000	23,094	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						5,820,427	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
31338$ 12 3	FEDERAL HOME LOAN BANK		05/15/2020	Various	4,461.000	446,100	XXX	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						446,100	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
62006@ 10 2	MOTORISTS SERVICE CORP.		06/15/2020	Various		100,000	XXX	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other						100,000	XXX	0
Common Stocks - Mutual Funds								
04314H 66 7	ARTISAN:INTL VAL ADV		11/16/2020	Not Available	5,502.617	203,487	XXX	
9499999. Total - Common Stocks - Mutual Funds						203,487	XXX	0
9799997. Total - Common Stocks - Part 3						6,570,014	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						2,303,951	XXX	
9799999. Total - Common Stocks						8,873,965	XXX	0
9899999. Total - Preferred and Common Stocks						8,879,250	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						193,212,999	XXX	220,118

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 7K 5	G2 MA5398 - RMBS		12/01/2020	Paydown		764,434	764,434	781,932	781,580		(17,146)		(17,146)		764,434		0	0	16,360	08/20/2048
3620AD NY 4	GN 726807 - RMBS		12/01/2020	Paydown		6,815	6,815	6,981	7,019		(204)		(204)		6,815		0	0	251	09/15/2039
3620C6 EG 6	GN 749935 - RMBS		12/01/2020	Paydown		23,502	23,502	24,523	24,739		(1,237)		(1,237)		23,502			0	681	11/15/2040
36291E H8 7	GN 625855 - RMBS		12/01/2020	Paydown		11,140	11,140	12,198	11,562		(423)		(423)		11,140			0	351	06/15/2035
36291H C9 3	GN 628396 - RMBS		12/01/2020	Paydown		37,910	37,910	40,279	38,732		(823)		(823)		37,910			0	1,307	10/15/2028
36291J W3 0	GN 629866 - RMBS		12/15/2020	Paydown		407,188	407,188	413,296	409,559		(2,371)		(2,371)		407,188			0	24,977	09/15/2034
36297D K3 0	GN 708714 - RMBS		12/15/2020	Paydown		43,442	43,442	44,868	44,519		(1,077)		(1,077)		43,442		0	0	1,412	04/15/2039
38376G DN 7	GNR 2010-018 C - CMBS		12/01/2020	Paydown		475,806	475,806	499,299	494,632		(18,826)		(18,826)		475,806		(0)	(0)	9,571	03/16/2051
38376G XT 2	GNR 2010-148 C - CMBS		12/01/2020	Paydown		5,744	5,744	5,916	5,804		(60)		(60)		5,744			0	109	12/16/2050
912828 MF 4	UNITED STATES TREASURY		01/15/2020	Maturity @ 100.00		868,532	868,532	866,658	874,793	(75,086)	(486)		(75,571)		799,221		69,311	69,311	5,971	01/15/2020
912828 T6 7	UNITED STATES TREASURY		01/27/2020	Citigroup (SSB)		1,494,370	1,500,000	1,436,415	1,466,890		1,315		1,315		1,468,205		26,165	26,165	4,584	10/31/2021
912828 YT 1	UNITED STATES TREASURY		01/27/2020	NOMURA SECURITIES INTL INC.		10,500,316	10,500,000	10,476,422	10,476,730		735		735		10,477,465		22,851	22,851	23,668	11/30/2021
0599999.	Total - Bonds - U.S. Government					14,639,200	14,644,514	14,608,788	14,636,560	(75,086)	(40,601)	0	(115,687)	0	14,520,873	0	118,327	118,327	89,242	XXX
Bonds - U.S. Political Subdivisions of States																				
181070 ET 6	CLARK CNTY NEV WTR RECLAMATION DIST		02/27/2020	FTN FINANCIAL		585,090	500,000	571,285	548,923		(1,174)		(1,174)		547,749		37,341	37,341	13,389	07/01/2032
262633 EY 2	DU PAGE CNTY ILL		01/01/2020	Call @ 100.00									0					0	3,842	01/01/2021
366155 XP 9	GARLAND TEX INDPT SCH DIST		02/15/2020	Call @ 100.00		500,000	500,000	550,325	500,828		(828)		(828)		500,000			0	12,500	02/15/2026
592112 RW 8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		02/27/2020	MORGAN STANLEY CO.		437,080	400,000	504,652	429,068		(1,910)		(1,910)		427,158		9,922	9,922	13,389	07/01/2023
736679 RD 5	PORTLAND ORE		10/26/2020	Call @ 100.00		90,000	90,000	95,676	90,000				0		90,000			0	3,375	06/01/2027
76541V LT 2	RICHMOND VA		02/27/2020	PERSHING DIV OF DLJ SEC LNDING		548,435	500,000	628,830	535,522		(2,286)		(2,286)		533,236		15,199	15,199	15,764	07/15/2023
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,160,605	1,990,000	2,350,768	2,104,341	0	(6,199)	0	(6,199)	0	2,098,143	0	62,462	62,462	62,259	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
18085P PJ 7	CLARK CNTY NEV ARPT REV		10/06/2020	Jefferies		543,605	500,000	565,875	522,617		(5,589)		(5,589)		517,028		26,577	26,577	31,736	07/01/2025
18085P PK 4	CLARK CNTY NEV ARPT REV		10/06/2020	Jefferies		813,668	750,000	840,870	781,312		(7,728)		(7,728)		773,585		40,083	40,083	47,604	07/01/2026
222102 AA 3	COULEE MED FNDTN WASH REV		12/30/2020	Call @ 100.00		143,029	143,029	143,029	143,029				0		143,029			0	5,481	04/20/2036
235036 C6 5	DALLAS FORT WORTH TEX INTL ARPT REV		11/01/2020	Call @ 100.00		2,250,000	2,250,000	2,624,873	2,293,024		(43,024)		(43,024)		2,250,000			0	112,500	11/01/2029
3131WR K2 0	FH ZJ1213 - RMBS		12/01/2020	Paydown		48,287	48,287	50,776	50,785		(2,498)		(2,498)		48,287		0	0	1,255	02/01/2041
3131X4 2S 3	FH ZK1685 - RMBS		01/01/2020	Paydown		202	202	206	202				0		202			0	1	07/01/2024
3131X4 2T 1	FH ZK1686 - RMBS		12/01/2020	Paydown		3,704	3,704	3,669	3,663		41		41		3,704			0	81	07/01/2024
3131X4 2U 8	FH ZK1687 - RMBS		12/01/2020	Paydown		15,449	15,449	15,302	15,340		110		110		15,449		(0)	(0)	305	07/01/2024
3131X5 AP 7	FH ZK1814 - RMBS		12/01/2020	Paydown		57,188	57,188	58,815	57,684		(496)		(496)		57,188			0	1,377	10/01/2024
3131X5 B4 3	FH ZK1859 - RMBS		12/01/2020	Paydown		3,609	3,609	3,743	3,682		(73)		(73)		3,609		(0)	(0)	80	09/01/2024
3131X5 D3 3	FH ZK1922 - RMBS		12/01/2020	Paydown		22,277	22,277	23,102	22,635		(358)		(358)		22,277			0	533	10/01/2024
3131XJ S5 2	FH ZL3240 - RMBS		12/01/2020	Paydown		363,366	363,366	379,490	378,902		(15,537)		(15,537)		363,366			0	8,140	06/01/2042
3131XM FM 2	FH ZL5572 - RMBS		12/01/2020	Paydown		211,304	211,304	220,218	218,815		(7,511)		(7,511)		211,304		0	0	4,652	04/01/2043
3131XN 6U 2	FH ZL7183 - RMBS		12/01/2020	Paydown		20,648	20,648	21,710	21,702		(1,053)		(1,053)		20,648		0	0	456	10/01/2043
3131XP DV 7	FH ZL7316 - RMBS		12/01/2020	Paydown		132,595	132,595	140,343	141,200		(8,605)		(8,605)		132,595		0	0	3,580	11/01/2043
3131XQ TK 2	FH ZL8654 - RMBS		12/01/2020	Paydown		58,304	58,304	61,870	62,470		(4,166)		(4,166)		58,304		(0)	(0)	1,438	11/01/2044
3131XR BB 9	FH ZL9034 - RMBS		12/01/2020	Paydown		273,655	273,655	287,087	285,285		(11,630)		(11,630)		273,655			0	5,625	02/01/2045
31329J PV 3	FH ZA1336 - RMBS		12/01/2020	Paydown		407,570	407,570	423,300	421,653		(14,083)		(14,083)		407,570		(0)	(0)	7,962	07/01/2042

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					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
31329J PX 9	FH ZA1338 - RMBS		12/01/2020	Paydown		309,742	309,742	320,244	318,978		(9,236)		(9,236)		309,742			0	5,958	08/01/2042
31329K XH 2	FH ZA2480 - RMBS		12/01/2020	Paydown		4,922,417	4,922,417	4,757,824	4,754,311		168,106		168,106		4,922,417		0	0	90,489	11/01/2037
31329K YU 2	FH ZA2523 - RMBS		12/01/2020	Paydown		3,705,415	3,705,415	3,766,207	3,765,639		(60,223)		(60,223)		3,705,415		0	0	81,809	09/01/2038
3132A4 6K 9	FH ZS4474 - RMBS		12/01/2020	Paydown		212,964	212,964	220,019	219,392		(6,428)		(6,428)		212,964		0	0	4,821	03/01/2042
3132A4 PW 2	FH ZS4037 - RMBS		12/01/2020	Paydown		122,060	122,060	126,981	126,873		(4,813)		(4,813)		122,060		0	0	2,501	05/01/2044
3132A5 A4 7	FH ZS4527 - RMBS		12/01/2020	Paydown		227,613	227,613	234,370	235,713		(8,100)		(8,100)		227,613		0	0	5,382	08/01/2043
3132A5 AY 1	FH ZS4523 - RMBS		12/01/2020	Paydown		120,682	120,682	121,304	121,104		(422)		(422)		120,682			0	2,704	07/01/2043
3132A5 XA 8	FH ZS5173 - RMBS		12/01/2020	Paydown		2,787	2,787	2,670	2,759		28		28		2,787			0	59	09/01/2021
3132A6 TF 0	FH ZS5950 - RMBS		12/01/2020	Paydown		23,803	23,803	24,744	24,248		(445)		(445)		23,803		0	0	544	09/01/2024
3132DV 7B 5	FH SD8090 - RMBS		12/01/2020	Paydown		79,760	79,760	82,184			(2,424)		(2,424)		79,760			0	280	09/01/2050
3132HM ZZ 7	FH Q11660 - RMBS		12/01/2020	Paydown		455,457	455,457	473,461	470,444		(14,988)		(14,988)		455,457			0	7,976	10/01/2042
3132L5 SE 4	FH V80517 - RMBS		12/01/2020	Paydown		466,168	466,168	492,900	495,339		(29,171)		(29,171)		466,168			0	11,387	10/01/2043
3132M9 5A 8	FH Q29241 - RMBS		12/01/2020	Paydown		898,924	898,924	961,147	957,222		(58,298)		(58,298)		898,924		0	0	20,960	10/01/2044
3132QU 3B 7	FH Q37993 - RMBS		12/01/2020	Paydown		333,489	333,489	355,218	358,013		(24,523)		(24,523)		333,489		(0)	(0)	8,555	12/01/2045
3133A8 MR 5	FH QB2168 - RMBS		12/01/2020	Paydown		109,926	109,926	113,739			(3,813)		(3,813)		109,926		0	0	507	08/01/2050
3136AC U5 8	FNR 2013-15 EP - CMO/RMBS		12/01/2020	Paydown		179,734	179,734	186,811	184,778		(5,044)		(5,044)		179,734		0	0	3,437	08/25/2042
3136AE ZQ 3	FNR 2013-56 P - CMO/RMBS		12/01/2020	Paydown		638,001	638,001	630,624	631,917		6,085		6,085		638,001		0	0	8,512	06/25/2043
3136AF Y8 1	FNR 2013-89 PA - CMO/RMBS		12/01/2020	Paydown		150,012	150,012	155,497	154,360		(4,348)		(4,348)		150,012			0	3,123	02/25/2043
3137AC P3 7	FHR 3879 NW - CMO/RMBS		12/01/2020	Paydown		21,258	21,258	22,268	21,686		(428)		(428)		21,258			0	505	09/15/2040
3137B4 Z5 8	FHR 4261 PA - CMO/RMBS		12/01/2020	Paydown		167,524	167,524	171,817	170,462		(2,938)		(2,938)		167,524		0	0	2,919	07/15/2032
3137B8 PP 6	FHR 4322 PA - CMO/RMBS		12/01/2020	Paydown		106,371	106,371	112,288	112,122		(5,752)		(5,752)		106,371			0	2,499	03/15/2044
3137B9 BZ 7	FHMS K-F03 A - CMBS		04/28/2020	Paydown		8,183	8,183	8,183	8,183				0		8,183		0	0	55	01/25/2021
31385X NF 0	FN 555790 - RMBS		12/01/2020	Paydown		18,595	18,595	18,850	19,098		(504)		(504)		18,595			0	401	10/01/2033
3138EN 7M 5	FN AL6299 - RMBS		12/01/2020	Paydown		265,266	265,266	280,560	281,688		(16,422)		(16,422)		265,266			0	5,745	01/01/2045
3138EN WV 7	FN AL6059 - RMBS		12/01/2020	Paydown		718,104	718,104	741,952	743,343		(25,240)		(25,240)		718,104			0	16,718	11/01/2044
3138EN WX 3	FN AL6061 - RMBS		12/01/2020	Paydown		211,132	211,132	218,489	217,133		(6,001)		(6,001)		211,132		0	0	4,823	11/01/2044
3138WG EZ 3	FN AS6451 - RMBS		12/01/2020	Paydown		351,610	351,610	367,570	365,744		(14,133)		(14,133)		351,610			0	7,404	01/01/2046
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
3138WH XR 8	FN AS7887 - RMBS		12/01/2020	Paydown		973,180	973,180	956,335	956,567		16,613		16,613		973,180			0	17,967	09/01/2041
3138WK 3E 3	FN AS9796 - RMBS		12/01/2020	Paydown		5,207,282	5,207,282	5,217,046	5,216,618		(9,336)		(9,336)		5,207,282		0	0	115,634	06/01/2047
3138WT UT 1	FN AT5993 - RMBS		12/01/2020	Paydown		1,017,617	1,017,617	1,000,114	1,000,025		17,592		17,592		1,017,617		0	0	18,982	05/01/2043
3138Y1 3L 7	FN AX0802 - RMBS		12/01/2020	Paydown		123,979	123,979	130,565	130,903		(6,924)		(6,924)		123,979		(0)	(0)	1,900	10/01/2044
3138Y6 MY 7	FN AX4874 - RMBS		12/01/2020	Paydown		403,362	403,362	427,564	422,629		(19,267)		(19,267)		403,362		(0)	(0)	9,093	12/01/2044
3138YE 5V 5	FN AY1759 - RMBS		12/01/2020	Paydown		519,143	519,143	529,607	529,641		(10,498)		(10,498)		519,143		0	0	11,421	02/01/2045
31390U MU 7	FN 656571 - RMBS		12/01/2020	Paydown		31,111	31,111	31,189	32,039		(928)		(928)		31,111		0	0	751	05/01/2033
31402H Z2 0	FN 729861 - RMBS		12/01/2020	Paydown		23,847	23,847	24,592	24,699		(852)		(852)		23,847		0	0	752	11/01/2033
31402R AD 1	FN 735404 - RMBS		04/01/2020	Paydown		305	305	295	303		1		1		305			0	2	04/01/2020
31403D YB 9	FN 746006 - RMBS		12/01/2020	Paydown		18,907	18,907	19,581	19,697		(790)		(790)		18,907			0	399	12/01/2033
31405Q AX 6	FN 795722 - RMBS		12/01/2020	Paydown		39,029	39,029	39,614	40,148		(1,120)		(1,120)		39,029			0	795	10/01/2034
3140FP C9 8	FN BE3695 - RMBS		12/01/2020	Paydown		781,908	781,908	798,768	799,206		(17,298)		(17,298)		781,908			0	16,760	06/01/2047
3140GY GZ 6	FN BH9215 - RMBS		12/01/2020	Paydown		518,414	518,414	532,103	532,065		(13,652)		(13,652)		518,414		0	0	11,382	01/01/2048
3140H5 AW 1	FN BJ3620 - RMBS		12/01/2020	Paydown		360,826	360,826	378,698	375,811		(14,985)		(14,985)		360,826			0	8,092	01/01/2048

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
3140JQ TE 3	FN BN7748 - RMBS		12/01/2020	Paydown		87,554	87,554	90,967	90,822		(3,268)		(3,268)		87,554		0	0	2,082	09/01/2049
3140K3 J2 9	FN BO7480 - RMBS		12/01/2020	Paydown		810,743	810,743	835,826			(25,082)		(25,082)		810,743		0	0	13,870	12/01/2049
3140KP JP 9	FN BQ3869 - RMBS		12/01/2020	Paydown		73,057	73,057	75,546			(2,489)		(2,489)		73,057			0	183	09/01/2050
3140Q9 NW 9	FN CA2204 - RMBS		12/01/2020	Paydown		3,008,022	3,008,022	3,130,693	3,137,333		(129,310)		(129,310)		3,008,022		0	0	72,088	08/01/2048
3140QA NN 6	FN CA3096 - RMBS		12/01/2020	Paydown		1,843,603	1,843,603	1,932,759	1,935,385		(91,782)		(91,782)		1,843,603			0	42,409	02/01/2049
3140X4 M4 5	FN FM1278 - RMBS		12/01/2020	Paydown		1,556,182	1,556,182	1,592,412	1,590,253		(34,071)		(34,071)		1,556,182			0	28,992	07/01/2034
3140X4 ZN 9	FN FM1648 - RMBS		02/28/2020	Various		1,460,419	1,400,385	1,419,640	1,419,670		(1,031)		(1,031)		1,418,639		41,780	41,780	8,709	01/01/2033
3140X7 2G 3	FN FM4374 - RMBS		12/01/2020	Paydown		134,185	134,185	138,484			(4,298)		(4,298)		134,185			0	293	09/01/2050
3140X7 XJ 3	FN FM4280 - RMBS		12/01/2020	Paydown		214,834	214,834	222,521			(7,687)		(7,687)		214,834			0	932	09/01/2050
31410L UV 2	FN 890796 - RMBS		12/01/2020	Paydown		350,256	350,256	358,246	358,204		(7,948)		(7,948)		350,256			0	7,953	12/01/2045
31412U AJ 9	FN 934809 - RMBS		12/01/2020	Paydown		15,392	15,392	15,938	15,585		(193)		(193)		15,392		0	0	389	03/01/2024
31414R PK 5	FN 973926 - RMBS		12/01/2020	Paydown		5,082	5,082	5,159	5,140		(58)		(58)		5,082		(0)	(0)	125	05/01/2038
31416X FA 3	FN AB1960 - RMBS		12/01/2020	Paydown		106,291	106,291	113,798	112,774		(6,482)		(6,482)		106,291		(0)	(0)	2,550	12/01/2040
31418V KJ 0	FN AD7496 - RMBS		12/01/2020	Paydown		8,956	8,956	9,024	8,983		(27)		(27)		8,956		(0)	(0)	200	01/01/2026
455114 HC 5	INDIANA ST UNIV REVS		02/27/2020	Wedbush Securities Inc.		665,036	615,000	747,871	649,916		(2,520)		(2,520)		647,396		17,641	17,641	12,898	04/01/2025
575896 GX 7	MASSACHUSETTS ST PORT AUTH REV		07/01/2020	Call @ 100.00		900,000	900,000	964,359	914,491		(14,491)		(14,491)		900,000			0	45,000	07/01/2023
594615 BK 1	MICHIGAN ST BLDG AUTH REV		10/05/2020	Various		96,635	90,000	102,324	97,546		(910)		(910)		96,635			0	4,375	04/15/2031
594615 BL 9	MICHIGAN ST BLDG AUTH REV		10/05/2020	Various		128,561	120,000	135,882	129,733		(1,173)		(1,173)		128,561			0	5,833	04/15/2032
646065 G5 5	NEW JERSEY ST EDL FACS AUTH REV		07/01/2020	Call @ 100.00		650,000	650,000	697,080	660,597		(10,597)		(10,597)		650,000			0	32,500	07/01/2027
663903 DM 1	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE		11/15/2020	Call @ 100.00		750,000	750,000	864,600	763,882		(13,882)		(13,882)		750,000			0	45,285	11/15/2040
684545 ZA 7	ORANGE CNTY FLA TOURIST DEV TAX		02/27/2020	PERSHING DIV OF DLJ SEC LNDING		582,385	500,000	574,020	550,853		(1,159)		(1,159)		549,694		32,691	32,691	8,389	10/01/2032
746189 PR 4	PURDUE UNIV IND UNIV REVS		07/01/2020	Call @ 100.00		900,000	900,000	964,152	914,446		(14,446)		(14,446)		900,000			0	45,000	07/01/2024
756872 GJ 0	RED RIV ED FIN CORP TEX ED REV		03/15/2020	Call @ 100.00		1,400,000	1,400,000	1,487,248	1,409,161		(9,161)		(9,161)		1,400,000			0	35,000	03/15/2026
880461 SB 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		08/25/2020	Call @ 100.00		25,000	25,000	24,719	24,736		6		6		24,742		258	258	778	07/01/2040
89602N ZF 4	TRIBOROUGH BRDG & TUNL AUTH N Y		02/27/2020	UBS FINANCIAL SERVICES INC.		555,715	500,000	619,820	536,559		(2,070)		(2,070)		534,490		21,225	21,225	7,431	11/15/2024
915260 BU 6	UNIVERSITY WIS HOSPS & CLINICS AUTH		02/27/2020	PERSHING DIV OF DLJ SEC LNDING		965,191	925,000	1,125,707	958,337		(4,395)		(4,395)		953,942		11,249	11,249	19,399	04/01/2021
92812U K5 6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C		12/01/2020	Paydown		76,932	76,932	76,932	76,932		(0)		(0)		76,932		0	0	1,264	04/25/2042
968369 AA 6	WILKES CNTY GA HOSP AUTH REV		11/30/2020	Call @ 100.00		154,000	154,000	154,000	154,000				0		154,000			0	5,693	02/20/2037
977100 CX 2	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		02/27/2020	NATL FINANCIAL SERVICES CORP (NFS)		900,981	900,000	869,787	886,664		1,652		1,652		888,316		12,665	12,665	4,888	05/01/2021
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					49,440,881	49,029,070	51,073,035	48,472,179	0	(703,765)	0	(703,765)	0	49,236,712	0	204,169	204,169	1,219,596	XXX
Bonds - Industrial and Miscellaneous																				
00507U AS 0	ALLERGAN FUNDING SCS	C	05/14/2020	CORPORATE ACTION		810,998	750,000	747,338	748,491		97		97		748,588		62,409	62,409	18,921	03/15/2025
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		08/12/2020	Various		1,392,900	1,336,000	1,237,898	1,303,924		7,509		7,509		1,311,432		24,568	24,568	92,812	07/15/2022
05588U AA 0	HGVGI 19A A - RMBS		12/25/2020	Paydown		382,710	382,710	382,613	382,618		92		92		382,710			0	7,313	09/26/2033
07274N AL 7	BAYER US FINANCE II LLC		01/31/2020	CREDIT SUISSE SECURITIES (USA)		1,124,860	1,000,000	992,710	993,559		55		55		993,614		131,246	131,246	5,955	12/15/2028
12189L BA 8	BURLINGTON NORTHERN SANTA FE LLC		03/04/2020	GOLDMAN		1,334,352	1,200,000	1,177,344	1,181,164		396		396		1,181,560		152,792	152,792	8,775	06/15/2027
12591K AD 7	COMM 13CR12 A3 - CMBS		03/01/2020	Paydown		95,933	95,933	104,012	99,307		(3,374)		(3,374)		95,933			0	585	10/15/2046
161542 DQ 5	CFLAT 2004-AQ1 M2 - RMBS		12/28/2020	Paydown		127,711	127,711	31,768	14,093		113,618		113,618		127,711			0	3,368	05/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
17119B AD 9	CCART 2016-B A4 - ABS		08/17/2020	Paydown		713,378	713,378	713,246	713,362		16		16		713,378			0	4,429	02/15/2022
17328P AQ 6	CMLTI 20EXP2 A3 - CMO/RMBS		12/25/2020	Paydown		231,190	231,189	237,041			(5,852)		(5,852)		231,189		1	1	700	08/25/2050
17328P AX 1	CMLTI 20EXP2 A4 - CMO/RMBS		12/25/2020	Paydown		168,440	168,438	171,649			(3,211)		(3,211)		168,438		3	3	510	08/25/2050
19123M AA 1	COCA-COLA EUROPEAN PARTNERS PLC	C	09/15/2020	Maturity @ 100.00		2,750,000	2,750,000	2,767,614	2,755,228		(5,228)		(5,228)		2,750,000			0	96,250	09/15/2020
191241 AE 8	COCA-COLA FEMSA SAB DE CV	C	01/14/2020	Not Available		5,110,383	4,750,000	4,741,355	4,746,262		52		52		4,746,314		364,069	364,069	28,632	11/26/2023
22546Q AF 4	CREDIT SUISSE AG (NEW YORK BRANCH)		08/05/2020	Maturity @ 100.00		1,750,000	1,750,000	1,705,900	1,746,497		3,503		3,503		1,750,000			0	76,563	08/05/2020
25243Y AP 4	DIAGEO CAPITAL PLC	C	04/14/2020	PERSHING DIV OF DLJ SEC LNDING		1,007,680	1,000,000	1,089,950	1,005,771		(3,086)		(3,086)		1,002,685		4,995	4,995	36,210	07/15/2020
25468P DE 3	WALT DISNEY CO		04/08/2020	PERSHING DIV OF DLJ SEC LNDING		1,003,200	1,000,000	984,650	995,502		1,710		1,710		997,212		5,988	5,988	12,064	09/17/2020
25470D AE 9	DISCOVERY COMMUNICATIONS LLC		05/11/2020	Not Available		2,068,420	2,000,000	1,987,540	1,997,827		551		551		1,998,378		70,042	70,042	37,188	06/15/2021
26442C AS 3	DUKE ENERGY CAROLINAS LLC		03/03/2020	PERSHING DIV OF DLJ SEC LNDING		2,446,493	2,250,000	2,201,153	2,205,624		1,006		1,006		2,206,630		239,862	239,862	17,331	12/01/2026
28415P AA 2	EHGVT 2016-A A - RMBS		12/25/2020	Paydown		92,029	92,029	92,028	92,028		1		1		92,029		0	0	1,316	04/25/2028
34528Q EC 4	FORDF 2015-5 A - ABS		08/15/2020	Various		1,000,000	1,000,000	1,005,938	1,000,992		(992)		(992)		1,000,000			0	15,933	08/15/2022
34532F AD 4	FORDL 2019-A A3 - ABS		12/15/2020	Paydown		894,828	894,828	894,758	894,792		36		36		894,828		0	0	23,393	05/15/2022
350910 AN 5	FTST 2006-4TS A - CMBS		09/15/2020	Paydown		4,637,973	4,637,973	4,661,079	4,638,417		(444)		(444)		4,637,973		0	0	186,135	12/13/2028
35137L AB 1	FOX CORP		04/03/2020	Various		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	27,762	01/25/2024
36191Y BB 3	GSMS 2011-GC5 A4 - CMBS		12/01/2020	Paydown		102,819	102,819	104,667	103,615		(795)		(795)		102,819			0	3,812	08/12/2044
36249K AC 4	GSMS 2010-C1 A2 - CMBS		12/01/2020	Paydown		867,282	867,282	893,266	867,701		(419)		(419)		867,282			0	13,251	08/10/2043
36257F AD 2	GMCAR 2019-2 A3 - ABS		12/16/2020	Paydown		549,302	549,302	549,257	549,271		31		31		549,302		(0)	(0)	13,813	02/16/2024
38141E A6 6	GOLDMAN SACHS GROUP INC		06/15/2020	Maturity @ 100.00		1,000,000	1,000,000	1,073,400	1,004,523		(4,523)		(4,523)		1,000,000			0	30,000	06/15/2020
404280 AK 5	HSBC HOLDINGS PLC	C	06/01/2020	Not Available		5,397,756	5,200,000	5,480,189	5,276,538		(26,180)		(26,180)		5,250,358		147,398	147,398	179,747	04/05/2021
42824C AG 4	HEWLETT PACKARD ENTERPRISE CO		08/17/2020	Various		1,503,704	1,500,000	1,499,580	1,499,934		52		52		1,499,986		14	14	49,004	10/15/2020
452570 AE 4	IMSA 2007-2 2A - RMBS		12/29/2020	Paydown		16,567	16,567	16,567	16,994		(427)		(427)		16,567			0	122	04/25/2037
46625H HU 7	JPMORGAN CHASE & CO		10/15/2020	Maturity @ 100.00		1,000,000	1,000,000	963,220	996,349		3,651		3,651		1,000,000			0	42,500	10/15/2020
46625H HZ 6	JPMORGAN CHASE & CO		09/16/2020	Not Available		1,799,788	1,750,000	1,781,903	1,755,311		(2,786)		(2,786)		1,752,525		47,262	47,262	69,921	05/10/2021
55265K 2G 3	MASTR 2003-11 7A2 - CMO/RMBS		12/01/2020	Paydown		41,481	41,481	39,990	40,811		670		670		41,481		(0)	(0)	1,608	12/25/2033
55907R AA 6	MAGELLAN MIDSTREAM PARTNERS LP		06/18/2020	Call @ 100.00		2,046,883	2,000,000	2,022,960	2,003,065		(1,302)		(1,302)		2,001,762		(1,762)	(1,762)	121,967	02/01/2021
582839 AJ 5	MEAD JOHNSON NUTRITION CO		11/15/2020	Maturity @ 100.00		5,000,000	5,000,000	5,008,750	5,002,903		(2,903)		(2,903)		5,000,000			0	150,000	11/15/2020
617446 7P 8	MORGAN STANLEY		07/24/2020	Maturity @ 100.00		1,000,000	1,000,000	1,005,770	1,000,437		(437)		(437)		1,000,000			0	55,000	07/24/2020
61747Y DW 2	MORGAN STANLEY		01/27/2020	Maturity @ 100.00		1,000,000	1,000,000	992,770	999,716		284		284		1,000,000			0	13,250	01/27/2020
61761J B3 2	MORGAN STANLEY		06/16/2020	Maturity @ 100.00		1,000,000	1,000,000	993,350	998,599		1,401		1,401		1,000,000			0	14,000	06/16/2020
65478W AE 5	NAROT 2016-C A4 - ABS		10/15/2020	Paydown		5,350,000	5,350,000	5,188,484	5,314,652		35,348		35,348		5,350,000		(0)	(0)	37,999	01/17/2023
67087M AA 4	OBP 10OBP CTF - CMBS		01/01/2020	Paydown		1,750,000	1,750,000	1,749,990	1,747,042		2,958		2,958		1,750,000			0	6,776	07/15/2045
74456Q AX 4	PUBLIC SERVICE ELECTRIC AND GAS CO		07/14/2020	US BANCORP INVESTMENTS INC		4,712,079	4,700,000	4,835,863	4,710,779		(9,348)		(9,348)		4,701,432		10,647	10,647	151,249	08/15/2020
80685Q AA 4	SCHLUMBERGER OILFIELD UK PLC	C	06/26/2020	Call @ 102.11		3,063,205	3,000,000	2,953,260	2,994,129		2,763		2,763		2,996,892		66,313	66,313	120,400	01/15/2021
82652J AA 5	SRFC 2015-3 A - RMBS		10/20/2020	Paydown		133,416	133,416	133,390	133,377		39		39		133,416			0	2,496	09/20/2032
82652K AA 2	SRFC 171 A - RMBS		12/20/2020	Paydown		76,016	76,016	76,011	76,012		5		5		76,016		0	0	1,150	03/20/2034
82652M AA 8	SRFC 2019-2 A - RMBS		12/20/2020	Paydown		302,693	302,693	302,611	302,613		80		80		302,693		(0)	(0)	3,739	05/20/2036
82653N AA 6	SRFC 193 A - RMBS		12/20/2020	Paydown		358,947	358,947	358,941	358,941		6		6		358,947		0	0	3,647	08/20/2036
82653E AB 3	SRFC 2019-1 B - RMBS		12/20/2020	Paydown		408,089	408,089	408,000	431,744		(23,654)		(23,654)		408,089		(0)	(0)	6,723	01/22/2036
863667 AB 7	STRYKER CORP		01/15/2020	Maturity @ 100.00		4,500,000	4,500,000	4,612,185	4,500,562		(562)		(562)		4,500,000			0	98,438	01/15/2020
88579Y AV 3	3M CO		03/03/2020	BARCLAYS CAPITAL INC		1,500,373	1,450,000	1,332,550	1,354,293		2,234		2,234		1,356,528		143,845	143,845	15,044	09/19/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
89175V AA 1	TPMT 182 A1 - RMBS		12/01/2020	Paydown		101,424	101,424	103,864			(2,441)		(2,441)		101,424		0	0	1,138	03/25/2058
89176E AA 8	TPMT 2018-1 A1 - RMBS		12/01/2020	Paydown		97,411	97,411	99,587			(2,177)		(2,177)		97,411			0	1,042	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
92348R AB 4	VZOT 2017-3 A1B - RMBS		12/20/2020	Paydown		785,348	785,348	785,348	785,348				0		785,348		0	0	4,687	04/20/2022
92349F AB 9	VZOT 2018-1 A1B - RMBS		12/21/2020	Paydown		2,295,018	2,295,018	2,295,018	2,295,018				0		2,295,018		0	0	17,320	09/20/2022
3899999.	Total - Bonds - Industrial and Miscellaneous					78,403,242	76,966,166	77,093,335	76,140,741	0	73,181	0	73,181	0	76,826,063	0	1,469,691	1,469,691	1,940,324	XXX
8399997.	Total - Bonds - Part 4					144,643,928	142,629,750	145,125,926	141,353,821	(75,086)	(677,384)	0	(752,470)	0	142,681,791	0	1,854,650	1,854,650	3,311,420	XXX
8399998.	Total - Bonds - Summary Item from Part 5					5,097,563	4,882,226	4,975,159			(521)		(521)		4,974,638		122,924	122,924	10,502	XXX
8399999.	Total - Bonds					149,741,491	147,511,976	150,101,084	141,353,821	(75,086)	(677,905)	0	(752,990)	0	147,656,429	0	1,977,575	1,977,575	3,321,922	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
000360 20 6	AAON ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	4,269	XXX	2,551	3,706	(1,155)			(1,155)		2,551		1,718	1,718	14	XXX
000361 10 5	AAR ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	101	XXX	228	226	3			3		228		(127)	(127)	1	XXX
00081T 10 8	ACCO BRANDS ORD		08/31/2020	JP MORGAN SECURITIES INC.	220.000	1,424	XXX	2,081	2,059	22			22		2,081		(657)	(657)	43	XXX
000957 10 0	ABM INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	115.000	4,385	XXX	3,756	4,337	(581)			(581)		3,756		629	629	64	XXX
001055 10 2	AFLAC ORD		08/31/2020	Various	1,270.000	53,414	XXX	51,995	67,183	(15,188)			(15,188)		51,995		1,419	1,419	798	XXX
001084 10 2	AGCO ORD		08/31/2020	JP MORGAN SECURITIES INC.	125.000	8,886	XXX	7,294	9,656	(2,363)			(2,363)		7,294		1,593	1,593	60	XXX
00123Q 10 4	AGNC INVESTMENT REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	335.000	4,724	XXX	6,332	5,923	409			409		6,332		(1,607)	(1,607)	415	XXX
00130H 10 5	THE AES CORPORATION		08/31/2020	JP MORGAN SECURITIES INC.	1,145.000	20,315	XXX	16,980	22,786	(5,805)			(5,805)		16,980		3,334	3,334	492	XXX
001547 10 8	AK STEEL HOLDING ORD		03/13/2020	Various	1,270.000	6,109	XXX	6,109	4,178	1,930			1,930		6,109			0		XXX
00163U 10 6	AMAG PHARMACEUTICALS ORD		11/09/2020	JP MORGAN SECURITIES INC.	145.000	1,926	XXX	1,730	1,765	(35)			(35)		1,730		196	196		XXX
00164V 10 3	AMC NETWORKS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	20.000	486	XXX	1,199	790	409			409		1,199		(714)	(714)		XXX
00165C 10 4	AMC ENTERTAINMENT HOLDINGS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	88	XXX	163	109	54			54		163		(75)	(75)	0	XXX
001744 10 1	AMN HEALTHCARE ORD		08/31/2020	JP MORGAN SECURITIES INC.	80.000	4,307	XXX	4,217	4,985	(768)			(768)		4,217		90	90		XXX
00182C 10 3	ANI PHARMACEUTICALS ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	470	XXX	1,233	925	308			308		1,233		(762)	(762)		XXX
00187Y 10 0	API GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	240.000	3,392	XXX	3,072					0		3,072		320	320		XXX
00191U 10 2	ASGN ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	6,458	XXX	6,329	6,387	(59)			(59)		6,329		130	130		XXX
00206R 10 2	AT&T ORD		08/31/2020	JP MORGAN SECURITIES INC.	8,965.000	267,174	XXX	300,417	350,352	(49,935)			(49,935)		300,417		(33,244)	(33,244)	13,985	XXX
002474 10 4	AZZ ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	174	XXX	228	230	(1)			(1)		228		(55)	(55)	3	XXX
002535 30 0	AARONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	120.000	6,706	XXX	6,154	6,853	(700)			(700)		6,154		552	552	14	XXX
00258R 10 9	PROG HOLDINGS, INC.		12/01/2020	Adjustment	160.000	8,205	XXX	8,205	9,138	(933)			(933)		8,205			0	33	XXX
002824 10 0	ABBOTT LABORATORIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	2,430.000	265,988	XXX	83,599	211,070	(127,471)			(127,471)		83,599		182,389	182,389	2,624	XXX
00287Y 10 9	ABBVIE ORD		08/31/2020	Various	2,360.950	225,948	XXX	223,299	209,039	14,260			14,260		223,299		2,650	2,650	7,991	XXX
002896 20 7	ABERCROMBIE AND FITCH CL A ORD		08/31/2020	Adjustment	140.000	1,820	XXX	2,723	2,723				0		2,723		(903)	(903)	28	XXX
003654 10 0	ABIOMED ORD		08/31/2020	Various	255.000	53,081	XXX	83,466	30,706	40,410			40,410		83,466		(30,385)	(30,385)		XXX
00404A 10 9	ACADIA HEALTHCARE COMPANY ORD		08/31/2020	Adjustment	145.000	4,481	XXX	5,612	5,612				0		5,612		(1,131)	(1,131)		XXX
004225 10 8	ACADIA PHARMACEUTICALS ORD		08/31/2020	Adjustment	145.000	5,739	XXX	3,070	3,070				0		3,070		2,670	2,670		XXX
00434H 10 8	ACCELERON PHARMA ORD		08/31/2020	Adjustment	40.000	3,898	XXX	2,012	2,012				0		2,012		1,886	1,886		XXX
00448Q 20 1	ACHILLION PHARMACEUTICALS ORD		01/28/2020	CORPORATE ACTION	585.000	3,686	XXX	2,802	3,528	(725)			(725)		2,802		883	883		XXX
004498 10 1	ACI WORLDWIDE ORD		08/31/2020	JP MORGAN SECURITIES INC.	205.000	6,021	XXX	5,420	7,766	(2,346)			(2,346)		5,420		601	601		XXX
00507V 10 9	ACTIVISION BLIZZARD ORD		08/31/2020	Various	2,860.000	192,698	XXX	222,079	169,941	52,138			52,138		222,079		(29,381)	(29,381)	234	XXX
00508Y 10 2	ACUITY BRANDS ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	8,196	XXX	9,455	10,350	(896)			(896)		9,455		(1,259)	(1,259)	29	XXX
006739 10 6	ADDUS HOMECARE ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	1,405	XXX	1,124	1,458	(334)			(334)		1,124		281	281		XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase (Decrease)	12 Change in Book/Adjusted Carrying Value: Current Year's (Amortization) / Accretion	13 Change in Book/Adjusted Carrying Value: Current Year's Other-Than-Temporary Impairment Recognized	14 Change in Book/Adjusted Carrying Value: Total Change in B./A.C.V. (11+12-13)	15 Change in Book/Adjusted Carrying Value: Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
00724F 10 1	ADOBE ORD		08/31/2020	Various	810.000	370,889	XXX	170,269	267,146	(96,877)			(96,877)		170,269		200,620	200,620		XXX
00737L 10 3	ADTALEM GLOBAL EDUCATION ORD		08/31/2020	JP MORGAN SECURITIES INC.	130.000	4,315	XXX	6,122	4,546	1,576			1,576		6,122		(1,807)	(1,807)		XXX
00738A 10 6	ADTRAN ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	166	XXX	229	148	80			80		229		(62)	(62)	4	XXX
00751Y 10 6	ADVANCE AUTO PARTS ORD		08/31/2020	JP MORGAN SECURITIES INC.	135.000	21,100	XXX	22,802	21,622	1,180			1,180		22,802		(1,701)	(1,701)	76	XXX
00766T 10 0	AECOM ORD		08/31/2020	JP MORGAN SECURITIES INC.	295.000	11,653	XXX	9,549	12,723	(3,174)			(3,174)		9,549		2,104	2,104		XXX
00770F 10 4	AEGIO CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	243	XXX	276	336	(60)			(60)		276		(33)	(33)		XXX
00773T 10 1	ADVANSIX ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	191	XXX	453	299	154			154		453		(262)	(262)		XXX
007800 10 5	AEROJET ROCKETDYNE HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	120.000	4,963	XXX	3,865	5,479	(1,614)			(1,614)		3,865		1,098	1,098		XXX
007903 10 7	ADVANCED MICRO DEVICES ORD		08/31/2020	JP MORGAN SECURITIES INC.	970.000	88,086	XXX	26,433	44,484	(18,052)			(18,052)		26,433		61,654	61,654		XXX
00790X 10 1	ADVANCED DISPOSAL SERVICES ORD		10/30/2020	JP MORGAN SECURITIES INC.	300.000	9,067	XXX	7,902	9,861	(1,959)			(1,959)		7,902		1,165	1,165		XXX
007973 10 0	ADVANCED ENERGY INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	5,188	XXX	3,336	4,984	(1,648)			(1,648)		3,336		1,852	1,852		XXX
008073 10 8	AEROVIRONMENT ORD		08/31/2020	JP MORGAN SECURITIES INC.	40.000	3,055	XXX	3,936	2,470	1,466			1,466		3,936		(880)	(880)		XXX
008252 10 8	AFFILIATED MANAGERS GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	45.000	3,089	XXX	7,024	3,813	3,211			3,211		7,024		(3,936)	(3,936)	15	XXX
00846U 10 1	AGILENT TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	585.000	58,740	XXX	33,521	49,906	(16,385)			(16,385)		33,521		25,219	25,219	316	XXX
00847J 10 5	AGILYSYS ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	380	XXX	395	381	13			13		395		(14)	(14)		XXX
00900T 10 7	AIMMUNE THERAPEUTICS ORD		10/14/2020	CORPORATE ACTION	190.000	6,555	XXX	4,051	6,359	(2,309)			(2,309)		4,051		2,504	2,504		XXX
00912X 30 2	AIR LEASE CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	150.000	4,661	XXX	6,537	7,128	(591)			(591)		6,537		(1,876)	(1,876)	68	XXX
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD		08/31/2020	JP MORGAN SECURITIES INC.	260.000	75,984	XXX	42,726	61,097	(18,372)			(18,372)		42,726		33,258	33,258	998	XXX
00922R 10 5	AIR TRANSPORT SERVICES GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	2,541	XXX	2,182	2,346	(164)			(164)		2,182		359	359		XXX
00971T 10 1	AKAMAI TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	305.000	35,508	XXX	19,807	26,346	(6,539)			(6,539)		19,807		15,701	15,701		XXX
011311 10 7	ALAMO GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	20.000	2,218	XXX	2,122	2,511	(389)			(389)		2,122		96	96	8	XXX
011659 10 9	ALASKA AIR GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	150.000	5,841	XXX	9,393	10,163	(770)			(770)		9,393		(3,552)	(3,552)	56	XXX
012653 10 1	ALBEMARLE ORD		08/31/2020	JP MORGAN SECURITIES INC.	195.000	17,745	XXX	18,972	14,243	4,729			4,729		18,972		(1,226)	(1,226)	222	XXX
013872 10 6	ALCOA ORD		08/31/2020	JP MORGAN SECURITIES INC.	325.000	4,749	XXX	12,236	6,991	5,246			5,246		12,236		(7,487)	(7,487)		XXX
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	135.000	22,730	XXX	17,153	21,813	(4,660)			(4,660)		17,153		5,577	5,577	421	XXX
015351 10 9	ALEXION PHARMACEUTICALS ORD		08/31/2020	JP MORGAN SECURITIES INC.	375.000	42,829	XXX	48,971	40,556	8,415			8,415		48,971		(6,143)	(6,143)		XXX
016255 10 1	ALIGN TECHNOLOGY ORD		08/31/2020	Various	310.000	82,511	XXX	105,704	86,502	19,201			19,201		105,704		(23,193)	(23,193)		XXX
01671P 10 0	ALLAKOS ORD		02/21/2020	ITG INC.	75.000	4,920	XXX	6,361	7,152	(791)			(791)		6,361		(1,440)	(1,440)		XXX
017175 10 0	ALLEGHANY ORD		08/31/2020	Various	25.000	16,199	XXX	15,206	19,989	(4,784)			(4,784)		15,206		994	994	225	XXX
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	215.000	1,789	XXX	6,155	4,442	1,714			1,714		6,155		(4,366)	(4,366)		XXX
01748H 10 7	ALLEGIANCE BANCSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	2,287	XXX	3,000	3,384	(384)			(384)		3,000		(713)	(713)	27	XXX
01748X 10 2	ALLEGIANT TRAVEL ORD		08/31/2020	JP MORGAN SECURITIES INC.	25.000	3,215	XXX	2,975	4,351	(1,376)			(1,376)		2,975		239	239	18	XXX
018581 10 8	ALLIANCE DATA SYSTEMS ORD		02/21/2020	ITG INC.	200.000	20,429	XXX	45,454	22,440	23,014			23,014		45,454		(25,025)	(25,025)	126	XXX
018802 10 8	ALLIANT ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	280.000	15,160	XXX	12,111	15,327	(3,216)			(3,216)		12,111		3,048	3,048	319	XXX
01973R 10 1	ALLISON TRANSMISSION HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	205.000	7,352	XXX	10,320	9,906	414			414		10,320		(2,968)	(2,968)	105	XXX
01988P 10 8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	491	XXX	757	540	217			217		757		(266)	(266)		XXX
020002 10 1	ALLSTATE ORD		02/21/2020	ITG INC.	525.000	64,892	XXX	49,368	59,036	(9,669)			(9,669)		49,368		15,525	15,525	263	XXX
02005N 10 0	ALLY FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	850.000	19,441	XXX	22,729	25,976	(3,247)			(3,247)		22,729		(3,288)	(3,288)	485	XXX
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD		08/31/2020	JP MORGAN SECURITIES INC.	105.000	13,926	XXX	8,577	12,093	(3,515)			(3,515)		8,577		5,349	5,349		XXX
02079K 10 7	ALPHABET CL C ORD		08/31/2020	Various	410.000	658,816	XXX	455,227	548,178	(92,951)			(92,951)		455,227		203,588	203,588		XXX
02079K 30 5	ALPHABET CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	355.000	578,468	XXX	195,094	475,483	(280,390)			(280,390)		195,094		383,374	383,374		XXX
02208R 10 6	ALTRA INDUSTRIAL MOTION ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	3,904	XXX	3,253	3,621	(368)			(368)		3,253		651	651	38	XXX

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
02209S 10 3	ALTRIA GROUP ORD		08/31/2020	Various	2,495.000	110,644	XXX	130,397	63,635	16,830			16,830		130,397		(19,753)	(19,753)	3,037	XXX
023135 10 6	AMAZON COM ORD		08/31/2020	Various	605.000	1,864,211	XXX	1,134,103	1,117,943	16,159			16,159		1,134,103		730,108	730,108		XXX
023139 88 4	AMBAC FINANCIAL GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	95.000	1,199	XXX	1,600	2,049	(449)			(449)		1,600		(401)	(401)		XXX
023436 10 8	AMEDISYS ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	8,466	XXX	4,160	5,842	(1,682)			(1,682)		4,160		4,306	4,306		XXX
023586 10 0	AMERCO ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	1,774	XXX	1,730	1,879	(149)			(149)		1,730		44	44	3	XXX
023608 10 2	AMEREN ORD		08/31/2020	JP MORGAN SECURITIES INC.	415.000	32,827	XXX	27,531	31,872	(4,341)			(4,341)		27,531		5,296	5,296	411	XXX
02376R 10 2	AMERICAN AIRLINES GROUP ORD		12/15/2020	Various	1,680.000	26,385	XXX	56,381	48,182	8,198			8,198		56,381		(29,996)	(29,996)	168	XXX
024835 10 0	AMERICAN CAMPUS COMM REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	235.000	7,965	XXX	9,870	11,052	(1,182)			(1,182)		9,870		(1,906)	(1,906)	331	XXX
025537 10 1	AMERICAN ELECTRIC POWER ORD		08/31/2020	JP MORGAN SECURITIES INC.	580.000	45,716	XXX	42,375	54,816	(12,441)			(12,441)		42,375		3,341	3,341	1,218	XXX
02553E 10 6	AMERICAN EAGLE OUTFITTERS ORD		08/31/2020	JP MORGAN SECURITIES INC.	300.000	3,781	XXX	6,504	4,410	2,094			2,094		6,504		(2,723)	(2,723)	41	XXX
025676 20 6	AMERICAN EQUITY INV LIFE HLD ORD		08/31/2020	JP MORGAN SECURITIES INC.	45.000	1,076	XXX	1,625	1,347	278			278		1,625		(549)	(549)		XXX
025816 10 9	AMERICAN EXPRESS ORD		08/31/2020	JP MORGAN SECURITIES INC.	705.000	71,614	XXX	68,547	87,765	(19,218)			(19,218)		68,547		3,067	3,067	909	XXX
025932 10 4	AMERICAN FINANCIAL GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	668	XXX	1,117	1,097	21			21		1,117		(449)	(449)	14	XXX
02607T 10 9	AMERICAN FIN CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	195.000	1,331	XXX	2,125	2,586	(461)			(461)		2,125		(794)	(794)	123	XXX
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	445.000	12,741	XXX	9,376	11,663	(2,287)			(2,287)		9,376		3,365	3,365	67	XXX
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		12/15/2020	ITG INC.	3,605.000	161,187	XXX	195,371	185,045	10,326			10,326		195,371		(34,184)	(34,184)	1,830	XXX
027745 10 8	AMERICAN NATIONAL BANKSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC.	50.000	1,127	XXX	1,975	1,979	(4)			(4)		1,975		(848)	(848)	27	XXX
028591 10 5	AMERICAN NATIONAL INSURANCE ORD		07/02/2020	Various	25.000	2,864	XXX	2,864	2,942	(78)			(78)		2,864			0	41	XXX
02875D 10 9	AMERICAN OUTDOOR BRANDS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	76	XXX	34					0		34		42	42		XXX
02913V 10 3	AMERICAN PUBLIC EDUCATION ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	1,100	XXX	1,035	959	76			76		1,035		65	65		XXX
029683 10 9	AMERICAN SOFTWARE CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	71	XXX	66	74	(9)			(9)		66		5	5	2	XXX
029899 10 1	AMERICAN STATES WATER ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	4,945	XXX	3,997	5,632	(1,635)			(1,635)		3,997		948	948	61	XXX
03027X 10 0	AMERICAN TOWER REIT		08/31/2020	JP MORGAN SECURITIES INC.	395.000	98,409	XXX	56,413	90,779	(34,366)			(34,366)		56,413		41,996	41,996	1,260	XXX
030371 10 8	AMER VANGUARD ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	778	XXX	991	1,071	(80)			(80)		991		(213)	(213)	2	XXX
030420 10 3	AMERICAN WATER WORKS ORD		08/31/2020	Various	310.000	43,419	XXX	26,461	38,084	(11,622)			(11,622)		26,461		16,958	16,958	375	XXX
03062T 10 5	AMERICA'S CAR-MART ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	502	XXX	430	548	(118)			(118)		430		72	72		XXX
03071H 10 0	AMERISAFE ORD		08/31/2020	JP MORGAN SECURITIES INC.	45.000	3,002	XXX	2,614	2,971	(357)			(357)		2,614		388	388	24	XXX
03073E 10 5	AMERISOURCEBERGEN ORD		08/31/2020	JP MORGAN SECURITIES INC.	290.000	28,136	XXX	26,370	24,656	1,714			1,714		26,370		1,766	1,766	365	XXX
03076C 10 6	AMERIPRISE FINANCE ORD		08/31/2020	Various	295.000	48,115	XXX	43,964	49,141	(5,177)			(5,177)		43,964		4,151	4,151	692	XXX
031100 10 0	AMETEK ORD		08/31/2020	JP MORGAN SECURITIES INC.	135.000	13,593	XXX	8,265	13,465	(5,200)			(5,200)		8,265		5,328	5,328	49	XXX
031162 10 0	AMGEN ORD		08/31/2020	Various	1,030.000	247,624	XXX	212,190	248,302	(36,112)			(36,112)		212,190		35,433	35,433	3,552	XXX
032095 10 1	AMPHENOL CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	330.000	36,231	XXX	24,775	35,716	(10,941)			(10,941)		24,775		11,455	11,455	248	XXX
03209R 10 3	AMPHASTAR PHARMACEUTICALS ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	1,528	XXX	1,583	1,447	136			136		1,583		(55)	(55)		XXX
032654 10 5	ANALOG DEVICES ORD		08/31/2020	JP MORGAN SECURITIES INC.	450.000	52,591	XXX	39,047	53,478	(14,432)			(14,432)		39,047		13,545	13,545	837	XXX
03272L 10 8	ANAPLAN ORD		08/31/2020	JP MORGAN SECURITIES INC.	225.000	13,779	XXX	9,956					0		9,956		3,823	3,823		XXX
034164 10 3	ANDERSONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	1,152	XXX	1,770	1,643	127			127		1,770		(618)	(618)	34	XXX
03475V 10 1	ANGIODYNAMICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	94	XXX	197	160	37			37		197		(103)	(103)		XXX
035290 10 5	ANIXTER INTERNATIONAL ORD		06/22/2020	CORPORATE ACTION	120.000	3,163	XXX	7,912	11,052	(3,140)			(3,140)		7,912		(4,749)	(4,749)	8,738	XXX
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	1,835.000	13,473	XXX	19,127	17,286	1,841			1,841		19,127		(5,653)	(5,653)	1,321	XXX
03662Q 10 5	ANSYS ORD		08/31/2020	JP MORGAN SECURITIES INC.	130.000	44,069	XXX	16,981	33,463	(16,482)			(16,482)		16,981		27,088	27,088		XXX
036642 10 6	ANTARES PHARMA ORD		08/31/2020	JP MORGAN SECURITIES INC.	25.000	71	XXX	82	118	(35)			(35)		82		(12)	(12)		XXX
03674X 10 6	ANTERO RESOURCES ORD		02/21/2020	ITG INC.	1,415.000	3,110	XXX	19,680	2,793	16,307			16,307		19,680		(16,570)	(16,570)		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
036752 10 3	ANTHEM ORD.		08/31/2020	JP MORGAN SECURITIES INC.	260.000	73,192	XXX	72,589	78,528	(5,938)			(5,938)		72,589		602	602	494	XXX
03676B 10 2	ANTERO MIDSTREAM ORD.		12/29/2020	Various.	141,315.000	1,064,358	XXX	955,406	1,072,581	452,607		569,781	(117,174)		955,406		108,952	108,952	173,721	XXX
037347 10 1	ANWORTH MORTGAGE ASSET REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	425.000	732	XXX	1,539	1,496	43			43		1,539		(806)	(806)	81	XXX
037411 10 5	APACHE ORD.		10/20/2020	Various.	1,550.000	18,526	XXX	76,431	39,665	36,766			36,766		76,431		(57,905)	(57,905)	465	XXX
03748R 74 7	APARTMENT INVST MGT CL A REIT ORD.		12/01/2020	CORPORATE ACTION.	0.314	12	XXX	18					0		18		(5)	(5)		XXX
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD.		12/01/2020	JP MORGAN SECURITIES INC.	639.000	26,150	XXX	29,104	32,998	(3,894)			(3,894)		29,104		(2,953)	(2,953)	3,607	XXX
037598 10 9	APOGEE ENTERPRISES ORD.		08/31/2020	JP MORGAN SECURITIES INC.	20.000	418	XXX	869	650	219			219		869		(450)	(450)	11	XXX
03768E 10 5	APOLLO GLOBAL MANAGEMENT CL A ORD.		08/31/2020	JP MORGAN SECURITIES INC.	290.000	13,590	XXX	14,824					0		14,824		(1,234)	(1,234)	142	XXX
03782L 10 1	APPIAN CL A ORD.		08/31/2020	Adjustment.	60.000	3,674	XXX	2,164	2,164				0		2,164		1,510	1,510		XXX
037833 10 0	APPLE ORD.		08/31/2020	Various.	20,575.000	3,171,475	XXX	1,649,418	(2,533,935)	4,183,353			4,183,353		1,649,418		1,522,058	1,522,058	13,134	XXX
03783C 10 0	APPFOLIO CL A ORD.		08/31/2020	JP MORGAN SECURITIES INC.	30.000	5,041	XXX	2,814	3,299	(484)			(484)		2,814		2,226	2,226		XXX
03784Y 20 0	APPLE HOSPITALITY REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	285.000	2,896	XXX	5,013	4,631	382			382		5,013		(2,117)	(2,117)	86	XXX
03820C 10 5	APPLIED INDUSTRIAL TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	4,214	XXX	5,326	4,668	658			658		5,326		(1,112)	(1,112)	67	XXX
038222 10 5	APPLIED MATERIAL ORD.		08/31/2020	Various.	1,985.000	109,074	XXX	70,924	121,164	(50,240)			(50,240)		70,924		38,150	38,150	630	XXX
038336 10 3	APTARGROUP ORD.		08/31/2020	JP MORGAN SECURITIES INC.	55.000	6,511	XXX	4,774	6,359	(1,585)			(1,585)		4,774		1,737	1,737	59	XXX
03852U 10 6	ARAMARK ORD.		02/21/2020	ITG INC.	535.000	22,709	XXX	22,293	23,219	(926)			(926)		22,293		415	415	59	XXX
03937C 10 5	ARCBEST ORD.		08/31/2020	JP MORGAN SECURITIES INC.	50.000	1,691	XXX	1,400	1,380	20			20		1,400		291	291	12	XXX
03940R 10 7	ARCH RESOURCES CL A ORD.		08/31/2020	JP MORGAN SECURITIES INC.	50.000	1,883	XXX	4,574	3,587	987			987		4,574		(2,690)	(2,690)	25	XXX
039483 10 2	ARCHER DANIELS MIDLAND ORD.		08/31/2020	Various.	690.000	30,498	XXX	34,275	31,982	2,293			2,293		34,275		(3,777)	(3,777)	428	XXX
039653 10 0	ARCOSA ORD.		08/31/2020	JP MORGAN SECURITIES INC.	80.000	3,703	XXX	2,630	3,564	(934)			(934)		2,630		1,072	1,072	12	XXX
03965L 10 0	HOWMET AEROSPACE ORD.		04/01/2020	Various.	1,760.000	40,216	XXX	40,216	54,155	(13,939)			(13,939)		40,216			0	35	XXX
03966V 10 7	ARCONIC ORD.		08/31/2020	JP MORGAN SECURITIES INC.	215.000	4,782	XXX	4,588					0		4,588		194	194		XXX
040047 60 7	ARENA PHARMACEUTICALS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	70.000	4,887	XXX	2,784	3,179	(396)			(396)		2,784		2,103	2,103		XXX
04010E 10 9	ARGAN ORD.		08/31/2020	JP MORGAN SECURITIES INC.	10.000	423	XXX	406	401	4			4		406		18	18	18	XXX
04013V 10 8	ARES COMMERCIAL REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	45.000	448	XXX	689	713	(24)			(24)		689		(241)	(241)	45	XXX
040413 10 6	ARISTA NETWORKS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	70.000	15,641	XXX	16,706	14,238	2,468			2,468		16,706		(1,066)	(1,066)		XXX
04208T 10 8	ARMADA HOFFLER PROPERTIES REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	1,009	XXX	1,655	1,835	(180)			(180)		1,655		(645)	(645)	43	XXX
042315 50 7	ARMOUR RESIDENTIAL REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	5.000	48	XXX	93	89	4			4		93		(45)	(45)	4	XXX
04247X 10 2	ARMSTRONG WORLD INDUSTRIES ORD.		08/31/2020	JP MORGAN SECURITIES INC.	75.000	5,530	XXX	4,976	7,048	(2,072)			(2,072)		4,976		554	554	45	XXX
04269E 10 7	ARQULE ORD.		01/17/2020	Not Available.	460.000	9,200	XXX	3,009	9,182	(6,172)			(6,172)		3,009		6,191	6,191		XXX
042735 10 0	ARROW ELECTRONICS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	175.000	13,746	XXX	12,453	14,830	(2,377)			(2,377)		12,453		1,293	1,293		XXX
042744 10 2	ARROW FINANCIAL ORD.		08/31/2020	JP MORGAN SECURITIES INC.	60.000	1,719	XXX	2,251	2,268	(17)			(17)		2,251		(533)	(533)	31	XXX
04280A 10 0	ARROWHEAD PHARMACEUTICALS ORD.		08/31/2020	Adjustment.	155.000	6,546	XXX	2,914	2,914				0		2,914		3,632	3,632		XXX
043436 10 4	ASBURY AUTOMOTIVE GROUP ORD.		08/31/2020	JP MORGAN SECURITIES INC.	45.000	4,760	XXX	2,838	5,031	(2,192)			(2,192)		2,838		1,922	1,922		XXX
044186 10 4	ASHLAND GLOBAL ORD.		08/31/2020	JP MORGAN SECURITIES INC.	130.000	9,579	XXX	10,559	9,949	610			610		10,559		(980)	(980)	107	XXX
045327 10 3	ASPEN TECHNOLOGY ORD.		08/31/2020	JP MORGAN SECURITIES INC.	130.000	16,513	XXX	13,822	15,721	(1,899)			(1,899)		13,822		2,691	2,691		XXX
045487 10 5	ASSOCIATED BANCORP ORD.		08/31/2020	JP MORGAN SECURITIES INC.	75.000	1,007	XXX	1,991	1,653	338			338		1,991		(983)	(983)	41	XXX
04621X 10 8	ASSURANT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	60.000	7,293	XXX	6,505	7,865	(1,360)			(1,360)		6,505		788	788	113	XXX
046224 10 1	ASTEC INDUSTRIES ORD.		08/31/2020	JP MORGAN SECURITIES INC.	45.000	2,372	XXX	1,283	1,890	(607)			(607)		1,283		1,089	1,089	15	XXX
046433 10 8	ASTRONICS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	15.000	135	XXX	603	419	184			184		603		(468)	(468)		XXX
047649 10 8	ATKORE INTERNATIONAL GROUP ORD.		08/31/2020	JP MORGAN SECURITIES INC.	5.000	134	XXX	129	202	(73)			(73)		129		4	4		XXX

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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					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
048269 20 3	ATLANTIC CAPITAL BANCSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC	100.000	1,153	XXX	1,890	1,835	55			55		1,890		(737)	(737)		XXX
049164 20 5	ATLAS AIR WORLDWIDE HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	40.000	2,255	XXX	2,238	1,103	1,136			1,136		2,238		17	17		XXX
049560 10 5	ATMOS ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC	30.000	2,994	XXX	2,673	3,356	(683)			(683)		2,673		321	321	52	XXX
04963C 20 9	ATRICURE ORD		08/31/2020	JP MORGAN SECURITIES INC	70.000	3,131	XXX	1,907	2,276	(369)			(369)		1,907		1,224	1,224		XXX
049904 10 5	ATRION ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	3,158	XXX	3,610	3,758	(148)			(148)		3,610		(452)	(452)	16	XXX
05070R 10 4	AUDENTES THERAPEUTICS ORD		01/16/2020	CORPORATE ACTION	160.000	9,600	XXX	6,141	9,574	(3,434)			(3,434)		6,141		3,459	3,459		XXX
052769 10 6	AUTODESK ORD		08/31/2020	JP MORGAN SECURITIES INC	380.000	93,361	XXX	54,291	69,715	(15,424)			(15,424)		54,291		39,070	39,070		XXX
053015 10 3	AUTOMATIC DATA PROCESSING ORD		08/31/2020	Various	805.000	123,804	XXX	101,405	137,253	(35,847)			(35,847)		101,405		22,399	22,399	1,652	XXX
05329W 10 2	AUTONATION ORD		08/31/2020	JP MORGAN SECURITIES INC	90.000	5,117	XXX	3,587	4,377	(790)			(790)		3,587		1,530	1,530		XXX
053332 10 2	AUTOZONE ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	5,981	XXX	1,458	5,957	(4,499)			(4,499)		1,458		4,523	4,523		XXX
053484 10 1	AVALONBAY COMMUNITIES REIT ORD		08/31/2020	Various	225.000	41,157	XXX	38,830	47,183	(8,353)			(8,353)		38,830		2,328	2,328	803	XXX
05350V 10 6	AVANOS MEDICAL ORD		08/31/2020	JP MORGAN SECURITIES INC	80.000	2,591	XXX	5,054	2,695	2,358			2,358		5,054		(2,462)	(2,462)		XXX
05351W 10 3	AVANGRID ORD		02/21/2020	ITG INC	70.000	3,922	XXX	3,605	3,581	24			24		3,605		317	317	31	XXX
05351X 10 1	AVAYA HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	215.000	3,335	XXX	4,388	2,903	1,486			1,486		4,388		(1,053)	(1,053)		XXX
053611 10 9	AVERY DENNISON ORD		08/31/2020	JP MORGAN SECURITIES INC	45.000	5,192	XXX	4,511	5,887	(1,376)			(1,376)		4,511		681	681	52	XXX
05368M 10 6	AVID BIOSERVICES ORD		08/31/2020	JP MORGAN SECURITIES INC	15.000	126	XXX	109	115	(6)			(6)		109		17	17		XXX
053774 10 5	AVIS BUDGET GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC	145.000	4,945	XXX	4,627	4,675	(48)			(48)		4,627		318	318		XXX
05379B 10 7	AVISTA ORD		08/31/2020	JP MORGAN SECURITIES INC	120.000	4,422	XXX	6,154	5,771	383			383		6,154		(1,731)	(1,731)	146	XXX
053807 10 3	AVNET ORD		08/31/2020	JP MORGAN SECURITIES INC	250.000	6,875	XXX	10,403	10,608	(205)			(205)		10,403		(3,527)	(3,527)	105	XXX
054540 20 8	AXCELIS TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	118	XXX	75	120	(45)			(45)		75		43	43		XXX
05464C 10 1	AXON ENTERPRISE ORD		08/31/2020	JP MORGAN SECURITIES INC	95.000	8,139	XXX	5,971	6,962	(991)			(991)		5,971		2,168	2,168		XXX
05464T 10 4	AXSOME THERAPEUTICS ORD		08/31/2020	Adjustment	45.000	3,299	XXX	1,158	1,158				0		1,158		2,140	2,140		XXX
05465C 10 0	AXOS FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC	105.000	2,601	XXX	3,214	3,179	35			35		3,214		(613)	(613)		XXX
05508R 10 6	B AND G FOODS ORD		08/31/2020	Adjustment	120.000	3,736	XXX	3,137	3,137				0		3,137		599	599	171	XXX
05561Q 20 1	BOK FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	561	XXX	970	874	96			96		970		(409)	(409)	15	XXX
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		12/29/2020	UBS SECURITIES LLC	26,000.000	271,767	XXX	306,540	405,860	59,691		159,011	(99,320)		306,540		(34,773)	(34,773)	36,140	XXX
05591B 10 9	BMC HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	125.000	4,989	XXX	2,224	3,586	(1,362)			(1,362)		2,224		2,764	2,764		XXX
05605H 10 0	BWX TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC	120.000	6,672	XXX	7,475	7,450	25			25		7,475		(803)	(803)	68	XXX
05722G 10 0	BAKER HUGHES CL A ORD		08/31/2020	Various	1,670.000	28,175	XXX	54,509	42,802	11,707			11,707		54,509		(26,334)	(26,334)	652	XXX
057665 20 0	BALCHEM ORD		08/31/2020	JP MORGAN SECURITIES INC	55.000	5,373	XXX	5,725	5,590	135			135		5,725		(352)	(352)	29	XXX
058498 10 6	BALL ORD		08/31/2020	JP MORGAN SECURITIES INC	640.000	51,431	XXX	29,267	41,389	(12,122)			(12,122)		29,267		22,164	22,164	288	XXX
05969A 10 5	BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	95	XXX	99	130	(31)			(31)		99		(4)	(4)		XXX
05988J 10 3	BANDWIDTH CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	25.000	3,937	XXX	1,875	1,601	274			274		1,875		2,062	2,062		XXX
05990K 10 6	BANC OF CALIFORNIA ORD		08/31/2020	JP MORGAN SECURITIES INC	20.000	220	XXX	279	344	(64)			(64)		279		(60)	(60)	4	XXX
060505 10 4	BANK OF AMERICA ORD		12/15/2020	Various	14,460.000	369,419	XXX	433,655	509,281	(75,626)			(75,626)		433,655		(64,236)	(64,236)	6,476	XXX
062540 10 9	BANK OF HAWAII ORD		08/31/2020	JP MORGAN SECURITIES INC	25.000	1,376	XXX	2,130	2,379	(249)			(249)		2,130		(754)	(754)	50	XXX
063425 10 2	BANK OF MARIN BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC	60.000	1,909	XXX	2,461	2,703	(242)			(242)		2,461		(552)	(552)	41	XXX
064058 10 0	BANK OF NEW YORK MELLON ORD		10/20/2020	Various	3,260.000	132,407	XXX	170,302	164,076	6,227			6,227		170,302		(37,895)	(37,895)	2,148	XXX
06417N 10 3	BANK OZK ORD		08/31/2020	Adjustment	215.000	4,952	XXX	8,222	8,222				0		8,222		(3,270)	(3,270)	173	XXX
06652K 10 3	BANKUNITED ORD		08/31/2020	JP MORGAN SECURITIES INC	60.000	1,402	XXX	2,099	2,194	(94)			(94)		2,099		(697)	(697)	40	XXX
066849 10 0	BAR HARBOR BANKSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC	70.000	1,418	XXX	1,799	1,777	22			22		1,799		(381)	(381)	46	XXX
067806 10 9	BARNES GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	396	XXX	659	620	39			39		659		(263)	(263)	5	XXX

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
068463 10 8	BARRETT BUSINESS SERVICES ORD		08/31/2020	JP MORGAN SECURITIES INC	20.000	1,151	XXX	1,652	1,809	(158)			(158)		1,652		(500)	(500)	18	XXX
071813 10 9	BAXTER INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC	580.000	50,495	XXX	41,279	48,500	(7,221)			(7,221)		41,279		9,217	9,217	539	XXX
073685 10 9	BEACON ROOFING SUPPLY ORD		08/31/2020	JP MORGAN SECURITIES INC	55.000	1,863	XXX	1,834	1,759	75			75		1,834		30	30		XXX
07556Q 88 1	BEAZER HOMES ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	122	XXX	155	141	14			14		155		(33)	(33)		XXX
075887 10 9	BECTON DICKINSON ORD		02/21/2020	ITG INC	390.000	100,359	XXX	97,260	106,068	(8,808)			(8,808)		97,260		3,099	3,099		XXX
075896 10 0	BED BATH AND BEYOND ORD		08/31/2020	JP MORGAN SECURITIES INC	255.000	3,104	XXX	3,552	4,412	(859)			(859)		3,552		(448)	(448)	87	XXX
077454 10 6	BELDEN ORD		08/31/2020	JP MORGAN SECURITIES INC	65.000	2,189	XXX	4,243	3,575	668			668		4,243		(2,055)	(2,055)	10	XXX
08160H 10 1	BENCHMARK ELECTRONICS ORD		08/31/2020	JP MORGAN SECURITIES INC	85.000	1,666	XXX	2,135	2,921	(785)			(785)		2,135		(469)	(469)	40	XXX
084423 10 2	WR BERKLEY ORD		08/31/2020	JP MORGAN SECURITIES INC	260.000	16,131	XXX	12,637	17,966	(5,329)			(5,329)		12,637		3,494	3,494	60	XXX
084670 70 2	BERKSHIRE HATHWAY CL B ORD		08/31/2020	JP MORGAN SECURITIES INC	1,955.000	426,244	XXX	327,418	442,808	(115,390)			(115,390)		327,418		98,826	98,826		XXX
08579W 10 3	BERRY GLOBAL GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC	230.000	11,852	XXX	10,359	10,923	(564)			(564)		10,359		1,493	1,493		XXX
08862E 10 9	BEYOND MEAT ORD		08/31/2020	Adjustment	75.000	10,188	XXX	5,676					0		5,676		4,512	4,512		XXX
089302 10 3	BIG LOTS ORD		08/31/2020	JP MORGAN SECURITIES INC	75.000	3,536	XXX	3,161	2,154	1,007			1,007		3,161		374	374	45	XXX
090572 20 7	BIO RAD LABORATORIES CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	45.000	22,886	XXX	12,032	16,651	(4,619)			(4,619)		12,032		10,853	10,853		XXX
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD		08/31/2020	JP MORGAN SECURITIES INC	300.000	23,406	XXX	31,284	25,365	5,919			5,919		31,284		(7,878)	(7,878)		XXX
09062X 10 3	BIOGEN ORD		08/31/2020	Various	420.000	132,508	XXX	125,922	124,627	1,296			1,296		125,922		6,586	6,586		XXX
09073M 10 4	BIO TECHNE ORD		08/31/2020	JP MORGAN SECURITIES INC	35.000	8,941	XXX	4,112	7,683	(3,571)			(3,571)		4,112		4,828	4,828	34	XXX
09180C 10 6	BJS RESTAURANTS ORD		08/31/2020	JP MORGAN SECURITIES INC	15.000	473	XXX	1,038	569	469			469		1,038		(566)	(566)		XXX
09215C 10 5	BLACK KNIGHT ORD		08/31/2020	JP MORGAN SECURITIES INC	240.000	20,182	XXX	11,988	15,475	(3,487)			(3,487)		11,988		8,194	8,194		XXX
09227Q 10 0	BLACKBAUD ORD		08/31/2020	JP MORGAN SECURITIES INC	85.000	5,426	XXX	6,578	6,766	(188)			(188)		6,578		(1,152)	(1,152)	10	XXX
09247X 10 1	BLACKROCK ORD		08/31/2020	JP MORGAN SECURITIES INC	155.000	92,096	XXX	64,715	77,919	(13,203)			(13,203)		64,715		27,381	27,381	1,125	XXX
093671 10 5	H&R BLOCK ORD		08/31/2020	JP MORGAN SECURITIES INC	390.000	5,652	XXX	10,440	9,157	1,283			1,283		10,440		(4,788)	(4,788)	304	XXX
093712 10 7	BLOOM ENERGY CL A ORD		08/31/2020	Adjustment	145.000	2,270	XXX	2,529					0		2,529		(259)	(259)		XXX
095229 10 0	BLUCORA ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	60	XXX	180	131	50			50		180		(121)	(121)		XXX
09609G 10 0	BLUEBIRD BIO ORD		12/15/2020	Various	220.000	10,821	XXX	29,982	19,305	10,677			10,677		29,982		(19,160)	(19,160)		XXX
09627Y 10 9	BLUEPRINT MEDICINES ORD		08/31/2020	JP MORGAN SECURITIES INC	45.000	3,484	XXX	3,088	3,605	(517)			(517)		3,088		396	396		XXX
097023 10 5	BOEING ORD		10/20/2020	Various	798.000	136,209	XXX	307,589	259,956	47,633			47,633		307,589		(171,380)	(171,380)	1,640	XXX
09739C 10 2	BOINGO WIRELESS ORD		08/31/2020	JP MORGAN SECURITIES INC	65.000	844	XXX	2,113	712	1,401			1,401		2,113		(1,269)	(1,269)		XXX
09739D 10 0	BOISE CASCADE ORD		08/31/2020	JP MORGAN SECURITIES INC	70.000	3,205	XXX	2,324	2,557	(233)			(233)		2,324		881	881	21	XXX
09857L 10 8	BOOKING HOLDINGS ORD		08/31/2020	Various	75.000	143,737	XXX	140,288	154,030	(13,742)			(13,742)		140,288		3,448	3,448		XXX
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	250.000	22,013	XXX	12,398	17,783	(5,385)			(5,385)		12,398		9,615	9,615	233	XXX
099724 10 6	BORGWARNER ORD		08/31/2020	Various	825.000	32,984	XXX	25,059	35,789	(10,729)			(10,729)		25,059		7,924	7,924	255	XXX
100557 10 7	BOSTON BEER CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	15.000	13,229	XXX	4,209	5,668	(1,459)			(1,459)		4,209		9,020	9,020		XXX
101119 10 5	BOSTON PRIVATE FINANCIAL HOLDING ORD		08/31/2020	JP MORGAN SECURITIES INC	25.000	148	XXX	284	301	(17)			(17)		284		(136)	(136)	8	XXX
101121 10 1	BOSTON PROPERTIES REIT ORD		10/20/2020	Various	635.000	51,248	XXX	77,961	87,541	(9,580)			(9,580)		77,961		(26,713)	(26,713)	2,225	XXX
101137 10 7	BOSTON SCIENTIFIC ORD		08/31/2020	Various	2,335.000	96,440	XXX	87,376	105,589	(18,213)			(18,213)		87,376		9,064	9,064		XXX
101388 10 6	BOTTOMLINE TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC	70.000	3,333	XXX	4,760	3,752	1,008			1,008		4,760		(1,427)	(1,427)		XXX
10316T 10 4	BOX CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	160.000	3,140	XXX	3,157	2,685	472			472		3,157		(17)	(17)		XXX
103304 10 1	BOYD GAMING ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	268	XXX	322	299	23			23		322		(54)	(54)	1	XXX
104674 10 6	BRADY NONVOTING CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	75.000	3,521	XXX	3,143	4,295	(1,151)			(1,151)		3,143		378	378	49	XXX
105368 20 3	BRANDYWINE REALTY REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	40.000	445	XXX	610	630	(20)			(20)		610		(165)	(165)	23	XXX
108035 10 6	BRIDGE BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC	75.000	1,500	XXX	2,532	2,515	17			17		2,532		(1,032)	(1,032)	54	XXX

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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
10806X 10 2	BRIDGEBIO PHARMA ORD		08/31/2020	Adjustment	125.000	3,731	XXX	3,844					0		3,844		(112)	(112)		XXX
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	8,645	XXX	6,855	9,769	(2,914)			(2,914)		6,855		1,790	1,790		XXX
10922N 10 3	BRIGHTHOUSE FINANCIAL ORD		08/31/2020	Various	490.000	15,949	XXX	21,805	19,223	2,582			2,582		21,805		(5,856)	(5,856)		XXX
10948W 10 3	BRIGHTSPHERE INVESTMENT GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	50.000	693	XXX	505	511	(7)			(7)		505		188	188	6	XXX
109641 10 0	BRINKER INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	3,377	XXX	3,439	3,150	289			289		3,439		(61)	(61)	29	XXX
109696 10 4	BRINK'S ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	4,352	XXX	5,840	8,161	(2,321)			(2,321)		5,840		(1,488)	(1,488)	41	XXX
110122 10 8	BRISTOL MYERS SQUIBB ORD		08/31/2020	Various	3,200.000	200,638	XXX	202,368	205,408	(3,040)			(3,040)		202,368		(1,730)	(1,730)	3,893	XXX
11120U 10 5	BRIXMOR PROPERTY GROUP REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	530.000	6,250	XXX	8,560	11,453	(2,894)			(2,894)		8,560		(2,310)	(2,310)	302	XXX
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD.		08/31/2020	Various	205.000	25,852	XXX	22,061	25,326	(3,265)			(3,265)		22,061		3,791	3,791	192	XXX
11135F 10 1	BROADCOM ORD		08/31/2020	Various	560.000	187,571	XXX	137,038	176,971	(39,934)			(39,934)		137,038		50,533	50,533	2,600	XXX
112463 10 4	BROOKDALE SENIOR LIVING ORD		08/31/2020	JP MORGAN SECURITIES INC.	20.000	55	XXX	190	145	45			45		190		(135)	(135)		XXX
11275Q 10 7	BROOKFIELD INFRASTRUCTURE CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	2,995	XXX	2,839					0		2,839		156	156	22	XXX
11373M 10 7	BROOKLINE BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	320.000	3,070	XXX	5,434	5,267	166			166		5,434		(2,364)	(2,364)	110	XXX
114340 10 2	BROOKS AUTOMATION ORD		08/31/2020	JP MORGAN SECURITIES INC.	110.000	5,678	XXX	3,530	4,616	(1,086)			(1,086)		3,530		2,148	2,148	22	XXX
115236 10 1	BROWN & BROWN ORD		08/31/2020	JP MORGAN SECURITIES INC.	240.000	11,134	XXX	5,152	9,475	(4,324)			(4,324)		5,152		5,982	5,982	61	XXX
115637 20 9	BROWN FORMAN CL B ORD		08/31/2020	Various	555.000	40,286	XXX	26,397	37,518	(11,121)			(11,121)		26,397		13,889	13,889	254	XXX
116794 10 8	BRUKER ORD		08/31/2020	JP MORGAN SECURITIES INC.	170.000	7,142	XXX	5,500	8,665	(3,165)			(3,165)		5,500		1,642	1,642	20	XXX
117043 10 9	BRUNSWICK ORD		08/31/2020	JP MORGAN SECURITIES INC.	165.000	10,210	XXX	10,027	9,897	130			130		10,027		183	183	119	XXX
117665 10 9	BRYN MAWR BANK ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	2,442	XXX	3,358	3,712	(354)			(354)		3,358		(916)	(916)	71	XXX
12008R 10 7	BUILDERS FIRSTSOURCE ORD		08/31/2020	JP MORGAN SECURITIES INC.	190.000	5,816	XXX	2,567	4,828	(2,261)			(2,261)		2,567		3,249	3,249		XXX
122017 10 6	BURLINGTON STORES ORD		08/31/2020	JP MORGAN SECURITIES INC.	115.000	22,646	XXX	17,573	26,223	(8,650)			(8,650)		17,573		5,072	5,072		XXX
12477X 10 6	CAI INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	763	XXX	1,012	1,014	(3)			(3)		1,012		(248)	(248)		XXX
124805 10 2	CBIZ ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	243	XXX	196	270	(74)			(74)		196		47	47		XXX
12503M 10 8	CBOE GLOBAL MARKETS ORD		08/31/2020	Various	650.000	73,832	XXX	64,328	55,154	(8,505)			(8,505)		64,328		9,504	9,504	80	XXX
12504L 10 9	CBRE GROUP CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	515.000	24,216	XXX	21,223	31,564	(10,341)			(10,341)		21,223		2,993	2,993		XXX
12508E 10 1	CDK GLOBAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	245.000	11,420	XXX	14,286	13,397	889			889		14,286		(2,866)	(2,866)	110	XXX
12514G 10 8	CDW ORD		08/31/2020	Various	270.000	33,316	XXX	22,810	38,567	(15,757)			(15,757)		22,810		10,506	10,506	160	XXX
125269 10 0	CF INDUSTRIES HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	455.000	14,843	XXX	24,943	21,722	3,221			3,221		24,943		(10,100)	(10,100)	410	XXX
12541W 20 9	CH ROBINSON WORLDWIDE ORD		08/31/2020	JP MORGAN SECURITIES INC.	255.000	25,064	XXX	20,887	19,941	946			946		20,887		4,177	4,177	260	XXX
125523 10 0	CIGNA ORD		08/31/2020	JP MORGAN SECURITIES INC.	350.000	62,075	XXX	66,421	71,572	(5,150)			(5,150)		66,421		(4,346)	(4,346)	14	XXX
125581 80 1	CIT GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	230.000	4,522	XXX	11,778	10,495	1,283			1,283		11,778		(7,256)	(7,256)	242	XXX
12572Q 10 5	CME GROUP CL A ORD		08/31/2020	Various	520.000	98,367	XXX	76,523	104,374	(27,852)			(27,852)		76,523		21,844	21,844	1,827	XXX
125896 10 0	CMS ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	195.000	11,794	XXX	8,635	12,254	(3,619)			(3,619)		8,635		3,159	3,159	238	XXX
126128 10 7	CNB FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	1,036	XXX	2,146	2,124	21			21		2,146		(1,109)	(1,109)	33	XXX
12621E 10 3	CNO FINANCIAL GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	1,466	XXX	1,949	1,632	318			318		1,949		(483)	(483)	21	XXX
126349 10 9	CSG SYSTEMS INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	213	XXX	191	259	(68)			(68)		191		22	22	2	XXX
126402 10 6	CSW INDUSTRIALS ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	2,528	XXX	2,385	2,695	(310)			(310)		2,385		144	144	14	XXX
126408 10 3	CSX ORD		08/31/2020	Various	1,280.000	100,813	XXX	95,514	92,621	2,893			2,893		95,514		5,299	5,299	254	XXX
126501 10 5	CTS ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	209	XXX	310	300	10			10		310		(101)	(101)	1	XXX
12653C 10 8	CNX RESOURCES ORD		08/31/2020	JP MORGAN SECURITIES INC.	420.000	4,600	XXX	6,115	3,717	2,398			2,398		6,115		(1,515)	(1,515)		XXX
126600 10 5	CVB FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	150.000	2,730	XXX	3,362	3,237	125			125		3,362		(631)	(631)	81	XXX

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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
126650 10 0	CVS HEALTH ORD		08/31/2020	Various	2,600.000	170,686	XXX	200,242	193,154	7,088			7,088		200,242		(29,556)	(29,556)	2,920	XXX
12685J 10 5	CABLE ONE ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	18,403	XXX	8,845	14,885	(6,039)			(6,039)		8,845		9,557	9,557	70	XXX
127055 10 1	CABOT ORD		08/31/2020	JP MORGAN SECURITIES INC.	20.000	740	XXX	1,228	950	278			278		1,228		(488)	(488)	21	XXX
127097 10 3	CABOT OIL & GAS ORD		08/31/2020	JP MORGAN SECURITIES INC.	860.000	16,307	XXX	21,001	14,973	6,029			6,029		21,001		(4,694)	(4,694)	258	XXX
12709P 10 3	CABOT MICROELECTRONICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	40.000	6,091	XXX	3,910	5,773	(1,862)			(1,862)		3,910		2,181	2,181	52	XXX
127190 30 4	CACI INTERNATIONAL CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	40.000	9,367	XXX	7,356	10,000	(2,643)			(2,643)		7,356		2,011	2,011		XXX
127387 10 8	CADENCE DESIGN SYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC.	480.000	53,232	XXX	19,834	33,293	(13,459)			(13,459)		19,834		33,398	33,398		XXX
127686 10 3	CAESARS ENTERTAINMENT ORD		07/21/2020	CORPORATE ACTION	2,410.000	29,909	XXX	23,425	32,776	(9,351)			(9,351)		23,425		6,484	6,484		XXX
128030 20 2	CAL MAINE FOODS ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	2,122	XXX	2,476	2,351	125			125		2,476		(354)	(354)		XXX
128246 10 5	CALAVO GROWERS ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	1,904	XXX	2,959	2,718	242			242		2,959		(1,055)	(1,055)		XXX
129500 10 4	CALERES ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	117	XXX	516	356	159			159		516		(399)	(399)	3	XXX
13057Q 20 6	CALIFORNIA RESOURCES ORD		02/21/2020	ITG INC.	190.000	1,440	XXX	8,436	1,716	6,720			6,720		8,436		(6,996)	(6,996)		XXX
130788 10 2	CALIFORNIA WATER SERVICE GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	85.000	3,853	XXX	3,621	4,383	(762)			(762)		3,621		232	232	54	XXX
13123X 10 2	CALLON PETROLEUM ORD		08/10/2020	Various	1,550.000	20,448	XXX	20,448	7,487	12,961			12,961		20,448			0		XXX
133034 10 8	CAMDEN NATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	2,285	XXX	3,210	3,224	(14)			(14)		3,210		(925)	(925)	69	XXX
133131 10 2	CAMDEN PROPERTY REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	140.000	12,730	XXX	13,061	14,854	(1,793)			(1,793)		13,061		(330)	(330)	344	XXX
134429 10 9	CAMPBELL SOUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	310.000	16,306	XXX	11,634	15,320	(3,686)			(3,686)		11,634		4,672	4,672	326	XXX
13462K 10 9	CAMPING WORLD CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	291	XXX	139	147	(8)			(8)		139		151	151	3	XXX
138098 10 8	CANTEL MEDICAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	3,411	XXX	6,177	4,609	1,568			1,568		6,177		(2,766)	(2,766)	7	XXX
14040H 10 5	CAPITAL ONE FINANCIAL ORD		02/21/2020	ITG INC.	70.000	7,079	XXX	7,285	7,204	81			81		7,285		(205)	(205)	28	XXX
14057J 10 1	CAPITOL FEDERAL FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	520.000	4,853	XXX	6,786	7,140	(354)			(354)		6,786		(1,933)	(1,933)	133	XXX
14149Y 10 8	CARDINAL HEALTH ORD		08/31/2020	JP MORGAN SECURITIES INC.	580.000	29,436	XXX	31,546	29,336	2,210			2,210		31,546		(2,110)	(2,110)	840	XXX
141619 10 6	CARDIOVASCULAR SYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	163	XXX	197	243	(46)			(46)		197		(34)	(34)		XXX
14161W 10 5	CARDLYTICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	45.000	3,413	XXX	3,517					0		3,517		(104)	(104)		XXX
142339 10 0	CARLISLE COMPANIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	85.000	11,130	XXX	8,004	13,756	(5,753)			(5,753)		8,004		3,126	3,126	130	XXX
143130 10 2	CARMAX ORD		08/31/2020	JP MORGAN SECURITIES INC.	240.000	25,661	XXX	16,990	21,041	(4,051)			(4,051)		16,990		8,671	8,671		XXX
143658 30 0	CARNIVAL ORD		12/15/2020	ITG INC.	710.000	25,966	XXX	42,575	36,089	6,486			6,486		42,575		(16,609)	(16,609)	355	XXX
143873 10 7	CAROLINA FINANCIAL ORD		05/01/2020	Various	90.000	3,157	XXX	3,157	3,891	(733)			(733)		3,157			0	18	XXX
143905 10 7	CARRIAGE SERVICES ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	111	XXX	138	128	10			10		138		(27)	(27)	1	XXX
144285 10 3	CARPENTER TECHNOLOGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	80.000	1,682	XXX	4,679	3,982	697			697		4,679		(2,997)	(2,997)	48	XXX
14448C 10 4	CARRIER GLOBAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	474.004	14,145	XXX	5,221					0		5,221		8,925	8,925	38	XXX
14575E 10 5	CARS.COM ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	130	XXX	387	183	204			204		387		(257)	(257)		XXX
146102 10 8	CARTER BANK AND TRUST ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	708	XXX	2,278	2,372	(94)			(94)		2,278		(1,570)	(1,570)	14	XXX
146229 10 9	CARTERS ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	7,165	XXX	8,853	9,841	(987)			(987)		8,853		(1,688)	(1,688)	54	XXX
146869 10 2	CARVANA CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	2,159	XXX	513	921	(408)			(408)		513		1,647	1,647		XXX
147448 10 4	CASELLA WASTE CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	4,211	XXX	2,632	3,452	(821)			(821)		2,632		1,579	1,579		XXX
147528 10 3	CASEYS GENERAL STORES ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	10,670	XXX	7,453	9,539	(2,086)			(2,086)		7,453		3,217	3,217	58	XXX
148806 10 2	CATALENT ORD		08/31/2020	JP MORGAN SECURITIES INC.	230.000	21,273	XXX	10,122	12,949	(2,827)			(2,827)		10,122		11,150	11,150		XXX
14888U 10 1	CATALYST PHARMACEUTICALS ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	49	XXX	81	56	24			24		81		(32)	(32)		XXX
149123 10 1	CATERPILLAR ORD		08/31/2020	Various	560.000	78,947	XXX	83,703	82,701	1,002			1,002		83,703		(4,756)	(4,756)	1,432	XXX
14912Y 20 2	CATCHMARK TIMBER CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	95.000	943	XXX	993	1,090	(97)			(97)		993		(50)	(50)	38	XXX
149150 10 4	CATHAY GENERAL BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	150.000	3,702	XXX	6,381	5,708	674			674		6,381		(2,679)	(2,679)	140	XXX

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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
149568 10 7	CAVCO INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	954	XXX	1,124	977	147			147		1,124		(170)	(170)		XXX
150870 10 3	CELANESE ORD		08/31/2020	Various	275.000	28,360	XXX	29,257	33,858	(4,601)			(4,601)		29,257		(897)	(897)	412	XXX
15135B 10 1	CENTENE ORD		12/15/2020	Various	1,480.000	90,643	XXX	105,820	93,048	12,772			12,772		105,820		(15,177)	(15,177)		XXX
15136A 10 2	CENTENNIAL RESOURCE DEVLP CL A ORD		02/21/2020	ITG INC.	750.000	2,181	XXX	16,680	3,465	13,215			13,215		16,680		(14,499)	(14,499)		XXX
15189T 10 7	CENTERPOINT ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	800.000	16,050	XXX	22,512	21,816	696			696		22,512		(6,462)	(6,462)	472	XXX
15201P 10 9	CENTERSTATE BANKS ORD		06/08/2020	Various	370.000	10,327	XXX	10,327	9,243	1,084			1,084		10,327			0	104	XXX
153527 20 5	CENTRAL GARDEN AND PET CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	2,786	XXX	2,402	2,202	200			200		2,402		384	384		XXX
154760 40 9	CENTRAL PACIFIC FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	852	XXX	1,647	1,627	20			20		1,647		(796)	(796)	38	XXX
156700 10 6	LUMEN TECHNOLOGIES ORD		10/20/2020	Various	3,370.000	33,956	XXX	70,905	44,518	26,387			26,387		70,905		(36,949)	(36,949)	2,528	XXX
156727 10 9	CERENCE ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	2,926	XXX	1,017	1,245	(228)			(228)		1,017		1,909	1,909		XXX
156782 10 4	CERNER ORD		08/31/2020	JP MORGAN SECURITIES INC.	580.000	42,549	XXX	36,876	42,566	(5,690)			(5,690)		36,876		5,673	5,673	313	XXX
157210 10 5	CEVA ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	422	XXX	243	270	(26)			(26)		243		179	179		XXX
159864 10 7	CHRLS RIVER LABS ORD		08/31/2020	JP MORGAN SECURITIES INC.	85.000	18,610	XXX	10,898	12,985	(2,087)			(2,087)		10,898		7,712	7,712		XXX
16115Q 30 8	CHART INDUSTRIES ORD		08/31/2020	Adjustment	45.000	2,957	XXX	3,181	3,181				0		3,181		(224)	(224)		XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	295.000	165,923	XXX	54,666	143,099	(88,432)			(88,432)		54,666		111,257	111,257		XXX
16150R 10 4	CHASE ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	976	XXX	1,076	1,185	(109)			(109)		1,076		(101)	(101)		XXX
16208T 10 2	CHATHAM LODGING REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	200.000	1,382	XXX	3,773	3,668	105			105		3,773		(2,391)	(2,391)	66	XXX
163072 10 1	CHEESECAKE FACTORY ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	148	XXX	262	194	68			68		262		(114)	(114)	2	XXX
163086 10 1	CHEFS' WAREHOUSE ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	148	XXX	351	381	(30)			(30)		351		(203)	(203)		XXX
163092 10 9	CHEGG ORD		08/31/2020	JP MORGAN SECURITIES INC.	155.000	11,428	XXX	4,256	5,876	(1,620)			(1,620)		4,256		7,172	7,172		XXX
16359R 10 3	CHEMED ORD		08/31/2020	JP MORGAN SECURITIES INC.	25.000	12,927	XXX	7,911	10,982	(3,070)			(3,070)		7,911		5,016	5,016	25	XXX
16383L 10 6	CHEMOCENTRYX ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	3,209	XXX	2,889					0		2,889		321	321		XXX
163851 10 8	CHEMOURS ORD		08/31/2020	JP MORGAN SECURITIES INC.	350.000	7,228	XXX	12,436	6,332	6,104			6,104		12,436		(5,207)	(5,207)	263	XXX
16411R 20 8	CHENIERE ENERGY ORD		12/29/2020	Various	2,200.000	127,903	XXX	137,543	134,354	3,189			3,189		137,543		(9,641)	(9,641)		XXX
165167 10 7	CHESAPEAKE ENERGY ORD		02/21/2020	ITG INC.	3,640.000	1,585	XXX	17,763	3,005	14,758			14,758		17,763		(16,178)	(16,178)		XXX
165303 10 8	CHESAPEAKE UTILITIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	2,454	XXX	2,536	2,875	(339)			(339)		2,536		(82)	(82)	38	XXX
166764 10 0	CHEVRON ORD		12/15/2020	Various	3,724.000	314,196	XXX	430,868	448,779	(17,911)			(17,911)		430,868		(116,672)	(116,672)	11,508	XXX
168905 10 7	CHILDREN S PLACE ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	200	XXX	1,298	625	672			672		1,298		(1,098)	(1,098)		XXX
16934Q 20 8	CHIMERA INVESTMENT REIT		08/31/2020	JP MORGAN SECURITIES INC.	235.000	2,087	XXX	4,449	4,832	(383)			(383)		4,449		(2,361)	(2,361)	306	XXX
169656 10 5	CHIPOTLE MEXICAN GRILL ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	45,859	XXX	15,649	29,299	(13,650)			(13,650)		15,649		30,210	30,210		XXX
169905 10 6	CHOICE HOTELS INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	6,453	XXX	5,038	6,723	(1,685)			(1,685)		5,038		1,415	1,415	29	XXX
171340 10 2	CHURCH AND DWIGHT ORD		08/31/2020	JP MORGAN SECURITIES INC.	280.000	26,830	XXX	14,176	19,695	(5,519)			(5,519)		14,176		12,653	12,653	202	XXX
171484 10 8	CHURCHILL DOWNS ORD		08/31/2020	Adjustment	60.000	10,485	XXX	5,682	5,682				0		5,682		4,803	4,803	35	XXX
171779 30 9	CIENA ORD		08/31/2020	JP MORGAN SECURITIES INC.	225.000	12,771	XXX	6,527	9,605	(3,078)			(3,078)		6,527		6,244	6,244		XXX
171798 10 1	CIMAREX ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	315.000	8,748	XXX	23,489	16,534	6,954			6,954		23,489		(14,740)	(14,740)	132	XXX
171871 50 2	CINCINNATI BELL ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	151	XXX	75	105	(29)			(29)		75		75	75		XXX
172062 10 1	CINCINNATI FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	280.000	22,232	XXX	15,423	29,442	(14,019)			(14,019)		15,423		6,809	6,809	493	XXX
17243V 10 2	CINEMARK HOLDINGS ORD		08/31/2020	Adjustment	190.000	2,782	XXX	7,665	7,665				0		7,665		(4,883)	(4,883)	68	XXX
17273K 10 9	CIRCOR INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	148	XXX	230	231	(1)			(1)		230		(82)	(82)		XXX
172755 10 0	CIRRUS LOGIC ORD		08/31/2020	JP MORGAN SECURITIES INC.	110.000	6,664	XXX	4,015	9,065	(5,050)			(5,050)		4,015		2,649	2,649		XXX
17275R 10 2	CISCO SYSTEMS ORD		08/31/2020	Various	6,735.000	290,481	XXX	253,881	323,011	(69,130)			(69,130)		253,881		36,601	36,601	6,112	XXX
172908 10 5	CINTAS ORD		08/31/2020	Various	140.000	45,056	XXX	10,388	37,671	(27,283)			(27,283)		10,388		34,668	34,668		XXX

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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
172967 42 4	CITIGROUP ORD		08/31/2020	Various	5,045.000	263,950	XXX	238,748	403,045	(164,297)			(164,297)		238,748		25,202	25,202	4,276	XXX
174610 10 5	CITIZENS FINANCIAL GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	940.000	24,310	XXX	36,641	38,173	(1,532)			(1,532)		36,641		(12,331)	(12,331)	1,100	XXX
177376 10 0	CITRIX SYSTEMS ORD		08/31/2020	Various	260.000	34,109	XXX	27,682	28,834	(1,152)			(1,152)		27,682		6,426	6,426	95	XXX
177835 10 5	CITY HOLDING ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	4,478	XXX	5,380	5,737	(357)			(357)		5,380		(902)	(902)	120	XXX
178867 10 7	CIVISTA BANCSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	934	XXX	1,621	1,680	(60)			(60)		1,621		(687)	(687)	23	XXX
184496 10 7	CLEAN HARBORS ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	5,498	XXX	6,303	7,718	(1,415)			(1,415)		6,303		(805)	(805)		XXX
18539C 10 5	CLEARWAY ENERGY CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	1,569	XXX	1,051	1,243	(191)			(191)		1,051		518	518	48	XXX
185899 10 1	CLEVELAND CLIFFS ORD		03/13/2020	Adjustment	796.000	5,230	XXX	9,767	9,763	4			4		9,767		(4,537)	(4,537)	95	XXX
189054 10 9	CLOROX ORD		08/31/2020	JP MORGAN SECURITIES INC.	155.000	34,641	XXX	17,768	23,799	(6,031)			(6,031)		17,768		16,872	16,872	501	XXX
18914U 10 0	CLOUDERA ORD		08/31/2020	JP MORGAN SECURITIES INC.	325.000	4,291	XXX	5,649	3,780	1,869			1,869		5,649		(1,358)	(1,358)		XXX
191098 10 2	COCA COLA CONSOLIDATED ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	1,366	XXX	1,295	1,420	(125)			(125)		1,295		71	71	4	XXX
191216 10 0	COCA-COLA ORD		08/31/2020	JP MORGAN SECURITIES INC.	5,325.000	263,701	XXX	245,434	294,739	(49,305)			(49,305)		245,434		18,267	18,267	4,367	XXX
192005 10 6	CODEXIS ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	138	XXX	184	160	24			24		184		(46)	(46)		XXX
192108 50 4	COEUR MINING ORD		08/31/2020	JP MORGAN SECURITIES INC.	310.000	2,620	XXX	1,345	2,505	(1,160)			(1,160)		1,345		1,275	1,275		XXX
19239V 30 2	COGENT COMMUNICATIONS HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	4,708	XXX	3,612	4,607	(995)			(995)		3,612		1,096	1,096	143	XXX
192422 10 3	COGNEX ORD		08/31/2020	JP MORGAN SECURITIES INC.	285.000	19,717	XXX	13,888	15,971	(2,083)			(2,083)		13,888		5,829	5,829	47	XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	315.000	21,058	XXX	16,752					0		16,752		4,306	4,306	139	XXX
192479 10 3	COHERENT ORD		08/31/2020	Adjustment	40.000	4,506	XXX	5,822	5,822				0		5,822		(1,316)	(1,316)		XXX
192576 10 6	COHU ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	172	XXX	154	229	(74)			(74)		154		18	18	1	XXX
194014 10 6	COLFAX ORD		08/31/2020	JP MORGAN SECURITIES INC.	120.000	3,993	XXX	4,168	4,366	(198)			(198)		4,168		(175)	(175)		XXX
194162 10 3	COLGATE PALMOLIVE ORD		08/31/2020	Various	1,580.000	124,288	XXX	103,307	108,767	(5,461)			(5,461)		103,307		20,981	20,981	1,797	XXX
19459J 10 4	COLLEGIUM PHARMACEUTICAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	1,143	XXX	680	1,235	(555)			(555)		680		463	463		XXX
19626G 10 8	COLONY CAPITAL CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	850.000	2,297	XXX	4,981	4,038	944			944		4,981		(2,684)	(2,684)	187	XXX
197236 10 2	COLUMBIA BANKING SYSTEM ORD		08/31/2020	JP MORGAN SECURITIES INC.	130.000	3,627	XXX	5,028	5,289	(261)			(261)		5,028		(1,401)	(1,401)	138	XXX
198287 20 3	COLUMBIA PROPERTY REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	145.000	1,710	XXX	3,284	3,032	252			252		3,284		(1,574)	(1,574)	122	XXX
198516 10 6	COLUMBIA SPORTSWEAR ORD		08/31/2020	Adjustment	60.000	5,134	XXX	5,369	5,369				0		5,369		(236)	(236)	16	XXX
199333 10 5	COLUMBUS MCKINNON ORD		08/31/2020	JP MORGAN SECURITIES INC.	45.000	1,637	XXX	1,477	1,801	(324)			(324)		1,477		160	160	8	XXX
199908 10 4	COMFORT SYSTEMS USA ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	253	XXX	271	249	22			22		271		(18)	(18)	2	XXX
20030N 10 1	COMCAST CL A ORD		08/31/2020	Various	8,340.000	376,750	XXX	240,988	375,050	(134,061)			(134,061)		240,988		135,761	135,761	4,166	XXX
200340 10 7	COMERICA ORD		12/15/2020	ITG INC.	170.000	8,976	XXX	15,628	12,198	3,431			3,431		15,628		(6,652)	(6,652)	461	XXX
200525 10 3	COMMERCE BANCSHARES ORD		12/01/2020	JP MORGAN SECURITIES INC.	45.000	2,680	XXX	2,698	2,741	(43)			(43)		2,698		(17)	(17)	24	XXX
201723 10 3	COMMERCIAL METALS ORD		08/31/2020	JP MORGAN SECURITIES INC.	195.000	4,068	XXX	3,927	4,343	(415)			(415)		3,927		141	141	70	XXX
20337X 10 9	COMMSCOPE HOLDING ORD		08/31/2020	JP MORGAN SECURITIES INC.	320.000	3,294	XXX	8,701	4,541	4,160			4,160		8,701		(5,407)	(5,407)		XXX
203607 10 6	COMMUNITY BANK SYSTEM ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	5,415	XXX	5,566	6,385	(819)			(819)		5,566		(151)	(151)	111	XXX
20369C 10 6	COMMUNITY HEALTHCARE TRUST ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	1,401	XXX	1,182	1,286	(104)			(104)		1,182		219	219	38	XXX
204149 10 8	COMMUNITY TRUST BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	2,258	XXX	2,960	3,265	(305)			(305)		2,960		(701)	(701)	80	XXX
20451N 10 1	COMPASS MINERALS INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	3,415	XXX	3,913	3,658	256			256		3,913		(498)	(498)	130	XXX
205826 20 9	COMTECH TELECOMMUNICATIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	166	XXX	281	355	(74)			(74)		281		(115)	(115)	3	XXX
205887 10 2	CONAGRA BRANDS ORD		02/21/2020	ITG INC.	940.000	27,802	XXX	33,395	32,186	1,210			1,210		33,395		(5,593)	(5,593)	200	XXX
20605P 10 1	CONCHO RESOURCES ORD		08/31/2020	JP MORGAN SECURITIES INC.	355.000	18,450	XXX	17,785					0		17,785		664	664	142	XXX
206787 10 3	CONDUENT ORD		12/15/2020	Various	780.000	3,779	XXX	16,193	4,828	11,365			11,365		16,193		(12,414)	(12,414)		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
207410 10 1	CONMED ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	45.000	3,884	XXX	3,298	5,032	(1,734)			(1,734)		3,298		585	585	27	XXX
20786W 10 7	CONNECTONE BANCORP ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	60.000	907	XXX	1,359	1,543	(184)			(184)		1,359		(453)	(453)	16	XXX
20825C 10 4	CONOCOPHILLIPS ORD	..	12/15/2020	Various	4,125.000	175,215	XXX	327,566	268,249	59,318			59,318		327,566		(152,352)	(152,352)	5,706	XXX
20854L 10 8	CONSOL ENERGY ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	60.000	310	XXX	1,596	871	726			726		1,596		(1,286)	(1,286)		XXX
209115 10 4	CONSOLIDATED EDISON ORD	..	02/21/2020	ITG INC.	1,130.000	101,887	XXX	91,106	102,231	(11,125)			(11,125)		91,106		10,781	10,781	864	XXX
211171 10 3	CONTINENTAL BUILDING PRODUCTS ORD.	..	02/03/2020	CORPORATE ACTION	150.000	5,550	XXX	5,231	5,465	(234)			(234)		5,231		320	320		XXX
212015 10 1	CONTINENTAL RESOURCES ORD	..	02/21/2020	ITG INC.	360.000	9,103	XXX	23,623	12,348	11,275			11,275		23,623		(14,520)	(14,520)	18	XXX
21241B 10 0	CONTURA ENERGY ORD	..	02/21/2020	ITG INC.	90.000	550	XXX	4,670	815	3,855			3,855		4,670		(4,120)	(4,120)		XXX
216648 40 2	COOPER ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	85.000	26,721	XXX	22,075	27,310	(5,235)			(5,235)		22,075		4,647	4,647	5	XXX
21676P 10 3	COOPER STANDARD HOLDINGS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	40.000	724	XXX	4,133	1,326	2,806			2,806		4,133		(3,408)	(3,408)		XXX
216831 10 7	COOPER TIRE AND RUBBER ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	90.000	3,111	XXX	2,363	2,588	(224)			(224)		2,363		747	747	28	XXX
217204 10 6	COPART ORD	..	08/31/2020	Various	345.000	33,704	XXX	15,664	31,374	(15,710)			(15,710)		15,664		18,040	18,040		XXX
218352 10 2	CORCEPT THERAPEUTICS ORD	..	08/31/2020	Adjustment	180.000	2,285	XXX	2,470	2,470				0		2,470		(185)	(185)		XXX
218681 10 4	CORE MARK HOLDING ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	85.000	2,840	XXX	2,956	2,311	645			645		2,956		(116)	(116)	31	XXX
21870Q 10 5	CORESITE REALTY REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	60.000	7,346	XXX	6,332	6,727	(395)			(395)		6,332		1,014	1,014	220	XXX
21870U 50 2	CORENERGY INFRASTRUCTURE REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	25.000	223	XXX	991	1,118	(127)			(127)		991		(768)	(768)	21	XXX
21871D 10 3	CORELOGIC ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	145.000	9,627	XXX	6,747	6,338	409			409		6,747		2,880	2,880	112	XXX
21871N 10 1	CORECIVIC REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	205.000	1,907	XXX	4,953	3,563	1,390			1,390		4,953		(3,046)	(3,046)	180	XXX
21925Y 10 3	CORNERSTONE ONDEMAND ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	80.000	2,821	XXX	4,127	4,684	(557)			(557)		4,127		(1,306)	(1,306)		XXX
219350 10 5	CORNING ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	1,495.000	48,515	XXX	51,219	43,519	7,699			7,699		51,219		(2,703)	(2,703)	987	XXX
22002T 10 8	CORPORATE OFFICE PROP REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	160.000	3,941	XXX	4,618	4,701	(83)			(83)		4,618		(676)	(676)	132	XXX
22052L 10 4	CORTEVA ORD	..	08/31/2020	Various	1,475.000	45,217	XXX	53,325	43,601	9,724			9,724		53,325		(8,108)	(8,108)	119	XXX
22160K 10 5	COSTCO WHOLESALE ORD	..	08/31/2020	Various	700.000	240,008	XXX	126,837	205,744	(78,907)			(78,907)		126,837		113,171	113,171	1,253	XXX
22160N 10 9	COSTAR GROUP ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	60.000	50,914	XXX	23,027	35,898	(12,871)			(12,871)		23,027		27,888	27,888		XXX
222070 20 3	COTY CL A ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	805.000	2,876	XXX	9,534	9,056	478			478		9,534		(6,659)	(6,659)	101	XXX
22266L 10 6	COUPA SOFTWARE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	65.000	21,302	XXX	4,330	9,506	(5,176)			(5,176)		4,330		16,972	16,972		XXX
222795 50 2	COUSINS PROPERTIES REIT ORD	..	08/31/2020	Adjustment	250.000	7,460	XXX	8,820	10,300	(1,480)			(1,480)		8,820		(1,360)	(1,360)		XXX
22304C 10 0	COVETRUS ORD	..	02/21/2020	ITG INC.	80.000	959	XXX	3,795	1,056	2,739			2,739		3,795		(2,836)	(2,836)		XXX
223622 60 6	COWEN CL A ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	20.000	362	XXX	344	315	29			29		344		18	18	2	XXX
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	20.000	2,674	XXX	2,967	3,075	(108)			(108)		2,967		(293)	(293)	52	XXX
224399 10 5	CRANE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	90.000	5,088	XXX	8,593	7,774	819			819		8,593		(3,505)	(3,505)	116	XXX
225310 10 1	CREDIT ACCEPTANCE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	25.000	9,670	XXX	10,388	11,058	(671)			(671)		10,388		(718)	(718)		XXX
225447 10 1	CREE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	155.000	9,779	XXX	5,510	7,153	(1,643)			(1,643)		5,510		4,269	4,269		XXX
227046 10 9	CROCS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	125.000	4,988	XXX	2,430	5,236	(2,806)			(2,806)		2,430		2,558	2,558		XXX
227483 10 4	CROSS COUNTRY HEALTHCARE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	65.000	415	XXX	742	755	(13)			(13)		742		(327)	(327)		XXX
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	200.000	25,144	XXX	20,178					0		20,178		4,966	4,966		XXX
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD	..	08/31/2020	Various	755.000	124,302	XXX	87,160	107,323	(20,163)			(20,163)		87,160		37,142	37,142	1,284	XXX
228368 10 6	CROWN HOLDINGS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	225.000	17,289	XXX	10,973	16,322	(5,348)			(5,348)		10,973		6,316	6,316		XXX
228903 10 0	CRYOLIFE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	10.000	202	XXX	279	271	8			8		279		(77)	(77)		XXX
229663 10 9	CUBESMART REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	300.000	9,484	XXX	8,445	9,444	(999)			(999)		8,445		1,039	1,039	297	XXX
229899 10 9	CULLEN FROST BANKERS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	105.000	7,292	XXX	11,259	10,267	992			992		11,259		(3,966)	(3,966)	224	XXX

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231021 10 6	CUMMINS ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	11,398	XXX	3,256	9,843	(6,587)			(6,587)		3,256		8,142	8,142	216	XXX
231561 10 1	CURTISS WRIGHT ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	7,162	XXX	9,228	9,862	(634)			(634)		9,228		(2,066)	(2,066)	24	XXX
23204G 10 0	CUSTOMERS BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	830	XXX	1,365	1,548	(183)			(183)		1,365		(535)	(535)		XXX
23255M 10 5	CYCLERION THERAPEUTICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	34	XXX	143	14	129			129		143		(109)	(109)		XXX
232806 10 9	CYPRESS SEMICONDUCTOR ORD		04/16/2020	CORPORATE ACTION	1,450.000	34,583	XXX	19,851	33,829	(13,978)			(13,978)		19,851		14,732	14,732	319	XXX
23282W 60 5	CYTOKINETICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	240	XXX	112	106	6			6		112		127	127		XXX
23283R 10 0	CYRUSONE REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	150.000	12,528	XXX	9,374	9,815	(441)			(441)		9,374		3,155	3,155	225	XXX
23284F 10 5	CYTOMX THERAPEUTICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	109	XXX	168	125	44			44		168		(59)	(59)		XXX
23291C 10 3	DMC GLOBAL ORD		08/31/2020	Adjustment	10.000	354	XXX	678	678				0		678		(323)	(323)	3	XXX
23331A 10 9	D R HORTON ORD		08/31/2020	JP MORGAN SECURITIES INC.	450.000	32,112	XXX	17,730	23,738	(6,008)			(6,008)		17,730		14,382	14,382	236	XXX
233331 10 7	DTE ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	180.000	21,359	XXX	18,081	23,377	(5,296)			(5,296)		18,081		3,278	3,278	547	XXX
23355L 10 6	DXC TECHNOLOGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	550.000	10,985	XXX	20,576	20,675	(99)			(99)		20,576		(9,591)	(9,591)	116	XXX
235825 20 5	DANA INCORPORATED ORD		08/31/2020	JP MORGAN SECURITIES INC.	255.000	3,555	XXX	4,427	4,641	(214)			(214)		4,427		(872)	(872)	26	XXX
235851 10 2	DANAHER ORD		08/31/2020	JP MORGAN SECURITIES INC.	625.000	129,036	XXX	53,538	95,925	(42,388)			(42,388)		53,538		75,499	75,499	331	XXX
237266 10 1	DARLING INGREDIENTS ORD		08/31/2020	JP MORGAN SECURITIES INC.	285.000	9,109	XXX	5,461	8,003	(2,542)			(2,542)		5,461		3,649	3,649		XXX
23804L 10 3	DATADOG CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	260.000	21,721	XXX	22,102					0		22,102		(381)	(381)		XXX
23918K 10 8	DAVITA ORD		08/31/2020	Various	335.000	26,490	XXX	25,075	25,135	(60)			(60)		25,075		1,415	1,415		XXX
24344T 10 1	DECIPHERA PHARMACEUTICALS ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	2,700	XXX	3,188					0		3,188		(488)	(488)		XXX
243537 10 7	DECKERS OUTDOOR ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	13,251	XXX	7,103	10,976	(3,873)			(3,873)		7,103		6,148	6,148		XXX
244199 10 5	DEERE ORD		08/31/2020	JP MORGAN SECURITIES INC.	355.000	74,567	XXX	53,413	61,507	(8,094)			(8,094)		53,413		21,154	21,154	809	XXX
24665A 10 3	DELEK US HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	195.000	3,066	XXX	7,940	6,538	1,402			1,402		7,940		(4,875)	(4,875)	181	XXX
24703L 20 2	DELL TECHNOLOGIES CL C ORD		02/21/2020	ITG INC.	270.000	13,961	XXX	14,137	13,875	261			261		14,137		(176)	(176)		XXX
247361 70 2	DELTA AIR LINES ORD		08/31/2020	JP MORGAN SECURITIES INC.	390.000	12,028	XXX	19,839	22,807	(2,968)			(2,968)		19,839		(7,811)	(7,811)	157	XXX
247916 20 8	DENBURY RESOURCES ORD		02/21/2020	ITG INC.	1,850.000	1,697	XXX	12,062	2,609	9,454			9,454		12,062		(10,365)	(10,365)		XXX
248019 10 1	DELUXE ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	852	XXX	1,638	1,498	140			140		1,638		(786)	(786)	27	XXX
24823R 10 5	DENALI THERAPEUTICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	110.000	3,508	XXX	2,842					0		2,842		666	666		XXX
24869P 10 4	DENNYS ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	344	XXX	673	596	76			76		673		(329)	(329)		XXX
24906P 10 9	DENTSPLY SIRONA ORD		08/31/2020	JP MORGAN SECURITIES INC.	385.000	17,272	XXX	13,001	21,787	(8,787)			(8,787)		13,001		4,271	4,271	116	XXX
24983L 10 4	DERMIRA ORD		02/21/2020	CORPORATE ACTION	205.000	3,844	XXX	2,673	3,108	(435)			(435)		2,673		1,171	1,171		XXX
250565 10 8	DESIGNER BRANDS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	211	XXX	981	472	509			509		981		(769)	(769)	11	XXX
25179M 10 3	DEVON ENERGY ORD		12/15/2020	Various	2,370.000	30,874	XXX	81,741	61,549	20,192			20,192		81,741		(50,868)	(50,868)	1,246	XXX
252131 10 7	DEXCOM ORD		08/31/2020	JP MORGAN SECURITIES INC.	145.000	61,682	XXX	17,764	31,717	(13,953)			(13,953)		17,764		43,918	43,918		XXX
25271C 10 2	DIAMOND OFFSHORE DRILLING ORD		12/15/2020	ITG INC.	270.000	47	XXX	5,619	1,941	3,677			3,677		5,619		(5,572)	(5,572)		XXX
252784 30 1	DIAMONDROCK HOSPITALITY REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	380.000	2,011	XXX	4,267	4,210	57			57		4,267		(2,256)	(2,256)	48	XXX
25278X 10 9	DIAMONDBACK ENERGY ORD		10/20/2020	ITG INC.	631.000	34,361	XXX	85,019	58,595	26,424			26,424		85,019		(50,658)	(50,658)	327	XXX
253393 10 2	DICKS SPORTING ORD		08/31/2020	Adjustment	165.000	8,928	XXX	5,524	5,524				0		5,524		3,404	3,404	103	XXX
253651 10 3	DIEBOLD NIXDORF ORD		08/31/2020	JP MORGAN SECURITIES INC.	45.000	375	XXX	580	475	105			105		580		(205)	(205)		XXX
253798 10 2	DIGI INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	68	XXX	89	89				0		89		(21)	(21)		XXX
25381B 10 1	DIGIMARC ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	80	XXX	172	168	5			5		172		(92)	(92)		XXX
253868 10 3	DIGITAL REALTY REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	220.000	34,241	XXX	24,578	26,343	(1,764)			(1,764)		24,578		9,662	9,662	730	XXX
253922 10 8	DIME COMMUNITY BANCSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC.	140.000	1,805	XXX	2,815	2,925	(109)			(109)		2,815		(1,010)	(1,010)	59	XXX
25400W 10 2	DIGITAL TURBINE ORD		08/31/2020	JP MORGAN SECURITIES INC.	140.000	3,385	XXX	888	998	(111)			(111)		888		2,498	2,498		XXX

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254423 10 6	DINE BRANDS GLOBAL ORD		08/31/2020	Adjustment	5.000	298	XXX	390	390				0		390		(92)	(92)	7	XXX
254543 10 1	DIODES ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	3,420	XXX	2,322	3,946	(1,624)			(1,624)		2,322		1,098	1,098		XXX
254687 10 6	WALT DISNEY ORD		08/31/2020	Various	2,635.000	350,040	XXX	236,918	381,100	(144,182)			(144,182)		236,918		113,121	113,121	2,319	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD		08/31/2020	JP MORGAN SECURITIES INC.	420.000	22,290	XXX	25,144	35,624	(10,480)			(10,480)		25,144		(2,854)	(2,854)	554	XXX
25470F 10 4	DISCOVERY SRS A ORD		08/31/2020	Adjustment	265.000	5,845	XXX	8,578	8,578				0		8,578		(2,733)	(2,733)		XXX
25470F 30 2	DISCOVERY SRS C ORD		08/31/2020	JP MORGAN SECURITIES INC.	645.000	12,876	XXX	19,215	19,666	(452)			(452)		19,215		(6,339)	(6,339)		XXX
25470M 10 9	DISH NETWORK CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	425.000	15,092	XXX	14,608	15,075	(467)			(467)		14,608		485	485		XXX
25525P 10 7	DIVERSIFIED HEALTHCARE ORD		08/31/2020	JP MORGAN SECURITIES INC.	400.000	1,517	XXX	6,541					0		6,541		(5,024)	(5,024)	68	XXX
256163 10 6	DOCUSIGN ORD		08/31/2020	JP MORGAN SECURITIES INC.	240.000	53,517	XXX	45,892					0		45,892		7,625	7,625		XXX
256677 10 5	DOLLAR GENERAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	215.000	43,402	XXX	22,599	33,536	(10,937)			(10,937)		22,599		20,803	20,803	224	XXX
256746 10 8	DOLLAR TREE ORD		08/31/2020	JP MORGAN SECURITIES INC.	285.000	27,434	XXX	23,618	26,804	(3,186)			(3,186)		23,618		3,816	3,816		XXX
25746U 10 9	DOMINION ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	1,080.000	84,705	XXX	79,240	89,446	(10,206)			(10,206)		79,240		5,466	5,466	2,030	XXX
25754A 20 1	DOMINOS PIZZA ORD		08/31/2020	JP MORGAN SECURITIES INC.	85.000	34,760	XXX	20,565	24,971	(4,406)			(4,406)		20,565		14,195	14,195	133	XXX
257559 20 3	DOMTAR ORD		08/31/2020	JP MORGAN SECURITIES INC.	130.000	3,707	XXX	6,113	4,971	1,141			1,141		6,113		(2,406)	(2,406)	118	XXX
257651 10 9	DONALDSON ORD		08/31/2020	JP MORGAN SECURITIES INC.	25.000	1,259	XXX	1,145	1,441	(295)			(295)		1,145		113	113	16	XXX
25787G 10 0	DONNELLEY FINANCIAL SOLTN ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	163	XXX	200	157	43			43		200		(37)	(37)		XXX
25960P 10 9	DOUGLAS EMMETT REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	170.000	4,745	XXX	6,848	7,463	(615)			(615)		6,848		(2,103)	(2,103)	143	XXX
260003 10 8	DOVER ORD		08/31/2020	JP MORGAN SECURITIES INC.	195.000	21,417	XXX	14,481	22,476	(7,994)			(7,994)		14,481		6,936	6,936	288	XXX
260557 10 3	DOW ORD		08/31/2020	Various	1,300.000	61,137	XXX	77,760	71,149	6,611			6,611		77,760		(16,623)	(16,623)	1,082	XXX
262037 10 4	DRIL QUIP ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	497	XXX	761	704	58			58		761		(265)	(265)		XXX
26210C 10 4	DROPBOX CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	350.000	7,407	XXX	6,826	6,269	558			558		6,826		580	580		XXX
264147 10 9	DUCOMMUN ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	187	XXX	252	253	(1)			(1)		252		(65)	(65)		XXX
264411 50 5	DUKE REALTY REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	595.000	22,932	XXX	17,112	20,629	(3,516)			(3,516)		17,112		5,820	5,820	419	XXX
26441C 20 4	DUKE ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	505.000	40,567	XXX	41,290	46,061	(4,772)			(4,772)		41,290		(723)	(723)	1,442	XXX
265504 10 0	DUNKIN BRANDS GROUP ORD		12/16/2020	JP MORGAN SECURITIES INC.	340.000	31,646	XXX	24,886	25,684	(797)			(797)		24,886		6,759	6,759	274	XXX
26614N 10 2	DUPONT DE NEMOURS ORD		12/15/2020	Various	2,240.000	134,824	XXX	193,943	143,808	50,135			50,135		193,943		(59,119)	(59,119)	1,505	XXX
267475 10 1	DYCOM INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	3,383	XXX	4,393	2,593	1,800			1,800		4,393		(1,011)	(1,011)		XXX
26817Q 88 6	DYNEX CAPITAL REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	50.000	792	XXX	849	849				0		849		(57)	(57)	65	XXX
26875P 10 1	EOG RESOURCES ORD		12/15/2020	ITG INC.	570.000	30,130	XXX	61,808	47,743	14,065			14,065		61,808		(31,678)	(31,678)	805	XXX
26884L 10 9	EQT ORD		08/31/2020	Various	1,515.000	13,161	XXX	32,999	11,772	15,506			15,506		32,999		(19,838)	(19,838)	32	XXX
26884U 10 9	EPR PROPERTIES REIT ORD		08/31/2020	Adjustment	75.000	2,423	XXX	4,926	4,926				0		4,926		(2,503)	(2,503)	142	XXX
268948 10 6	EAGLE BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	1,582	XXX	2,763	2,675	89			89		2,763		(1,181)	(1,181)	36	XXX
269246 40 1	E TRADE FINANCIAL ORD		10/02/2020	JP MORGAN SECURITIES INC.	1,060.000	56,862	XXX	56,360	48,092	8,268			8,268		56,360		502	502	445	XXX
26969P 10 8	EAGLE MATERIALS ORD		08/31/2020	JP MORGAN SECURITIES INC.	20.000	1,635	XXX	1,659	1,813	(154)			(154)		1,659		(24)	(24)	4	XXX
27579R 10 4	EAST WEST BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	260.000	9,561	XXX	15,800	12,662	3,138			3,138		15,800		(6,240)	(6,240)	215	XXX
27616P 10 3	EASTERLY GOVERNMENT PROPERTIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	125.000	3,023	XXX	2,263	2,966	(703)			(703)		2,263		760	760	98	XXX
277276 10 1	EASTGROUP PROPERTIES REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	7,989	XXX	5,709	7,960	(2,251)			(2,251)		5,709		2,280	2,280	135	XXX
277432 10 0	EASTMAN CHEMICAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	270.000	19,737	XXX	19,292	21,400	(2,108)			(2,108)		19,292		445	445	535	XXX
278642 10 3	EBAY ORD		08/31/2020	JP MORGAN SECURITIES INC.	550.000	30,124	XXX	20,483					0		20,483		9,641	9,641	176	XXX
27875T 10 1	ECHO GLOBAL LOGISTICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	273	XXX	209	207	2			2		209		64	64		XXX
278768 10 6	ECHOSTAR CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	2,643	XXX	3,242	3,898	(656)			(656)		3,242		(599)	(599)		XXX

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
278865 10 0	ECOLAB ORD		08/31/2020	JP MORGAN SECURITIES INC.	305.000	60,106	XXX	38,244	58,862	(20,618)			(20,618)		38,244		21,862	21,862	430	XXX
28035Q 10 2	EDGEWELL PERSONAL CARE ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	2,583	XXX	4,194	2,786	1,408			1,408		4,194		(1,611)	(1,611)		XXX
281020 10 7	EDISON INTERNATIONAL ORD		08/31/2020	Various	1,165.000	80,946	XXX	78,577	59,574	(3,911)			(3,911)		78,577		2,369	2,369	743	XXX
28176E 10 8	EDWARDS LIFESCIENCES ORD		08/31/2020	Various	705.000	89,268	XXX	54,988	5,064	49,924			49,924		54,988		34,280	34,280		XXX
28238P 10 9	EHEALTH ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	1,893	XXX	1,710	2,882	(1,172)			(1,172)		1,710		183	183		XXX
283677 85 4	EL PASO ELECTRIC ORD		07/30/2020	CORPORATE ACTION	170.000	11,603	XXX	10,103	11,541	(1,438)			(1,438)		10,103		1,499	1,499	168	XXX
28414H 10 3	ELANCO ANIMAL HEALTH ORD		08/31/2020	JP MORGAN SECURITIES INC.	500.000	14,526	XXX	15,447	14,725	722			722		15,447		(921)	(921)		XXX
285512 10 9	ELECTRONIC ARTS ORD		08/31/2020	Various	865.000	96,720	XXX	95,249	81,708	1,512			1,512		95,249		1,470	1,470		XXX
28618M 10 6	ELEMENT SOLUTIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	385.000	4,136	XXX	4,489	4,497	(8)			(8)		4,489		(353)	(353)		XXX
29084Q 10 0	EMCOR GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	110.000	8,250	XXX	8,011	9,493	(1,482)			(1,482)		8,011		239	239	26	XXX
29089Q 10 5	EMERGENT BIOSOLUTIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	8,553	XXX	4,864	4,046	818			818		4,864		3,689	3,689		XXX
291011 10 4	EMERSON ELECTRIC ORD		08/31/2020	JP MORGAN SECURITIES INC.	630.000	43,760	XXX	37,141	48,044	(10,903)			(10,903)		37,141		6,619	6,619	945	XXX
292218 10 4	EMPLOYERS HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	1,954	XXX	2,711	2,505	206			206		2,711		(757)	(757)	45	XXX
29250N 10 5	ENBRIDGE ORD	C	12/29/2020	UBS SECURITIES LLC	3,300.000	105,771	XXX	117,862	131,241	(13,379)			(13,379)		117,862		(12,091)	(12,091)	6,573	XXX
292554 10 2	ENCORE CAPITAL GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	2,986	XXX	2,201	2,298	(97)			(97)		2,201		785	785		XXX
29261A 10 0	ENCOMPASS HEALTH ORD		08/31/2020	JP MORGAN SECURITIES INC.	175.000	11,415	XXX	13,468	12,122	1,346			1,346		13,468		(2,053)	(2,053)	147	XXX
29272W 10 9	ENERGIZER HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	95.000	4,397	XXX	5,772	5,772				0		5,772		(1,375)	(1,375)	86	XXX
29273V 10 0	ENERGY TRANSFER UNT		12/29/2020	UBS SECURITIES LLC	208,240.000	1,287,061	XXX	1,336,901	2,671,719	727,788		2,062,606	(1,334,818)		1,336,901		(49,840)	(49,840)	222,296	XXX
29275Y 10 2	ENERSYS ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	5,038	XXX	6,070	5,238	832			832		6,070		(1,032)	(1,032)	25	XXX
292765 10 4	ENERPAC TOOL GROUP CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	624	XXX	800	781	19			19		800		(176)	(176)		XXX
29336T 10 0	ENLINK MIDSTREAM COM UNT		12/29/2020	UBS SECURITIES LLC	194,000.000	703,681	XXX	580,060	1,189,220	1,310,305		1,919,465	(609,160)		580,060		123,621	123,621	90,938	XXX
293389 10 2	ENNIS ORD		08/31/2020	JP MORGAN SECURITIES INC.	105.000	1,924	XXX	2,072	2,273	(202)			(202)		2,072		(148)	(148)	71	XXX
29355A 10 7	ENPHASE ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	155.000	11,969	XXX	2,825	4,050	(1,225)			(1,225)		2,825		9,144	9,144		XXX
29355X 10 7	ENPRO INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	293	XXX	369	334	34			34		369		(76)	(76)	3	XXX
29357K 10 3	ENOVA INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	512	XXX	691	722	(30)			(30)		691		(179)	(179)		XXX
29358P 10 1	ENSIGN GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	80.000	4,682	XXX	2,795	3,630	(834)			(834)		2,795		1,887	1,887	12	XXX
29362U 10 4	ENTEGRIS ORD		08/31/2020	JP MORGAN SECURITIES INC.	265.000	17,723	XXX	7,195	13,274	(6,079)			(6,079)		7,195		10,529	10,529	64	XXX
293639 10 0	ENTERCOM COMMUNICATIONS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	90	XXX	200	278	(79)			(79)		200		(110)	(110)	1	XXX
29364G 10 3	ENTERGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	265.000	26,270	XXX	22,112	31,747	(9,635)			(9,635)		22,112		4,158	4,158	739	XXX
293712 10 5	ENTERPRISE FINANCIAL SERVICES ORD		08/31/2020	JP MORGAN SECURITIES INC.	50.000	1,495	XXX	2,079	2,411	(331)			(331)		2,079		(584)	(584)	18	XXX
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT		12/29/2020	UBS SECURITIES LLC	97,000.000	1,903,719	XXX	1,703,320	2,731,520	(82,761)		945,439	(1,028,200)		1,703,320		200,399	200,399	172,660	XXX
29414B 10 4	EPAM SYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC.	85.000	27,802	XXX	10,961	18,034	(7,073)			(7,073)		10,961		16,841	16,841		XXX
29415F 10 4	ENVISTA HOLDINGS ORD		08/31/2020	Adjustment	215.000	5,156	XXX	3,714					0		3,714		1,443	1,443		XXX
294268 10 7	EPLUS ORD		08/31/2020	JP MORGAN SECURITIES INC.	20.000	1,534	XXX	1,557	1,686	(129)			(129)		1,557		(22)	(22)		XXX
294429 10 5	EQUIFAX ORD		08/31/2020	JP MORGAN SECURITIES INC.	145.000	24,398	XXX	5,319	20,317	(14,999)			(14,999)		5,319		19,079	19,079	170	XXX
29444U 70 0	EQUINIX REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	59,232	XXX	51,062					0		51,062		8,169	8,169	399	XXX
294600 10 1	EQUITRANS MIDSTREAM ORD		12/29/2020	Various	12,164.000	94,221	XXX	269,302	162,511	106,791			106,791		269,302		(175,081)	(175,081)	10,948	XXX
29460X 10 9	EQUITY BANCSHARES CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	477	XXX	927	926	1			1		927		(451)	(451)		XXX
294628 10 2	EQUITY COMMONWEALTH REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	135.000	4,237	XXX	4,290	4,432	(142)			(142)		4,290		(54)	(54)		XXX
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	185.000	12,262	XXX	8,473	13,022	(4,549)			(4,549)		8,473		3,789	3,789	183	XXX
29476L 10 7	EQUITY RESIDENTIAL REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	605.000	34,147	XXX	39,936	48,957	(9,021)			(9,021)		39,936		(5,789)	(5,789)	1,072	XXX
29530P 10 2	ERIE INDEMNITY CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	25.000	5,336	XXX	3,105	4,150	(1,045)			(1,045)		3,105		2,230	2,230	72	XXX

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
296315 10 4	ESCO TECHNOLOGIES ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	50.000	4,496	XXX	3,240	4,625	(1,386)			(1,386)		3,240		1,256	1,256	12	XXX
297178 10 5	ESSEX PROPERTY REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	115.000	24,897	XXX	28,267	34,599	(6,332)			(6,332)		28,267		(3,370)	(3,370)	702	XXX
29786A 10 6	ETSY ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	215.000	25,733	XXX	9,086	9,525	(439)			(439)		9,086		16,647	16,647		XXX
298736 10 9	EURONET WORLDWIDE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	80.000	8,270	XXX	9,199	12,605	(3,406)			(3,406)		9,199		(930)	(930)		XXX
29977A 10 5	EVERCORE CL A ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	5.000	309	XXX	470	374	96			96		470		(161)	(161)	9	XXX
29978A 10 4	EVERBRIDGE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	30.000	4,458	XXX	1,583	2,342	(759)			(759)		1,583		2,875	2,875		XXX
30034W 10 6	EVERGY ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	430.000	22,881	XXX	24,248	27,989	(3,741)			(3,741)		24,248		(1,367)	(1,367)	651	XXX
30040P 10 3	EVERTEC ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	5.000	175	XXX	118	170	(52)			(52)		118		57	57	1	XXX
30040W 10 8	EVERSOURCE ENERGY ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	505.000	43,279	XXX	29,690	42,960	(13,271)			(13,271)		29,690		13,589	13,589	573	XXX
30048L 10 4	EVOFEM BIOSCIENCES ORD	..	05/14/2020	Adjustment	0.800	3	XXX	4					0		4		(1)	(1)		XXX
30063P 10 5	EXACT SCIENCES ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	185.000	13,927	XXX	13,504	17,109	(3,605)			(3,605)		13,504		423	423		XXX
30161N 10 1	EXELON ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	1,140.000	42,068	XXX	50,194	51,950	(1,756)			(1,756)		50,194		(8,126)	(8,126)	1,308	XXX
30161Q 10 4	EXELIXIS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	485.000	10,773	XXX	8,478	8,546	(68)			(68)		8,478		2,295	2,295		XXX
30212P 30 3	EXPEDIA GROUP ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	250.000	24,535	XXX	30,343	27,035	3,308			3,308		30,343		(5,807)	(5,807)	85	XXX
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN	..	08/31/2020	JP MORGAN SECURITIES INC.	320.000	28,282	XXX	19,301	24,966	(5,665)			(5,665)		19,301		8,981	8,981	166	XXX
30214U 10 2	EXPONENT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	90.000	7,240	XXX	4,600	6,211	(1,611)			(1,611)		4,600		2,640	2,640	34	XXX
30219E 10 3	EXPRESS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	25.000	28	XXX	126	122	5			5		126		(99)	(99)		XXX
30224P 20 0	EXTENDED STAY AMERICA UNT	..	08/31/2020	JP MORGAN SECURITIES INC.	50.000	624	XXX	952	744	208			208		952		(327)	(327)	13	XXX
30225T 10 2	EXTRA SPACE STORAGE REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	205.000	21,841	XXX	17,858	21,652	(3,795)			(3,795)		17,858		3,983	3,983	369	XXX
30226D 10 6	EXTREME NETWORKS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	20.000	87	XXX	156	147	8			8		156		(68)	(68)		XXX
302301 10 6	EZCORP CL A NV ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	25.000	134	XXX	237	171	66			66		237		(102)	(102)		XXX
30231G 10 2	EXXON MOBIL ORD	..	10/20/2020	Various	10,300.000	476,422	XXX	787,333	718,734	130,646		62,047	68,599		787,333		(310,911)	(310,911)	20,010	XXX
302445 10 1	FLIR SYSTEMS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	220.000	8,116	XXX	12,839	11,455	1,384			1,384		12,839		(4,723)	(4,723)	112	XXX
302491 30 3	FMC ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	250.000	26,713	XXX	18,848	24,955	(6,107)			(6,107)		18,848		7,864	7,864	330	XXX
302520 10 1	FNB ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	560.000	4,196	XXX	7,179	7,112	67			67		7,179		(2,984)	(2,984)	134	XXX
30257X 10 4	FB FINANCIAL ORD	..	08/18/2020	CORPORATE ACTION	0.900	24	XXX	30					0		30		(7)	(7)	0	XXX
302941 10 9	FTI CONSULTING ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	75.000	8,606	XXX	5,370	8,300	(2,930)			(2,930)		5,370		3,236	3,236		XXX
30303M 10 2	FACEBOOK CL A ORD	..	08/31/2020	Various	2,995.000	836,996	XXX	516,257	614,724	(98,467)			(98,467)		516,257		320,739	320,739		XXX
303075 10 5	FACTSET RESEARCH SYSTEMS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	40.000	14,015	XXX	6,671	10,732	(4,061)			(4,061)		6,671		7,345	7,345	90	XXX
303250 10 4	FAIR ISAAC ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	55.000	23,143	XXX	11,868	20,607	(8,739)			(8,739)		11,868		11,274	11,274		XXX
309627 10 7	FARMERS NATIONAL BANC ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	115.000	1,340	XXX	1,862	1,877	(15)			(15)		1,862		(522)	(522)	25	XXX
311642 10 2	FARO TECHNOLOGIES ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	5.000	282	XXX	280	252	29			29		280		2	2		XXX
31188V 10 0	FASTLY CL A ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	125.000	11,604	XXX	9,775					0		9,775		1,829	1,829		XXX
31189P 10 2	FATE THERAPEUTICS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	115.000	4,185	XXX	1,881	2,251	(369)			(369)		1,881		2,304	2,304		XXX
311900 10 4	FASTENAL ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	840.000	41,035	XXX	23,373	31,038	(7,665)			(7,665)		23,373		17,662	17,662	630	XXX
313747 20 6	FEDERAL REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	70.000	5,546	XXX	8,793	9,011	(218)			(218)		8,793		(3,247)	(3,247)	221	XXX
31428X 10 6	FEDEX ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	175.000	38,470	XXX	40,208	26,462	13,746			13,746		40,208		(1,738)	(1,738)	341	XXX
315405 10 0	FERRO ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	10.000	125	XXX	218	148	69			69		218		(93)	(93)		XXX
315616 10 2	F5 NETWORKS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	105.000	13,894	XXX	18,568	14,663	3,905			3,905		18,568		(4,675)	(4,675)		XXX
31572Q 80 8	FIBROGEN ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	115.000	5,154	XXX	6,069	4,932	1,136			1,136		6,069		(914)	(914)		XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS	..	08/31/2020	JP MORGAN SECURITIES INC.	875.000	131,984	XXX	80,475	121,704	(41,229)			(41,229)		80,475		51,509	51,509	613	XXX
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD	..	08/31/2020	Various	580.000	20,973	XXX	21,669	26,303	(4,634)			(4,634)		21,669		(696)	(696)	267	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
316773 10 0	FIFTH THIRD BANCORP ORD		02/21/2020	ITG INC	1,790.000	52,602	XXX	50,961	55,025	(4,063)			(4,063)		50,961		1,641	1,641	430	XXX
317585 40 4	FINANCIAL INSTITUTIONS ORD		08/31/2020	JP MORGAN SECURITIES INC	65.000	1,119	XXX	1,882	2,087	(205)			(205)		1,882		(762)	(762)	50	XXX
31816Q 10 1	FIREEYE ORD		08/31/2020	JP MORGAN SECURITIES INC	270.000	3,961	XXX	4,509	4,463	46			46		4,509		(548)	(548)		XXX
31847R 10 2	FIRST AMERICAN FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC	125.000	6,570	XXX	6,325	7,290	(965)			(965)		6,325		245	245	110	XXX
318910 10 6	FIRST BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC	60.000	1,227	XXX	2,166	2,395	(228)			(228)		2,166		(940)	(940)	32	XXX
318916 10 3	FIRST BANCSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC	30.000	643	XXX	910	1,066	(156)			(156)		910		(267)	(267)	9	XXX
319383 20 4	FIRST BUSEY ORD		08/31/2020	JP MORGAN SECURITIES INC	60.000	1,068	XXX	1,852	1,650	202			202		1,852		(784)	(784)	40	XXX
31946M 10 3	FIRST CITIZENS BANCSHARES CL A ORD.		08/31/2020	JP MORGAN SECURITIES INC	20.000	7,863	XXX	9,262	10,644	(1,382)			(1,382)		9,262		(1,400)	(1,400)	24	XXX
319829 10 7	FIRST COMMONWEALTH FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC	185.000	1,516	XXX	3,001	2,684	316			316		3,001		(1,485)	(1,485)	61	XXX
31983A 10 3	FIRST COMMUNITY BANKSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC	70.000	1,346	XXX	2,363	2,171	192			192		2,363		(1,017)	(1,017)	53	XXX
32006W 10 6	FIRST DEFIANCE FINANCIAL ORD		02/03/2020	CORPORATE ACTION	0.300	9	XXX	9	9	(1)			(1)		9		1	1		XXX
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC	240.000	7,264	XXX	7,176	8,424	(1,248)			(1,248)		7,176		88	88	89	XXX
320218 10 0	FIRST FINANCIAL CORPORTN INDIANA		08/31/2020	JP MORGAN SECURITIES INC	55.000	1,891	XXX	2,244	2,515	(271)			(271)		2,244		(353)	(353)	57	XXX
32026V 10 4	FIRST FOUNDATION ORD		08/31/2020	JP MORGAN SECURITIES INC	75.000	1,139	XXX	1,008	1,305	(297)			(297)		1,008		131	131	16	XXX
320517 10 5	FIRST HORIZON NATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC	1,050.320	10,023	XXX	18,830					0		18,830		(8,807)	(8,807)		XXX
32054K 10 3	FIRST INDUSTRIAL REALTY TRUST ORD		08/31/2020	JP MORGAN SECURITIES INC	215.000	9,168	XXX	6,831	8,925	(2,094)			(2,094)		6,831		2,337	2,337	157	XXX
32055Y 20 1	FIRST INTERSTATE BANCSYSTEM CL A		08/31/2020	JP MORGAN SECURITIES INC	40.000	1,312	XXX	1,840	1,677	163			163		1,840		(528)	(528)	65	XXX
320734 10 6	FIRST OF LONG ISLAND ORD		08/31/2020	JP MORGAN SECURITIES INC	110.000	1,689	XXX	2,209	2,759	(550)			(550)		2,209		(520)	(520)	59	XXX
320817 10 9	FIRST MERCHANTS ORD		08/31/2020	JP MORGAN SECURITIES INC	75.000	1,918	XXX	3,429	3,119	310			310		3,429		(1,511)	(1,511)	39	XXX
320866 10 6	FIRST MID BANCSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC	65.000	1,692	XXX	2,341	2,291	49			49		2,341		(649)	(649)	26	XXX
33616C 10 0	FIRST REPUBLIC BANK ORD		08/31/2020	JP MORGAN SECURITIES INC	220.000	24,838	XXX	19,341	25,839	(6,498)			(6,498)		19,341		5,497	5,497	130	XXX
336433 10 7	FIRST SOLAR ORD		08/31/2020	Adjustment	145.000	11,104	XXX	6,835	6,835				0		6,835		4,269	4,269		XXX
33767D 10 5	FIRSTCASH ORD		08/31/2020	JP MORGAN SECURITIES INC	85.000	5,078	XXX	6,531	6,854	(322)			(322)		6,531		(1,453)	(1,453)	69	XXX
337738 10 8	FISERV ORD		08/31/2020	Various	1,015.000	111,713	XXX	80,925	117,364	(36,440)			(36,440)		80,925		30,788	30,788		XXX
33829M 10 1	FIVE BELOW ORD		08/31/2020	JP MORGAN SECURITIES INC	90.000	9,850	XXX	10,895	11,507	(612)			(612)		10,895		(1,046)	(1,046)		XXX
338307 10 1	FIVE9 ORD		08/31/2020	JP MORGAN SECURITIES INC	95.000	12,106	XXX	3,727	6,230	(2,503)			(2,503)		3,727		8,379	8,379		XXX
33832D 20 5	FIVE STAR SENIOR LIV ORD		01/02/2020	CORPORATE ACTION	0.370	1	XXX	3					0		3		(2)	(2)		XXX
339041 10 5	FLEETCOR TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC	115.000	28,915	XXX	24,745	33,088	(8,343)			(8,343)		24,745		4,171	4,171		XXX
343412 10 2	FLUOR ORD		08/31/2020	Various	815.000	10,725	XXX	35,443	10,762	22,709			22,709		35,443		(24,718)	(24,718)	57	XXX
343498 10 1	FLOWERS FOODS ORD		08/31/2020	JP MORGAN SECURITIES INC	275.000	6,724	XXX	5,288	5,979	(690)			(690)		5,288		1,436	1,436	162	XXX
34354P 10 5	FLOWSERVE ORD		08/31/2020	Adjustment	215.000	6,379	XXX	11,487	11,487				0		11,487		(5,108)	(5,108)	127	XXX
34385P 10 8	FLUIDIGM ORD		08/31/2020	JP MORGAN SECURITIES INC	15.000	118	XXX	185	52	133			133		185		(67)	(67)		XXX
343873 10 5	FLUSHING FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC	115.000	1,394	XXX	2,223	2,485	(262)			(262)		2,223		(829)	(829)	48	XXX
344849 10 4	FOOT LOCKER ORD		08/31/2020	JP MORGAN SECURITIES INC	240.000	7,277	XXX	11,782	9,358	2,424			2,424		11,782		(4,504)	(4,504)	187	XXX
345370 86 0	FORD MOTOR ORD		08/31/2020	JP MORGAN SECURITIES INC	4,710.000	32,086	XXX	42,202	43,803	(1,601)			(1,601)		42,202		(10,115)	(10,115)	707	XXX
34553D 10 1	FORESCOUT TECHNOLOGIES ORD		08/17/2020	CORPORATE ACTION	120.000	3,480	XXX	5,365	3,936	1,429			1,429		5,365		(1,885)	(1,885)		XXX
346375 10 8	FORMFACTOR ORD		08/31/2020	JP MORGAN SECURITIES INC	140.000	3,657	XXX	2,565	3,636	(1,071)			(1,071)		2,565		1,092	1,092		XXX
34959E 10 9	FORTINET ORD		08/31/2020	JP MORGAN SECURITIES INC	260.000	34,319	XXX	21,468	27,758	(6,289)			(6,289)		21,468		12,850	12,850		XXX
34959J 10 8	FORTIVE ORD		10/09/2020	Various	565.000	43,979	XXX	43,979	43,160	819			819		43,979			0	119	XXX
34964C 10 6	FORTUNE BRANDS HOME AND SECURITY		08/31/2020	JP MORGAN SECURITIES INC	260.000	21,858	XXX	12,995	16,988	(3,994)			(3,994)		12,995		8,864	8,864	187	XXX
34983P 10 4	FORTY SEVEN ORD		04/09/2020	CORPORATE ACTION	100.000	9,550	XXX	3,572	3,937	(365)			(365)		3,572		5,978	5,978		XXX

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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
349853 10 1	FORWARD AIR ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	3,244	XXX	3,677	3,847	(170)			(170)		3,677		(433)	(433)	30	XXX
34988V 10 6	FOSSIL GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	96	XXX	165	118	47			47		165		(68)	(68)		XXX
35137L 10 5	FOX CL A ORD		02/21/2020	ITG INC.	1,223.000	44,000	XXX	49,336	45,337	3,999			3,999		49,336		(5,336)	(5,336)		XXX
35137L 20 4	FOX CORPORATION ORD		02/21/2020	ITG INC.	545.000	19,340	XXX	21,555	19,838	1,717			1,717		21,555		(2,215)	(2,215)		XXX
35138V 10 2	FOX FACTORY HOLDING ORD		08/31/2020	Adjustment	60.000	6,048	XXX	3,856	3,856				0		3,856		2,192	2,192		XXX
353514 10 2	FRANKLIN ELECTRIC ORD		08/31/2020	JP MORGAN SECURITIES INC.	80.000	4,748	XXX	3,668	4,586	(918)			(918)		3,668		1,080	1,080	37	XXX
35352P 10 4	FRANKLIN FINANCIAL NETWORK ORD		08/18/2020	Various	60.000	2,082	XXX	2,082	2,060	22			22		2,082			0	7	XXX
354613 10 1	FRANKLIN RESOURCES ORD		08/31/2020	JP MORGAN SECURITIES INC.	470.000	9,894	XXX	15,563	12,211	3,352			3,352		15,563		(5,668)	(5,668)	381	XXX
35471R 10 6	FRANKLIN STREET PROPERTIES REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	210.000	929	XXX	1,549	1,798	(248)			(248)		1,549		(621)	(621)	57	XXX
35671D 85 7	FREEPORT MCMORAN ORD		08/31/2020	JP MORGAN SECURITIES INC.	2,500.000	39,005	XXX	32,975	32,800	175			175		32,975		6,030	6,030	125	XXX
358039 10 5	FRESHPET ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	3,408	XXX	1,256	1,773	(517)			(517)		1,256		2,152	2,152		XXX
35904G 10 7	FRONT YARD RESIDENTIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	974	XXX	1,222	1,234	(12)			(12)		1,222		(247)	(247)	15	XXX
359694 10 6	HB FULLER ORD		08/31/2020	JP MORGAN SECURITIES INC.	95.000	4,575	XXX	4,636	4,899	(263)			(263)		4,636		(61)	(61)	46	XXX
360271 10 0	FULTON FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	40.000	391	XXX	688	697	(9)			(9)		688		(298)	(298)	16	XXX
361448 10 3	GATX ORD		08/31/2020	Adjustment	75.000	5,015	XXX	6,647	6,647				0		6,647		(1,631)	(1,631)	72	XXX
36162J 10 6	GEO GROUP REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	215.000	2,398	XXX	5,311	3,571	1,739			1,739		5,311		(2,913)	(2,913)	310	XXX
36164V 30 5	GCI LIBERTY CL A ORD		12/18/2020	JP MORGAN SECURITIES INC.	410.000	25,951	XXX	20,344	29,049	(8,704)			(8,704)		20,344		5,607	5,607		XXX
36164Y 10 1	GCP APPLIED TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	2,345	XXX	2,299	2,044	255			255		2,299		46	46		XXX
3621LQ 10 9	G1 THERAPEUTICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	153	XXX	307	264	42			42		307		(153)	(153)		XXX
362393 10 0	GTT COMMUNICATIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	40.000	199	XXX	1,632	454	1,178			1,178		1,632		(1,434)	(1,434)		XXX
363576 10 9	ARTHUR J GALLAGHER ORD		08/31/2020	JP MORGAN SECURITIES INC.	185.000	19,479	XXX	10,742	17,618	(6,876)			(6,876)		10,742		8,737	8,737	167	XXX
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD		09/29/2020	JP MORGAN SECURITIES INC.	345.550	12,559	XXX	12,054	14,852	(2,819)			(2,819)		12,054		504	504	656	XXX
36467W 10 9	GAMESTOP CL A ORD		08/31/2020	Various	175.000	995	XXX	2,585	1,064	1,521			1,521		2,585		(1,590)	(1,590)		XXX
364760 10 8	GAP ORD		08/31/2020	JP MORGAN SECURITIES INC.	460.000	7,996	XXX	12,668	8,133	4,536			4,536		12,668		(4,673)	(4,673)	112	XXX
366651 10 7	GARTNER ORD		02/21/2020	ITG INC.	255.000	39,638	XXX	38,900	39,296	(395)			(395)		38,900		738	738		XXX
368736 10 4	GENERAC HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	105.000	19,947	XXX	5,991	10,562	(4,571)			(4,571)		5,991		13,955	13,955		XXX
369550 10 8	GENERAL DYNAMICS ORD		02/21/2020	ITG INC.	350.000	65,654	XXX	71,460	61,723	9,737			9,737		71,460		(5,805)	(5,805)	357	XXX
369604 10 3	GENERAL ELECTRIC ORD		08/31/2020	Various	14,105.000	103,906	XXX	183,852	157,412	26,441			26,441		183,852		(79,946)	(79,946)	391	XXX
370334 10 4	GENERAL MILLS ORD		08/31/2020	JP MORGAN SECURITIES INC.	995.000	63,621	XXX	44,968	53,292	(8,324)			(8,324)		44,968		18,654	18,654	1,463	XXX
37045V 10 0	GENERAL MOTORS ORD		07/16/2020	ITG INC.	3,170.000	84,606	XXX	103,532	116,022	(12,490)			(12,490)		103,532		(18,926)	(18,926)	1,205	XXX
371532 10 2	GENESCO ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	292	XXX	484	719	(234)			(234)		484		(192)	(192)		XXX
371901 10 9	GENTEX ORD		08/31/2020	JP MORGAN SECURITIES INC.	340.000	9,194	XXX	6,810	9,853	(3,043)			(3,043)		6,810		2,384	2,384	121	XXX
371927 10 4	GENESIS ENERGY CL A UNT		12/29/2020	UBS SECURITIES LLC	67,200.000	404,609	XXX	359,520	1,376,256	598,284		1,615,020	(1,016,736)		359,520		45,089	45,089	67,200	XXX
372460 10 5	GENUINE PARTS ORD		08/31/2020	JP MORGAN SECURITIES INC.	155.000	14,637	XXX	14,065	16,466	(2,401)			(2,401)		14,065		572	572	363	XXX
37247D 10 6	GENWORTH FINANCIAL CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	870.000	2,621	XXX	3,689	3,828	(139)			(139)		3,689		(1,068)	(1,068)		XXX
37253A 10 3	GENTHERM ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	3,166	XXX	2,990	3,107	(118)			(118)		2,990		176	176		XXX
373865 10 4	GERMAN AMERICAN BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	2,834	XXX	3,011	3,562	(551)			(551)		3,011		(177)	(177)	57	XXX
374297 10 9	GETTY REALTY REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	2,050	XXX	2,153	2,301	(148)			(148)		2,153		(103)	(103)	78	XXX
374689 10 7	GIBRALTAR INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	50.000	3,122	XXX	2,086	2,522	(437)			(437)		2,086		1,036	1,036		XXX
375558 10 3	GILEAD SCIENCES ORD		08/31/2020	Various	2,300.000	156,390	XXX	175,787	149,454	26,333			26,333		175,787		(19,397)	(19,397)	1,795	XXX
37637Q 10 5	GLACIER BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	125.000	4,385	XXX	5,545	5,749	(204)			(204)		5,545		(1,160)	(1,160)	98	XXX

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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
376536 10 8	GLADSTONE COMMERCIAL REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	50.000	980	XXX	1,061	1,093	(32)			(32)		1,061		(81)	(81)	50	XXX
377316 10 4	GLATFELTER ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	150	XXX	146	183	(37)			(37)		146		3	3	4	XXX
37890U 10 8	GLOBAL BLOOD THERAPEUTICS ORD		08/31/2020	JP MORGAN SECURITIES INC	70.000	4,394	XXX	2,360	5,564	(3,204)			(3,204)		2,360		2,034	2,034		XXX
37940X 10 2	GLOBAL PAYMENTS ORD		08/31/2020	Various	540.000	100,644	XXX	63,530	98,582	(35,052)			(35,052)		63,530		37,114	37,114	137	XXX
379577 20 8	GLOBUS MEDICAL CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	125.000	7,064	XXX	6,360	7,360	(1,000)			(1,000)		6,360		704	704		XXX
37959E 10 2	GLOBE LIFE ORD		08/31/2020	JP MORGAN SECURITIES INC	140.000	11,546	XXX	10,595	14,735	(4,140)			(4,140)		10,595		951	951	77	XXX
380237 10 7	GODADDY CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	265.000	22,173	XXX	20,058	17,999	2,059			2,059		20,058		2,115	2,115		XXX
38068T 10 5	GOLD RESOURCE ORD		08/31/2020	JP MORGAN SECURITIES INC	265.000	1,053	XXX	1,389	1,468	(80)			(80)		1,389		(336)	(336)	7	XXX
38141G 10 4	GOLDMAN SACHS GROUP ORD		08/31/2020	Various	350.000	74,918	XXX	78,022	80,476	(2,454)			(2,454)		78,022		(3,104)	(3,104)	844	XXX
382550 10 1	GOODYEAR TIRE AND RUBBER ORD		08/31/2020	Various	960.000	9,335	XXX	18,882	14,933	3,949			3,949		18,882		(9,546)	(9,546)	147	XXX
38267D 10 9	GOOSEHEAD INSURANCE CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	1,027	XXX	827					0		827		200	200	11	XXX
38268T 10 3	GOPRO CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	23	XXX	27	22	6			6		27		(4)	(4)		XXX
38388F 10 8	WR GRACE ORD		08/31/2020	JP MORGAN SECURITIES INC	135.000	5,495	XXX	9,578	9,430	149			149		9,578		(4,084)	(4,084)	122	XXX
384109 10 4	GRACO ORD		08/31/2020	JP MORGAN SECURITIES INC	195.000	11,312	XXX	9,114	10,140	(1,026)			(1,026)		9,114		2,198	2,198	102	XXX
38526M 10 6	GRAND CANYON EDUCATION ORD		08/31/2020	JP MORGAN SECURITIES INC	90.000	8,463	XXX	10,398	8,621	1,777			1,777		10,398		(1,935)	(1,935)		XXX
38741L 10 7	GRANITE POINT MORTGAGE TRUST ORD		08/31/2020	Adjustment	10.000	66	XXX	192	192				0		192		(126)	(126)	4	XXX
388689 10 1	GRAPHIC PACKAGING HOLDING ORD		08/31/2020	JP MORGAN SECURITIES INC	615.000	8,593	XXX	8,087	10,240	(2,153)			(2,153)		8,087		506	506	138	XXX
390607 10 9	GREAT LAKES DREDGE AND DOCK ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	47	XXX	55	57	(1)			(1)		55		(8)	(8)		XXX
390905 10 7	GREAT SOUTHERN BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC	50.000	1,927	XXX	2,992	3,166	(174)			(174)		2,992		(1,065)	(1,065)	101	XXX
391416 10 4	GREAT WESTERN BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC	15.000	209	XXX	634	521	113			113		634		(425)	(425)	7	XXX
39304D 10 2	GREEN DOT CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	80.000	4,164	XXX	6,500	1,864	4,636			4,636		6,500		(2,336)	(2,336)		XXX
393222 10 4	GREEN PLAINS ORD		08/31/2020	JP MORGAN SECURITIES INC	20.000	267	XXX	225	309	(84)			(84)		225		43	43		XXX
393657 10 1	GREENBRIER ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	136	XXX	322	162	160			160		322		(186)	(186)	4	XXX
397624 10 7	GREIF CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	184	XXX	246	221	25			25		246		(62)	(62)	7	XXX
398433 10 2	GRIFFON ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	217	XXX	169	203	(34)			(34)		169		48	48	2	XXX
398905 10 9	GROUP 1 AUTOMOTIVE ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	432	XXX	409	500	(91)			(91)		409		23	23	2	XXX
400110 10 2	GRUBHUB ORD		12/15/2020	ITG INC	370.000	23,143	XXX	47,530	17,997	29,533			29,533		47,530		(24,387)	(24,387)		XXX
40131M 10 9	GUARDANT HEALTH ORD		08/31/2020	Various	175.000	16,376	XXX	14,778	3,907	587			587		14,778		1,598	1,598		XXX
401617 10 5	GUESS ORD		08/31/2020	JP MORGAN SECURITIES INC	50.000	575	XXX	1,125	1,119	6			6		1,125		(551)	(551)	6	XXX
40171V 10 0	GUIDEWIRE SOFTWARE ORD		08/31/2020	JP MORGAN SECURITIES INC	135.000	15,161	XXX	12,698	14,819	(2,121)			(2,121)		12,698		2,462	2,462		XXX
402635 30 4	GULFPORT ENERGY ORD		02/21/2020	ITG INC	710.000	886	XXX	8,137	2,158	5,978			5,978		8,137		(7,251)	(7,251)		XXX
404030 10 8	H AND E EQUIPMENT SERVICES ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	203	XXX	295	334	(40)			(40)		295		(92)	(92)	8	XXX
40412C 10 1	HCA HEALTHCARE ORD		08/31/2020	JP MORGAN SECURITIES INC	435.000	59,034	XXX	52,919	64,297	(11,378)			(11,378)		52,919		6,115	6,115	187	XXX
40416M 10 5	HD SUPPLY HOLDINGS ORD		12/24/2020	JP MORGAN SECURITIES INC	760.000	36,266	XXX	31,259	30,567	692			692		31,259		5,007	5,007		XXX
404251 10 0	HNI ORD		08/31/2020	JP MORGAN SECURITIES INC	25.000	796	XXX	1,044	937	107			107		1,044		(247)	(247)	23	XXX
40425J 10 1	HMS HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	135.000	3,764	XXX	4,254	3,996	258			258		4,254		(490)	(490)		XXX
40434L 10 5	HP ORD		08/31/2020	JP MORGAN SECURITIES INC	525.000	10,260	XXX	8,081					0		8,081		2,179	2,179	93	XXX
405024 10 0	HAEMONETICS ORD		08/31/2020	JP MORGAN SECURITIES INC	90.000	8,069	XXX	9,721	10,341	(620)			(620)		9,721		(1,652)	(1,652)		XXX
405217 10 0	HAIN CELESTIAL GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC	200.000	6,556	XXX	5,228	5,191	37			37		5,228		1,328	1,328		XXX
406216 10 1	HALLIBURTON ORD		10/20/2020	ITG INC	3,540.000	59,839	XXX	149,211	86,624	62,587			62,587		149,211		(89,372)	(89,372)	497	XXX
40637H 10 9	HALOZYME THERAPEUTICS ORD		08/31/2020	JP MORGAN SECURITIES INC	195.000	5,652	XXX	3,459	3,457	2			2		3,459		2,193	2,193		XXX
407497 10 6	HAMILTON LANE CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	731	XXX	570	596	(26)			(26)		570		161	161	9	XXX

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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
410120 10 9	HANCOCK WHITNEY ORD		08/31/2020	JP MORGAN SECURITIES INC.	150.000	3,000	XXX	7,200	6,582	618			618		7,200		(4,200)	(4,200)	81	XXX
410345 10 2	HANESBRANDS ORD		08/31/2020	Various	1,510.000	22,861	XXX	28,063	22,424	5,639			5,639		28,063		(5,202)	(5,202)	418	XXX
410495 20 4	HANMI FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	130.000	1,238	XXX	2,894	2,599	295			295		2,894		(1,657)	(1,657)	57	XXX
41068X 10 0	HANNON ARMSTRONG SUST INFR CAP		08/31/2020	Adjustment	75.000	3,184	XXX	1,840	1,840				0		1,840		1,344	1,344	76	XXX
410867 10 5	HANOVER INSURANCE GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	5,636	XXX	6,531	7,517	(986)			(986)		6,531		(895)	(895)	72	XXX
412822 10 8	HARLEY DAVIDSON ORD		08/31/2020	Adjustment	325.000	9,003	XXX	13,813	13,813				0		13,813		(4,809)	(4,809)	130	XXX
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP		08/31/2020	JP MORGAN SECURITIES INC.	1,080.000	43,677	XXX	44,773	65,632	(20,858)			(20,858)		44,773		(1,097)	(1,097)	1,249	XXX
418056 10 7	HASBRO ORD		02/21/2020	ITG INC.	310.000	27,886	XXX	31,220	32,739	(1,519)			(1,519)		31,220		(3,334)	(3,334)	211	XXX
419596 10 1	HAVERTY FURNITURE COMPANIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	739	XXX	735	706	29			29		735		4	4	19	XXX
419879 10 1	HAWAIIAN HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	105.000	1,410	XXX	3,642	3,075	567			567		3,642		(2,232)	(2,232)	13	XXX
420261 10 9	HAWKINS ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	753	XXX	671	687	(17)			(17)		671		83	83	10	XXX
420877 20 1	HAYNES INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	50.000	937	XXX	1,825	1,789	36			36		1,825		(888)	(888)	33	XXX
421906 10 8	HEALTHCARE SERVICES ORD		08/31/2020	JP MORGAN SECURITIES INC.	125.000	2,599	XXX	5,138	3,040	2,098			2,098		5,138		(2,539)	(2,539)	76	XXX
421946 10 4	HEALTHCARE REAL REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	185.000	5,336	XXX	5,310	6,173	(864)			(864)		5,310		26	26	167	XXX
42222N 10 3	HEALTHSTREAM ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	104	XXX	129	136	(7)			(7)		129		(26)	(26)		XXX
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	330.000	8,706	XXX	8,841	9,992	(1,152)			(1,152)		8,841		(135)	(135)	312	XXX
42226A 10 7	HEALTHEQUITY ORD		08/31/2020	JP MORGAN SECURITIES INC.	45.000	2,586	XXX	3,992	3,333	659			659		3,992		(1,406)	(1,406)		XXX
42250P 10 3	HEALTHPEAK PROPERTIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	660.000	18,237	XXX	17,107	22,750	(5,643)			(5,643)		17,107		1,130	1,130	733	XXX
422704 10 6	HECLA MINING ORD		08/31/2020	JP MORGAN SECURITIES INC.	625.000	3,758	XXX	1,775	2,119	(344)			(344)		1,775		1,983	1,983	5	XXX
422806 10 9	HEICO ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	6,045	XXX	4,807	6,278	(1,471)			(1,471)		4,807		1,238	1,238	9	XXX
422806 20 8	HEICO CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	125.000	11,171	XXX	8,753	11,191	(2,439)			(2,439)		8,753		2,419	2,419	20	XXX
422819 10 2	HEIDRICK STRUGGLES INTERNATIONAL		08/31/2020	JP MORGAN SECURITIES INC.	45.000	973	XXX	1,348	1,463	(114)			(114)		1,348		(375)	(375)	20	XXX
423452 10 1	HELMERICH AND PAYNE ORD		10/20/2020	ITG INC.	420.000	6,241	XXX	30,639	19,081	11,558			11,558		30,639		(24,398)	(24,398)	701	XXX
426281 10 1	JACK HENRY AND ASSOCIATES ORD		08/31/2020	Various	140.000	23,492	XXX	17,843	20,394	(2,550)			(2,550)		17,843		5,649	5,649	69	XXX
426927 10 9	HERITAGE COMMERCE ORD		08/31/2020	JP MORGAN SECURITIES INC.	45.000	312	XXX	551	577	(26)			(26)		551		(240)	(240)	18	XXX
42704L 10 4	HERC HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	409	XXX	458	489	(31)			(31)		458		(49)	(49)		XXX
42722X 10 6	HERITAGE FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	1,296	XXX	2,289	1,840	450			450		2,289		(994)	(994)	39	XXX
427825 50 0	HERSHA HOSPITALITY CL A REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	64	XXX	165	146	20			20		165		(101)	(101)	3	XXX
427866 10 8	HERSHEY FOODS ORD		08/31/2020	JP MORGAN SECURITIES INC.	140.000	20,808	XXX	12,974	20,577	(7,604)			(7,604)		12,974		7,834	7,834	329	XXX
42806J 10 6	HERTZ GLOBAL HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	85.000	123	XXX	1,356	1,339	18			18		1,356		(1,233)	(1,233)		XXX
42809H 10 7	HESS ORD		08/31/2020	JP MORGAN SECURITIES INC.	440.000	20,254	XXX	31,935	29,396	2,539			2,539		31,935		(11,681)	(11,681)	220	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD		12/15/2020	Various	5,330.000	56,654	XXX	83,681	84,534	(853)			(853)		83,681		(27,027)	(27,027)	2,177	XXX
428291 10 8	HEXCEL ORD		08/31/2020	JP MORGAN SECURITIES INC.	140.000	5,513	XXX	8,832	10,263	(1,432)			(1,432)		8,832		(3,318)	(3,318)	24	XXX
428567 10 1	HIBBETT SPORTS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	167	XXX	131	140	(10)			(10)		131		36	36		XXX
431284 10 8	HIGHWOODS PROPERTIES REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	2,794	XXX	3,780	3,668	112			112		3,780		(986)	(986)	108	XXX
431475 10 2	HILL ROM HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	115.000	10,785	XXX	10,181	13,056	(2,875)			(2,875)		10,181		604	604	51	XXX
431571 10 8	HILLENBRAND ORD		08/31/2020	JP MORGAN SECURITIES INC.	130.000	4,121	XXX	6,763	4,330	2,432			2,432		6,763		(2,641)	(2,641)	55	XXX
43283X 10 5	HILTON GRAND VACATIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	1,205	XXX	1,667	1,891	(224)			(224)		1,667		(462)	(462)		XXX
43300A 20 3	HILTON WORLDWIDE HOLDINGS ORD		02/21/2020	ITG INC.	280.000	30,675	XXX	24,039	31,055	(7,015)			(7,015)		24,039		6,636	6,636		XXX
436106 10 8	HOLLYFRONTIER ORD		10/20/2020	Various	660.000	18,180	XXX	45,309	33,469	11,840			11,840		45,309		(27,129)	(27,129)	550	XXX
436440 10 1	HOLOGIC ORD		08/31/2020	JP MORGAN SECURITIES INC.	505.000	30,154	XXX	20,887	26,366	(5,479)			(5,479)		20,887		9,267	9,267		XXX
436893 20 0	HOME BANCSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	486	XXX	651	590	62			62		651		(165)	(165)	12	XXX

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										Change in Book/Adjusted Carrying Value										
1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
437076 10 2	HOME DEPOT ORD		08/31/2020	JP MORGAN SECURITIES INC.	1,245.000	354,858	XXX	203,494	271,883	(68,389)			(68,389)		203,494		151,364	151,364	3,735	XXX
43785V 10 2	HOMESTREET ORD		08/31/2020	JP MORGAN SECURITIES INC.	105.000	2,873	XXX	2,727	3,570	(843)			(843)		2,727		146	146	47	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	805.000	133,259	XXX	89,453	142,485	(53,032)			(53,032)		89,453		43,806	43,806	2,174	XXX
43940T 10 9	HOPE BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	296	XXX	574	520	54			54		574		(278)	(278)	15	XXX
440407 10 4	HORIZON BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	670	XXX	980	1,140	(160)			(160)		980		(310)	(310)	22	XXX
440452 10 0	HORMEL FOODS ORD		08/31/2020	Various	450.000	20,886	XXX	15,120	20,300	(5,179)			(5,179)		15,120		5,766	5,766	160	XXX
44107P 10 4	HOST HOTELS & RESORTS REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	1,350.000	15,150	XXX	28,917	25,043	3,875			3,875		28,917		(13,767)	(13,767)	608	XXX
44157R 10 9	HOUGHTON MIFFLIN HARCOURT ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	23	XXX	73	63	10			10		73		(50)	(50)		XXX
44267D 10 7	HOWARD HUGHES ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	3,842	XXX	7,737	8,242	(505)			(505)		7,737		(3,895)	(3,895)		XXX
443201 10 8	HOWMET AEROSPACE ORD		08/31/2020	JP MORGAN SECURITIES INC.	845.000	14,798	XXX	14,800					0		14,800		(2)	(2)		XXX
443320 10 6	HUB GROUP CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	3,230	XXX	2,655	3,077	(422)			(422)		2,655		575	575		XXX
443510 60 7	HUBBELL ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	7,970	XXX	6,208	8,130	(1,922)			(1,922)		6,208		1,762	1,762	150	XXX
443573 10 0	HUBSPOT ORD		08/31/2020	JP MORGAN SECURITIES INC.	50.000	14,983	XXX	6,785	7,925	(1,140)			(1,140)		6,785		8,198	8,198		XXX
444097 10 9	HUDSON PACIFIC PROPERTIES REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	275.000	6,455	XXX	9,001	10,354	(1,353)			(1,353)		9,001		(2,546)	(2,546)	138	XXX
444859 10 2	HUMANA ORD		08/31/2020	Various	180.000	73,135	XXX	60,327	65,974	(5,647)			(5,647)		60,327		12,808	12,808	280	XXX
445658 10 7	JB HUNT TRANSPORT SERVICES ORD		08/31/2020	JP MORGAN SECURITIES INC.	95.000	13,350	XXX	8,244	11,094	(2,850)			(2,850)		8,244		5,106	5,106	77	XXX
446150 10 4	HUNTINGTON BANCSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC.	2,100.000	19,745	XXX	32,445	31,668	777			777		32,445		(12,700)	(12,700)	945	XXX
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD		08/31/2020	Various	250.000	53,086	XXX	60,377	45,158	1,427			1,427		60,377		(7,291)	(7,291)	144	XXX
447011 10 7	HUNTSMAN ORD		08/31/2020	JP MORGAN SECURITIES INC.	425.000	9,185	XXX	10,213	10,268	(55)			(55)		10,213		(1,028)	(1,028)	138	XXX
447462 10 2	HURON CONSULTING GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	217	XXX	252	344	(92)			(92)		252		(35)	(35)		XXX
448579 10 2	HYATT HOTELS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	1,694	XXX	2,358	2,691	(333)			(333)		2,358		(664)	(664)	6	XXX
449172 10 5	HYSTER YALE MATERIAL HANDLG CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	605	XXX	951	884	67			67		951		(346)	(346)	14	XXX
44919P 50 8	MATCH GROUP, INC.		07/01/2020	ITG INC.	310.000	65,965	XXX	62,521	77,224	(14,703)			(14,703)		62,521		3,444	3,444		XXX
449253 10 3	IAA ORD		08/31/2020	JP MORGAN SECURITIES INC.	220.000	11,508	XXX	7,839	10,353	(2,514)			(2,514)		7,839		3,670	3,670		XXX
44925C 10 3	ICF INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	342	XXX	366	458	(93)			(93)		366		(24)	(24)	2	XXX
44930G 10 7	ICU MEDICAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	20.000	4,005	XXX	5,363	3,742	1,621			1,621		5,363		(1,359)	(1,359)		XXX
44980X 10 9	IPG PHOTONICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	10,512	XXX	8,761	9,420	(659)			(659)		8,761		1,751	1,751		XXX
450056 10 6	IRHYTHM TECHNOLOGIES ORD		08/31/2020	Adjustment	35.000	7,706	XXX	2,903	2,903				0		2,903		4,803	4,803		XXX
45073V 10 8	ITT ORD		08/31/2020	JP MORGAN SECURITIES INC.	160.000	10,048	XXX	9,030	11,826	(2,795)			(2,795)		9,030		1,018	1,018	54	XXX
450828 10 8	IBERIABANK ORD		07/01/2020	Unknown	230.000	18,901	XXX	18,901	17,211	1,691			1,691		18,901			0	320	XXX
451107 10 6	IDACORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	8,090	XXX	9,064	9,612	(548)			(548)		9,064		(974)	(974)	181	XXX
45167R 10 4	IDEX ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	16,220	XXX	11,181	15,480	(4,299)			(4,299)		11,181		5,039	5,039	135	XXX
45168D 10 4	IDEXX LABORATORIES ORD		02/21/2020	ITG INC.	195.000	54,228	XXX	43,662	50,920	(7,258)			(7,258)		43,662		10,565	10,565		XXX
452308 10 9	ILLINOIS TOOL ORD		08/31/2020	JP MORGAN SECURITIES INC.	445.000	87,904	XXX	60,912	79,935	(19,024)			(19,024)		60,912		26,993	26,993	1,428	XXX
452327 10 9	ILLUMINA ORD		08/31/2020	Various	255.000	78,524	XXX	82,556	84,594	(2,037)			(2,037)		82,556		(4,032)	(4,032)		XXX
45245E 10 9	IMAX ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	20.000	307	XXX	487	409	78			78		487		(180)	(180)		XXX
452907 10 8	IMMUNOMEDICS ORD		10/23/2020	JP MORGAN SECURITIES INC.	580.000	46,695	XXX	11,786	12,273	(487)			(487)		11,786		34,910	34,910		XXX
45337C 10 2	INCYTE ORD		08/31/2020	JP MORGAN SECURITIES INC.	285.000	27,457	XXX	18,670	24,886	(6,216)			(6,216)		18,670		8,787	8,787		XXX
45378A 10 6	INDEPENDENCE REALTY ORD		08/31/2020	JP MORGAN SECURITIES INC.	170.000	1,989	XXX	1,966	2,389	(422)			(422)		1,966		23	23	82	XXX
453838 60 9	INDEPENDENT BANK ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	1,341	XXX	1,961	2,039	(78)			(78)		1,961		(619)	(619)	54	XXX
45667G 10 3	INFINERA ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	73	XXX	47	79	(32)			(32)		47		25	25		XXX

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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
45687V 10 6	INGERSOLL RAND ORD		08/31/2020	JP MORGAN SECURITIES INC	195.795	6,852	XXX	5,339	7,182	(1,842)			(1,842)		5,339		1,513	1,513		XXX
45688C 10 7	INGEVITY ORD		08/31/2020	JP MORGAN SECURITIES INC	80.000	4,493	XXX	7,524	6,990	534			534		7,524		(3,031)	(3,031)		XXX
457030 10 4	INGLES MARKETS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	60.000	2,423	XXX	2,034	2,851	(817)			(817)		2,034		389	389	30	XXX
457187 10 2	INGREDION ORD		08/31/2020	JP MORGAN SECURITIES INC	130.000	10,456	XXX	13,484	12,084	1,400			1,400		13,484		(3,028)	(3,028)	246	XXX
45765U 10 3	INSIGHT ENTERPRISES ORD		08/31/2020	JP MORGAN SECURITIES INC	70.000	4,186	XXX	3,462	4,920	(1,459)			(1,459)		3,462		724	724		XXX
45768S 10 5	INNOSPEC ORD		08/31/2020	JP MORGAN SECURITIES INC	40.000	2,987	XXX	2,886	4,138	(1,252)			(1,252)		2,886		102	102	21	XXX
45772F 10 7	INPHI ORD		08/31/2020	JP MORGAN SECURITIES INC	65.000	7,408	XXX	2,211	4,811	(2,601)			(2,601)		2,211		5,197	5,197		XXX
45773H 20 1	INOVIO PHARMACEUTICALS ORD		08/31/2020	JP MORGAN SECURITIES INC	240.000	2,876	XXX	5,840					0		5,840		(2,964)	(2,964)		XXX
45774N 10 8	INNOPHOS HOLDINGS ORD		02/07/2020	CORPORATE ACTION	80.000	2,560	XXX	2,328	2,558	(230)			(230)		2,328		232	232		XXX
45774W 10 8	INSTEEL INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC	30.000	553	XXX	690	645	46			46		690		(137)	(137)	2	XXX
45778Q 10 7	INSPERITY ORD		08/31/2020	JP MORGAN SECURITIES INC	75.000	5,052	XXX	8,531	6,453	2,078			2,078		8,531		(3,478)	(3,478)	60	XXX
45780L 10 4	INOGEN ORD		02/21/2020	ITG INC	80.000	3,529	XXX	16,417	5,466	10,950			10,950		16,417		(12,887)	(12,887)		XXX
45781U 10 3	INSTRUCTURE ORD		03/24/2020	CORPORATE ACTION	130.000	6,370	XXX	5,846	6,267	(421)			(421)		5,846		524	524		XXX
45784P 10 1	INSULET ORD		08/31/2020	JP MORGAN SECURITIES INC	90.000	19,641	XXX	8,180	15,408	(7,228)			(7,228)		8,180		11,461	11,461		XXX
457985 20 8	INTEGRA LIFESCIENCES HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	125.000	5,973	XXX	7,629	7,285	344			344		7,629		(1,656)	(1,656)		XXX
458140 10 0	INTEL ORD		08/31/2020	Various	5,820.000	302,770	XXX	234,488	348,327	(113,839)			(113,839)		234,488		68,282	68,282	5,452	XXX
45826H 10 9	INTEGER HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	55.000	3,809	XXX	4,193	4,424	(230)			(230)		4,193		(384)	(384)		XXX
458334 10 9	INTER PARFUMS ORD		08/31/2020	JP MORGAN SECURITIES INC	30.000	1,340	XXX	2,309	2,181	128			128		2,309		(970)	(970)	20	XXX
45841N 10 7	INTERACTIVE BROKERS GROUP CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	135.000	7,157	XXX	7,491	6,294	1,197			1,197		7,491		(335)	(335)	41	XXX
458665 30 4	INTERFACE ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	76	XXX	214	166	48			48		214		(138)	(138)	1	XXX
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD		08/31/2020	Various	770.000	78,229	XXX	53,144	71,264	(18,119)			(18,119)		53,144		25,085	25,085	276	XXX
45867G 10 1	INTERDIGITAL ORD		08/31/2020	JP MORGAN SECURITIES INC	20.000	1,223	XXX	1,502	1,090	412			412		1,502		(279)	(279)	21	XXX
459044 10 3	INTERNATIONAL BANCSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC	110.000	3,473	XXX	4,791	4,738	53			53		4,791		(1,318)	(1,318)	61	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD		10/20/2020	Various	1,319.000	160,631	XXX	194,223	176,799	17,424			17,424		194,223		(33,592)	(33,592)	6,437	XXX
460146 10 3	INTERNATIONAL PAPER ORD		08/31/2020	JP MORGAN SECURITIES INC	750.000	27,196	XXX	33,488	34,538	(1,050)			(1,050)		33,488		(6,291)	(6,291)	1,153	XXX
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD		08/31/2020	JP MORGAN SECURITIES INC	465.000	8,255	XXX	1,841	10,742	(8,900)			(8,900)		1,841		6,413	6,413	356	XXX
461202 10 3	INTUIT ORD		08/31/2020	Various	415.000	136,157	XXX	76,283	108,701	(32,418)			(32,418)		76,283		59,874	59,874	501	XXX
46120E 60 2	INTUITIVE SURGICAL ORD		08/31/2020	Various	175.000	122,594	XXX	78,995	103,451	(24,457)			(24,457)		78,995		43,599	43,599		XXX
46146L 10 1	INVESTORS BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC	470.000	3,639	XXX	5,725	5,600	125			125		5,725		(2,086)	(2,086)	169	XXX
461730 50 9	INVESTORS REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	25.000	1,777	XXX	1,467	1,813	(346)			(346)		1,467		311	311	53	XXX
462222 10 0	IONIS PHARMACEUTICALS ORD		08/31/2020	JP MORGAN SECURITIES INC	210.000	11,443	XXX	9,429	12,686	(3,257)			(3,257)		9,429		2,014	2,014		XXX
462260 10 0	IOVANCE BIOTHERAPEUTICS ORD		08/31/2020	JP MORGAN SECURITIES INC	140.000	4,665	XXX	1,546	3,875	(2,329)			(2,329)		1,546		3,119	3,119		XXX
46266C 10 5	IQVIA HOLDINGS ORD		08/31/2020	Various	220.000	35,971	XXX	28,026	33,992	(5,966)			(5,966)		28,026		7,945	7,945		XXX
46269C 10 2	IRIDIUM COMMUNICATIONS ORD		08/31/2020	JP MORGAN SECURITIES INC	115.000	3,220	XXX	2,354	2,834	(480)			(480)		2,354		866	866		XXX
462726 10 0	IROBOT ORD		08/31/2020	Adjustment	50.000	3,701	XXX	4,750	4,750				0		4,750		(1,049)	(1,049)		XXX
46284V 10 1	IRON MOUNTAIN ORD		08/31/2020	JP MORGAN SECURITIES INC	490.000	14,740	XXX	16,444	15,616	828			828		16,444		(1,704)	(1,704)	909	XXX
46571Y 10 7	I3 VERTICALS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	139	XXX	142	141	1			1		142		(2)	(2)		XXX
46590V 10 0	JBG SMITH PROPERTIES ORD		08/31/2020	JP MORGAN SECURITIES INC	140.000	3,873	XXX	5,197	5,585	(388)			(388)		5,197		(1,324)	(1,324)	95	XXX
466032 10 9	J AND J SNACK FOODS ORD		08/31/2020	JP MORGAN SECURITIES INC	40.000	5,438	XXX	5,918	7,371	(1,452)			(1,452)		5,918		(481)	(481)	69	XXX
46625H 10 0	JPMORGAN CHASE ORD		08/31/2020	Various	4,115.000	441,624	XXX	309,210	573,631	(264,421)			(264,421)		309,210		132,414	132,414	9,626	XXX
466313 10 3	JABIL ORD		08/31/2020	JP MORGAN SECURITIES INC	330.000	11,267	XXX	8,158	13,639	(5,481)			(5,481)		8,158		3,109	3,109	79	XXX
466367 10 9	JACK IN THE BOX ORD		08/31/2020	JP MORGAN SECURITIES INC	60.000	4,943	XXX	5,054	4,682	372			372		5,054		(111)	(111)	48	XXX

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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
469814 10 7	JACOBS ENGINEERING GROUP ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	230.000	20,760	XXX	17,634	20,661	(3,027)			(3,027)		17,634		3,126	3,126	131	XXX
47233W 10 9	JEFFERIES FINANCIAL GROUP ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	700.000	12,272	XXX	15,890	14,959	931			931		15,890		(3,618)	(3,618)	315	XXX
476405 10 5	JERNIGAN CAPITAL ORD	..	11/06/2020	JP MORGAN SECURITIES INC.	90.000	1,554	XXX	1,585	1,723	(138)			(138)		1,585		(31)	(31)	73	XXX
477143 10 1	JETBLUE AIRWAYS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	650.000	7,483	XXX	11,304	12,168	(865)			(865)		11,304		(3,821)	(3,821)		XXX
477839 10 4	JOHN BEAN TECHNOLOGIES ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	50.000	5,125	XXX	5,476	5,633	(158)			(158)		5,476		(351)	(351)	15	XXX
478160 10 4	JOHNSON & JOHNSON ORD	..	08/31/2020	Various	2,910.000	443,935	XXX	398,879	424,482	(25,602)			(25,602)		398,879		45,055	45,055	6,549	XXX
48020Q 10 7	JONES LANG LASALLE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	85.000	8,758	XXX	11,561	14,798	(3,237)			(3,237)		11,561		(2,804)	(2,804)		XXX
48123V 10 2	J2 GLOBAL ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	75.000	5,249	XXX	5,694	7,028	(1,334)			(1,334)		5,694		(445)	(445)		XXX
48203R 10 4	JUNIPER NETWORKS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	620.000	15,495	XXX	17,837	15,271	2,567			2,567		17,837		(2,342)	(2,342)	372	XXX
48238T 10 9	KAR AUCTION SERVICES ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	220.000	3,813	XXX	4,772	4,794	(22)			(22)		4,772		(959)	(959)	84	XXX
48242W 10 6	KBR ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	235.000	5,871	XXX	5,092	7,168	(2,075)			(2,075)		5,092		778	778	66	XXX
482480 10 0	KLA ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	275.000	56,410	XXX	27,269	48,997	(21,728)			(21,728)		27,269		29,141	29,141	715	XXX
48251W 10 4	KKR AND CO ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	845.000	30,261	XXX	29,161					0		29,161		1,099	1,099	114	XXX
48273U 10 2	K12 ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	60.000	2,232	XXX	1,999	1,221	778			778		1,999		234	234		XXX
48666K 10 9	KB HOME ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	140.000	5,005	XXX	3,132	4,798	(1,666)			(1,666)		3,132		1,873	1,873	38	XXX
48716P 10 8	KEARNY FINANCIAL ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	390.000	3,023	XXX	5,405	5,394	12			12		5,405		(2,382)	(2,382)	62	XXX
487836 10 8	KELLOGG ORD	..	02/21/2020	ITG INC.	705.000	46,182	XXX	47,331	48,758	(1,427)			(1,427)		47,331		(1,149)	(1,149)		XXX
488152 20 8	KELLY SERVICES CL A ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	65.000	1,234	XXX	1,702	1,468	234			234		1,702		(468)	(468)	5	XXX
488360 20 7	KEMET ORD	..	06/15/2020	CORPORATE ACTION	240.000	6,528	XXX	4,120	6,492	(2,372)			(2,372)		4,120		2,408	2,408		XXX
488401 10 0	KEMPER ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	70.000	5,436	XXX	5,737	5,425	312			312		5,737		(301)	(301)	63	XXX
489170 10 0	KENNAMETAL ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	130.000	3,772	XXX	5,546	4,796	750			750		5,546		(1,774)	(1,774)	78	XXX
489398 10 7	KENNEDY WILSON HOLDINGS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	10.000	143	XXX	198	223	(25)			(25)		198		(55)	(55)	7	XXX
493267 10 8	KEYCORP ORD	..	12/15/2020	ITG INC.	3,710.000	66,590	XXX	75,870	75,090	779			779		75,870		(9,280)	(9,280)	1,117	XXX
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	320.000	31,523	XXX	20,630	32,842	(12,211)			(12,211)		20,630		10,893	10,893		XXX
493732 10 1	KFORCE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	45.000	1,545	XXX	1,579	1,787	(208)			(208)		1,579		(34)	(34)	18	XXX
494274 10 3	KIMBALL INTERNATIONAL CL B ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	5.000	56	XXX	85	103	(19)			(19)		85		(29)	(29)	1	XXX
49427F 10 8	KILROY REALTY REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	120.000	7,021	XXX	9,032	10,068	(1,036)			(1,036)		9,032		(2,011)	(2,011)	175	XXX
49428J 10 9	KIMBALL ELECTRONICS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	50.000	674	XXX	897	878	20			20		897		(223)	(223)		XXX
494368 10 3	KIMBERLY CLARK ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	430.000	67,832	XXX	32,498	59,147	(26,649)			(26,649)		32,498		35,334	35,334	1,363	XXX
49446R 10 9	KIMCO REALTY REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	680.000	8,148	XXX	10,730	14,083	(3,352)			(3,352)		10,730		(2,582)	(2,582)	381	XXX
49456B 10 1	KINDER MORGAN CL P ORD	..	12/29/2020	Various	55,175.000	752,338	XXX	786,472	1,168,055	(133,637)		247,947	(381,583)		786,472		(34,133)	(34,133)	56,411	XXX
49714P 10 8	KINSALE CAPITAL GROUP ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	35.000	7,253	XXX	2,395	2,395				0		2,395		4,857	4,857	9	XXX
497266 10 6	KIRBY ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	95.000	4,031	XXX	7,982	8,505	(523)			(523)		7,982		(3,951)	(3,951)		XXX
49803T 30 0	KITE REALTY GROUP REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	140.000	1,573	XXX	2,219	2,734	(515)			(515)		2,219		(646)	(646)	52	XXX
499049 10 4	KNIGHT SWIFT TRANSPRTATN CL A ORD	..	08/31/2020	Adjustment	235.000	10,681	XXX	7,649	7,649				0		7,649		3,032	3,032	38	XXX
50015M 10 9	KODIAK SCIENCES ORD	..	08/31/2020	Various	145.000	8,193	XXX	9,189	7,195	(376)			(376)		9,189		(996)	(996)		XXX
500255 10 4	KOHL'S ORD	..	10/20/2020	ITG INC.	670.000	14,096	XXX	47,537	34,137	13,400			13,400		47,537		(33,441)	(33,441)	472	XXX
50060P 10 6	KOPPERS HOLDINGS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	10.000	241	XXX	294	382	(89)			(89)		294		(53)	(53)		XXX
500643 20 0	KORN FERRY ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	105.000	3,202	XXX	4,961	4,452	509			509		4,961		(1,760)	(1,760)	32	XXX
500754 10 6	KRAFT HEINZ ORD	..	08/31/2020	Various	2,130.000	62,785	XXX	105,138	68,302	36,715			36,715		105,138		(42,353)	(42,353)	730	XXX
501044 10 1	KROGER ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	460.000	16,409	XXX	14,583					0		14,583		1,826	1,826	156	XXX
501797 10 4	L BRANDS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	400.000	11,757	XXX	11,536	7,248	4,288			4,288		11,536		221	221	120	XXX

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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
50187A 10 7	LHC GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	45.000	9,379	XXX	4,502	6,199	(1,697)			(1,697)		4,502		4,877	4,877		XXX
501889 20 8	LKQ ORD		08/31/2020	JP MORGAN SECURITIES INC.	580.000	18,404	XXX	17,654	20,706	(3,052)			(3,052)		17,654		750	750		XXX
50212V 10 0	LPL FINANCIAL HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	180.000	14,787	XXX	11,457	16,605	(5,148)			(5,148)		11,457		3,330	3,330	135	XXX
502175 10 2	LTC PROPERTIES REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	2,371	XXX	2,861	2,910	(49)			(49)		2,861		(489)	(489)	99	XXX
502431 10 9	L3HARRIS TECHNOLOGIES ORD		08/31/2020	Various	275.000	56,429	XXX	32,539	54,414	(21,875)			(21,875)		32,539		23,890	23,890	196	XXX
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD		02/21/2020	ITG INC.	100.000	18,954	XXX	17,229	16,917	312			312		17,229		1,725	1,725		XXX
511637 10 0	LAKELAND BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	200.000	2,124	XXX	3,229	3,476	(247)			(247)		3,229		(1,105)	(1,105)	75	XXX
511656 10 0	LAKELAND FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	2,512	XXX	2,552	2,691	(139)			(139)		2,552		(40)	(40)	50	XXX
512807 10 8	LAM RESEARCH ORD		08/31/2020	Various	220.000	64,175	XXX	31,786	64,328	(32,542)			(32,542)		31,786		32,390	32,390	569	XXX
512816 10 9	LAMAR ADVERTISING CL A REIT		08/31/2020	JP MORGAN SECURITIES INC.	140.000	9,691	XXX	10,629	12,496	(1,868)			(1,868)		10,629		(938)	(938)	210	XXX
513272 10 4	LAMB WESTON HOLDINGS ORD		02/21/2020	ITG INC.	505.000	47,887	XXX	37,688	43,445	(5,757)			(5,757)		37,688		10,199	10,199	116	XXX
513847 10 3	LANCASTER COLONY ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	5,331	XXX	4,435	4,803	(368)			(368)		4,435		896	896	42	XXX
515098 10 1	LANDSTAR SYSTEM ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	7,319	XXX	4,634	6,263	(1,629)			(1,629)		4,634		2,686	2,686	142	XXX
516544 10 3	LANTHEUS HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.600	75	XXX	134	115	19			19		134		(59)	(59)		XXX
517834 10 7	LAS VEGAS SANDS ORD		08/31/2020	JP MORGAN SECURITIES INC.	675.000	34,223	XXX	39,346	46,602	(7,256)			(7,256)		39,346		(5,122)	(5,122)	533	XXX
518415 10 4	LATTICE SEMICONDUCTOR ORD		08/31/2020	JP MORGAN SECURITIES INC.	175.000	5,004	XXX	2,252	3,350	(1,097)			(1,097)		2,252		2,751	2,751		XXX
518439 10 4	ESTEE LAUDER CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	230.000	50,993	XXX	24,657	47,504	(22,847)			(22,847)		24,657		26,336	26,336	221	XXX
521865 20 4	LEAR ORD		08/31/2020	JP MORGAN SECURITIES INC.	125.000	14,240	XXX	17,583	17,150	433			433		17,583		(3,343)	(3,343)	96	XXX
524660 10 7	LEGGETT & PLATT ORD		08/31/2020	JP MORGAN SECURITIES INC.	220.000	9,018	XXX	9,612	11,183	(1,571)			(1,571)		9,612		(594)	(594)	264	XXX
524901 10 5	LEGG MASON ORD		07/31/2020	CORPORATE ACTION	340.000	17,000	XXX	10,292	12,209	(1,918)			(1,918)		10,292		6,708	6,708	408	XXX
525327 10 2	LEIDOS HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	260.000	23,525	XXX	17,475	25,451	(7,977)			(7,977)		17,475		6,050	6,050	177	XXX
52603B 10 7	LENDINGTREE ORD		08/31/2020	Adjustment	15.000	4,634	XXX	3,256	3,256				0		3,256		1,378	1,378		XXX
526057 10 4	LENNAR CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	375.000	28,054	XXX	16,620	20,921	(4,301)			(4,301)		16,620		11,434	11,434	141	XXX
526107 10 7	LENNOX INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	16,819	XXX	12,669	14,638	(1,969)			(1,969)		12,669		4,150	4,150	139	XXX
52634L 10 8	LENSAR ORD		10/02/2020	CORPORATE ACTION	0.525	4	XXX	1					0		1		3	3		XXX
529043 10 1	LEXINGTON REALTY REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	275.000	3,125	XXX	2,272	2,921	(649)			(649)		2,272		853	853	87	XXX
530307 10 7	LIBERTY BROADBAND SRS A ORD		08/31/2020	JP MORGAN SECURITIES INC.	45.000	6,218	XXX	3,713	5,605	(1,892)			(1,892)		3,713		2,505	2,505		XXX
530307 30 5	LIBERTY BROADBAND SRS C ORD		12/18/2020	JP MORGAN SECURITIES INC.	180.400	25,277	XXX	14,843	22,635	(7,826)			(7,826)		14,843		10,434	10,434		XXX
531172 10 4	LIBERTY PROPERTY REIT ORD		02/04/2020	Various	595.000	25,836	XXX	25,836	35,730	(9,893)			(9,893)		25,836			0	244	XXX
531229 40 9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	182	XXX	210	242	(31)			(31)		210		(29)	(29)		XXX
531229 60 7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/31/2020	JP MORGAN SECURITIES INC.	365.000	13,135	XXX	15,388	17,571	(2,183)			(2,183)		15,388		(2,253)	(2,253)		XXX
531229 85 4	LIBERTY MEDIA FORMULA ONE SRS C ORD		08/31/2020	Various	345.000	14,405	XXX	12,106	15,858	(3,752)			(3,752)		12,106		2,299	2,299		XXX
531229 87 0	LIBERTY MEDIA FORMULA ONE SRS A ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	362	XXX	366	438	(72)			(72)		366		(4)	(4)		XXX
531229 88 8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	97	XXX	140	148	(8)			(8)		140		(43)	(43)		XXX
531465 10 2	LIBERTY TRIPADVISOR HOLDIG SRS A ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	28	XXX	172	74	98			98		172		(144)	(144)		XXX
53220K 50 4	LIGAND PHARMACEUTICALS ORD		08/31/2020	Adjustment	50.000	5,100	XXX	11,760	11,760				0		11,760		(6,660)	(6,660)		XXX
53223X 10 7	LIFE STORAGE ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	7,907	XXX	7,014	8,121	(1,107)			(1,107)		7,014		893	893	241	XXX
532457 10 8	ELI LILLY ORD		08/31/2020	Various	1,710.000	247,469	XXX	199,558	224,745	(25,187)			(25,187)		199,558		47,911	47,911	2,338	XXX
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	120.000	11,604	XXX	10,790	11,608	(817)			(817)		10,790		814	814	176	XXX
534187 10 9	LINCOLN NATIONAL ORD		10/20/2020	Various	880.000	31,136	XXX	61,706	51,929	9,777			9,777		61,706		(30,570)	(30,570)	1,234	XXX

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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
535555 10 6	LINDSAY ORD		08/31/2020	JP MORGAN SECURITIES INC.	25.000	2,498	XXX	2,166	2,400	(234)			(234)		2,166		332	332	24	XXX
536797 10 3	LITHIA MOTORS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	40.000	9,958	XXX	3,120	5,880	(2,760)			(2,760)		3,120		6,838	6,838	36	XXX
537008 10 4	LITTELFUSE ORD		08/31/2020	JP MORGAN SECURITIES INC.	40.000	7,233	XXX	7,286	7,652	(366)			(366)		7,286		(53)	(53)	58	XXX
538034 10 9	LIVE NATION ENTERTAINMENT ORD		08/31/2020	JP MORGAN SECURITIES INC.	225.000	12,778	XXX	11,392	16,081	(4,689)			(4,689)		11,392		1,386	1,386		XXX
538146 10 1	LIVEPERSON ORD		08/31/2020	Adjustment	90.000	5,369	XXX	2,108	2,108				0		2,108		3,261	3,261		XXX
53815P 10 8	LIVERAMP HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	150.000	8,375	XXX	7,010	7,211	(201)			(201)		7,010		1,365	1,365		XXX
539830 10 9	LOCKHEED MARTIN ORD		08/31/2020	Various	210.000	87,206	XXX	72,937	81,770	(8,833)			(8,833)		72,937		14,269	14,269	504	XXX
540424 10 8	LOEWS ORD		08/31/2020	JP MORGAN SECURITIES INC.	865.000	31,012	XXX	31,739	45,404	(13,665)			(13,665)		31,739		(727)	(727)	142	XXX
54142L 10 9	LOGMEIN ORD		08/31/2020	CORPORATE ACTION	200.000	17,210	XXX	16,492	17,148	(656)			(656)		16,492		718	718		XXX
546347 10 5	LOUISIANA PACIFIC ORD		08/31/2020	JP MORGAN SECURITIES INC.	315.000	10,374	XXX	7,412	9,346	(1,934)			(1,934)		7,412		2,962	2,962	137	XXX
548661 10 7	LOWE'S COMPANIES ORD		08/31/2020	Various	1,125.000	175,812	XXX	122,828	134,730	(11,903)			(11,903)		122,828		52,984	52,984	1,592	XXX
550021 10 9	LULULEMON ATHLETICA ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	130.000	48,835	XXX	19,534	30,117	(10,583)			(10,583)		19,534		29,301	29,301		XXX
55003T 10 7	LUMBER LIQUIDATORS HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	120	XXX	51	49	3			3		51		68	68		XXX
55024U 10 9	LUMENTUM HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	120.000	10,319	XXX	6,872	9,516	(2,644)			(2,644)		6,872		3,446	3,446		XXX
550678 10 6	LUXFER HOLDINGS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	45.000	640	XXX	1,103	833	270			270		1,103		(464)	(464)	17	XXX
550819 10 6	LYDALL ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	94	XXX	101	103	(1)			(1)		101		(7)	(7)		XXX
55087P 10 4	LYFT CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	240.000	7,119	XXX	6,879					0		6,879		240	240		XXX
552074 70 0	WILLIAM LYON HOMES CL A ORD		02/06/2020	Various	130.000	2,694	XXX	2,369	2,597	(228)			(228)		2,369		325	325		XXX
55261F 10 4	M&T BANK ORD		02/21/2020	ITG INC.	265.000	44,667	XXX	45,840	44,984	856			856		45,840		(1,173)	(1,173)		XXX
55262C 10 0	MBIA ORD		10/20/2020	Various	125.000	967	XXX	1,175	1,163	13			13		1,175		(208)	(208)		XXX
552690 10 9	MDU RESOURCES GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	315.000	7,438	XXX	9,009	9,359	(350)			(350)		9,009		(1,571)	(1,571)	196	XXX
552848 10 3	MGIC INVESTMENT ORD		08/31/2020	JP MORGAN SECURITIES INC.	670.000	6,139	XXX	8,650	9,494	(844)			(844)		8,650		(2,511)	(2,511)	121	XXX
552953 10 1	MGM RESORTS INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	940.000	21,142	XXX	25,709	31,274	(5,565)			(5,565)		25,709		(4,567)	(4,567)	143	XXX
55303J 10 6	MGP INGREDIENTS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	178	XXX	238	242	(4)			(4)		238		(61)	(61)	2	XXX
55306N 10 4	MKS INSTRUMENTS ORD		08/31/2020	JP MORGAN SECURITIES INC.	85.000	10,159	XXX	6,438	9,351	(2,913)			(2,913)		6,438		3,721	3,721	51	XXX
55336V 10 0	MPLX COM UNT		12/29/2020	RBC CAPITAL MARKETS	60,000.000	1,287,739	XXX	1,096,200	1,527,600	460,611		892,011	(431,400)		1,096,200		191,539	191,539	165,000	XXX
55345K 10 3	MRC GLOBAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	85	XXX	276	205	72			72		276		(191)	(191)		XXX
553530 10 6	MSC INDUSTRIAL CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	3,953	XXX	5,080	4,708	372			372		5,080		(1,127)	(1,127)	435	XXX
55354G 10 0	MSCI ORD		08/31/2020	JP MORGAN SECURITIES INC.	160.000	59,721	XXX	26,715	41,309	(14,594)			(14,594)		26,715		33,005	33,005	342	XXX
553573 10 6	MSG NETWORKS CL A ORD		08/31/2020	Adjustment	70.000	681	XXX	1,828	1,828				0		1,828		(1,146)	(1,146)		XXX
553777 10 3	MTS SYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	122	XXX	276	240	36			36		276		(154)	(154)	2	XXX
55405Y 10 0	MACOM TECHNOLOGY SOLUTIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	95.000	3,384	XXX	2,071	2,527	(456)			(456)		2,071		1,313	1,313		XXX
554382 10 1	MACERICH REIT ORD		10/20/2020	Various	550.000	4,132	XXX	28,958	14,806	14,152			14,152		28,958		(24,825)	(24,825)	770	XXX
554489 10 4	MACK CALI REALTY REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	155.000	1,956	XXX	3,145	3,585	(440)			(440)		3,145		(1,189)	(1,189)	93	XXX
55608B 10 5	MACQUARIE INFRASTRUCTURE ORD		08/31/2020	JP MORGAN SECURITIES INC.	150.000	4,202	XXX	6,587	6,426	161			161		6,587		(2,385)	(2,385)	150	XXX
556099 10 9	MACROGENICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	2,604	XXX	1,527	979	548			548		1,527		1,077	1,077		XXX
55616P 10 4	MACYS ORD		10/20/2020	ITG INC.	1,230.000	8,133	XXX	40,664	20,910	19,754			19,754		40,664		(32,531)	(32,531)	929	XXX
556269 10 8	STEVEN MADDEN ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	317	XXX	488	645	(157)			(157)		488		(170)	(170)	2	XXX
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	19,817	XXX	20,947	19,122	(3,405)			(3,405)		20,947		(1,130)	(1,130)		XXX
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	25.000	1,879	XXX	2,057					0		2,057		(178)	(178)		XXX
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		12/29/2020	UBS SECURITIES LLC	23,000.000	973,062	XXX	874,230	1,446,010	150,655		722,435	(571,780)		874,230		98,832	98,832	94,530	XXX
56117J 10 0	MALIBU BOATS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	518	XXX	316	410	(93)			(93)		316		202	202		XXX

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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
562750 10 9	MANHATTAN ASSOCIATES ORD		08/31/2020	JP MORGAN SECURITIES INC.	115.000	11,183	XXX	5,714	9,171	(3,457)			(3,457)		5,714		5,468	5,468		XXX
563571 40 5	MANITOWOC ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	706	XXX	1,129	1,313	(184)			(184)		1,129		(423)	(423)		XXX
56418H 10 0	MANPOWERGROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	130.000	9,529	XXX	10,175	12,623	(2,448)			(2,448)		10,175		(646)	(646)	142	XXX
565849 10 6	MARATHON OIL ORD		08/31/2020	Various	4,865.000	42,248	XXX	84,874	46,715	32,198			32,198		84,874		(42,626)	(42,626)	172	XXX
56585A 10 2	MARATHON PETROLEUM ORD		08/31/2020	JP MORGAN SECURITIES INC.	405.000	14,358	XXX	23,827	24,401	(574)			(574)		23,827		(9,469)	(9,469)	705	XXX
566330 10 6	MARCUS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	78	XXX	172	159	14			14		172		(94)	(94)	1	XXX
570535 10 4	MARKEL ORD		08/31/2020	Various	20.000	23,006	XXX	20,192	22,863	(2,671)			(2,671)		20,192		2,814	2,814		XXX
57060D 10 8	MARKETAXESS HOLDINGS ORD		02/21/2020	ITG INC.	105.000	35,707	XXX	19,814	39,807	(19,993)			(19,993)		19,814		15,894	15,894	63	XXX
571748 10 2	MARSH & MCLENNAN ORD		08/31/2020	JP MORGAN SECURITIES INC.	610.000	70,089	XXX	28,097	67,960	(39,864)			(39,864)		28,097		41,992	41,992	839	XXX
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD		08/31/2020	Various	465.000	56,317	XXX	55,698	70,415	(14,717)			(14,717)		55,698		619	619	122	XXX
573284 10 6	MARTIN MARIETTA MATERIALS ORD		08/31/2020	JP MORGAN SECURITIES INC.	80.000	16,229	XXX	14,472	22,371	(7,899)			(7,899)		14,472		1,757	1,757	134	XXX
574599 10 6	MASCO ORD		08/31/2020	JP MORGAN SECURITIES INC.	645.000	37,598	XXX	21,872	30,954	(9,082)			(9,082)		21,872		15,726	15,726	261	XXX
574795 10 0	MASIMO ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	15,679	XXX	8,348	11,064	(2,717)			(2,717)		8,348		7,332	7,332		XXX
575385 10 9	MASONITE INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	1,369	XXX	913	1,083	(171)			(171)		913		457	457		XXX
576323 10 9	MASTEC ORD		08/31/2020	JP MORGAN SECURITIES INC.	130.000	6,006	XXX	5,513	8,341	(2,828)			(2,828)		5,513		493	493		XXX
57636Q 10 4	MASTERCARD CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	1,060.000	379,665	XXX	177,761	316,505	(138,744)			(138,744)		177,761		201,904	201,904	1,272	XXX
57665R 10 6	MATCH GROUP HOLDINGS II, LLC		07/01/2020	Unknown	200.000	11,094	XXX	11,094	16,422	(5,328)			(5,328)		11,094			0		XXX
57667L 10 7	MATCH GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.512	10,099	XXX	5,761					0		5,761		4,338	4,338		XXX
576690 10 1	MATERION ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	1,910	XXX	2,061	2,081	(20)			(20)		2,061		(150)	(150)	12	XXX
576853 10 5	MATRIX SERVICE ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	92	XXX	203	229	(26)			(26)		203		(110)	(110)		XXX
57686G 10 5	MATSON ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	3,005	XXX	2,958	3,060	(102)			(102)		2,958		47	47	50	XXX
577081 10 2	MATTEL ORD		08/31/2020	JP MORGAN SECURITIES INC.	595.000	6,389	XXX	8,622	8,062	559			559		8,622		(2,233)	(2,233)		XXX
57772K 10 1	MAXIM INTEGRATED PRODUCTS ORD		08/31/2020	JP MORGAN SECURITIES INC.	505.000	34,558	XXX	26,699	31,063	(4,363)			(4,363)		26,699		7,858	7,858	727	XXX
577933 10 4	MAXIMUS ORD		08/31/2020	JP MORGAN SECURITIES INC.	110.000	8,529	XXX	6,898	8,183	(1,285)			(1,285)		6,898		1,631	1,631	92	XXX
579780 20 6	MCCORMICK ORD		12/01/2020	JP MORGAN SECURITIES INC.	135.000	27,835	XXX	10,714	(12,706)	23,420			23,420		10,714		17,121	17,121	251	XXX
580037 70 3	MCDERMOTT INTERNATIONAL ORD		07/03/2020	Not Available	720.000		XXX	12,787	487	12,300			12,300		12,787		(12,787)	(12,787)		XXX
580135 10 1	MCDONALD'S ORD		08/31/2020	Various	785.000	167,979	XXX	123,824	155,124	(31,299)			(31,299)		123,824		44,154	44,154	2,344	XXX
58155Q 10 3	MCKESSON ORD		08/31/2020	Various	330.000	47,430	XXX	45,161	45,646	(485)			(485)		45,161		2,270	2,270	337	XXX
584688 10 5	MEDICINES ORD		01/06/2020	Not Available	270.000	22,950	XXX	7,484	22,934	(15,449)			(15,449)		7,484		15,466	15,466		XXX
58502B 10 6	MEDNAX ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	557	XXX	1,393	834	560			560		1,393		(836)	(836)		XXX
58506Q 10 9	MEDPACE HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	7,138	XXX	4,237	4,623	(386)			(386)		4,237		2,901	2,901		XXX
58513U 10 1	THE MEET GROUP ORD		09/04/2020	JP MORGAN SECURITIES INC.	320.000	2,016	XXX	1,437	1,603	(166)			(166)		1,437		579	579		XXX
587376 10 4	MERCANTILE BANK ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	1,310	XXX	1,954	2,188	(234)			(234)		1,954		(644)	(644)	34	XXX
58933Y 10 5	MERCK & CO ORD		08/31/2020	JP MORGAN SECURITIES INC.	3,195.000	272,408	XXX	221,312	290,585	(69,273)			(69,273)		221,312		51,096	51,096	5,847	XXX
589378 10 8	MERCURY SYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	4,165	XXX	2,981	3,801	(820)			(820)		2,981		1,184	1,184		XXX
58958U 10 3	MERIDIAN BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	205.000	2,385	XXX	3,605	4,118	(514)			(514)		3,605		(1,220)	(1,220)	49	XXX
589889 10 4	MERIT MEDICAL SYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	4,418	XXX	5,643	2,810	2,833			2,833		5,643		(1,225)	(1,225)		XXX
59001A 10 2	MERITAGE HOMES ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	6,241	XXX	2,415	3,972	(1,557)			(1,557)		2,415		3,826	3,826		XXX
59001K 10 0	MERITOR ORD		08/31/2020	JP MORGAN SECURITIES INC.	175.000	3,982	XXX	3,372	4,583	(1,211)			(1,211)		3,372		609	609		XXX
59100U 10 8	META FINANCIAL GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	155.000	2,987	XXX	4,483	5,659	(1,176)			(1,176)		4,483		(1,495)	(1,495)	23	XXX
591520 20 0	METHODE ELECTRONICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	283	XXX	261	394	(132)			(132)		261		22	22	3	XXX
59156R 10 8	METLIFE ORD		08/31/2020	JP MORGAN SECURITIES INC.	1,735.000	66,714	XXX	76,833	88,433	(11,600)			(11,600)		76,833		(10,119)	(10,119)	1,994	XXX

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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
592688 10 5	METTLER TOLEDO ORD		08/31/2020	JP MORGAN SECURITIES INC	40.000	38,830	XXX	23,986	31,731	(7,746)			(7,746)		23,986		14,844	14,844		XXX
59408Q 10 6	MICHAELS COMPANIES ORD		08/31/2020	Adjustment	130.000	1,461	XXX	2,033	2,033				0		2,033		(572)	(572)		XXX
594918 10 4	MICROSOFT ORD		08/31/2020	Various	10,820.000	2,345,371	XXX	756,033	1,706,314	(950,281)			(950,281)		756,033		1,589,338	1,589,338	14,487	XXX
594972 40 8	MICROSTRATEGY CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	15.000	2,166	XXX	2,216	2,139	77			77		2,216		(50)	(50)		XXX
595017 10 4	MICROCHIP TECHNOLOGY ORD		08/31/2020	JP MORGAN SECURITIES INC	275.000	30,165	XXX	18,532	28,798	(10,266)			(10,266)		18,532		11,633	11,633	303	XXX
595112 10 3	MICRON TECHNOLOGY ORD		08/31/2020	JP MORGAN SECURITIES INC	505.000	22,978	XXX	21,351	27,159	(5,808)			(5,808)		21,351		1,627	1,627		XXX
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	195.000	22,836	XXX	19,473	25,713	(6,240)			(6,240)		19,473		3,364	3,364	585	XXX
596278 10 1	MIDDLEBY ORD		08/31/2020	JP MORGAN SECURITIES INC	95.000	9,300	XXX	11,563	10,404	1,159			1,159		11,563		(2,264)	(2,264)		XXX
596680 10 8	MIDDLESEX WATER ORD		08/31/2020	JP MORGAN SECURITIES INC	25.000	1,603	XXX	1,481	1,589	(108)			(108)		1,481		122	122	19	XXX
597742 10 5	MIDLAND STATES ORD		08/31/2020	JP MORGAN SECURITIES INC	90.000	1,314	XXX	2,404	2,606	(202)			(202)		2,404		(1,090)	(1,090)	72	XXX
603158 10 6	MINERALS TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC	65.000	3,298	XXX	4,033	3,746	287			287		4,033		(734)	(734)	10	XXX
60739U 20 4	MOBILEIRON ORD		12/01/2020	JP MORGAN SECURITIES INC	400.000	2,812	XXX	2,479	1,944	535			535		2,479		333	333		XXX
60740F 10 5	MOBILE MINI ORD		07/01/2020	Various	170.000	7,244	XXX	7,244	6,445	799			799		7,244			0	155	XXX
60770K 10 7	MODERNA ORD		08/31/2020	JP MORGAN SECURITIES INC	265.000	17,193	XXX	3,800	5,183	(1,383)			(1,383)		3,800		13,393	13,393		XXX
607828 10 0	MODINE MANUFACTURING ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	34	XXX	80	39	41			41		80		(46)	(46)		XXX
608190 10 4	MOHAWK INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC	80.000	7,386	XXX	12,854	10,910	1,944			1,944		12,854		(5,469)	(5,469)		XXX
60855R 10 0	MOLINA HEALTHCARE ORD		08/31/2020	JP MORGAN SECURITIES INC	105.000	19,421	XXX	15,085	14,247	838			838		15,085		4,335	4,335		XXX
60871R 20 9	MOLSON COORS BEVERAGE COMPA CL B ORD		08/31/2020	JP MORGAN SECURITIES INC	290.000	10,913	XXX	17,905	15,631	2,274			2,274		17,905		(6,991)	(6,991)	165	XXX
60877T 10 0	MOMENTA PHARMACEUTICALS ORD		10/02/2020	CORPORATE ACTION	300.000	15,750	XXX	6,204	5,919	285			285		6,204		9,546	9,546		XXX
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD		08/31/2020	Various	2,635.000	147,283	XXX	109,440	145,136	(35,696)			(35,696)		109,440		37,843	37,843	1,902	XXX
60937P 10 6	MONGODB CL A ORD		08/31/2020	Various	260.000	48,038	XXX	36,232	24,348	583			583		36,232		11,805	11,805		XXX
609720 10 7	MONMOUTH REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	155.000	2,248	XXX	2,026	2,244	(218)			(218)		2,026		222	222	79	XXX
609839 10 5	MONOLITHIC POWER SYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC	60.000	16,027	XXX	7,003	10,681	(3,678)			(3,678)		7,003		9,024	9,024	84	XXX
61174X 10 9	MONSTER BEVERAGE ORD		08/31/2020	JP MORGAN SECURITIES INC	755.000	63,307	XXX	42,703	47,980	(5,277)			(5,277)		42,703		20,604	20,604		XXX
615369 10 5	MOODYS ORD		08/31/2020	JP MORGAN SECURITIES INC	190.000	55,979	XXX	30,715	45,108	(14,393)			(14,393)		30,715		25,264	25,264	319	XXX
615394 20 2	MOOG CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	301	XXX	415	427	(12)			(12)		415		(113)	(113)	3	XXX
617446 44 8	MORGAN STANLEY ORD		10/02/2020	Various	2,260.248	100,328	XXX	55,486	115,531	(60,057)			(60,057)		55,486		44,841	44,841	1,484	XXX
61945C 10 3	MOSAIC ORD		08/31/2020	JP MORGAN SECURITIES INC	625.000	11,389	XXX	20,694	13,525	7,169			7,169		20,694		(9,305)	(9,305)	63	XXX
620071 10 0	MOTORCAR PARTS OF AMERICA ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	87	XXX	111	110	1			1		111		(24)	(24)		XXX
620076 30 7	MOTOROLA SOLUTIONS ORD		02/21/2020	ITG INC	350.000	64,839	XXX	43,561	56,399	(12,838)			(12,838)		43,561		21,278	21,278	224	XXX
624756 10 2	MUELLER INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC	95.000	2,821	XXX	2,608	3,016	(409)			(409)		2,608		213	213	19	XXX
62482R 10 7	MR COOPER GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC	20.000	366	XXX	182	250	(68)			(68)		182		185	185		XXX
626717 10 2	MURPHY OIL ORD		08/31/2020	JP MORGAN SECURITIES INC	320.000	4,394	XXX	10,851	10,851				0		10,851		(6,457)	(6,457)	160	XXX
626755 10 2	MURPHY USA ORD		08/31/2020	JP MORGAN SECURITIES INC	60.000	8,091	XXX	4,813	7,020	(2,207)			(2,207)		4,813		3,278	3,278		XXX
628464 10 9	MYERS INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	153	XXX	193	167	26			26		193		(40)	(40)	4	XXX
62857M 10 5	MYOKARDIA ORD		11/17/2020	CORPORATE ACTION	130.000	29,250	XXX	6,682	9,475	(2,793)			(2,793)		6,682		22,568	22,568		XXX
628778 10 2	NBT BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC	75.000	2,285	XXX	2,903	3,042	(139)			(139)		2,903		(619)	(619)	61	XXX
62886E 10 8	NCR ORD		08/31/2020	JP MORGAN SECURITIES INC	180.000	3,678	XXX	4,849	6,329	(1,480)			(1,480)		4,849		(1,171)	(1,171)		XXX
62914B 10 0	NIC ORD		08/31/2020	JP MORGAN SECURITIES INC	120.000	2,565	XXX	2,020	2,682	(662)			(662)		2,020		545	545	22	XXX
629377 50 8	NRG ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC	660.000	22,705	XXX	24,704	26,235	(1,531)			(1,531)		24,704		(1,999)	(1,999)	594	XXX

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										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
62944T 10 5	NVR ORD	..	08/31/2020	Various	15.000	61,152	XXX	37,341	57,126	(19,786)			(19,786)		37,341		23,811	23,811		XXX
63009R 10 9	NANOSTRING TECHNOLOGIES ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	55.000	2,226	XXX	1,669	1,530	139			139		1,669		557	557		XXX
631103 10 8	NASDAQ ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	225.000	30,242	XXX	4,460	24,098	(19,638)			(19,638)		4,460		25,783	25,783	216	XXX
632307 10 4	NATERA ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	75.000	4,778	XXX	2,038	2,527	(489)			(489)		2,038		2,740	2,740		XXX
633707 10 4	NATIONAL BANK HOLDINGS CL A ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	55.000	1,564	XXX	1,996	1,937	59			59		1,996		(432)	(432)	33	XXX
635906 10 0	NATIONAL HEALTHCARE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	25.000	1,592	XXX	2,028	2,161	(133)			(133)		2,028		(436)	(436)	39	XXX
636180 10 1	NATL FUEL GAS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	130.000	5,932	XXX	7,606	6,050	1,556			1,556		7,606		(1,674)	(1,674)	171	XXX
637071 10 1	NATIONAL OILWELL VARCO ORD	..	10/20/2020	Various	1,540.000	15,999	XXX	70,008	38,577	31,431			31,431		70,008		(54,010)	(54,010)	77	XXX
637417 10 6	NATIONAL RETAIL PROPERTIES REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	135.000	4,783	XXX	5,904	7,239	(1,335)			(1,335)		5,904		(1,120)	(1,120)	209	XXX
639050 10 3	NATUS MEDICAL ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	5.000	91	XXX	128	165	(37)			(37)		128		(38)	(38)		XXX
63938C 10 8	NAVIENT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	610.000	5,540	XXX	8,028	8,345	(317)			(317)		8,028		(2,487)	(2,487)	195	XXX
640268 10 8	NEKTAR THERAPEUTICS ORD	..	12/15/2020	ITG INC.	630.000	11,598	XXX	32,741	13,599	19,143			19,143		32,741		(21,143)	(21,143)		XXX
640491 10 6	NEOGEN ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	80.000	6,095	XXX	5,176	5,221	(45)			(45)		5,176		919	919		XXX
64049M 20 9	NEOGENOMICS ORD	..	08/31/2020	Adjustment	95.000	3,699	XXX	1,872	1,872				0		1,872		1,828	1,828		XXX
64110D 10 4	NETAPP ORD	..	02/21/2020	ITG INC.	675.000	35,091	XXX	53,825	42,019	11,806			11,806		53,825		(18,734)	(18,734)	324	XXX
64110L 10 6	NETFLIX ORD	..	08/31/2020	Various	830.000	395,419	XXX	295,367	268,563	26,804			26,804		295,367		100,052	100,052		XXX
64111Q 10 4	NETGEAR ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	55.000	1,834	XXX	2,001	1,348	653			653		2,001		(167)	(167)		XXX
64115T 10 4	NETSCOUT SYSTEMS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	25.000	578	XXX	560	602	(42)			(42)		560		18	18		XXX
64125C 10 9	NEUROCRINE BIOSCIENCES ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	150.000	17,461	XXX	16,370	16,124	246			246		16,370		1,092	1,092		XXX
64157F 10 3	NEVRO ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	35.000	4,814	XXX	1,812	4,114	(2,302)			(2,302)		1,812		3,001	3,001		XXX
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD	..	12/15/2020	ITG INC.	1,360.000	12,893	XXX	24,494	21,910	2,584			2,584		24,494		(11,601)	(11,601)	1,088	XXX
648691 10 3	NEW SENIOR INVESTMENT GROUP ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	20.000	87	XXX	134	153	(19)			(19)		134		(47)	(47)	4	XXX
649445 10 3	NEW YORK COMMUNITY BANCORP ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	885.000	8,002	XXX	9,518	10,638	(1,119)			(1,119)		9,518		(1,516)	(1,516)	451	XXX
650111 10 7	NEW YORK TIMES CL A ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	145.000	6,282	XXX	3,703	4,665	(961)			(961)		3,703		2,578	2,578	25	XXX
651229 10 6	NEWELL BRANDS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	885.000	14,135	XXX	16,576	17,010	(434)			(434)		16,576		(2,441)	(2,441)	611	XXX
651587 10 7	NEWMARKET ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	15.000	5,587	XXX	5,993	7,298	(1,305)			(1,305)		5,993		(406)	(406)	86	XXX
651639 10 6	NEWMONT ORD	..	08/31/2020	Various	1,235.000	77,905	XXX	44,416	53,661	(9,245)			(9,245)		44,416		33,490	33,490	330	XXX
651718 50 4	NEWPARK RSC ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	15.000	29	XXX	111	94	17			17		111		(82)	(82)		XXX
65249B 10 9	NEWS CL A ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	645.000	9,747	XXX	8,701	9,120	(419)			(419)		8,701		1,046	1,046	65	XXX
65249B 20 8	NEWS CL B ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	210.000	3,163	XXX	2,885	3,047	(162)			(162)		2,885		278	278	21	XXX
65336K 10 3	NEXSTAR MEDIA GROUP CL A ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	80.000	7,680	XXX	6,380	9,380	(3,000)			(3,000)		6,380		1,300	1,300	134	XXX
65339F 10 1	NEXTERA ENERGY ORD	..	10/27/2020	Various	935.000	260,084	XXX	188,063	(372,611)	560,673			560,673		188,063		72,021	72,021	1,470	XXX
65343C 10 2	NEXTGEN HEALTHCARE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	10.000	133	XXX	199	161	38			38		199		(66)	(66)		XXX
65406E 10 2	NICOLET BANKSHARES ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	15.000	900	XXX	1,113	1,108	6			6		1,113		(213)	(213)		XXX
654106 10 3	NIKE CL B ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	1,395.000	156,073	XXX	83,376	141,327	(57,951)			(57,951)		83,376		72,697	72,697	1,367	XXX
65473P 10 5	NISOURCE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	340.000	7,532	XXX	8,500	9,466	(966)			(966)		8,500		(968)	(968)	214	XXX
655044 10 5	NOBLE ENERGY ORD	..	10/05/2020	JP MORGAN SECURITIES INC.	1,940.000	44,135	XXX	63,108	48,190	14,919			14,919		63,108		(18,974)	(18,974)	310	XXX
655663 10 2	NORDSON ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	95.000	17,715	XXX	12,666	15,470	(2,803)			(2,803)		12,666		5,049	5,049	145	XXX
655664 10 0	NORDSTROM ORD	..	10/20/2020	Various	470.000	6,616	XXX	28,863	19,237	9,626			9,626		28,863		(22,247)	(22,247)	174	XXX
655844 10 8	NORFOLK SOUTHERN ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	390.000	82,882	XXX	70,863	75,711	(4,848)			(4,848)		70,863		12,019	12,019	1,100	XXX
665531 10 9	NORTHERN OIL AND GAS ORD	..	09/21/2020	Various	1,180.000	2,277	XXX	2,277	2,761	(484)			(484)		2,277			0		XXX
665859 10 4	NORTHERN TRUST ORD	..	08/31/2020	Various	290.000	29,358	XXX	30,607	30,810	(203)			(203)		30,607		(1,249)	(1,249)	217	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
66611T 10 8	NORTHFIELD BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	185.000	1,786	XXX	2,825	3,138	(313)			(313)		2,825		(1,039)	(1,039)	61	XXX
666807 10 2	NORTHROP GRUMMAN ORD		02/21/2020	ITG INC.	110.000	40,149	XXX	34,563	37,837	(3,274)			(3,274)		34,563		5,586	5,586	145	XXX
667340 10 3	NORTHWEST BANCSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC.	390.000	3,940	XXX	6,770	6,486	285			285		6,770		(2,831)	(2,831)	222	XXX
668771 10 8	NORTONLIFELOCK ORD		08/31/2020	JP MORGAN SECURITIES INC.	1,220.000	28,685	XXX	24,302	31,134	(6,832)			(6,832)		24,302		4,382	4,382	14,945	XXX
66987E 20 6	NOVAGOLD RESOURCES ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	435.000	4,603	XXX	2,570	5,055	(2,485)			(2,485)		2,570		2,033	2,033		XXX
670002 40 1	NOVAVAX ORD		08/31/2020	Adjustment	100.000	11,033	XXX	11,887					0		11,887		(854)	(854)		XXX
67000B 10 4	NOVANTA ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	5,894	XXX	3,563	4,864	(1,301)			(1,301)		3,563		2,330	2,330		XXX
67018T 10 5	NU SKIN ENTERPRISES CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	4,726	XXX	7,423	4,098	3,325			3,325		7,423		(2,697)	(2,697)	113	XXX
67020Y 10 0	NUANCE COMMUNICATIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	500.000	14,976	XXX	7,410	8,915	(1,505)			(1,505)		7,410		7,566	7,566		XXX
670346 10 5	NUCOR ORD		08/31/2020	Various	585.000	27,334	XXX	37,270	32,924	4,347			4,347		37,270		(9,936)	(9,936)	513	XXX
67066G 10 4	NVIDIA ORD		08/31/2020	Various	520.000	227,589	XXX	138,086	122,356	15,730			15,730		138,086		89,503	89,503	99	XXX
670704 10 5	NUVASIVE ORD		08/31/2020	JP MORGAN SECURITIES INC.	85.000	4,430	XXX	5,922	6,574	(652)			(652)		5,922		(1,492)	(1,492)		XXX
670837 10 3	OGE ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	210.000	6,689	XXX	7,879	9,339	(1,460)			(1,460)		7,879		(1,190)	(1,190)	244	XXX
67098H 10 4	O I GLASS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	54	XXX	94	60	35			35		94		(40)	(40)	0	XXX
67103H 10 7	O'REILLY AUTOMOTIVE ORD		08/31/2020	Various	145.000	63,807	XXX	37,990	63,548	(25,558)			(25,558)		37,990		25,817	25,817		XXX
67103X 10 2	OFG BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	128	XXX	238	236	2			2		238		(109)	(109)	2	XXX
671044 10 5	OSI SYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	394	XXX	438	504	(66)			(66)		438		(44)	(44)		XXX
674215 10 8	OASIS PETROLEUM ORD		02/21/2020	ITG INC.	1,080.000	2,233	XXX	14,299	3,510	10,789			10,789		14,299		(12,066)	(12,066)		XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD		10/20/2020	Various	3,888.000	88,723	XXX	237,579	160,224	77,355			77,355		237,579		(148,856)	(148,856)	6,408	XXX
675234 10 8	OCEANFIRST FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	190.000	2,964	XXX	5,198	4,853	346			346		5,198		(2,234)	(2,234)	97	XXX
676220 10 6	OFFICE DEPOT ORD		06/30/2020	Various	2,230.000	6,601	XXX	6,601	6,110	491			491		6,601			0	56	XXX
679295 10 5	OKTA CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	16,152	XXX	4,478	8,653	(4,175)			(4,175)		4,478		11,674	11,674		XXX
679580 10 0	OLD DOMINION FREIGHT LINE ORD		08/31/2020	JP MORGAN SECURITIES INC.	165.000	33,358	XXX	16,325	17,492	(1,167)			(1,167)		16,325		17,033	17,033	50	XXX
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	325.000	5,233	XXX	6,594	7,270	(676)			(676)		6,594		(1,361)	(1,361)	137	XXX
680665 20 5	OLIN ORD		08/31/2020	JP MORGAN SECURITIES INC.	95.000	1,068	XXX	2,290	1,639	651			651		2,290		(1,221)	(1,221)	57	XXX
681116 10 9	OLLIES BARGAIN OUTLET HLDG ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	6,687	XXX	6,341	4,572	1,770			1,770		6,341		346	346		XXX
681919 10 6	OMNICOM GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	290.000	15,684	XXX	20,796	23,496	(2,700)			(2,700)		20,796		(5,112)	(5,112)	566	XXX
681936 10 0	OMEGA HEALTHCARE REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	270.000	8,360	XXX	8,940	11,435	(2,495)			(2,495)		8,940		(580)	(580)	543	XXX
682129 10 1	OMNOVA SOLUTIONS ORD		04/01/2020	CORPORATE ACTION	185.000	1,878	XXX	1,858	1,870	(12)			(12)		1,858		19	19		XXX
682189 10 5	ON SEMICONDUCTOR ORD		08/31/2020	JP MORGAN SECURITIES INC.	775.000	16,556	XXX	13,067	18,895	(5,828)			(5,828)		13,067		3,489	3,489		XXX
68235P 10 8	ONE GAS ORD		08/31/2020	JP MORGAN SECURITIES INC.	80.000	5,929	XXX	6,703	7,486	(782)			(782)		6,703		(774)	(774)	130	XXX
682680 10 3	ONEOK ORD		12/29/2020	Various	10,940.000	401,781	XXX	318,162	827,830	(118,465)		391,203	(509,667)		318,162		83,619	83,619	39,569	XXX
68268W 10 3	ONEMAIN HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	40.000	1,163	XXX	1,267	1,686	(419)			(419)		1,267		(104)	(104)	220	XXX
683344 10 5	ONTO INNOVATION ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	156	XXX	174	183	(9)			(9)		174		(17)	(17)		XXX
68375N 10 3	OPKO HEALTH ORD		08/31/2020	Adjustment	620.000	2,004	XXX	1,280	1,280				0		1,280		724	724		XXX
68389X 10 5	ORACLE ORD		08/31/2020	Various	3,430.000	192,233	XXX	161,825	181,721	(19,896)			(19,896)		161,825		30,408	30,408	2,147	XXX
68404L 20 1	OPTION CARE HEALTH, INC.		02/03/2020	CORPORATE ACTION	0.250	4	XXX	3	3	(0)			(0)		3		1	1		XXX
68554V 10 8	ORASURE TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	117	XXX	93	80	12			12		93		24	24		XXX
68555P 10 0	ORBCOMM ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	60	XXX	109	63	46			46		109		(49)	(49)		XXX
68571X 10 3	ORCHID ISLAND CAPITAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	26	XXX	30	29	0			0		30		(4)	(4)	3	XXX
686688 10 2	ORMAT TECH ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	4,260	XXX	3,692	5,216	(1,525)			(1,525)		3,692		568	568	23	XXX
688239 20 1	OSHKOSH ORD		08/31/2020	JP MORGAN SECURITIES INC.	135.000	10,395	XXX	9,142	12,778	(3,636)			(3,636)		9,142		1,253	1,253	122	XXX

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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
68902V 10 7	OTIS WORLDWIDE ORD		08/31/2020	JP MORGAN SECURITIES INC.	300.000	18,867	XXX	10,080					0		10,080		8,788	8,788	120	XXX
69007J 10 6	OUTFRONT MEDIA ORD		08/31/2020	JP MORGAN SECURITIES INC.	230.000	3,892	XXX	4,418	6,169	(1,750)			(1,750)		4,418		(526)	(526)	87	XXX
690370 10 1	OVERSTOCK COM ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	6,124	XXX	3,179					0		3,179		2,946	2,946		XXX
69047Q 10 2	OVINTIV ORD		08/31/2020	JP MORGAN SECURITIES INC.	445.000	4,927	XXX	4,637					0		4,637		290	290		XXX
690732 10 2	OWENS & MINOR ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	166	XXX	47	52	(5)			(5)		47		119	119	0	XXX
690742 10 1	OWENS CORNIING ORD		08/31/2020	JP MORGAN SECURITIES INC.	195.000	13,188	XXX	10,191	12,698	(2,508)			(2,508)		10,191		2,997	2,997	140	XXX
69318G 10 6	PBF ENERGY CL A ORD		12/15/2020	Various	480.000	3,819	XXX	24,955	15,058	9,898			9,898		24,955		(21,136)	(21,136)	144	XXX
69327R 10 1	PDC ENERGY ORD		08/31/2020	Adjustment	2.000	30	XXX	103	103				0		103		(73)	(73)		XXX
693282 10 5	PDF SOLUTIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	103	XXX	80	84	(4)			(4)		80		23	23		XXX
69329Y 10 4	PDL BIOPHARMA ORD		10/02/2020	Various	490.000	1,643	XXX	1,622	1,590	32			32		1,622		21	21		XXX
69336V 10 1	PGT INNOVATIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	181	XXX	167	149	18			18		167		14	14		XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	495.000	55,039	XXX	23,610	79,017	(55,406)			(55,406)		23,610		31,429	31,429	1,708	XXX
693506 10 7	PPG INDUSTRIES ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	620.000	57,217	XXX	64,401	82,764	(18,362)			(18,362)		64,401		(7,184)	(7,184)	316	XXX
69351T 10 6	PPL ORD		08/31/2020	JP MORGAN SECURITIES INC.	1,045.000	28,865	XXX	31,799	37,495	(5,695)			(5,695)		31,799		(2,934)	(2,934)	1,298	XXX
69354M 10 8	PRA HEALTH SCIENCES ORD		08/31/2020	JP MORGAN SECURITIES INC.	85.000	9,087	XXX	8,752	9,448	(696)			(696)		8,752		335	335		XXX
69354N 10 6	PRA GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	3,267	XXX	2,401	2,541	(140)			(140)		2,401		866	866		XXX
69360J 10 7	PS BUSINESS PARKS REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	4,417	XXX	4,445	5,770	(1,325)			(1,325)		4,445		(28)	(28)	74	XXX
693656 10 0	PVH ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	5,575	XXX	13,463	10,515	2,948			2,948		13,463		(7,888)	(7,888)	4	XXX
69370C 10 0	PTC ORD		08/31/2020	JP MORGAN SECURITIES INC.	240.000	21,936	XXX	23,822	17,974	5,849			5,849		23,822		(1,886)	(1,886)		XXX
693718 10 8	PACCAR ORD		02/21/2020	ITG INC.	805.000	60,653	XXX	53,428	63,676	(10,248)			(10,248)		53,428		7,226	7,226	2,109	XXX
69404D 10 8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD		08/31/2020	JP MORGAN SECURITIES INC.	250.000	1,648	XXX	1,834	1,285	549			549		1,834		(186)	(186)		XXX
695127 10 0	PACIRA BIOSCIENCES ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	4,063	XXX	3,082	2,945	137			137		3,082		982	982		XXX
695156 10 9	PACKAGING CORP OF AMERICA ORD		08/31/2020	JP MORGAN SECURITIES INC.	155.000	15,691	XXX	17,253	17,358	(105)			(105)		17,253		(1,562)	(1,562)	367	XXX
695263 10 3	PACW PACWEST BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	220.000	4,196	XXX	10,560	8,419	2,141			2,141		10,560		(6,364)	(6,364)	242	XXX
69553P 10 0	PAGERDUTY ORD		08/31/2020	JP MORGAN SECURITIES INC.	120.000	3,919	XXX	3,022					0		3,022		897	897		XXX
697435 10 5	PALO ALTO NETWORKS ORD		08/31/2020	JP MORGAN SECURITIES INC.	85.000	21,879	XXX	18,048	19,656	(1,608)			(1,608)		18,048		3,831	3,831		XXX
69753M 10 5	PALOMAR HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	3,932	XXX	2,811					0		2,811		1,121	1,121		XXX
69924R 10 8	PARAMOUNT GROUP REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	395.000	2,920	XXX	5,870	5,498	371			371		5,870		(2,950)	(2,950)	119	XXX
700517 10 5	PARK HOTELS RESORTS ORD		08/31/2020	JP MORGAN SECURITIES INC.	395.000	3,746	XXX	12,255	10,219	2,037			2,037		12,255		(8,510)	(8,510)	395	XXX
701094 10 4	PARKER HANNIFIN ORD		08/31/2020	JP MORGAN SECURITIES INC.	170.000	35,020	XXX	9,630	34,989	(25,360)			(25,360)		9,630		25,390	25,390	299	XXX
701877 10 2	PARSLEY ENERGY CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	365.000	3,921	XXX	11,209	6,902	4,307			4,307		11,209		(7,288)	(7,288)	37	XXX
70338P 10 0	PATTERN ENERGY GROUP CL A ORD		03/16/2020	CORPORATE ACTION	320.000	8,560	XXX	5,802	8,562	(2,760)			(2,760)		5,802		2,758	2,758	135	XXX
703395 10 3	PATTERSON COMPANIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	125.000	3,625	XXX	2,959	2,560	399			399		2,959		666	666	98	XXX
703481 10 1	PATTERSON UTI ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	145.000	557	XXX	2,604	1,523	1,082			1,082		2,604		(2,047)	(2,047)	9	XXX
704326 10 7	PAYCHEX ORD		08/31/2020	Various	550.000	44,694	XXX	35,368	46,783	(11,415)			(11,415)		35,368		9,326	9,326	763	XXX
70432V 10 2	PAYCOM SOFTWARE ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	26,950	XXX	12,133	23,828	(11,696)			(11,696)		12,133		14,817	14,817		XXX
70438V 10 6	PAYLOCITY HOLDING ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	4,417	XXX	2,092	3,625	(1,533)			(1,533)		2,092		2,326	2,326		XXX
70450Y 10 3	PAYPAL HOLDINGS ORD		08/31/2020	Various	1,945.000	344,307	XXX	158,275	210,391	(52,116)			(52,116)		158,275		186,032	186,032		XXX
704551 10 0	PEABODY ENERGY ORD		10/20/2020	Various	310.000	561	XXX	11,067	2,827	8,240			8,240		11,067		(10,506)	(10,506)		XXX
704699 10 7	PEAPACK GLADSTONE FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	80.000	1,359	XXX	2,249	2,472	(223)			(223)		2,249		(890)	(890)	12	XXX
70509V 10 0	PEBBLEBROOK HOTEL REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	220.000	2,775	XXX	7,968	5,898	2,070			2,070		7,968		(5,193)	(5,193)	88	XXX

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
705573 10 3	PEGASYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	7,708	XXX	3,498	4,779	(1,281)			(1,281)		3,498		4,210	4,210	5	XXX
707569 10 9	PENN NATIONAL GAMING ORD		08/31/2020	Adjustment	120.000	6,131	XXX	3,455	3,455				0		3,455		2,676	2,676		XXX
708160 10 6	JC PENNEY ORD		08/31/2020	JP MORGAN SECURITIES INC.	1,350.000	288	XXX	1,539	1,512	27			27		1,539		(1,250)	(1,250)		XXX
70959W 10 3	PENSKE AUTOMOTIVE GROUP VTG ORD		08/31/2020	JP MORGAN SECURITIES INC.	25.000	1,179	XXX	1,139	1,256	(117)			(117)		1,139		40	40	11	XXX
70975L 10 7	PENUMBRA ORD		08/31/2020	JP MORGAN SECURITIES INC.	50.000	10,457	XXX	6,678	8,214	(1,536)			(1,536)		6,678		3,779	3,779		XXX
709789 10 1	PEOPLE BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	1,479	XXX	2,258	2,426	(169)			(169)		2,258		(778)	(778)	71	XXX
712704 10 5	PEOPLES UNITED FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	710.000	7,506	XXX	13,171	11,999	1,172			1,172		13,171		(5,664)	(5,664)	382	XXX
713448 10 8	PEPSICO ORD		08/31/2020	Various	2,385.000	338,241	XXX	251,085	325,958	(74,873)			(74,873)		251,085		87,156	87,156	5,550	XXX
71363P 10 6	PERDOCEO EDUCATION ORD		08/31/2020	JP MORGAN SECURITIES INC.	135.000	1,939	XXX	2,372	2,483	(110)			(110)		2,372		(434)	(434)		XXX
71377A 10 3	PERFORMANCE FOOD GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	3,650	XXX	3,019	5,148	(2,129)			(2,129)		3,019		631	631		XXX
714046 10 9	PERKINELMER ORD		08/31/2020	JP MORGAN SECURITIES INC.	180.000	21,188	XXX	14,998	17,478	(2,480)			(2,480)		14,998		6,190	6,190	38	XXX
715347 10 0	PERSPECTA ORD		08/31/2020	JP MORGAN SECURITIES INC.	250.000	5,191	XXX	6,390	6,610	(220)			(220)		6,390		(1,200)	(1,200)	65	XXX
716382 10 6	PETMED EXPRESS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	174	XXX	113	118	(5)			(5)		113		61	61	4	XXX
717081 10 3	PFIZER ORD		11/16/2020	JP MORGAN SECURITIES INC.	19,883.000	462,015	XXX	323,709	779,016	(455,307)			(455,307)		323,709		138,306	138,306	27,570	XXX
71742Q 10 6	PHIBRO ANIMAL HEALTH CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	644	XXX	953	745	208			208		953		(309)	(309)	7	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD		08/31/2020	Various	2,745.000	225,693	XXX	242,623	233,572	9,051			9,051		242,623		(16,931)	(16,931)	8,044	XXX
718546 10 4	PHILLIPS 66 ORD		12/15/2020	ITG INC.	840.000	71,169	XXX	94,921	93,027	1,646			1,646		94,921		(23,752)	(23,752)	1,229	XXX
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		12/29/2020	UBS SECURITIES LLC	16,000.000	421,618	XXX	430,720	986,240	(206,627)		348,893	(555,520)		430,720		(9,102)	(9,102)	56,000	XXX
719405 10 2	PHOTRONICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	125.000	1,253	XXX	1,025	1,970	(945)			(945)		1,025		228	228		XXX
71943U 10 4	PHYSICIANS REALTY REIT ORD		08/31/2020	Adjustment	265.000	4,808	XXX	4,426	4,426				0		4,426		382	382	183	XXX
720190 20 6	PIEDMONT OFFICE REIT CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	220.000	3,366	XXX	4,118	4,893	(774)			(774)		4,118		(752)	(752)	185	XXX
72346Q 10 4	PINNACLE FINANCIAL PARTNERS ORD		08/31/2020	JP MORGAN SECURITIES INC.	130.000	5,192	XXX	7,801	8,320	(519)			(519)		7,801		(2,609)	(2,609)	62	XXX
723484 10 1	PINNACLE WEST ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	5,134	XXX	5,833	6,295	(462)			(462)		5,833		(699)	(699)	164	XXX
72352L 10 6	PINTEREST CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	690.000	25,379	XXX	16,953					0		16,953		8,426	8,426		XXX
723787 10 7	PIONEER NATURAL RESOURCE ORD		10/20/2020	Various	570.000	52,207	XXX	107,120	86,281	20,839			20,839		107,120		(54,914)	(54,914)	1,076	XXX
724479 10 0	PITNEY BOWES ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	302	XXX	375	222	153			153		375		(74)	(74)	8	XXX
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		12/29/2020	UBS SECURITIES LLC	77,500.000	661,665	XXX	548,700	1,425,225	389,723		1,266,248	(876,525)		548,700		112,965	112,965	69,750	XXX
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		12/29/2020	UBS SECURITIES LLC	76,700.000	668,970	XXX	560,677	1,453,465	354,851		1,247,639	(892,788)		560,677		108,293	108,293	69,030	XXX
72703H 10 1	PLANET FITNESS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	165.000	10,029	XXX	8,026	12,322	(4,297)			(4,297)		8,026		2,003	2,003		XXX
727493 10 8	PLANTRONICS ORD		02/21/2020	ITG INC.	130.000	1,907	XXX	7,097	3,554	3,543			3,543		7,097		(5,190)	(5,190)	20	XXX
729132 10 0	PLEXUS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	380	XXX	272	385	(112)			(112)		272		108	108		XXX
731068 10 2	POLARIS INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	10,103	XXX	9,541	10,170	(629)			(629)		9,541		562	562	186	XXX
73278L 10 5	POOL ORD		08/31/2020	JP MORGAN SECURITIES INC.	50.000	16,391	XXX	7,586	10,619	(3,033)			(3,033)		7,586		8,805	8,805	86	XXX
733174 70 0	POPULAR ORD		08/31/2020	JP MORGAN SECURITIES INC.	200.000	7,406	XXX	10,400	11,750	(1,350)			(1,350)		10,400		(2,994)	(2,994)	198	XXX
737010 10 8	PORTOLA PHARMACEUTICALS ORD		07/06/2020	CORPORATE ACTION	260.000	4,680	XXX	6,292	6,209	83			83		6,292		(1,612)	(1,612)		XXX
737446 10 4	POST HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	115.000	10,121	XXX	10,937	12,547	(1,610)			(1,610)		10,937		(815)	(815)		XXX
737630 10 3	POTLATCHDELTIC ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	4,143	XXX	3,425	3,894	(469)			(469)		3,425		717	717	72	XXX
739276 10 3	POWER INTEGRATIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	85.000	4,757	XXX	2,453	1,423	1,030			1,030		2,453		2,304	2,304	26	XXX
740367 40 4	PREFERRED BANK ORD		08/31/2020	JP MORGAN SECURITIES INC.	20.000	748	XXX	945	1,202	(257)			(257)		945		(197)	(197)	18	XXX
74039L 10 3	PREFERRED APARTMENT COMM REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	461	XXX	1,046	932	115			115		1,046		(585)	(585)	49	XXX
74112D 10 1	PRESTIGE CONSUMER HEALTHCARE ORD.		08/31/2020	JP MORGAN SECURITIES INC.	85.000	3,096	XXX	3,290	3,443	(153)			(153)		3,290		(194)	(194)		XXX
74144T 10 8	T ROWE PRICE GROUP ORD		08/31/2020	Various	335.000	46,131	XXX	30,527	40,816	(10,289)			(10,289)		30,527		15,604	15,604	297	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					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
741511 10 9	PRICESMART ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	30.000	1,972	XXX	2,363	2,131	233			233		2,363		(391)	(391)	21	XXX
74164M 10 8	PRIMERICA ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	80.000	9,987	XXX	9,698	10,445	(746)			(746)		9,698		289	289	96	XXX
74165N 10 5	PRIMO WATER ORD	..	02/20/2020	ITG INC.	150.000	2,310	XXX	1,560	1,684	(124)			(124)		1,560		750	750		XXX
74167P 10 8	PRIMO WATER ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	270.000	3,691	XXX	3,715					0		3,715		(24)	(24)	14	XXX
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD	..	02/21/2020	ITG INC.	740.000	40,253	XXX	44,563	40,700	3,863			3,863		44,563		(4,310)	(4,310)		XXX
74267C 10 6	PROASSURANCE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	90.000	1,378	XXX	4,166	3,253	914			914		4,166		(2,788)	(2,788)	60	XXX
742718 10 9	PROCTER & GAMBLE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	2,415.000	334,041	XXX	169,000	301,634	(132,634)			(132,634)		169,000		165,042	165,042	5,620	XXX
743187 10 6	PROGENICS PHARMACEUTICALS ORD	..	06/19/2020	Unknown	360.000	2,221	XXX	2,221	1,832	388			388		2,221			0		XXX
743315 10 3	PROGRESSIVE ORD	..	08/31/2020	Various	1,645.000	140,431	XXX	122,709	84,696	(644)			(644)		122,709		17,721	17,721	2,797	XXX
74340W 10 3	PROLOGIS REIT	..	08/31/2020	JP MORGAN SECURITIES INC.	1,051.755	107,117	XXX	69,282	93,753	(24,472)			(24,472)		69,282		37,835	37,835	1,219	XXX
743424 10 3	PROOFPOINT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	70.000	7,676	XXX	6,671	8,035	(1,364)			(1,364)		6,671		1,005	1,005		XXX
743606 10 5	PROSPERITY BANCSHARES ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	100.000	5,451	XXX	7,122	7,189	(67)			(67)		7,122		(1,671)	(1,671)	138	XXX
743713 10 9	PROTO LABS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	40.000	5,880	XXX	5,582	4,062	1,520			1,520		5,582		297	297		XXX
744320 10 2	PRUDENTIAL FINANCIAL ORD	..	12/15/2020	Various	1,705.000	124,881	XXX	153,765	159,827	(6,061)			(6,061)		153,765		(28,884)	(28,884)	6,633	XXX
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD	..	08/31/2020	Various	870.000	49,376	XXX	43,756	51,374	(7,618)			(7,618)		43,756		5,620	5,620	353	XXX
74460D 10 9	PUBLIC STORAGE REIT ORD	..	02/21/2020	ITG INC.	480.000	108,361	XXX	98,646	102,221	(3,575)			(3,575)		98,646		9,715	9,715		XXX
745867 10 1	PULTEGROUP ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	425.000	18,947	XXX	10,145	16,490	(6,345)			(6,345)		10,145		8,802	8,802	153	XXX
74727A 10 4	QCR HOLDINGS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	30.000	899	XXX	1,046	1,316	(270)			(270)		1,046		(147)	(147)	5	XXX
74733V 10 0	QEP RESOURCES ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	260.000	336	XXX	3,063	1,170	1,893			1,893		3,063		(2,727)	(2,727)	5	XXX
74736A 10 3	QTS REALTY CL A REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	65.000	4,408	XXX	2,768	3,528	(760)			(760)		2,768		1,640	1,640	90	XXX
74736K 10 1	QORVO ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	245.000	31,424	XXX	18,216	28,476	(10,261)			(10,261)		18,216		13,208	13,208		XXX
747525 10 3	QUALCOMM ORD	..	08/31/2020	Various	1,985.000	208,489	XXX	139,228	175,137	(35,909)			(35,909)		139,228		69,261	69,261	1,416	XXX
74758T 30 3	QUALYS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	55.000	5,837	XXX	4,153	4,585	(433)			(433)		4,153		1,685	1,685		XXX
747619 10 4	QUANEX BUILDING PRODUCTS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	10.000	168	XXX	189	171	18			18		189		(21)	(21)	2	XXX
74762E 10 2	QUANTA SERVICES ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	295.000	15,116	XXX	9,564	12,009	(2,446)			(2,446)		9,564		5,552	5,552	44	XXX
74834L 10 0	QUEST DIAGNOSTICS ORD	..	02/21/2020	ITG INC.	190.000	21,496	XXX	21,288	20,290	998			998		21,288		208	208	101	XXX
74838J 10 1	QUIDEL ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	45.000	7,918	XXX	2,897	3,376	(479)			(479)		2,897		5,021	5,021		XXX
74915M 10 0	QURATE RETAIL SRS A ORD	..	09/15/2020	JP MORGAN SECURITIES INC.	1,720.000	27,632	XXX	35,879	14,500	21,380			21,380		35,879		(8,247)	(8,247)	1,320	XXX
74915M 30 8	QURATE RETAIL INC.	..	09/15/2020	Adjustment	0.400	40	XXX	80					0		80		(40)	(40)		XXX
74933V 10 8	RA PHARMACEUTICALS ORD	..	04/02/2020	CORPORATE ACTION	130.000	6,240	XXX	3,908	6,101	(2,193)			(2,193)		3,908		2,332	2,332		XXX
749607 10 7	RLI ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	60.000	5,627	XXX	4,610	5,401	(791)			(791)		4,610		1,017	1,017	43	XXX
74965L 10 1	RLJ LODGING REIT ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	315.000	2,971	XXX	6,662	5,582	1,080			1,080		6,662		(3,691)	(3,691)	110	XXX
74967X 10 3	RH ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	35.000	11,569	XXX	3,805	7,473	(3,668)			(3,668)		3,805		7,764	7,764		XXX
749685 10 3	RPM ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	150.000	12,714	XXX	8,888	11,514	(2,627)			(2,627)		8,888		3,827	3,827	162	XXX
74971D 10 1	RPT REALTY ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	5.000	29	XXX	61	75	(15)			(15)		61		(31)	(31)	2	XXX
750236 10 1	RADIAN GROUP ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	420.000	6,482	XXX	8,413	10,567	(2,155)			(2,155)		8,413		(1,931)	(1,931)	158	XXX
750469 20 7	RADIUS HEALTH ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	10.000	124	XXX	244	202	42			42		244		(120)	(120)		XXX
750917 10 6	RAMBUS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	190.000	2,550	XXX	2,255	2,617	(362)			(362)		2,255		295	295		XXX
751212 10 1	RALPH LAUREN CL A ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	110.000	7,570	XXX	14,053	12,894	1,158			1,158		14,053		(6,482)	(6,482)	151	XXX
75281A 10 9	RANGE RESOURCES ORD	..	08/31/2020	Various	1,200.000	5,267	XXX	17,275	4,123	11,594			11,594		17,275		(12,008)	(12,008)		XXX
754730 10 9	RAYMOND JAMES ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	250.000	18,928	XXX	23,708	22,365	1,343			1,343		23,708		(4,780)	(4,780)	278	XXX
755111 50 7	RAYTHEON ORD	..	04/03/2020	Various	854.000	98,991	XXX	98,991	187,658	(88,667)			(88,667)		98,991			0	805	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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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		08/31/2020	JP MORGAN SECURITIES INC	2.545	155	XXX	98					0		98		58	58	2	XXX
75524B 10 4	RBC BEARINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	35.000	4,621	XXX	5,362	5,542	(180)			(180)		5,362		(741)	(741)		XXX
75524W 10 8	RE MAX HOLDINGS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	30.000	1,054	XXX	923	1,155	(232)			(232)		923		131	131	20	XXX
75605Y 10 6	REALOGY HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	230.000	2,547	XXX	4,524	2,226	2,298			2,298		4,524		(1,977)	(1,977)		XXX
75606N 10 9	REALPAGE ORD		08/31/2020	JP MORGAN SECURITIES INC	80.000	5,009	XXX	4,634	4,300	334			334		4,634		375	375		XXX
756109 10 4	REALTY INCOME REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	370.000	22,948	XXX	21,675	27,243	(5,569)			(5,569)		21,675		1,273	1,273	774	XXX
75700L 10 8	RED ROCK RESORTS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	85	XXX	122	120	2			2		122		(37)	(37)	1	XXX
75737F 10 8	REDFIN ORD		08/31/2020	JP MORGAN SECURITIES INC	90.000	4,281	XXX	1,460	1,903	(443)			(443)		1,460		2,821	2,821		XXX
758750 10 3	REGAL BELOIT ORD		08/31/2020	JP MORGAN SECURITIES INC	80.000	7,908	XXX	6,605	6,849	(244)			(244)		6,605		1,303	1,303	72	XXX
758849 10 3	REGENCY CENTERS REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	220.000	8,734	XXX	14,093	13,878	216			216		14,093		(5,359)	(5,359)	393	XXX
75886F 10 7	REGENERON PHARMACEUTICALS ORD		08/31/2020	JP MORGAN SECURITIES INC	100.000	61,991	XXX	39,254	37,548	1,706			1,706		39,254		22,737	22,737		XXX
7591EP 10 0	REGIONS FINANCIAL ORD		02/21/2020	ITG INC	2,230.000	36,387	XXX	41,478	38,267	3,211			3,211		41,478		(5,091)	(5,091)	346	XXX
759351 60 4	REINSURANCE GROUP OF AMER ORD		08/31/2020	JP MORGAN SECURITIES INC	65.000	5,959	XXX	9,198	10,599	(1,401)			(1,401)		9,198		(3,240)	(3,240)	137	XXX
759509 10 2	RELIANCE STEEL ORD		08/31/2020	JP MORGAN SECURITIES INC	125.000	13,108	XXX	11,671	14,970	(3,299)			(3,299)		11,671		1,436	1,436	234	XXX
75972A 30 1	RENEWABLE ENERGY GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC	65.000	2,172	XXX	1,031	1,752	(721)			(721)		1,031		1,142	1,142		XXX
759916 10 9	REPLIGEN ORD		08/31/2020	JP MORGAN SECURITIES INC	30.000	4,647	XXX	1,621	2,775	(1,154)			(1,154)		1,621		3,026	3,026		XXX
76009N 10 0	RENT-A-CENTER ORD		08/31/2020	JP MORGAN SECURITIES INC	90.000	2,762	XXX	2,396	2,596	(199)			(199)		2,396		366	366	78	XXX
760759 10 0	REPUBLIC SERVICES ORD		02/21/2020	ITG INC	540.000	53,684	XXX	39,695	48,400	(8,705)			(8,705)		39,695		13,989	13,989	219	XXX
761152 10 7	RESMED ORD		02/21/2020	ITG INC	290.000	50,420	XXX	30,830	44,941	(14,111)			(14,111)		30,830		19,591	19,591	113	XXX
76118Y 10 4	RESIDEO TECHNOLOGIES ORD		08/31/2020	JP MORGAN SECURITIES INC	75.000	1,001	XXX	1,647	895	752			752		1,647		(646)	(646)		XXX
76122Q 10 5	RESOURCES CONNECTION ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	61	XXX	80	82	(2)			(2)		80		(19)	(19)	2	XXX
761299 10 6	RETROPHIN ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	98	XXX	101	71	30			30		101		(3)	(3)		XXX
76131V 20 2	RETAIL PROP OF AME CL A REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	240.000	1,513	XXX	3,146	3,216	(70)			(70)		3,146		(1,634)	(1,634)	80	XXX
766559 60 3	RIGEL PHARMACEUTICALS ORD		08/31/2020	JP MORGAN SECURITIES INC	45.000	112	XXX	99	96	2			2		99		13	13		XXX
76680R 20 6	RINGCENTRAL CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	95.000	27,622	XXX	7,771	16,024	(8,253)			(8,253)		7,771		19,851	19,851		XXX
767754 87 2	RITE AID ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	130	XXX	93	155	(62)			(62)		93		37	37		XXX
770323 10 3	ROBERT HALF ORD		08/31/2020	JP MORGAN SECURITIES INC	225.000	11,968	XXX	15,320	14,209	1,112			1,112		15,320		(3,352)	(3,352)	230	XXX
773903 10 9	ROCKWELL AUTOMAT ORD		08/31/2020	JP MORGAN SECURITIES INC	135.000	31,120	XXX	24,758	27,360	(2,603)			(2,603)		24,758		6,362	6,362	413	XXX
775133 10 1	ROGERS ORD		08/31/2020	JP MORGAN SECURITIES INC	30.000	3,399	XXX	4,018	3,742	276			276		4,018		(619)	(619)		XXX
77543R 10 2	ROKU CL A ORD		08/31/2020	Various	290.000	44,084	XXX	41,903	15,399	(246)			(246)		41,903		2,181	2,181		XXX
775711 10 4	ROLLINS ORD		12/11/2020	JP MORGAN SECURITIES INC	85.000	4,686	XXX	2,953	1,762	1,191			1,191		2,953		1,734	1,734	24	XXX
776696 10 6	ROPER TECHNOLOGIES ORD		08/31/2020	Various	165.000	66,489	XXX	32,934	58,448	(25,514)			(25,514)		32,934		33,556	33,556	151	XXX
778296 10 3	ROSS STORES ORD		08/31/2020	Various	1,090.000	127,723	XXX	119,122	110,599	(4,021)			(4,021)		119,122		8,601	8,601	19	XXX
780287 10 8	ROYAL GOLD ORD		08/31/2020	JP MORGAN SECURITIES INC	110.000	14,994	XXX	8,218	13,448	(5,229)			(5,229)		8,218		6,776	6,776	92	XXX
781846 20 9	RUSH ENTERPRISES CL A ORD		10/13/2020	JP MORGAN SECURITIES INC	25.500	1,225	XXX	1,060	933	128			128		1,060		164	164	10	XXX
783332 10 9	RUTHS HOSPITALITY GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC	15.000	154	XXX	341	326	14			14		341		(187)	(187)	2	XXX
783549 10 8	RYDER SYSTEM ORD		08/31/2020	JP MORGAN SECURITIES INC	90.000	3,680	XXX	6,258	4,888	1,370			1,370		6,258		(2,577)	(2,577)	151	XXX
783859 10 1	S AND T BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC	45.000	908	XXX	1,929	1,813	116			116		1,929		(1,020)	(1,020)	38	XXX
78409V 10 4	S&P GLOBAL ORD		08/31/2020	JP MORGAN SECURITIES INC	325.000	119,081	XXX	61,045	88,741	(27,697)			(27,697)		61,045		58,037	58,037	653	XXX
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	205.000	62,741	XXX	31,949	49,403	(17,454)			(17,454)		31,949		30,792	30,792	286	XXX
784117 10 3	SEI INVESTMENTS ORD		08/31/2020	JP MORGAN SECURITIES INC	120.000	6,282	XXX	6,991	7,858	(866)			(866)		6,991		(709)	(709)	84	XXX

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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
78440X 10 1	SL GREEN RLTY REIT ORD		08/31/2020	JP MORGAN SECURITIES INC	155.000	7,246	XXX	14,894	14,603	291			291		14,894		(7,647)	(7,647)	412	XXX
78442P 10 6	SLM ORD		08/31/2020	JP MORGAN SECURITIES INC	885.000	6,755	XXX	9,514	7,885	1,628			1,628		9,514		(2,759)	(2,759)	53	XXX
78454L 10 0	SM ENERGY ORD		10/20/2020	ITG INC	440.000	674	XXX	14,287	4,946	9,341			9,341		14,287		(13,612)	(13,612)	4	XXX
78463M 10 7	SPS COMMERCE ORD		08/31/2020	JP MORGAN SECURITIES INC	40.000	3,195	XXX	1,788	2,217	(429)			(429)		1,788		1,407	1,407		XXX
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	310.000	19,750	XXX	16,461	19,034	(2,573)			(2,573)		16,461		3,289	3,289	121	XXX
78469C 10 3	SP PLUS ORD		08/31/2020	JP MORGAN SECURITIES INC	40.000	820	XXX	1,277	1,697	(420)			(420)		1,277		(457)	(457)		XXX
78470V 10 8	SRC ENERGY ORD		01/14/2020	Various	970.000	8,895	XXX	8,895	3,996	4,899			4,899		8,895			0		XXX
78486Q 10 1	SVB FINANCIAL GROUP ORD		02/21/2020	ITG INC	210.000	54,894	XXX	66,373	52,718	13,654			13,654		66,373		(11,478)	(11,478)		XXX
78573M 10 4	SABRE ORD		12/15/2020	ITG INC	1,020.000	11,293	XXX	24,959	22,889	2,071			2,071		24,959		(13,666)	(13,666)	143	XXX
78648T 10 0	SAFETY INSURANCE GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC	20.000	1,448	XXX	1,723	1,851	(127)			(127)		1,723		(276)	(276)	54	XXX
78667J 10 8	SAGE THERAPEUTICS ORD		08/31/2020	JP MORGAN SECURITIES INC	65.000	3,408	XXX	8,295	4,692	3,602			3,602		8,295		(4,887)	(4,887)		XXX
78709Y 10 5	SAIA ORD		08/31/2020	JP MORGAN SECURITIES INC	40.000	5,368	XXX	2,654	3,725	(1,071)			(1,071)		2,654		2,714	2,714		XXX
79466L 30 2	SALESFORCE.COM ORD		08/31/2020	JP MORGAN SECURITIES INC	780.000	212,656	XXX	115,838	126,859	(11,021)			(11,021)		115,838		96,819	96,819		XXX
79546E 10 4	SALLY BEAUTY HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	40.000	446	XXX	709	730	(21)			(21)		709		(263)	(263)		XXX
800013 10 4	SANDERSON FARMS ORD		08/31/2020	JP MORGAN SECURITIES INC	35.000	4,093	XXX	3,513	6,168	(2,655)			(2,655)		3,513		580	580	34	XXX
800422 10 7	JOHN B SANFILIPPO AND SON ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	796	XXX	797	913	(116)			(116)		797		(0)	(0)	35	XXX
801056 10 2	SANMINA ORD		08/31/2020	JP MORGAN SECURITIES INC	120.000	3,395	XXX	2,981	4,109	(1,128)			(1,128)		2,981		414	414		XXX
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD		08/31/2020	Various	155.000	2,677	XXX	3,030	3,622	(592)			(592)		3,030		(354)	(354)	100	XXX
803607 10 0	SAREPTA THERAPEUTICS ORD		08/31/2020	JP MORGAN SECURITIES INC	80.000	11,713	XXX	10,334	10,323	11			11		10,334		1,378	1,378		XXX
806037 10 7	SCANSOURCE ORD		08/31/2020	JP MORGAN SECURITIES INC	55.000	1,358	XXX	1,790	2,032	(242)			(242)		1,790		(433)	(433)		XXX
806407 10 2	HENRY SCHEIN ORD		08/31/2020	JP MORGAN SECURITIES INC	285.000	18,933	XXX	19,025	19,015	10			10		19,025		(92)	(92)		XXX
806857 10 8	SCHLUMBERGER ORD		12/15/2020	Various	3,145.000	62,756	XXX	142,450	126,429	16,021			16,021		142,450		(79,694)	(79,694)	2,796	XXX
807066 10 5	SCHOLASTIC ORD		08/31/2020	JP MORGAN SECURITIES INC	55.000	1,237	XXX	1,818	2,115	(297)			(297)		1,818		(581)	(581)	25	XXX
808513 10 5	CHARLES SCHWAB ORD		08/31/2020	Various	2,405.000	92,302	XXX	103,681	114,382	(10,701)			(10,701)		103,681		(11,378)	(11,378)	1,067	XXX
808541 10 6	SCHWEITZER MAUD ORD		08/31/2020	JP MORGAN SECURITIES INC	5.000	152	XXX	171	210	(39)			(39)		171		(19)	(19)	7	XXX
810186 10 6	SCOTTS MIRACLE GRO ORD		08/31/2020	JP MORGAN SECURITIES INC	70.000	11,796	XXX	5,444	7,433	(1,989)			(1,989)		5,444		6,352	6,352	475	XXX
811054 40 2	EW SCRIPPS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	10.000	111	XXX	133	157	(24)			(24)		133		(22)	(22)	1	XXX
811707 80 1	SEACOAST BANKING OF FLORIDA ORD		08/31/2020	JP MORGAN SECURITIES INC	65.000	1,315	XXX	1,916	1,987	(71)			(71)		1,916		(601)	(601)		XXX
811904 10 1	SEACOR HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	30.000	948	XXX	1,425	1,295	130			130		1,425		(477)	(477)		XXX
81211K 10 0	SEALED AIR ORD		08/31/2020	JP MORGAN SECURITIES INC	285.000	11,198	XXX	10,690	11,352	(661)			(661)		10,690		508	508	91	XXX
812578 10 2	SEATTLE GENETICS ORD		08/31/2020	JP MORGAN SECURITIES INC	150.000	23,749	XXX	11,228	17,139	(5,912)			(5,912)		11,228		12,522	12,522		XXX
81282V 10 0	SEAWORLD ENTERTAINMENT ORD		08/31/2020	JP MORGAN SECURITIES INC	15.000	306	XXX	438	476	(38)			(38)		438		(132)	(132)		XXX
81617J 30 1	SELECT ENERGY SERVICES CL A ORD		08/31/2020	JP MORGAN SECURITIES INC	15.000	71	XXX	174	139	35			35		174		(103)	(103)		XXX
81619Q 10 5	SELECT MEDICAL HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	180.000	3,611	XXX	3,229	4,201	(972)			(972)		3,229		382	382		XXX
816300 10 7	SELECTIVE INSURANCE GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC	95.000	5,681	XXX	5,940	6,193	(253)			(253)		5,940		(259)	(259)	66	XXX
816850 10 1	SEMTECH ORD		08/31/2020	JP MORGAN SECURITIES INC	115.000	6,744	XXX	5,839	6,084	(245)			(245)		5,839		905	905		XXX
816851 10 9	SEMPRA ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC	200.000	24,728	XXX	23,282	30,296	(7,014)			(7,014)		23,282		1,446	1,446	612	XXX
81721M 10 9	DIVERSIFIED HEALTHCARE ORD		01/02/2020	Various	950.000	16,103	XXX	16,103	8,018	8,085			8,085		16,103			0		XXX
81725T 10 0	SENSIENT TECH ORD		08/31/2020	JP MORGAN SECURITIES INC	75.000	4,141	XXX	5,784	4,957	827			827		5,784		(1,643)	(1,643)	88	XXX
817565 10 4	SERVICE CORPORATION INTERNATIONL ORD		08/31/2020	JP MORGAN SECURITIES INC	300.000	13,692	XXX	13,266	13,809	(543)			(543)		13,266		426	426	114	XXX
81761L 10 2	SERVICE PROPERTIES TRUST ORD		08/31/2020	JP MORGAN SECURITIES INC	285.000	2,338	XXX	7,940	6,934	1,006			1,006		7,940		(5,602)	(5,602)	160	XXX
81761R 10 9	SERVICEMASTER GLOBAL HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC	230.000	9,175	XXX	10,127	8,892	1,235			1,235		10,127		(952)	(952)		XXX

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
81762P 10 2	SERVICENOW ORD		08/31/2020	JP MORGAN SECURITIES INC.	150.000	72,300	XXX	27,213	42,348	(15,135)			(15,135)		27,213		45,087	45,087		XXX
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		12/29/2020	UBS SECURITIES LLC	37,600.000	376,796	XXX	390,664	759,896	349,654		718,886	(369,232)		390,664		(13,868)	(13,868)	69,184	XXX
82312B 10 6	SHENANDOAH TELECOMMUNICATIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	3,870	XXX	2,736	2,913	(176)			(176)		2,736		1,134	1,134		XXX
824348 10 6	SHERWIN WILLIAMS ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	67,103	XXX	42,474	58,354	(15,880)			(15,880)		42,474		24,629	24,629	402	XXX
82620P 10 2	SIERRA BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	1,072	XXX	1,738	1,747	(10)			(10)		1,738		(666)	(666)	36	XXX
82669G 10 4	SIGNATURE BANK ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	8,732	XXX	10,478	12,295	(1,817)			(1,817)		10,478		(1,746)	(1,746)	151	XXX
826919 10 2	SILICON LABORATORIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	7,680	XXX	6,301	8,699	(2,398)			(2,398)		6,301		1,379	1,379		XXX
82710M 10 0	SILK ROAD MEDICAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	3,353	XXX	2,509					0		2,509		844	844		XXX
828806 10 9	SIMON PROP GRP REIT ORD		10/20/2020	Various	710.000	47,135	XXX	118,826	105,762	13,064			13,064		118,826		(71,691)	(71,691)	2,863	XXX
829226 10 9	SINCLAIR BROADCAST GROUP CL A ORD		12/15/2020	Various	85.000	1,848	XXX	2,485	2,834	(349)			(349)		2,485		(637)	(637)	53	XXX
82968B 10 3	SIRIUS XM HOLDINGS ORD		08/31/2020	Various	2,450.000	16,369	XXX	15,243	17,518	(2,274)			(2,274)		15,243		1,126	1,126	59	XXX
82981J 10 9	SITE CENTERS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	38	XXX	62	70	(8)			(8)		62		(25)	(25)	2	XXX
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	7,502	XXX	4,061	5,439	(1,378)			(1,378)		4,061		3,442	3,442		XXX
830566 10 5	SKECHERS USA CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	235.000	7,013	XXX	6,242	10,150	(3,908)			(3,908)		6,242		771	771		XXX
830879 10 2	SKYWEST ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	3,028	XXX	4,742	5,817	(1,075)			(1,075)		4,742		(1,714)	(1,714)	23	XXX
83088M 10 2	SKYWORKS SOLUTIONS ORD		08/31/2020	Various	335.000	44,139	XXX	29,658	40,495	(10,837)			(10,837)		29,658		14,481	14,481	326	XXX
83088V 10 2	SLACK TECHNOLOGIES CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	645.000	21,176	XXX	20,427					0		20,427		749	749		XXX
83125X 10 3	SLEEP NUMBER ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	1,680	XXX	1,664	1,723	(60)			(60)		1,664		16	16		XXX
831754 10 6	SMITH WESSON BRANDS ORD		08/31/2020	JP MORGAN SECURITIES INC.	265.000	2,618	XXX	2,345	2,227	(65)			(65)		2,345		273	273		XXX
831865 20 9	A O SMITH ORD		08/31/2020	JP MORGAN SECURITIES INC.	260.000	12,730	XXX	14,067	12,386	1,680			1,680		14,067		(1,337)	(1,337)	187	XXX
83200N 10 3	SMARTSHEET CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	105.000	5,725	XXX	5,082	4,717	365			365		5,082		643	643		XXX
832696 40 5	JM SMUCKER ORD		08/31/2020	JP MORGAN SECURITIES INC.	160.000	19,227	XXX	16,317	16,661	(344)			(344)		16,317		2,910	2,910	426	XXX
833034 10 1	SNAP ON ORD		08/31/2020	JP MORGAN SECURITIES INC.	105.000	15,567	XXX	18,103	17,787	316			316		18,103		(2,535)	(2,535)	340	XXX
83417M 10 4	SOLAREDGE TECHNOLOGIES ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	85.000	18,797	XXX	13,995					0		13,995		4,801	4,801		XXX
83418M 10 3	SOLARIS OILFIELD INFRASTRUC CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	117	XXX	225	210	15			15		225		(108)	(108)	3	XXX
83545G 10 2	SONIC AUTOMOTIVE CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	211	XXX	117	155	(38)			(38)		117		95	95	2	XXX
835495 10 2	SONOCO PRODUCTS ORD		08/31/2020	JP MORGAN SECURITIES INC.	95.000	5,037	XXX	4,847	5,863	(1,017)			(1,017)		4,847		190	190	123	XXX
840441 10 9	SOUTH STATE ORD		06/08/2020	CORPORATE ACTION	0.037	2	XXX	3					0		3		(1)	(1)		XXX
842587 10 7	SOUTHERN ORD		08/31/2020	JP MORGAN SECURITIES INC.	1,120.000	58,432	XXX	49,739	71,344	(21,605)			(21,605)		49,739		8,693	8,693	2,128	XXX
84265V 10 5	SOUTHERN COPPER ORD		08/31/2020	JP MORGAN SECURITIES INC.	140.000	6,733	XXX	5,912	5,947	(35)			(35)		5,912		821	821	140	XXX
84470P 10 9	SOUTHSIDE BANCSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	1,928	XXX	2,344	2,600	(256)			(256)		2,344		(415)	(415)	65	XXX
844741 10 8	SOUTHWEST AIRLINES ORD		08/31/2020	JP MORGAN SECURITIES INC.	190.000	7,139	XXX	11,305	10,256	1,049			1,049		11,305		(4,166)	(4,166)	68	XXX
845467 10 9	SOUTHWSTN ENER ORD		08/31/2020	JP MORGAN SECURITIES INC.	1,120.000	3,105	XXX	6,451	2,710	3,741			3,741		6,451		(3,346)	(3,346)		XXX
847215 10 0	SPARTANNASH ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	1,398	XXX	881	997	(116)			(116)		881		517	517	27	XXX
84790A 10 5	SPECTRUM BRANDS HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	95.000	5,661	XXX	6,786	6,108	678			678		6,786		(1,125)	(1,125)	120	XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS A ORD		10/20/2020	Various	420.000	8,372	XXX	37,162	30,610	6,552			6,552		37,162		(28,790)	(28,790)	61	XXX
84857L 10 1	SPIRE ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	4,365	XXX	5,585	6,248	(664)			(664)		5,585		(1,219)	(1,219)	140	XXX
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD		08/31/2020	Adjustment	110.000	3,905	XXX	4,362	5,410	(1,048)			(1,048)		4,362		(456)	(456)		XXX
848637 10 4	SPLUNK ORD		08/31/2020	JP MORGAN SECURITIES INC.	215.000	47,153	XXX	22,401	32,201	(9,800)			(9,800)		22,401		24,752	24,752		XXX
848ESC 01 8	SPIRIT MTA REIT ORD		01/01/2020	Various			XXX		1,363	(1,363)			(1,363)					0		XXX
85207U 10 5	SPRINT ORD		04/01/2020	Various	2,640.000	17,028	XXX	17,028	13,754	3,274			3,274		17,028			0		XXX
85208M 10 2	SPROUTS FARMERS MARKET ORD		08/31/2020	JP MORGAN SECURITIES INC.	230.000	5,369	XXX	6,150	4,451	1,700			1,700		6,150		(782)	(782)		XXX

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
852234 10 3	SQUARE CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	315.000	50,258	XXX	27,147	19,706	7,440			7,440		27,147		23,111	23,111		XXX
852312 30 5	STAAR SURGICAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	3,356	XXX	2,915	2,462	453			453		2,915		441	441		XXX
852857 20 0	STAMPS.COM ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	8,726	XXX	7,470	2,923	4,547			4,547		7,470		1,256	1,256		XXX
854231 10 7	STANDEX INTL ORD		08/31/2020	JP MORGAN SECURITIES INC.	25.000	1,446	XXX	2,667	1,984	683			683		2,667		(1,221)	(1,221)	17	XXX
855244 10 9	STARBUCKS ORD		08/31/2020	Various	2,240.000	182,250	XXX	129,293	196,941	(67,648)			(67,648)		129,293		52,958	52,958	2,124	XXX
857477 10 3	STATE STREET ORD		12/15/2020	Various	1,510.000	110,737	XXX	130,419	119,441	10,978			10,978		130,419		(19,682)	(19,682)	2,254	XXX
858119 10 0	STEEL DYNAMICS ORD		02/21/2020	ITG INC.	725.000	21,516	XXX	32,509	24,679	7,830			7,830		32,509		(10,993)	(10,993)	174	XXX
85858C 10 7	STEMLINE THERAPEUTICS ORD		06/10/2020	CORPORATE ACTION	170.000	1,955	XXX	2,604	1,807	797			797		2,604		(649)	(649)		XXX
858912 10 8	STERICYCLE ORD		08/31/2020	JP MORGAN SECURITIES INC.	120.000	7,692	XXX	6,496	7,657	(1,162)			(1,162)		6,496		1,197	1,197		XXX
85917A 10 0	STERLING BAN ORD		08/31/2020	JP MORGAN SECURITIES INC.	120.000	1,399	XXX	2,683	2,530	154			154		2,683		(1,284)	(1,284)	25	XXX
860630 10 2	STIFEL FINANCIAL ORD		12/17/2020	JP MORGAN SECURITIES INC.	120.000	6,084	XXX	6,145	6,570	(425)			(425)		6,145		(61)	(61)	61	XXX
861025 10 4	STOCK YARDS BANCORP ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	1,502	XXX	1,265	1,437	(172)			(172)		1,265		237	237	19	XXX
86183P 10 2	STONERIDGE ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	202	XXX	315	293	22			22		315		(114)	(114)		XXX
862121 10 0	STORE CAPITAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	225.000	6,082	XXX	6,408	8,379	(1,971)			(1,971)		6,408		(326)	(326)	236	XXX
86272C 10 3	STRATEGIC EDUCATION ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	3,077	XXX	3,887	4,767	(880)			(880)		3,887		(810)	(810)	36	XXX
863667 10 1	STRYKER ORD		08/31/2020	JP MORGAN SECURITIES INC.	395.000	78,269	XXX	63,085	82,926	(19,841)			(19,841)		63,085		15,184	15,184	681	XXX
864159 10 8	STURM RUGER ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	2,480	XXX	1,906	1,646	260			260		1,906		573	573	208	XXX
866674 10 4	SUN COMMUNITIES REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	115.000	17,143	XXX	11,685	17,262	(5,576)			(5,576)		11,685		5,458	5,458	268	XXX
86771W 10 5	SUNRUN ORD		08/31/2020	Adjustment	125.000	7,068	XXX	1,546	1,546				0		1,546		5,522	5,522		XXX
867892 10 1	SUNSTONE HOTEL INVESTORS REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	420.000	3,495	XXX	6,539	5,846	693			693		6,539		(3,044)	(3,044)	269	XXX
868157 30 6	SUPERI ENER SVCS ORD		02/21/2020	ITG INC.	61.000	319	XXX	6,600	301	6,299			6,299		6,600		(6,281)	(6,281)		XXX
868873 10 0	SURMODICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	452	XXX	432	414	17			17		432		21	21		XXX
871237 10 3	SYKES ENTERPRISES ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	165	XXX	137	185	(48)			(48)		137		29	29		XXX
87157D 10 9	SYNAPTICS ORD		08/31/2020	Adjustment	65.000	5,546	XXX	2,503	2,503				0		2,503		3,043	3,043		XXX
871607 10 7	SYNOPSYS ORD		08/31/2020	JP MORGAN SECURITIES INC.	245.000	54,215	XXX	19,703	34,104	(14,401)			(14,401)		19,703		34,512	34,512		XXX
87161C 50 1	SYNOVUS FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	315.000	6,887	XXX	14,345	12,348	1,997			1,997		14,345		(7,459)	(7,459)	302	XXX
87162W 10 0	SYNNEX ORD		12/01/2020	JP MORGAN SECURITIES INC.	160.000	15,818	XXX	12,723	20,608	(7,885)			(7,885)		12,723		3,095	3,095	64	XXX
87165B 10 3	SYNCHRONY FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	1,650.000	40,923	XXX	51,414	59,417	(8,003)			(8,003)		51,414		(10,491)	(10,491)	1,089	XXX
87166B 10 2	SYNEOS HEALTH CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	6,309	XXX	4,783	5,948	(1,165)			(1,165)		4,783		1,526	1,526		XXX
87167A 10 3	SYNTHORX ORD		01/23/2020	CORPORATE ACTION	40.000	2,720	XXX	2,710	2,796	(86)			(86)		2,710		10	10		XXX
871829 10 7	SYSCO ORD		08/31/2020	Various	550.000	37,634	XXX	33,366	47,047	(13,681)			(13,681)		33,366		4,267	4,267	500	XXX
872307 10 3	TCF FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	280.000	7,524	XXX	14,916	13,090	1,826			1,826		14,916		(7,391)	(7,391)		XXX
87240R 10 7	TFS FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	170.000	2,625	XXX	2,684	3,346	(662)			(662)		2,684		(59)	(59)	95	XXX
872540 10 9	TJX ORD		08/31/2020	Various	2,220.000	115,043	XXX	46,697	135,553	(88,856)			(88,856)		46,697		68,346	68,346	511	XXX
872590 10 4	T MOBILE US ORD		08/31/2020	JP MORGAN SECURITIES INC.	235.758	27,480	XXX	16,142	18,488	(2,346)			(2,346)		16,142		11,338	11,338		XXX
87265H 10 9	TRI POINTE GROUP ORD		08/31/2020	Adjustment	80.000	1,350	XXX	960	960				0		960		390	390		XXX
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD		08/31/2020	Various	505.000	61,622	XXX	64,420	55,094	2,489			2,489		64,420		(2,798)	(2,798)		XXX
875372 20 3	TANDEM DIABETES CARE ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	7,326	XXX	2,274	3,875	(1,601)			(1,601)		2,274		5,052	5,052		XXX
876030 10 7	TAPESTRY ORD		08/31/2020	JP MORGAN SECURITIES INC.	525.000	7,729	XXX	25,090	14,159	10,931			10,931		25,090		(17,361)	(17,361)	177	XXX
87612E 10 6	TARGET ORD		08/31/2020	JP MORGAN SECURITIES INC.	495.000	74,844	XXX	42,407	63,464	(21,057)			(21,057)		42,407		32,437	32,437	990	XXX
87612G 10 1	TARGA RESOURCES ORD		12/29/2020	Various	47,090.000	1,209,878	XXX	815,768	1,922,685	78,525		1,185,441	(1,106,917)		815,768		394,110	394,110	56,943	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					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
876664 10 3	TAUBMAN CNTR REIT ORD		12/29/2020	JP MORGAN SECURITIES INC.	230.000	9,443	XXX	12,843	7,151	5,693			5,693		12,843		(3,401)	(3,401)	155	XXX
87724P 10 6	TAYLOR MORRISON HOME ORD		08/31/2020	JP MORGAN SECURITIES INC.	181.000	4,257	XXX	3,048	3,957	(909)			(909)		3,048		1,209	1,209		XXX
87807B 10 7	TC ENERGY ORD	C	12/29/2020	UBS SECURITIES LLC	2,300.000	94,661	XXX	117,557	159,068	(41,511)			(41,511)		117,557		(22,896)	(22,896)	4,070	XXX
878155 10 0	TEAM ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	32	XXX	84	80	4			4		84		(52)	(52)		XXX
878237 10 6	TECHNOLOGY DATA ORD		06/30/2020	CORPORATE ACTION	150.000	21,750	XXX	10,722	21,540	(10,818)			(10,818)		10,722		11,028	11,028		XXX
87874R 10 0	TECHTARGET ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	198	XXX	114	131	(17)			(17)		114		85	85		XXX
87901J 10 5	TEGNA ORD		08/31/2020	Various	505.000	6,760	XXX	7,275	8,428	(1,153)			(1,153)		7,275		(515)	(515)	92	XXX
87918A 10 5	TELADOC HEALTH ORD		11/02/2020	JP MORGAN SECURITIES INC.	90.040	19,418	XXX	6,240	7,535	(1,301)			(1,301)		6,240		13,178	13,178		XXX
879360 10 5	TELEDYNE TECH ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	18,816	XXX	14,035	20,792	(6,758)			(6,758)		14,035		4,781	4,781		XXX
879369 10 6	TELEFLEX ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	27,505	XXX	17,485	26,351	(8,866)			(8,866)		17,485		10,020	10,020	71	XXX
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC.	160.000	3,700	XXX	5,157	4,069	1,088			1,088		5,157		(1,457)	(1,457)	54	XXX
88023U 10 1	TEMPUR SEALY INTERNATIONAL ORD		11/24/2020	JP MORGAN SECURITIES INC.	75.000	6,415	XXX	3,794	(4,959)	8,753			8,753		3,794		2,621	2,621		XXX
88025U 10 9	10X GENOMICS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	10,315	XXX	8,018					0		8,018		2,297	2,297		XXX
88076W 10 3	TERADATA ORD		08/31/2020	JP MORGAN SECURITIES INC.	220.000	5,355	XXX	7,854	5,889	1,965			1,965		7,854		(2,499)	(2,499)		XXX
880770 10 2	TERADYNE ORD		08/31/2020	JP MORGAN SECURITIES INC.	370.000	31,435	XXX	12,584	25,234	(12,650)			(12,650)		12,584		18,852	18,852	74	XXX
88146M 10 1	TERRENO REALTY REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	80.000	4,770	XXX	2,991	4,331	(1,340)			(1,340)		2,991		1,779	1,779	65	XXX
88160R 10 1	TESLA ORD		08/31/2020	Various	865.000	466,100	XXX	69,645	(103,768)	173,412			173,412		69,645		396,455	396,455		XXX
88162G 10 3	TETRA TECH ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	9,230	XXX	6,828	8,616	(1,788)			(1,788)		6,828		2,402	2,402	49	XXX
882508 10 4	TEXAS INSTRUMENTS ORD		08/31/2020	Various	1,650.000	229,212	XXX	152,104	211,679	(59,575)			(59,575)		152,104		77,109	77,109	3,753	XXX
882681 10 9	TEXAS ROADHOUSE ORD		08/31/2020	JP MORGAN SECURITIES INC.	120.000	7,558	XXX	8,105	6,758	1,346			1,346		8,105		(547)	(547)	43	XXX
883203 10 1	TEXTRON ORD		02/21/2020	ITG INC.	1,000.000	47,346	XXX	70,340	44,600	25,740			25,740		70,340		(22,994)	(22,994)	20	XXX
88322Q 10 8	TG THERAPEUTICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	110.000	2,728	XXX	951	1,221	(270)			(270)		951		1,776	1,776		XXX
88337F 10 5	ODP ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	2,337	XXX	2,960					0		2,960		(623)	(623)		XXX
88339J 10 5	TRADE DESK CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	40.000	19,251	XXX	5,157	10,391	(5,234)			(5,234)		5,157		14,094	14,094		XXX
883556 10 2	THERMO FISHER SCIENTIFIC ORD		08/31/2020	JP MORGAN SECURITIES INC.	395.000	169,440	XXX	51,919	128,324	(76,404)			(76,404)		51,919		117,521	117,521	249	XXX
885160 10 1	THOR INDUSTRIES ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	7,082	XXX	5,945	5,572	373			373		5,945		1,137	1,137	90	XXX
88579Y 10 1	3M ORD		12/15/2020	Various	915.000	150,557	XXX	190,900	161,424	29,476			29,476		190,900		(40,343)	(40,343)	3,271	XXX
88642R 10 9	TIDEWATER ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	34	XXX	78	96	(19)			(19)		78		(43)	(43)		XXX
886547 10 8	TIFFANY ORD		02/21/2020	ITG INC.	215.000	28,858	XXX	26,436	28,735	(2,298)			(2,298)		26,436		2,422	2,422	125	XXX
887389 10 4	TIMKEN ORD		08/31/2020	JP MORGAN SECURITIES INC.	125.000	6,773	XXX	5,893	7,039	(1,146)			(1,146)		5,893		880	880	105	XXX
88870P 10 6	TIVO ORD		06/01/2020	Various	480.000	5,928	XXX	5,928	4,070	1,858			1,858		5,928			0		XXX
88870R 10 2	TIVITY HEALTH ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	164	XXX	331	203	128			128		331		(168)	(168)		XXX
889478 10 3	TOLL BROTHERS ORD		08/31/2020	JP MORGAN SECURITIES INC.	295.000	12,452	XXX	9,354	11,655	(2,301)			(2,301)		9,354		3,098	3,098	97	XXX
890110 10 9	TOMPKINS FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	1,985	XXX	2,447	2,745	(298)			(298)		2,447		(462)	(462)	47	XXX
89055F 10 3	TOPBUILD ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	9,996	XXX	3,414	6,700	(3,286)			(3,286)		3,414		6,582	6,582		XXX
891092 10 8	TORO ORD		08/31/2020	JP MORGAN SECURITIES INC.	165.000	12,420	XXX	9,464	13,146	(3,681)			(3,681)		9,464		2,955	2,955	124	XXX
89214P 10 9	TOWNE BANK ORD		08/31/2020	JP MORGAN SECURITIES INC.	110.000	1,949	XXX	3,380	3,060	320			320		3,380		(1,431)	(1,431)	59	XXX
892356 10 6	TRACTOR SUPPLY ORD		08/31/2020	JP MORGAN SECURITIES INC.	225.000	33,484	XXX	20,036	21,024	(988)			(988)		20,036		13,448	13,448	248	XXX
892672 10 6	TRADEWEB MARKETS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	140.000	8,019	XXX	7,557					0		7,557		462	462	11	XXX
893641 10 0	TRANSDIGM GROUP ORD		08/31/2020	Various	70.000	38,231	XXX	24,585	39,200	(14,615)			(14,615)		24,585		13,646	13,646	2,275	XXX
89400J 10 7	TRANSUNION ORD		02/21/2020	ITG INC.	495.000	48,206	XXX	35,501	42,377	(6,876)			(6,876)		35,501		12,704	12,704		XXX
89417E 10 9	TRAVELERS COMPANIES ORD		08/31/2020	Various	360.000	47,123	XXX	39,599	49,302	(9,703)			(9,703)		39,599		7,524	7,524	134	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
894650 10 0	TREDEGAR ORD.		08/31/2020	JP MORGAN SECURITIES INC.	50.000	846	XXX	1,144	1,118	27			27		1,144		(298)	(298)	12	XXX
89469A 10 4	TREEHOUSE FOODS ORD.		08/31/2020	Adjustment	90.000	3,852	XXX	4,141	4,141				0		4,141		(289)	(289)		XXX
89531P 10 5	TREX ORD.		09/15/2020	JP MORGAN SECURITIES INC.	100.000	14,948	XXX	6,951	6,340	611			611		6,951		7,997	7,997		XXX
896095 10 6	TRICO BANKSHRS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	110.000	3,045	XXX	4,157	4,489	(332)			(332)		4,157		(1,112)	(1,112)	48	XXX
896215 20 9	TRIMAS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	85.000	2,148	XXX	2,534	2,670	(136)			(136)		2,534		(386)	(386)		XXX
896239 10 0	TRIMBLE ORD.		08/31/2020	JP MORGAN SECURITIES INC.	425.000	22,271	XXX	17,531	17,718	(187)			(187)		17,531		4,739	4,739		XXX
896288 10 7	TRINET GROUP ORD.		08/31/2020	JP MORGAN SECURITIES INC.	80.000	5,426	XXX	4,330	4,529	(199)			(199)		4,330		1,097	1,097		XXX
896522 10 9	TRINITY INDUSTRIES ORD.		07/16/2020	ITG INC.	370.000	7,623	XXX	10,416	10,176	240			240		10,416		(2,793)	(2,793)	211	XXX
89653L 10 6	BROADMARK REALTY CAPITAL ORD.		08/31/2020	JP MORGAN SECURITIES INC.	220.000	2,154	XXX	2,042					0		2,042		112	112	26	XXX
896749 10 8	TRIPLE S MANAGEMENT CL B ORD.		08/31/2020	JP MORGAN SECURITIES INC.	45.000	837	XXX	1,021	832	189			189		1,021		(184)	(184)		XXX
89678F 10 0	TRISTATE CAPITAL HOLDINGS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	45.000	625	XXX	972	1,175	(203)			(203)		972		(347)	(347)		XXX
89679E 30 0	TRIUMPH BANCORP ORD.		08/31/2020	JP MORGAN SECURITIES INC.	15.000	428	XXX	436	570	(135)			(135)		436		(7)	(7)		XXX
896945 20 1	TRIPADVISOR ORD.		08/31/2020	JP MORGAN SECURITIES INC.	185.000	4,322	XXX	8,845	5,620	3,225			3,225		8,845		(4,523)	(4,523)		XXX
89785L 10 7	TRUECAR ORD.		08/31/2020	JP MORGAN SECURITIES INC.	20.000	94	XXX	102	95	7			7		102		(8)	(8)		XXX
89785X 10 1	TRUEBLUE ORD.		08/31/2020	JP MORGAN SECURITIES INC.	90.000	1,522	XXX	2,213	2,165	48			48		2,213		(691)	(691)		XXX
898202 10 6	TRUPANION ORD.		08/31/2020	JP MORGAN SECURITIES INC.	55.000	3,450	XXX	1,650	2,060	(410)			(410)		1,650		1,800	1,800		XXX
89832Q 10 9	TRUIST FINANCIAL ORD.		08/31/2020	JP MORGAN SECURITIES INC.	1,770.000	68,679	XXX	92,401	99,686	(7,285)			(7,285)		92,401		(23,722)	(23,722)	2,389	XXX
898349 10 5	TRUSTCO BANK ORD.		08/31/2020	JP MORGAN SECURITIES INC.	405.000	2,411	XXX	3,106	3,511	(405)			(405)		3,106		(695)	(695)	83	XXX
898402 10 2	TRUSTMARK ORD.		08/31/2020	JP MORGAN SECURITIES INC.	125.000	2,934	XXX	4,288	4,314	(26)			(26)		4,288		(1,354)	(1,354)	86	XXX
898697 20 6	TUCOWS ORD.	C	08/31/2020	JP MORGAN SECURITIES INC.	20.000	1,264	XXX	1,220	1,236	(16)			(16)		1,220		44	44		XXX
899896 10 4	TUPPERWARE BRANDS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	5.000	81	XXX	156	43	113			113		156		(74)	(74)		XXX
90041T 10 8	TURNING POINT THERAPEUTICS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	50.000	3,909	XXX	2,471					0		2,471		1,437	1,437		XXX
901109 10 8	TUTOR PERINI ORD.		08/31/2020	JP MORGAN SECURITIES INC.	10.000	125	XXX	155	129	27			27		155		(30)	(30)		XXX
90138F 10 2	TWILIO CL A ORD.		08/31/2020	JP MORGAN SECURITIES INC.	150.000	40,462	XXX	33,392					0		33,392		7,070	7,070		XXX
90184L 10 2	TWITTER ORD.		08/31/2020	JP MORGAN SECURITIES INC.	1,080.000	43,817	XXX	31,622	34,614	(2,992)			(2,992)		31,622		12,195	12,195		XXX
90187B 40 8	TWO HARBORS INVESTMENT REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	160.000	871	XXX	2,620	2,339	281			281		2,620		(1,749)	(1,749)	94	XXX
902104 10 8	II VI ORD.		08/31/2020	Adjustment	115.000	5,117	XXX	4,510	4,510				0		4,510		606	606		XXX
90214J 10 1	2U ORD.		08/31/2020	JP MORGAN SECURITIES INC.	60.000	2,483	XXX	4,201	1,439	2,762			2,762		4,201		(1,718)	(1,718)		XXX
902252 10 5	TYLER TECHNOLOGIES ORD.		08/31/2020	Various	55.000	18,612	XXX	12,091	16,501	(4,410)			(4,410)		12,091		6,521	6,521		XXX
902494 10 3	TYSON FOODS CL A ORD.		08/31/2020	Various	465.000	34,156	XXX	29,221	42,334	(13,113)			(13,113)		29,221		4,935	4,935	170	XXX
902653 10 4	UDR REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	395.000	13,747	XXX	15,926	18,447	(2,520)			(2,520)		15,926		(2,180)	(2,180)	420	XXX
902681 10 5	UGI ORD.		08/31/2020	JP MORGAN SECURITIES INC.	210.000	7,250	XXX	11,670	9,484	2,186			2,186		11,670		(4,420)	(4,420)	206	XXX
902788 10 8	UMB FINANCIAL ORD.		08/31/2020	JP MORGAN SECURITIES INC.	80.000	4,297	XXX	5,798	5,491	306			306		5,798		(1,501)	(1,501)	74	XXX
90278Q 10 8	UFP INDUSTRIES ORD.		08/31/2020	JP MORGAN SECURITIES INC.	105.000	6,231	XXX	3,604	5,009	(1,405)			(1,405)		3,604		2,627	2,627	26	XXX
902973 30 4	US BANCORP ORD.		08/31/2020	Various	2,735.000	106,517	XXX	136,552	162,158	(25,606)			(25,606)		136,552		(30,035)	(30,035)	3,123	XXX
903002 10 3	UMH PROPERTIES REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	70.000	1,017	XXX	1,002	1,101	(99)			(99)		1,002		15	15	38	XXX
90328M 10 7	USANA HEALTH SCIENCES ORD.		08/31/2020	JP MORGAN SECURITIES INC.	25.000	1,960	XXX	2,746	1,964	783			783		2,746		(786)	(786)		XXX
90328S 50 0	USA TECHNOLOGIES ORD.		08/31/2020	JP MORGAN SECURITIES INC.	250.000	2,286	XXX	1,857	1,733	125			125		1,857		429	429		XXX
90346E 10 3	US SILICA HOLDINGS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	15.000	67	XXX	308	92	216			216		308		(241)	(241)	1	XXX
90353T 10 0	UBER TECHNOLOGIES ORD.		08/31/2020	JP MORGAN SECURITIES INC.	1,955.000	65,731	XXX	63,341					0		63,341		2,390	2,390		XXX
90353W 10 3	UBIQUITI ORD.		08/31/2020	Various	40.000	6,453	XXX	3,513	7,559	(4,046)			(4,046)		3,513		2,941	2,941	14	XXX
90384S 30 3	ULTA BEAUTY ORD.		08/31/2020	JP MORGAN SECURITIES INC.	80.000	18,573	XXX	22,055	20,251	1,804			1,804		22,055		(3,482)	(3,482)		XXX

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
90385V 10 7	ULTRA CLEAN HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	123	XXX	70	117	(48)			(48)		70		53	53		XXX
90400D 10 8	ULTRAGENYX PHARMACEUTICAL ORD		08/31/2020	Adjustment	50.000	4,253	XXX	3,557	3,557				0		3,557		696	696		XXX
904214 10 3	UMPQUA HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	375.000	4,227	XXX	7,819	6,638	1,181			1,181		7,819		(3,592)	(3,592)	236	XXX
904311 10 7	UNDER ARMOUR CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	315.000	3,088	XXX	6,114	6,804	(690)			(690)		6,114		(3,026)	(3,026)		XXX
904311 20 6	UNDER ARMOUR CL C ORD		08/31/2020	JP MORGAN SECURITIES INC.	325.000	2,874	XXX	5,762	6,234	(471)			(471)		5,762		(2,889)	(2,889)		XXX
904708 10 4	UNIFIRST ORD		08/31/2020	JP MORGAN SECURITIES INC.	30.000	5,778	XXX	5,004	6,059	(1,056)			(1,056)		5,004		775	775	23	XXX
907818 10 8	UNION PACIFIC ORD		08/31/2020	Various	1,335.000	246,632	XXX	174,553	241,355	(66,802)			(66,802)		174,553		72,079	72,079	3,429	XXX
909218 10 9	UNIT ORD		12/31/2020	Various	210.000	5,708	XXX	5,708	146	5,562			5,562		5,708			0		XXX
909839 10 2	UNITED COMMUNITY FINANCIAL ORD		01/31/2020	Various	200.000	1,943	XXX	1,943	2,332	(389)			(389)		1,943			0		XXX
909907 10 7	UNITED BANKSHARES ORD		08/31/2020	JP MORGAN SECURITIES INC.	220.700	5,767	XXX	7,967	8,532	(565)			(565)		7,967		(2,200)	(2,200)	231	XXX
910340 10 8	UNITED FIRE GROUP ORD		08/31/2020	JP MORGAN SECURITIES INC.	45.000	1,133	XXX	2,180	1,968	212			212		2,180		(1,047)	(1,047)	30	XXX
911312 10 6	UNITED PARCEL SERVICE CL B ORD		08/31/2020	JP MORGAN SECURITIES INC.	795.000	130,069	XXX	91,953	93,063	(1,110)			(1,110)		91,953		38,116	38,116	2,409	XXX
911363 10 9	UNITED RENTAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	125.000	22,130	XXX	19,094	20,846	(1,753)			(1,753)		19,094		3,036	3,036		XXX
912008 10 9	US FOODS ORD		08/31/2020	JP MORGAN SECURITIES INC.	365.000	8,885	XXX	10,778	15,290	(4,511)			(4,511)		10,778		(1,894)	(1,894)		XXX
912909 10 8	US STEEL ORD		08/31/2020	JP MORGAN SECURITIES INC.	210.000	1,643	XXX	6,138	2,396	3,742			3,742		6,138		(4,496)	(4,496)	6	XXX
913017 10 9	UNITED TECHNOLOGIES ORD		04/03/2020	ITG INC.	3,495.996	278,839	XXX	273,767	523,560	(249,793)			(249,793)		273,767		5,072	5,072	2,570	XXX
91307C 10 2	UNITED THERAPEUTICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	7,487	XXX	8,763	6,166	2,597			2,597		8,763		(1,276)	(1,276)		XXX
91324P 10 2	UNITEDHEALTH GRP ORD		08/31/2020	JP MORGAN SECURITIES INC.	940.000	293,783	XXX	204,133	276,341	(72,208)			(72,208)		204,133		89,650	89,650	2,190	XXX
913259 10 7	UNITIL ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	2,531	XXX	3,593	3,709	(117)			(117)		3,593		(1,061)	(1,061)	68	XXX
913456 10 9	UNIVERSAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	35.000	1,519	XXX	2,319	1,997	322			322		2,319		(800)	(800)	80	XXX
91347P 10 5	UNIVERSAL DISPLAY ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	13,162	XXX	8,726	15,455	(6,730)			(6,730)		8,726		4,436	4,436	23	XXX
913483 10 3	UNIVERSAL ELECTRONICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	205	XXX	223	261	(38)			(38)		223		(18)	(18)		XXX
91359E 10 5	UNVL HEALTH RTY REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	25.000	1,668	XXX	1,870	2,934	(1,064)			(1,064)		1,870		(202)	(202)	34	XXX
91359V 10 7	UNIVERSAL INSURANCE HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	1,113	XXX	2,906	1,679	1,227			1,227		2,906		(1,794)	(1,794)	29	XXX
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD.		08/31/2020	JP MORGAN SECURITIES INC.	120.000	13,241	XXX	15,310	17,215	(1,906)			(1,906)		15,310		(2,069)	(2,069)	24	XXX
915271 10 0	UNIVEST FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	120.000	1,930	XXX	3,150	3,214	(63)			(63)		3,150		(1,221)	(1,221)	72	XXX
91529Y 10 6	UNUM ORD		12/15/2020	Various	830.000	17,333	XXX	33,051	24,203	8,848			8,848		33,051		(15,718)	(15,718)	844	XXX
917047 10 2	URBAN OUTFITTERS ORD		08/31/2020	JP MORGAN SECURITIES INC.	135.000	3,177	XXX	5,385	3,749	1,636			1,636		5,385		(2,208)	(2,208)		XXX
917286 20 5	URSTADT BIDDLE CL A REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	511	XXX	1,155	1,366	(211)			(211)		1,155		(644)	(644)	35	XXX
918204 10 8	VF ORD		08/31/2020	JP MORGAN SECURITIES INC.	590.000	38,787	XXX	20,556	58,799	(38,243)			(38,243)		20,556		18,231	18,231	566	XXX
91879Q 10 9	VAIL RESORTS ORD		02/21/2020	ITG INC.	130.000	32,715	XXX	31,892	31,178	714			714		31,892		823	823	229	XXX
91913Y 10 0	VALERO ENERGY ORD		08/31/2020	Various	1,270.000	96,931	XXX	146,901	118,936	27,965			27,965		146,901		(49,970)	(49,970)	1,784	XXX
92047W 10 1	VALVOLINE ORD		08/31/2020	JP MORGAN SECURITIES INC.	240.000	4,894	XXX	5,112	5,138	(26)			(26)		5,112		(218)	(218)	81	XXX
92214X 10 6	VAREX IMAGING ORD		08/31/2020	JP MORGAN SECURITIES INC.	10.000	111	XXX	343	298	44			44		343		(232)	(232)		XXX
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC.	160.000	27,785	XXX	16,865	22,722	(5,856)			(5,856)		16,865		10,920	10,920		XXX
922280 10 2	VARONIS SYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC.	40.000	4,941	XXX	2,541	3,108	(568)			(568)		2,541		2,400	2,400		XXX
922417 10 0	VEECO INSTRUMENTS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	59	XXX	62	73	(11)			(11)		62		(3)	(3)		XXX
92242T 10 1	VECTRUS ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	651	XXX	608	769	(161)			(161)		608		43	43		XXX
922475 10 8	VEEVA SYSTEMS ORD		08/31/2020	JP MORGAN SECURITIES INC.	175.000	49,395	XXX	16,506	24,616	(8,110)			(8,110)		16,506		32,889	32,889		XXX
92276F 10 0	VENTAS REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	575.000	23,691	XXX	31,573	33,201	(1,628)			(1,628)		31,573		(7,882)	(7,882)	1,170	XXX
92339V 10 0	VEREIT ORD		12/18/2020	JP MORGAN SECURITIES INC.	3,920.000	27,657	XXX	28,420	36,221	(7,801)			(7,801)		28,420		(763)	(763)	1,572	XXX
92343E 10 2	VERISIGN ORD		02/21/2020	ITG INC.	290.000	59,770	XXX	42,929	55,877	(12,949)			(12,949)		42,929		16,841	16,841		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
92343V 10 4	VERIZON COMMUNICATIONS ORD.		08/31/2020	Various	4,110.000	242,617	XXX	226,050	252,354	(26,304)			(26,304)		226,050		16,567	16,567	6,501	XXX
92343X 10 0	VERINT SYSTEMS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	105.000	4,993	XXX	4,916	5,813	(897)			(897)		4,916		77	77		XXX
92345Y 10 6	VERISK ANALYTICS ORD.		08/31/2020	Various	475.000	75,151	XXX	39,562	70,937	(31,375)			(31,375)		39,562		35,590	35,590	153	XXX
92531L 20 7	VERSO CL A ORD.		08/31/2020	JP MORGAN SECURITIES INC.	70.000	917	XXX	900	1,262	(363)			(363)		900		18	18	7	XXX
92532F 10 0	VERTEX PHARMACEUTICALS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	430.000	120,016	XXX	79,838	94,149	(14,310)			(14,310)		79,838		40,178	40,178		XXX
92552V 10 0	VIASAT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	90.000	3,578	XXX	5,656	6,588	(932)			(932)		5,656		(2,078)	(2,078)		XXX
925550 10 5	VIAVI SOLUTIONS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	385.000	5,131	XXX	4,647	5,775	(1,128)			(1,128)		4,647		484	484		XXX
92556H 20 6	VIACOMCBS CL B ORD.		02/21/2020	ITG INC.	1,686.000	47,624	XXX	94,787	70,778	24,009			24,009		94,787		(47,163)	(47,163)	405	XXX
92556V 10 6	MYLAN ORD.	C	11/17/2020	CORPORATE ACTION	0.991	16	XXX	7					0		7		8	8		XXX
925652 10 9	VICI PPTYS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	405.000	9,044	XXX	8,712	10,348	(1,636)			(1,636)		8,712		333	333	361	XXX
92686J 10 6	VIKING THERAPEUTICS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	10.000	67	XXX	83	80	3			3		83		(16)	(16)		XXX
92764N 10 2	VIR BIOTECHNOLOGY ORD.		08/31/2020	JP MORGAN SECURITIES INC.	80.000	3,238	XXX	3,916					0		3,916		(678)	(678)		XXX
92823T 10 8	VIRNETX HOLDING ORD.		08/31/2020	JP MORGAN SECURITIES INC.	5.000	25	XXX	30	19	11			11		30		(5)	(5)	5	XXX
92826C 83 9	VISA CL A ORD.		08/31/2020	Various	1,880.000	396,942	XXX	227,691	353,252	(125,561)			(125,561)		227,691		169,250	169,250	1,395	XXX
928298 10 8	VISHAY INTERTECH ORD.		08/31/2020	JP MORGAN SECURITIES INC.	225.000	3,596	XXX	4,241	4,790	(549)			(549)		4,241		(645)	(645)	43	XXX
928377 10 0	VISTA OUTDOOR ORD.		08/31/2020	JP MORGAN SECURITIES INC.	15.000	291	XXX	95	112	(17)			(17)		95		196	196		XXX
92840M 10 2	VISTRA ORD.		08/31/2020	JP MORGAN SECURITIES INC.	525.000	10,092	XXX	13,293	12,070	1,223			1,223		13,293		(3,201)	(3,201)	142	XXX
92857F 10 7	VOCERA COMMUNICATIONS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	5.000	140	XXX	160	104	56			56		160		(20)	(20)		XXX
92886T 20 1	VONAGE HOLDINGS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	350.000	4,005	XXX	4,879	2,587	2,293			2,293		4,879		(874)	(874)		XXX
929042 10 9	VORNADO REALTY REIT ORD.		12/15/2020	ITG INC.	690.000	37,700	XXX	49,497	45,885	3,612			3,612		49,497		(11,797)	(11,797)	2,231	XXX
929089 10 0	VOYA FINANCIAL ORD.		08/31/2020	JP MORGAN SECURITIES INC.	350.000	18,165	XXX	18,081	21,343	(3,262)			(3,262)		18,081		84	84	158	XXX
929160 10 9	VULCAN MATERIALS ORD.		02/21/2020	ITG INC.	460.000	61,610	XXX	50,214	66,235	(16,022)			(16,022)		50,214		11,396	11,396		XXX
929236 10 7	WD-40 ORD.		08/31/2020	JP MORGAN SECURITIES INC.	20.000	4,087	XXX	3,240	3,883	(643)			(643)		3,240		847	847	40	XXX
92927K 10 2	WABCO HOLDINGS ORD.	C	05/29/2020	CORPORATE ACTION	210.000	28,665	XXX	24,154	28,455	(4,301)			(4,301)		24,154		4,511	4,511		XXX
929328 10 2	WSFS FINANCIAL ORD.		08/31/2020	JP MORGAN SECURITIES INC.	5.000	146	XXX	240	220	20			20		240		(94)	(94)	2	XXX
92936U 10 9	W P CAREY REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	240.000	16,647	XXX	18,377	19,210	(833)			(833)		18,377		(1,730)	(1,730)	749	XXX
92939U 10 6	WEC ENERGY GROUP ORD.		08/31/2020	Various	530.000	51,498	XXX	36,607	48,882	(12,275)			(12,275)		36,607		14,891	14,891	759	XXX
929566 10 7	WABASH NATL ORD.		08/31/2020	JP MORGAN SECURITIES INC.	20.000	244	XXX	325	294	32			32		325		(81)	(81)	5	XXX
929740 10 8	WABTEC ORD.		12/15/2020	ITG INC.	512.000	39,004	XXX	51,469	39,834	11,635			11,635		51,469		(12,465)	(12,465)	181	XXX
930059 10 0	WADDELL REED FINANCIAL CL A ORD.		08/31/2020	JP MORGAN SECURITIES INC.	55.000	866	XXX	1,153	920	234			234		1,153		(288)	(288)	41	XXX
931142 10 3	WALMART ORD.		08/31/2020	JP MORGAN SECURITIES INC.	1,370.000	190,210	XXX	110,318	162,811	(52,493)			(52,493)		110,318		79,892	79,892	2,946	XXX
931427 10 8	WALGREEN BOOTS ALLIANCE ORD.		10/20/2020	Various	615.000	23,213	XXX	45,246	36,260	8,985			8,985		45,246		(22,032)	(22,032)	850	XXX
93148P 10 2	WALKER & DUNLOP ORD.		08/31/2020	JP MORGAN SECURITIES INC.	45.000	2,465	XXX	2,229	2,911	(682)			(682)		2,229		236	236	49	XXX
93627C 10 1	WARRIOR MET COAL ORD.		08/31/2020	JP MORGAN SECURITIES INC.	15.000	232	XXX	392	317	75			75		392		(160)	(160)	2	XXX
938824 10 9	WASHINGTON FEDERAL ORD.		08/31/2020	JP MORGAN SECURITIES INC.	160.000	3,751	XXX	5,101	5,864	(763)			(763)		5,101		(1,350)	(1,350)	106	XXX
93964W 10 8	WASHINGTON PRIME GROUP ORD.		08/31/2020	JP MORGAN SECURITIES INC.	750.000	504	XXX	5,085	2,730	2,355			2,355		5,085		(4,581)	(4,581)	94	XXX
939653 10 1	WASHINGTON REIT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	125.000	2,741	XXX	3,680	3,648	33			33		3,680		(939)	(939)	113	XXX
940610 10 8	WASHINGTON TRUST BANCORP ORD.		08/31/2020	JP MORGAN SECURITIES INC.	25.000	834	XXX	1,304	1,345	(41)			(41)		1,304		(470)	(470)	38	XXX
94106L 10 9	WASTE MANAGEMENT ORD.		08/31/2020	JP MORGAN SECURITIES INC.	310.000	35,337	XXX	22,762	35,328	(12,565)			(12,565)		22,762		12,575	12,575	338	XXX
941848 10 3	WATERS ORD.		08/31/2020	JP MORGAN SECURITIES INC.	125.000	27,031	XXX	15,114	29,206	(14,092)			(14,092)		15,114		11,917	11,917		XXX
942749 10 2	WATTS INDUSTRIES CL A ORD.		08/31/2020	JP MORGAN SECURITIES INC.	50.000	4,787	XXX	3,876	4,988	(1,113)			(1,113)		3,876		912	912	35	XXX

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
94419L 10 1	WAYFAIR CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	80.000	23,724	XXX	10,218	7,230	2,988			2,988		10,218		13,506	13,506		XXX
947890 10 9	WEBSTER FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	155.000	4,261	XXX	9,647	8,271	1,376			1,376		9,647		(5,386)	(5,386)	186	XXX
948741 10 3	WEINGARTEN RLTY REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	45.000	786	XXX	1,426	1,406	20			20		1,426		(640)	(640)	26	XXX
94946T 10 6	WELLCARE HEALTH ORD		01/23/2020	Unknown	200.000	69,982	XXX	62,238	66,042	(3,804)			(3,804)		62,238		7,744	7,744		XXX
949746 10 1	WELLS FARGO ORD		10/20/2020	Various	11,238.000	305,167	XXX	601,683	604,604	(2,922)			(2,922)		601,683		(296,515)	(296,515)	11,553	XXX
95040Q 10 4	WELLTOWER ORD		08/31/2020	JP MORGAN SECURITIES INC.	535.000	30,769	XXX	34,235	43,752	(9,518)			(9,518)		34,235		(3,466)	(3,466)	1,118	XXX
95058W 10 0	WENDYS ORD		08/31/2020	JP MORGAN SECURITIES INC.	345.000	7,222	XXX	6,027	7,662	(1,635)			(1,635)		6,027		1,194	1,194	76	XXX
950755 10 8	WERNER ENTERPRISES ORD		08/31/2020	JP MORGAN SECURITIES INC.	50.000	2,300	XXX	1,704	1,820	(116)			(116)		1,704		597	597	14	XXX
95082P 10 5	WESCO INTL ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.764	4,713	XXX	5,834	5,984	(150)			(150)		5,834		(1,122)	(1,122)		XXX
95123P 10 6	WEST BANCORPORATION ORD		08/31/2020	JP MORGAN SECURITIES INC.	65.000	1,143	XXX	1,640	1,666	(26)			(26)		1,640		(496)	(496)	41	XXX
955306 10 5	WEST PHARM SVC ORD		08/31/2020	JP MORGAN SECURITIES INC.	125.000	35,493	XXX	14,404	18,791	(4,388)			(4,388)		14,404		21,090	21,090	60	XXX
957090 10 3	WESTAMERICA BANCORPORATION ORD		08/31/2020	JP MORGAN SECURITIES INC.	40.000	2,434	XXX	2,440	2,711	(270)			(270)		2,440		(6)	(6)	49	XXX
95790D 10 5	WESTERN ASSET MORTGAGE CAP REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	226	XXX	991	1,033	(42)			(42)		991		(765)	(765)	31	XXX
958102 10 5	WESTERN DIGITAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	520.000	19,974	XXX	28,304	33,004	(4,701)			(4,701)		28,304		(8,330)	(8,330)	520	XXX
958669 10 3	WESTERN MIDSTREAM PARTNERS COM UNIT		12/29/2020	Citigroup Global Markets Inc. NY	38,000.000	520,771	XXX	344,660	748,220	584,655		988,215	(403,560)		344,660		176,111	176,111	59,090	XXX
959802 10 9	WESTERN UNION ORD		08/31/2020	JP MORGAN SECURITIES INC.	855.000	20,163	XXX	15,754	22,897	(7,143)			(7,143)		15,754		4,409	4,409	385	XXX
960413 10 2	WESTLAKE CHEM ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	297	XXX	403	351	52			52		403		(107)	(107)	4	XXX
96145D 10 5	WESTROCK ORD		08/31/2020	JP MORGAN SECURITIES INC.	430.000	13,038	XXX	19,462	18,451	1,011			1,011		19,462		(6,423)	(6,423)	372	XXX
96208T 10 4	WEX ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	9,582	XXX	11,284	12,568	(1,284)			(1,284)		11,284		(1,702)	(1,702)		XXX
962166 10 4	WEYERHAEUSER REIT		08/31/2020	JP MORGAN SECURITIES INC.	1,330.000	40,301	XXX	40,618	40,166	452			452		40,618		(317)	(317)	452	XXX
963320 10 6	WHIRLPOOL ORD		08/31/2020	JP MORGAN SECURITIES INC.	110.000	19,548	XXX	11,694	16,228	(4,534)			(4,534)		11,694		7,854	7,854	396	XXX
966084 20 4	WHITESTONE REIT ORD		08/31/2020	JP MORGAN SECURITIES INC.	70.000	450	XXX	888	953	(65)			(65)		888		(439)	(439)	35	XXX
966387 40 9	WHITING PETROLEUM ORD		02/21/2020	ITG INC.	370.000	1,013	XXX	16,835	2,716	14,119			14,119		16,835		(15,822)	(15,822)		XXX
968223 20 6	JOHN WILEY SONS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	1,740	XXX	3,534	2,669	865			865		3,534		(1,793)	(1,793)	56	XXX
969457 10 0	WILLIAMS ORD		12/29/2020	Various	93,665.000	1,886,301	XXX	1,958,005	2,221,734	466,417		730,146	(263,729)		1,958,005		(71,704)	(71,704)	148,292	XXX
969904 10 1	WILLIAMS SONOMA ORD		08/31/2020	JP MORGAN SECURITIES INC.	155.000	13,601	XXX	9,543	11,383	(1,840)			(1,840)		9,543		4,058	4,058	223	XXX
971378 10 4	WILLSCOT MOBILE MINI HOLDIN CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	272.000	4,867	XXX	3,705					0		3,705		1,162	1,162		XXX
974155 10 3	WINGSTOP ORD		08/31/2020	JP MORGAN SECURITIES INC.	45.000	7,352	XXX	3,135	3,880	(745)			(745)		3,135		4,217	4,217	16	XXX
974637 10 0	WINNEBAGO INDS ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	3,238	XXX	2,318	3,179	(860)			(860)		2,318		920	920	20	XXX
97650W 10 8	WINTRUST FINANCIAL ORD		08/31/2020	JP MORGAN SECURITIES INC.	15.000	653	XXX	1,366	1,064	302			302		1,366		(713)	(713)	13	XXX
978097 10 3	WOLVERINE WORLD WIDE ORD		08/31/2020	JP MORGAN SECURITIES INC.	50.000	1,249	XXX	1,812	1,687	125			125		1,812		(563)	(563)	15	XXX
980745 10 3	WOODWARD ORD		08/31/2020	JP MORGAN SECURITIES INC.	85.000	7,283	XXX	6,584	10,067	(3,483)			(3,483)		6,584		699	699	38	XXX
98138H 10 1	WORKDAY CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	185.000	44,344	XXX	24,361	30,423	(6,062)			(6,062)		24,361		19,983	19,983		XXX
981475 10 6	WORLD FUEL SERVICES ORD		08/31/2020	JP MORGAN SECURITIES INC.	120.000	3,167	XXX	3,360	5,210	(1,850)			(1,850)		3,360		(193)	(193)	36	XXX
981811 10 2	WORTHINGTON INDS ORD		08/31/2020	JP MORGAN SECURITIES INC.	75.000	3,114	XXX	3,254	3,164	91			91		3,254		(140)	(140)	36	XXX
98212B 10 3	WPX ENERGY ORD		12/15/2020	Various	1,600.000	11,225	XXX	32,400	21,984	10,416			10,416		32,400		(21,175)	(21,175)		XXX
98310W 10 8	WYNDHAM DESTINATIONS ORD		08/31/2020	JP MORGAN SECURITIES INC.	200.000	5,796	XXX	7,838	10,338	(2,500)			(2,500)		7,838		(2,042)	(2,042)	200	XXX
98311A 10 5	WYNDHAM HOTELS RESORTS ORD		08/31/2020	JP MORGAN SECURITIES INC.	180.000	9,423	XXX	9,499	11,306	(1,807)			(1,807)		9,499		(75)	(75)	72	XXX
983134 10 7	WYNN RESORTS ORD		08/31/2020	JP MORGAN SECURITIES INC.	185.000	16,177	XXX	22,009	25,691	(3,682)			(3,682)		22,009		(5,833)	(5,833)	185	XXX
983793 10 0	XPO LOGISTICS ORD		08/31/2020	JP MORGAN SECURITIES INC.	290.000	25,596	XXX	31,335	23,113	8,222			8,222		31,335		(5,739)	(5,739)		XXX
98389B 10 0	XCEL ENERGY ORD		08/31/2020	JP MORGAN SECURITIES INC.	710.000	49,321	XXX	34,424	45,078	(10,654)			(10,654)		34,424		14,897	14,897	898	XXX
98390M 10 3	XPERI HOLDING ORD		06/02/2020	CORPORATE ACTION	0.400	5	XXX	11					0		11		(6)	(6)		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					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
983919 10 1	XILINX ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	515.000	45,647	XXX	35,727	50,352	(14,625)			(14,625)		35,727		9,920	9,920	191	XXX
98419M 10 0	XYLEM ORD		08/31/2020	JP MORGAN SECURITIES INC.	310.000	24,853	XXX	23,443	24,425	(982)			(982)		23,443		1,410	1,410	242	XXX
98421M 10 6	XEROX HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	485.000	9,143	XXX	12,717	17,882	(5,165)			(5,165)		12,717		(3,573)	(3,573)	364	XXX
985817 10 5	YELP ORD		08/31/2020	JP MORGAN SECURITIES INC.	160.000	3,698	XXX	7,142	5,573	1,570			1,570		7,142		(3,444)	(3,444)		XXX
987184 10 8	YORK WATER ORD		08/31/2020	JP MORGAN SECURITIES INC.	50.000	2,280	XXX	1,786	2,306	(520)			(520)		1,786		495	495	27	XXX
988498 10 1	YUM BRANDS ORD		08/31/2020	Various	410.000	41,323	XXX	34,957	41,299	(6,342)			(6,342)		34,957		6,366	6,366	329	XXX
98850P 10 9	YUM CHINA ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	660.000	38,083	XXX	22,097	31,687	(9,590)			(9,590)		22,097		15,986	15,986	79	XXX
98919V 10 5	ZAYO GROUP HOLDINGS ORD		03/09/2020	CORPORATE ACTION	690.000	24,150	XXX	22,660	23,909	(1,249)			(1,249)		22,660		1,490	1,490		XXX
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	25,786	XXX	14,165	22,990	(8,825)			(8,825)		14,165		11,621	11,621		XXX
98936J 10 1	ZENDESK ORD		08/31/2020	JP MORGAN SECURITIES INC.	160.000	15,419	XXX	10,128	12,261	(2,133)			(2,133)		10,128		5,291	5,291		XXX
98954M 10 1	ZILLOW GROUP CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	90.000	7,674	XXX	3,555	4,117	(562)			(562)		3,555		4,119	4,119		XXX
98954M 20 0	ZILLOW GROUP CL C ORD		08/31/2020	JP MORGAN SECURITIES INC.	180.000	15,435	XXX	7,103	8,269	(1,166)			(1,166)		7,103		8,332	8,332		XXX
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD		08/31/2020	Various	340.000	49,959	XXX	43,153	50,891	(7,738)			(7,738)		43,153		6,806	6,806	185	XXX
989701 10 7	ZIONS BANCORPORATION ORD		08/31/2020	JP MORGAN SECURITIES INC.	400.000	12,861	XXX	20,672	20,768	(96)			(96)		20,672		(7,811)	(7,811)	408	XXX
98978V 10 3	ZOETIS CL A ORD		08/31/2020	Various	600.000	92,478	XXX	55,536	79,410	(23,874)			(23,874)		55,536		36,942	36,942	280	XXX
98980G 10 2	ZSCALER ORD		08/31/2020	JP MORGAN SECURITIES INC.	100.000	14,333	XXX	6,763	4,650	2,113			2,113		6,763		7,570	7,570		XXX
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	160.000	52,014	XXX	39,963					0		39,963		12,050	12,050		XXX
989817 10 1	ZUMIEZ ORD		08/31/2020	JP MORGAN SECURITIES INC.	40.000	1,027	XXX	1,265	1,382	(117)			(117)		1,265		(238)	(238)		XXX
98986T 10 8	ZYNGA CL A ORD		08/31/2020	JP MORGAN SECURITIES INC.	1,040.000	9,414	XXX	4,545	6,365	(1,820)			(1,820)		4,545		4,870	4,870		XXX
G0084W 10 1	ADIENT ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	170.000	2,946	XXX	5,678	3,613	2,066			2,066		5,678		(2,732)	(2,732)		XXX
G0129K 10 4	AIRCASTLE ORD		03/27/2020	CORPORATE ACTION	220.000	7,040	XXX	4,677	7,042	(2,365)			(2,365)		4,677		2,363	2,363	70	XXX
G01767 10 5	ALKERMES ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	255.000	4,216	XXX	11,019	5,202	5,817			5,817		11,019		(6,803)	(6,803)		XXX
G0176J 10 9	ALLEGION ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	170.000	17,575	XXX	14,897	21,172	(6,275)			(6,275)		14,897		2,678	2,678	109	XXX
G0177J 10 8	ALLERGAN ORD	C	05/08/2020	Various	1,410.000	271,923	XXX	265,281	269,550	(4,269)			(4,269)		265,281		6,642	6,642	1,980	XXX
G02602 10 3	AMDOCS ORD		02/21/2020	ITG INC.	470.000	34,374	XXX	29,900	33,929	(4,029)			(4,029)		29,900		4,473	4,473	134	XXX
G037AX 10 1	AMBARELLA ORD		08/31/2020	JP MORGAN SECURITIES INC.	55.000	2,898	XXX	2,398	3,331	(933)			(933)		2,398		500	500		XXX
G0403H 10 8	AON CL A ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	200.000	39,996	XXX	27,428	41,658	(14,230)			(14,230)		27,428		12,568	12,568	264	XXX
G0408V 10 2	AON CL A ORD	C	02/21/2020	ITG INC.	220.000	50,928	XXX	32,949	45,824	(12,874)			(12,874)		32,949		17,979	17,979	97	XXX
G0450A 10 5	ARCH CAPITAL GROUP ORD	C	02/21/2020	ITG INC.	770.000	36,272	XXX	23,436	33,025	(9,589)			(9,589)		23,436		12,836	12,836		XXX
G0464B 10 7	ARGO GROUP INTERNATIONAL HLDGS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	60.000	2,228	XXX	3,785	3,945	(160)			(160)		3,785		(1,557)	(1,557)	56	XXX
G0585R 10 6	ASSURED GUARANTY ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	240.000	5,146	XXX	10,255	11,765	(1,510)			(1,510)		10,255		(5,109)	(5,109)	144	XXX
G06242 10 4	ATLASSIAN CL A ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	135.000	25,886	XXX	12,552	16,246	(3,694)			(3,694)		12,552		13,334	13,334		XXX
G0684D 10 7	ATHENE HOLDING CL A ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	375.000	13,707	XXX	19,444	17,636	1,808			1,808		19,444		(5,737)	(5,737)		XXX
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	90.000	4,298	XXX	4,737	5,350	(612)			(612)		4,737		(440)	(440)	111	XXX
G0750C 10 8	AXALTA COATING SYSTEMS ORD		08/31/2020	Various	840.000	20,518	XXX	23,730	25,536	(1,806)			(1,806)		23,730		(3,212)	(3,212)		XXX
G0772R 20 8	BANK NT BUTTERFIELD AND SON ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	5.000	126	XXX	264	185	79			79		264		(138)	(138)	7	XXX
G1151C 10 1	ACCENTURE CL A ORD	C	08/31/2020	Various	480.000	110,673	XXX	68,588	101,074	(32,485)			(32,485)		68,588		42,085	42,085	896	XXX
G14838 10 9	MIMECAST ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	100.000	4,923	XXX	3,998					0		3,998		925	925		XXX
G16962 10 5	BUNGE ORD		08/31/2020	JP MORGAN SECURITIES INC.	245.000	11,175	XXX	17,130	14,100	3,031			3,031		17,130		(5,956)	(5,956)	368	XXX
G1890L 10 7	CAPRI HOLDINGS LTD	C	08/31/2020	Various	810.000	19,440	XXX	40,833	21,555	16,178			16,178		40,833		(21,392)	(21,392)		XXX
G1991C 10 5	CARDTRONICS CL A ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	10.000	217	XXX	342	447	(104)			(104)		342		(125)	(125)		XXX
G1992S 10 9	CISION ORD		01/31/2020	CORPORATE ACTION	390.000	3,900	XXX	3,330	3,888	(558)			(558)		3,330		570	570		XXX

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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
G2143T 10 3	CIMPRESS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	40.000	3,708	XXX	4,852	5,031	(179)			(179)		4,852		(1,144)	(1,144)		XXX
G29183 10 3	EATON ORD	C	08/31/2020	Various	870.000	89,285	XXX	69,657	82,406	(12,749)			(12,749)		69,657		19,627	19,627	1,544	XXX
G30401 10 6	ENDO INTERNATIONAL ORD	C	12/15/2020	ITG INC.	900.000	4,914	XXX	15,849	4,221	11,628			11,628		15,849		(10,935)	(10,935)		XXX
G3198U 10 2	ESSENT GROUP ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	135.000	4,818	XXX	5,655	7,019	(1,364)			(1,364)		5,655		(837)	(837)	65	XXX
G3223R 10 8	EVEREST RE GROUP ORD	C	02/21/2020	ITG INC.	95.000	27,534	XXX	21,577	26,300	(4,722)			(4,722)		21,577		5,957	5,957		XXX
G3323L 10 0	FABRINET ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	60.000	4,186	XXX	2,644	3,890	(1,246)			(1,246)		2,644		1,542	1,542		XXX
G3402M 10 2	FGL ORD	C	06/09/2020	Various	570.000	5,107	XXX	5,107	6,071	(963)			(963)		5,107			0	11	XXX
G36738 10 5	FRESH DEL MONTE PRODUCE ORD		08/31/2020	JP MORGAN SECURITIES INC.	60.000	1,391	XXX	1,617	2,099	(482)			(482)		1,617		(226)	(226)	12	XXX
G3922B 10 7	GENPACT ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	160.000	6,747	XXX	5,450	6,747	(1,298)			(1,298)		5,450		1,298	1,298	31	XXX
G4388N 10 6	HELEN OF TROY ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	45.000	9,306	XXX	5,593	8,091	(2,498)			(2,498)		5,593		3,714	3,714		XXX
G4412G 10 1	HERBALIFE NUTRITION ORD		08/31/2020	JP MORGAN SECURITIES INC.	200.000	9,828	XXX	10,430	9,534	896			896		10,430		(602)	(602)		XXX
G4474Y 21 4	JANUS HENDERSON GROUP ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	700.000	14,498	XXX	12,478	17,115	(4,637)			(4,637)		12,478		2,020	2,020	756	XXX
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	210.000	15,773	XXX	3,929	7,602	(3,673)			(3,673)		3,929		11,844	11,844		XXX
G46408 10 3	HUDSON CL A ORD		12/01/2020	JP MORGAN SECURITIES INC.	160.000	1,231	XXX	2,206	2,454	(249)			(249)		2,206		(975)	(975)		XXX
G4740B 10 5	ICHOR HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	5.000	126	XXX	118	166	(48)			(48)		118		8	8		XXX
G47567 10 5	IHS MARKIT ORD	C	08/31/2020	Various	625.000	49,776	XXX	33,206	47,094	(13,888)			(13,888)		33,206		16,569	16,569	252	XXX
G47791 10 1	TRANE TECHNOLOGIES PLC	C	03/02/2020	Various	648.000	24,399	XXX	24,399	86,132	(61,733)			(61,733)		24,399			0		XXX
G491BT 10 8	INVESCO ORD		08/31/2020	JP MORGAN SECURITIES INC.	770.000	7,848	XXX	16,794	13,845	2,949			2,949		16,794		(8,946)	(8,946)	477	XXX
G5005R 10 7	JAMES RIVER GROUP HOLDINGS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	55.000	2,679	XXX	2,579	2,267	312			312		2,579		100	100	33	XXX
G50871 10 5	JAZZ PHARMACEUTICALS ORD	C	08/31/2020	Various	325.000	43,771	XXX	48,722	34,334	3,839			3,839		48,722		(4,951)	(4,951)		XXX
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	C	08/31/2020	Various	2,055.000	71,381	XXX	72,676	83,659	(10,983)			(10,983)		72,676		(1,296)	(1,296)	1,030	XXX
G54050 10 2	LAZARD CL A ORD	C	03/05/2020	ITG INC.	445.000	15,678	XXX	16,750	17,782	(1,032)			(1,032)		16,750		(1,072)	(1,072)	209	XXX
G5494J 10 3	LINDE ORD	C	08/31/2020	Various	900.000	221,928	XXX	152,002	191,610	(39,608)			(39,608)		152,002		69,926	69,926	1,560	XXX
G5509L 10 1	LIVANOVA ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	80.000	3,751	XXX	9,397	6,034	3,362			3,362		9,397		(5,645)	(5,645)		XXX
G5785G 10 7	MALLINCKRODT ORD	C	10/20/2020	ITG INC.	330.000	56	XXX	8,686	1,152	7,534			7,534		8,686		(8,630)	(8,630)		XXX
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	1,275.000	49,434	XXX	26,795	33,864	(7,069)			(7,069)		26,795		22,639	22,639	230	XXX
G5960L 10 3	MEDTRONIC ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	1,655.000	177,847	XXX	127,139	187,760	(60,620)			(60,620)		127,139		50,707	50,707	2,747	XXX
G6095L 10 9	APTIV ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	310.000	26,694	XXX	23,737	29,441	(5,704)			(5,704)		23,737		2,958	2,958	68	XXX
G6359F 10 3	NABORS INDUSTRIES ORD	C	04/23/2020	Various	1,390.000	9,105	XXX	9,105	4,003	5,101			5,101		9,105			0	28	XXX
G6518L 10 8	NIELSEN HOLDINGS ORD		08/31/2020	JP MORGAN SECURITIES INC.	615.000	9,392	XXX	16,544	16,544				0		16,544		(7,151)	(7,151)	111	XXX
G65431 10 1	NOBLE ORD	C	10/20/2020	ITG INC.	990.000	29	XXX	7,128	1,208	5,920			5,920		7,128		(7,099)	(7,099)		XXX
G65773 10 6	NORDIC AMERICAN TANKERS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	275.000	1,197	XXX	1,073	1,353	(281)			(281)		1,073		124	124	113	XXX
G66721 10 4	NORWEGIAN CRUISE LINE HOLDINGS ORD.		12/15/2020	ITG INC.	810.000	18,684	XXX	43,724	47,312	(3,588)			(3,588)		43,724		(25,040)	(25,040)		XXX
G6674U 10 8	NOVOCURE ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	60.000	4,964	XXX	2,867	5,056	(2,189)			(2,189)		2,867		2,097	2,097		XXX
G6700G 10 7	NVENT ELECTRIC ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	295.000	5,638	XXX	7,859	7,546	313			313		7,859		(2,221)	(2,221)	155	XXX
G72800 10 8	PROTHENA ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	50.000	648	XXX	651	792	(141)			(141)		651		(3)	(3)		XXX
G7496G 10 3	RENAISSANCERE ORD	C	02/21/2020	ITG INC.	50.000	9,914	XXX	8,900	9,801	(901)			(901)		8,900		1,014	1,014		XXX
G7S00T 10 4	PENTAIR ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	115.000	5,190	XXX	4,895	5,275	(380)			(380)		4,895		295	295	66	XXX
G8060N 10 2	SENSATA TECHNOLOGIES HOLDING ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	315.000	13,114	XXX	14,399	16,969	(2,570)			(2,570)		14,399		(1,285)	(1,285)		XXX
G81276 10 0	SIGNET JEWELERS ORD	C	08/31/2020	Adjustment	15.000	259	XXX	921	921				0		921		(662)	(662)	6	XXX
G8473T 10 0	STERIS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	130.000	20,752	XXX	14,004	19,815	(5,811)			(5,811)		14,004		6,748	6,748	148	XXX

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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
G85158 10 6	STONECO CL A ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	215.000	10,963	XXX	8,646					0		8,646		2,317	2,317		XXX
G8827U 10 0	THIRD POINT REINSURANCE ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	130.000	1,112	XXX	1,256	1,368	(112)			(112)		1,256		(144)	(144)		XXX
G8994E 10 3	TRANE TECHNOLOGIES ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	95.000	11,246	XXX	2,775					0		2,775		8,471	8,471	101	XXX
G9001E 10 2	LIBERTY LATIN AMERICA CL A ORD	..	08/31/2020	Adjustment	90.000	881	XXX	1,413	1,413				0		1,413		(532)	(532)		XXX
G9078F 10 7	TRITON INTERNATIONAL ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	90.000	3,245	XXX	2,879	3,618	(739)			(739)		2,879		366	366	94	XXX
G9087Q 10 2	TRONOX HOLDINGS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	30.000	269	XXX	452	343	110			110		452		(184)	(184)	6	XXX
G9456A 10 0	GOLAR LNG ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	175.000	1,810	XXX	4,730	2,489	2,242			2,242		4,730		(2,920)	(2,920)		XXX
G94787 10 1	WATFORD HOLDINGS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	45.000	720	XXX	1,234	1,132	101			101		1,234		(514)	(514)		XXX
G9618E 10 7	WHITE MOUNTAINS INSURANCE ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	5.000	4,457	XXX	4,312	5,578	(1,266)			(1,266)		4,312		145	145	5	XXX
G96629 10 3	WILLIS TOWERS WATSON ORD	C	08/31/2020	Various	230.000	47,516	XXX	33,780	46,446	(12,666)			(12,666)		33,780		13,736	13,736	347	XXX
G97822 10 3	PERRIGO ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	195.000	10,197	XXX	13,943	10,074	3,869			3,869		13,943		(3,746)	(3,746)	132	XXX
H1467J 10 4	CHUBB ORD	C	08/31/2020	Various	850.000	120,189	XXX	117,131	132,311	(15,180)			(15,180)		117,131		3,058	3,058	1,387	XXX
H2906T 10 9	GARMIN ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	115.000	11,914	XXX	7,733	11,219	(3,487)			(3,487)		7,733		4,181	4,181	136	XXX
H8817H 10 0	TRANSOCEAN ORD	C	10/20/2020	ITG INC.	2,068.000	1,682	XXX	27,499	14,228	13,271			13,271		27,499		(25,817)	(25,817)		XXX
L0223L 10 1	ARDAGH GROUP CL A ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	40.000	608	XXX	795	783	12			12		795		(187)	(187)	10	XXX
L44385 10 9	GLOBANT ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	65.000	11,542	XXX	10,353					0		10,353		1,189	1,189		XXX
L5140P 10 1	INTELSAT ORD	C	02/21/2020	ITG INC.	180.000	808	XXX	5,845	1,265	4,579			4,579		5,845		(5,037)	(5,037)		XXX
L72967 10 9	ORION ENGINEERED CARBONS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	10.000	121	XXX	214	193	21			21		214		(93)	(93)	2	XXX
L8681T 10 2	SPOTIFY TECHNOLOGY ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	200.000	56,429	XXX	29,243	29,910	(667)			(667)		29,243		27,187	27,187		XXX
L9340P 10 1	TRINSEO ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	20.000	498	XXX	1,523	744	779			779		1,523		(1,025)	(1,025)	22	XXX
M85548 10 1	STRATASYS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	210.000	3,119	XXX	6,166	4,247	1,919			1,919		6,166		(3,047)	(3,047)		XXX
N14506 10 4	ELASTIC ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	65.000	7,057	XXX	5,532	4,180	1,352			1,352		5,532		1,526	1,526		XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD	..	02/21/2020	ITG INC.	465.000	38,546	XXX	46,370	43,933	2,437			2,437		46,370		(7,823)	(7,823)		XXX
N59465 10 9	MYLAN ORD	C	10/20/2020	ITG INC.	2,070.000	36,652	XXX	71,663	41,607	30,056			30,056		71,663		(35,012)	(35,012)		XXX
N72482 12 3	QIAGEN ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	370.000	18,852	XXX	13,165	12,506	659			659		13,165		5,687	5,687		XXX
N96617 11 8	WRIGHT MEDICAL GROUP ORD	C	11/12/2020	JP MORGAN SECURITIES INC.	490.000	14,419	XXX	13,328	14,935	(1,607)			(1,607)		13,328		1,091	1,091		XXX
P16994 13 2	BANCO LATINAMERCN COM EXT CL E ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	130.000	1,582	XXX	2,707	2,779	(72)			(72)		2,707		(1,125)	(1,125)	115	XXX
P31076 10 5	COPA HOLDINGS CL A ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	50.000	2,662	XXX	4,185	5,404	(1,220)			(1,220)		4,185		(1,522)	(1,522)	40	XXX
P73684 11 3	ONESPAWORLD HOLDINGS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	10.000	69	XXX	155	168	(13)			(13)		155		(86)	(86)	0	XXX
V7780T 10 3	ROYAL CARIBBEAN GROUP ORD	..	12/15/2020	Various	415.000	30,462	XXX	51,087	55,407	(4,320)			(4,320)		51,087		(20,625)	(20,625)	647	XXX
Y0207T 10 0	ARDMORE SHIPPING ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	65.000	240	XXX	592	588	4			4		592		(352)	(352)	3	XXX
Y2065G 12 1	DHT HOLDINGS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	125.000	660	XXX	900	1,035	(135)			(135)		900		(240)	(240)	144	XXX
Y41053 10 2	INTERNATIONAL SEAWAYS ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	50.000	848	XXX	1,243	1,488	(245)			(245)		1,243		(396)	(396)	6	XXX
Y7542C 13 0	SCORPIO TANKERS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	5.000	59	XXX	141	197	(56)			(56)		141		(82)	(82)	1	XXX
Y7546A 13 0	SCORPIO BULKERS ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	23.500	332	XXX	1,654	1,500	157			157		1,654		(1,323)	(1,323)	7	XXX
Y8565N 30 0	TEEKAY TANKERS LTD	C	08/31/2020	JP MORGAN SECURITIES INC.	102.000	1,278	XXX	1,632	2,443	(811)			(811)		1,632		(354)	(354)		XXX
Y95308 10 5	WAVE LIFE SCIENCES ORD	C	08/31/2020	JP MORGAN SECURITIES INC.	15.000	188	XXX	263	120	142			142		263		(75)	(75)		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					66,891,164	XXX	56,602,156	68,320,862	3,408,266	0	16,072,431	(12,664,165)	0	56,602,156	0	10,289,008	10,289,008	2,240,748	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
41043F 20 8	HANGER ORD	..	08/31/2020	JP MORGAN SECURITIES INC.	10.000	198	XXX	191	276	(85)			(85)		191		6	6		XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					198	XXX	191	276	(85)	0	0	(85)	0	191	0	6	6	0	XXX
9799997.	Total - Common Stocks - Part 4					66,891,361	XXX	56,602,348	68,321,138	3,408,182	0	16,072,431	(12,664,250)	0	56,602,348	0	10,289,014	10,289,014	2,240,748	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
9799998	Total - Common Stocks - Summary Item from Part 5					2,738,515	XXX	2,303,951					0		2,303,951		434,564	434,564	54,079	XXX
9799999.	Total - Common Stocks					69,629,876	XXX	58,906,299	68,321,138	3,408,182	0	16,072,431	(12,664,250)	0	58,906,299	0	10,723,578	10,723,578	2,294,827	XXX
9899999.	Total - Preferred and Common Stocks					69,629,876	XXX	58,906,299	68,321,138	3,408,182	0	16,072,431	(12,664,250)	0	58,906,299	0	10,723,578	10,723,578	2,294,827	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					219,371,367	XXX	209,007,383	209,674,959	3,333,096	(677,905)	16,072,431	(13,417,240)	0	206,562,727	0	12,701,152	12,701,152	5,616,749	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
3140X5 QP 1	FN FM2261 - RMBS		02/19/2020	WELLS FARGO SECURITIES LLC	02/28/2020	Various	4,880,325	4,973,738	5,096,518	4,973,217		(521)		(521)			123,300	123,300	10,502	6,778
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessmen						4,880,325	4,973,738	5,096,518	4,973,217	0	(521)	0	(521)	0	0	123,300	123,300	10,502	6,778
Bonds - Industrial and Miscellaneous																				
531229 12 8	LIBERTY MEDIA RTS		05/28/2020	Various	06/04/2020	Various	95							0				0		
674599 16 2	OCCIDENTAL PETROLEUM CORPORATION		08/03/2020	EXCHANGE OFFER	09/17/2020	Adjustment	296	1,421	888	1,421				0			(533)	(533)		
872590 11 2	T MOBILE US SUBSRTS		06/24/2020	Various	07/22/2020	ITG INC	1,510		157					0			157	157		
3899999.	Total - Bonds - Industrial and Miscellaneous						1,901	1,421	1,045	1,421	0	0	0	0	0	0	(376)	(376)	0	0
8399998.	Total - Bonds						4,882,226	4,975,159	5,097,563	4,974,638	0	(521)	0	(521)	0	0	122,924	122,924	10,502	6,778
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
023135 10 6	AMAZON COM ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	08/31/2020	JP MORGAN SECURITIES INC.	25.000	58,310	86,272	58,310				0			27,962	27,962		
03748R 75 4	APARTMENT INVST MGT CL A REIT ORD		11/13/2020	Not Available	12/01/2020	Various	91.000	2,819	2,819	2,819				0				0		
0556EL 10 9	BP MIDSTREAM PARTNERS UNT		09/30/2020	Various	12/29/2020	UBS SECURITIES LLC	7,800.000	70,898	81,530	70,898				0			10,632	10,632	4,448	
075887 10 9	BECTON DICKINSON ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	08/31/2020	JP MORGAN SECURITIES INC.	225.000	58,165	54,620	58,165				0			(3,545)	(3,545)	178	
13123X 50 8	CALLON PETROLEUM ORD		08/10/2020	ITG INC.	10/20/2020	ITG INC.	155.000	20,448	746	20,448				0			(19,702)	(19,702)		
14448C 10 4	CARRIER GLOBAL ORD		04/03/2020	ITG INC.	08/31/2020	JP MORGAN SECURITIES INC.	790.996	16,392	23,605	16,392				0			7,213	7,213	63	
166764 10 0	CHEVRON ORD		10/05/2020	ITG INC.	12/15/2020	ITG INC.	131.010	35,783	11,766	35,783				0			(24,017)	(24,017)	169	
29273V 10 0	ENERGY TRANSFER UNT		09/30/2020	WELLS FARGO SECURITIES	12/29/2020	UBS SECURITIES LLC	6,760.000	37,856	41,781	37,856				0			3,925	3,925	1,031	
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT ORD		06/05/2020	CORPORATE ACTION	08/31/2020	JP MORGAN SECURITIES INC.	10.000	383	363	383				0			(19)	(19)	6	
478160 10 4	JOHNSON & JOHNSON ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	08/31/2020	Various	825.000	124,680	123,794	124,680				0			(885)	(885)	1,131	
49456B 10 1	KINDER MORGAN CL P ORD		09/30/2020	Citigroup Global Markets Inc. NY	12/29/2020	Citigroup Global Markets Inc. NY	2,300.000	28,816	31,337	28,816				0			2,521	2,521	604	
539183 10 3	LIVONGO HEALTH ORD		07/16/2020	ITG INC.	10/30/2020	JP MORGAN SECURITIES INC.	215.000	22,276	25,985	22,276				0			3,708	3,708	851	
539830 10 9	LOCKHEED MARTIN ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	08/31/2020	JP MORGAN SECURITIES INC.	250.000	98,500	97,561	98,500				0			(939)	(939)	1,200	
55336V 10 0	MPLX COM UNT		09/30/2020	MORGAN STANLEY CO.	12/29/2020	RBC CAPITAL MARKETS	14,000.000	225,606	300,473	225,606				0			74,867	74,867	9,625	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS UNT		09/30/2020	MORGAN STANLEY CO.	12/29/2020	UBS SECURITIES LLC	11,500.000	402,397	486,531	402,397				0			84,135	84,135	11,816	
580135 10 1	MCDONALD'S ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	08/31/2020	JP MORGAN SECURITIES INC.	255.000	46,439	54,444	46,439				0			8,006	8,006	638	
65339F 10 1	NEXTERA ENERGY ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	08/31/2020	JP MORGAN SECURITIES INC.	345.000	83,412	96,309	83,412				0			12,897	12,897	966	
67066G 10 4	NVIDIA ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	08/31/2020	JP MORGAN SECURITIES INC.	295.000	85,155	157,813	85,155				0			72,658	72,658	47	
68902V 10 7	OTIS WORLDWIDE ORD		04/03/2020	ITG INC.	08/31/2020	JP MORGAN SECURITIES INC.	395.498	25,003	24,866	25,003				0			(138)	(138)	158	
69327R 10 1	PDC ENERGY ORD		01/14/2020	ITG INC.	01/14/2020	Adjustment	153.260	8,895	2,322	8,895				0			(6,573)	(6,573)		
718549 20 7	PHILLIPS 66 PARTNERS COM UNT		09/30/2020	RBC CAPITAL MARKETS	12/29/2020	UBS SECURITIES LLC	7,000.000	164,833	184,458	164,833				0			19,625	19,625	6,125	
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT		09/30/2020	J.P. MORGAN SECURITIES LLC	12/29/2020	UBS SECURITIES LLC	7,500.000	45,329	64,032	45,329				0			18,703	18,703	1,350	
72651A 20 7	PLAINS GP HOLDINGS CL A ORD		09/30/2020	J.P. MORGAN SECURITIES LLC	12/29/2020	UBS SECURITIES LLC	5,300.000	32,865	46,226	32,865				0			13,361	13,361	954	
74257L 10 8	PRINCIPIA BIOPHARMA ORD		07/16/2020	ITG INC.	08/31/2020	JP MORGAN SECURITIES INC.	115.000	10,444	11,500	10,444				0			1,056	1,056		
74340W 10 3	PROLOGIS REIT		02/04/2020	CITIGROUP GLOBAL MARKETS INC.	08/31/2020	JP MORGAN SECURITIES INC.	178.875	11,742	18,218	11,742				0			6,476	6,476	208	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD		04/03/2020	Various	08/31/2020	JP MORGAN SECURITIES INC.	1,923.374	136,738	117,297	136,738				0			(19,441)	(19,441)	1,826	
822634 10 1	SHELL MIDSTREAM PARTNERS UNT		09/30/2020	WELLS FARGO SECURITIES	12/29/2020	UBS SECURITIES LLC	20,400.000	195,703	204,432	195,703				0			8,729	8,729	9,384	
87612G 10 1	TARGA RESOURCES ORD		09/30/2020	WELLS FARGO SECURITIES	12/29/2020	RBC CAPITAL MARKETS	9,300.000	135,036	239,326	135,036				0			104,290	104,290	930	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87724P 10 6	TAYLOR MORRISON HOME ORD		02/06/2020	Various	08/31/2020	JP MORGAN SECURITIES INC.	104.000	2,369	2,446	2,369				0			77	77		
92826C 83 9	VISA CL A ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	08/31/2020	JP MORGAN SECURITIES INC.	620.000	103,399	131,426	103,399				0			28,027	28,027	372	
92854Q 10 6	VIVINT SOLAR ORD		07/16/2020	ITG INC.	10/08/2020	JP MORGAN SECURITIES INC.	195.000	3,968	4,863	3,968				0			894	894		
95082P 30 3	WESCO INTERNATIONAL INC.		06/22/2020	CORPORATE ACTION	07/21/2020	ITG INC.	76.272	2,048	2,041	2,048				0			(7)	(7)		
971378 10 4	WILLSCOT MOBILE MINI HOLDIN CL A ORD		07/01/2020	ITG INC.	08/31/2020	JP MORGAN SECURITIES INC.	408.850	7,244	7,312	7,244				0			68	68		
G9001E 13 6	LIBERTY LATIN AMERICA SUBSRTS		09/22/2020	Various	10/08/2020	Various	151.000							0				0		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							2,303,951	2,738,515	2,303,951	0	0	0	0	0	0	434,564	434,564	54,079	0
9799998.	Total - Common Stocks							2,303,951	2,738,515	2,303,951	0	0	0	0	0	0	434,564	434,564	54,079	0
9899999.	Total - Preferred and Common Stocks							2,303,951	2,738,515	2,303,951	0	0	0	0	0	0	434,564	434,564	54,079	0
9999999.	Total - Bonds, Preferred and Common Stocks							7,279,110	7,836,077	7,278,589	0	(521)	0	(521)	0	0	557,488	557,488	64,581	6,778

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. Property and Casualty Insurer											
21057* 10 8	CONSUMERS INSURANCE USA INC.		10204	62-1590861	8bi	YES	1,717,469	38,689,556		1,000.000	100.0
59478* 10 9	MICO INSURANCE COMPANY		40932	31-1022150	8bi	NO		12,482,789		563.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							1,717,469	51,172,345	0	XXX	XXX
Common Stocks - U.S. Life Insurer											
61944@ 10 9	MOTORISTS LIFE INSURANCE		66311	31-0717055	8bi	NO		53,522,705		210,000.000	70.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	53,522,705	0	XXX	XXX
Common Stocks - Other Affiliates											
62006@ 10 2	ENCOVA SERVICE CORPORATION			31-0851906	8bii	NO				2.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	0	0	XXX	XXX
1899999. Total - Common Stocks							1,717,469	104,695,050	0	XXX	XXX
1999999. Total - Preferred and Common Stock							1,717,469	104,695,050	0	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	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 $.....1,911,018 Book/Adjusted Carrying Value $.....1,911,018

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							
United Bank	Charleston, WV					36,506,768	XXX
Federal Home Loan Bank	Cincinnati, OH					3,663,563	XXX
The Bank of NY Mellon	New York, NY					449,340	XXX
Huntington National Bank	Columbus, OH					(3,723,913)	XXX
PNC Bank	Columbus, OH					(11,760,813)	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositor		XXX	XXX			(108,347)	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	25,026,599	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	25,026,599	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,600	XXX
0599999. Total Cash		XXX	XXX	0	0	25,029,199	XXX

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

1. January	(39,946,097)	4. April	(9,614,589)	7. July	38,340,826	10. October	20,052,523
2. February	(29,083,742)	5. May	10,630,414	8. August	83,673,190	11. November	29,159,231
3. March	(12,043,600)	6. June	4,691,748	9. September	9,119,405	12. December	25,029,199

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		33,320,871	160	234
38141W 27 3	GOLDMAN:FS GOVT INST		12/31/2020	0.030		136,682	3	7
8699999. Total - All Other Money Market Mutual Funds						33,457,553	163	242
8899999. Total - Cash Equivalents						33,457,553	163	242

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						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Property & Casualty	1,951,643	1,908,064		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. 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	1,951,643	1,908,064	0	0

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