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ANNUAL STATEMENT

For the Year Ended December 31, 2020
of the Condition and Affairs of the

Vision Service Plan Insurance Company

NAIC Group Code..... 1189, 1189 (Current Period) (Prior Period) NAIC Company Code..... 39616 Employer's ID Number..... 06-1227840

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

Licensed as Business Type Property/Casualty Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized..... June 10, 1987 Commenced Business..... July 1, 1987

Statutory Home Office	3400 Morse Crossing .. Columbus .. OH .. US .. 43219 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	3333 Quality Drive .. Rancho Cordova .. CA .. US .. 95670 *(Street and Number) (City or Town, State, Country and Zip Code)*	916-851-5000 *(Area Code) (Telephone Number)*
Mail Address	3333 Quality Drive .. Rancho Cordova .. CA .. US .. 95670 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	3333 Quality Drive .. Rancho Cordova .. CA .. US .. 95670 *(Street and Number) (City or Town, State, Country and Zip Code)*	916-851-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.vsp.com	
Statutory Statement Contact	Sandy Wick *(Name)*	916-851-5000 *(Area Code) (Telephone Number) (Extension)*
	sandy.wick@vsp.com *(E-Mail Address)*	916-463-9040 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Kate Alison Renwick-Espinosa	President	2. Michael Joseph Guyette	Secretary
3. Monica Renee Perez	Treasurer	4.	

OTHER

DIRECTORS OR TRUSTEES

Kate Alison Renwick-Espinosa Michael Joseph Guyette Thomas Allan Fessler Bradley Nelson Garber
Daniel Joseph Schauer

State of........ California
County of..... Sacramento

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)
Kate Alison Renwick-Espinosa	Michael Joseph Guyette	Monica Renee Perez
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 3rd day of February 2021
By: Kate Alison Renwick-Espinosa, Michael Joseph Guyette, Monica Renee Perez

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

NATALIA MIKHAYLEVSKAYA
Notary Public - California
Sacramento County
Commission # 2299080
My Comm. Expires Jul 28, 2023

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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	547,489	0.1	547,489		547,489	0.2
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	2,000,533	0.3	2,000,533		2,000,533	0.6
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	5,999,787	0.9	5,999,787		5,999,787	1.7
1.06 Industrial and Miscellaneous	28,484,815	4.5	28,484,815		28,484,815	8.1
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	37,032,624	5.8	37,032,624	0	37,032,624	10.6
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)	32,940,119	5.2	32,940,119		32,940,119	9.4
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	284,978,391	44.8	(747,624)		(747,624)	(0.2)
3.05 Mutual Funds	668,436	0.1	668,436		668,436	0.2
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	318,586,946	50.1	32,860,931	0	32,860,931	9.4
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	54,118,787	8.5	54,118,787		54,118,787	15.4
6.02 Cash Equivalents (Schedule E, Part 2)	158,765,155	25.0	158,765,155		158,765,155	45.3
6.03 Short-Term Investments (Schedule DA)	67,559,594	10.6	67,559,594		67,559,594	19.3
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	280,443,536	44.1	280,443,536	0	280,443,536	80.0
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)		0.0			0	0.0
10. Receivables for Securities	110,000	0.0	110,000		110,000	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	636,173,106	100.0	350,447,091	0	350,447,091	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
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		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
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)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		363,245,984
2.	Cost of bonds and stocks acquired, Part 3, Column 7		37,390,950
3.	Accrual of discount		73,626
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	5,817,100	
	4.4 Part 4, Column 11	(4,737,618)	1,079,482
5.	Total gain (loss) on disposals, Part 4, Column 19		464,772
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		46,584,361
7.	Deduct amortization of premium		50,886
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		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		355,619,566
12.	Deduct total nonadmitted amounts		285,726,015
13.	Statement value at end of current period (Line 11 minus Line 12)		69,893,551

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	547,489	553,430	547,099	545,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	547,489	553,430	547,099	545,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,000,533	2,029,860	2,002,010	2,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	5,999,787	6,042,220	5,999,750	6,000,000
Industrial and Miscellaneous,	8. United States	28,484,815	28,799,749	28,379,661	28,427,000
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries				
	11. Totals	28,484,815	28,799,749	28,379,661	28,427,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	37,032,624	37,425,260	36,928,520	36,972,000
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	32,769,975	32,769,975	22,676,320	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	29,931	29,931	16,766	
	22. Other Countries	808,650	808,650	482,794	
	23. Totals	33,608,555	33,608,555	23,175,879	
Parent, Subsidiaries and Affiliates	24. Totals	284,978,391	284,978,391	394,597,665	
	25. Total Common Stocks	318,586,946	318,586,946	417,773,544	
	26. Total Stocks	318,586,946	318,586,946	417,773,544	
	27. Total Bonds and Stocks	355,619,570	356,012,206	454,702,064	

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	234,948	312,541				XXX	547,489	0.2	695,859	0.7	547,489	
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	234,948	312,541	0	0	0	XXX	547,489	0.2	695,859	0.7	547,489	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	6,250,333	6.0		
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	6,250,333	6.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	1,000,000	1,000,533				XXX	2,000,533	0.9	2,501,685	2.4	2,000,533	
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	1,000,000	1,000,533	0	0	0	XXX	2,000,533	0.9	2,501,685	2.4	2,000,533	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX	0	0.0		0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	5,499,787	500,000				XXX	5,999,787	2.7	16,074,653	15.5	5,999,787	
5.2 NAIC 2						XXX	0	0.0		0.0		
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	5,499,787	500,000	0	0	0	XXX	5,999,787	2.7	16,074,653	15.5	5,999,787	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	40,905,466	3,988,252				XXX	44,893,717	20.5	29,196,150	28.1	38,024,729	6,868,988
6.2 NAIC 2	165,753,501					XXX	165,753,501	75.6	49,124,802	47.3	27,575,133	138,178,368
6.3 NAIC 3						XXX	0	0.0		0.0		
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	206,658,966	3,988,252	0	0	0	XXX	210,647,218	96.1	78,320,952	75.4	65,599,862	145,047,356
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) 47,640,201	5,801,325	0	0	0	0	53,441,525	24.4	XXX	XXX	46,572,537	6,868,988
11.2 NAIC 2	(d) 165,753,501	0	0	0	0	0	165,753,501	75.6	XXX	XXX	27,575,133	138,178,368
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	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	213,393,701	5,801,325	0	0	0	0	(b) 219,195,026	100.0	XXX	XXX	74,147,670	145,047,356
11.8 Line 11.7 as a % of Col. 7	97.4	2.6	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	33.8	66.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	29,575,642	25,143,039					XXX	XXX	54,718,680	52.7	54,718,680	
12.2 NAIC 2	48,124,237	1,000,566					XXX	XXX	49,124,802	47.3	1,200,566	47,924,237
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	77,699,878	26,143,604	0	0	0	0	XXX	XXX	(b) 103,843,483	100.0	55,919,246	47,924,237
12.8 Line 12.7 as a % of Col. 9	74.8	25.2	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	53.8	46.2
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	40,771,212	5,801,325					46,572,537	21.2	54,718,680	52.7	46,572,537	XXX
13.2 NAIC 2	27,575,133						27,575,133	12.6	1,200,566	1.2	27,575,133	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	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	68,346,345	5,801,325	0	0	0	0	74,147,670	33.8	55,919,246	53.8	74,147,670	XXX
13.8 Line 13.7 as a % of Col. 7	92.2	7.8	0.0	0.0	0.0	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	31.2	2.6	0.0	0.0	0.0	0.0	33.8	XXX	XXX	XXX	33.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	6,868,988						6,868,988	3.1	0	0.0	XXX	6,868,988
14.2 NAIC 2	138,178,368						138,178,368	63.0	47,924,237	46.2	XXX	138,178,368
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	145,047,356	0	0	0	0	0	145,047,356	66.2	47,924,237	46.2	XXX	145,047,356
14.8 Line 14.7 as a % of Col. 7	100.0	0.0	0.0	0.0	0.0	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	66.2	0.0	0.0	0.0	0.0	0.0	66.2	XXX	XXX	XXX	XXX	66.2

(a) Includes $.....145,047,356 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current year of bonds with Z designations and $..........0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(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 $.....18,697,777; NAIC 2 $.....163,464,625; 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	234,948	312,541				XXX	547,489	0.2	695,859	0.7	547,489	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	234,948	312,541	0	0	0	XXX	547,489	0.2	695,859	0.7	547,489	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0	6,250,333	6.0		
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	6,250,333	6.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	1,000,000	1,000,533				XXX	2,000,533	0.9	2,501,685	2.4	2,000,533	
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	1,000,000	1,000,533	0	0	0	XXX	2,000,533	0.9	2,501,685	2.4	2,000,533	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations						XXX	0	0.0		0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	5,499,787	500,000				XXX	5,999,787	2.7	16,074,653	15.5	5,999,787	
5.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	5,499,787	500,000	0	0	0	XXX	5,999,787	2.7	16,074,653	15.5	5,999,787	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	206,658,966	3,988,252				XXX	210,647,218	96.1	78,320,952	75.4	65,599,862	145,047,356
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
6.05 Totals	206,658,966	3,988,252	0	0	0	XXX	210,647,218	96.1	78,320,952	75.4	65,599,862	145,047,356
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	213,393,701	5,801,325	0	0	0	XXX	219,195,026	100.0	XXX	XXX	74,147,670	145,047,356
11.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
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	213,393,701	5,801,325	0	0	0	0	219,195,026	100.0	XXX	XXX	74,147,670	145,047,356
11.09 Line 11.08 as a % of Col. 7	97.4	2.6	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	33.8	66.2
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	77,699,878	26,143,604				XXX	XXX	XXX	103,843,483	100.0	55,919,246	47,924,237
12.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0		
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	77,699,878	26,143,604	0	0	0	0	XXX	XXX	103,843,483	100.0	55,919,246	47,924,237
12.09 Line 12.08 as a % of Col. 9	74.8	25.2	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	53.8	46.2
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	68,346,345	5,801,325				XXX	74,147,670	33.8	55,919,246	53.8	74,147,670	XXX
13.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	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	68,346,345	5,801,325	0	0	0	0	74,147,670	33.8	55,919,246	53.8	74,147,670	XXX
13.09 Line 13.08 as a % of Col. 7	92.2	7.8	0.0	0.0	0.0	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	31.2	2.6	0.0	0.0	0.0	0.0	33.8	XXX	XXX	XXX	33.8	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	145,047,356					XXX	145,047,356	66.2	47,924,237	46.2	XXX	145,047,356
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
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	145,047,356	0	0	0	0	0	145,047,356	66.2	47,924,237	46.2	XXX	145,047,356
14.09 Line 14.08 as a % of Col. 7	100.0	0.0	0.0	0.0	0.0	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	66.2	0.0	0.0	0.0	0.0	0.0	66.2	XXX	XXX	XXX	XXX	66.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	6,250,333	6,250,333			
2. Cost of short-term investments acquired	165,801,233	165,801,233			
3. Accrual of discount	478,773	478,773			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	104,760,000	104,760,000			
7. Deduct amortization of premium	210,745	210,745			
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)	67,559,594	67,559,594	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	67,559,594	67,559,594	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	81,241,343	50,422,812	27,529,472	3,289,059
2. Cost of cash equivalents acquired	1,014,360,109	445,288,940	330,374,003	238,697,166
3. Accrual of discount	404,482	404,482		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	937,180,354	381,453,000	317,248,863	238,478,491
7. Deduct amortization of premium	60,426	60,426		
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)	158,765,155	114,602,808	40,654,612	3,507,734
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	158,765,155	114,602,808	40,654,612	3,507,734

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

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. Government - Issuer Obligations																					
912828 N4 8	UNITED STATES TREASURY	SD			1.A		100.000								1.750	1.750	JD	963		01/11/2016	12/31/2020
912828 S7 6	UNITED STATES TREASURY	SD			1.A	234,569	100.578	236,359	235,000	234,948		89			1.125	1.163	JJ	1,106	2,644	08/19/2016	07/31/2021
912828 XR 6	UNITED STATES TREASURY				1.A	112,608	102.281	112,509	110,000	112,563		(45)			1.750	0.098	MN	169		12/22/2020	05/31/2022
912828 XR 6	UNITED STATES TREASURY	SD			1.A	199,922	102.281	204,563	200,000	199,977		16			1.750	1.758	MN	308	3,500	06/23/2017	05/31/2022
0199999. U.S. Government - Issuer Obligations						547,099	XXX	553,430	545,000	547,489	0	60	0	0	XXX	XXX	XXX	2,546	6,144	XXX	XXX
0599999. Total - U.S. Government						547,099	XXX	553,430	545,000	547,489	0	60	0	0	XXX	XXX	XXX	2,546	6,144	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063D AD 0	CALIFORNIA ST				1.C FE	1,002,010	102.634	1,026,340	1,000,000	1,000,533		(417)			2.367	2.323	AO	5,918	23,670	05/04/2017	04/01/2022
574193 NB 0	MARYLAND ST				1.A FE	1,000,000	100.352	1,003,520	1,000,000	1,000,000					2.000	2.000	MS	5,889	20,000	03/08/2017	03/15/2021
1199999. U.S. States, Territories & Possessions - Issuer Obligations						2,002,010	XXX	2,029,860	2,000,000	2,000,533	0	(417)	0	0	XXX	XXX	XXX	11,806	43,670	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						2,002,010	XXX	2,029,860	2,000,000	2,000,533	0	(417)	0	0	XXX	XXX	XXX	11,806	43,670	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
3133EK L4 6	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	4,000,000	100.998	4,039,912	4,000,000	4,000,000					1.650	1.650	MS	20,533	66,000	09/03/2019	09/09/2024
3134GX GP 3	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	500,000	100.084	500,419	500,000	500,000					0.400	0.400	JD	83		12/09/2020	09/16/2024
3136G4 6V 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	SD		2	1.A	500,000	100.110	500,552	500,000	500,000					0.310	0.310	JJ	280		10/22/2020	01/26/2024
3136G4 ZS 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	SD		2	1.A	999,750	100.134	1,001,337	1,000,000	999,787		37			0.400	0.408	JJ	1,789		07/20/2020	07/20/2023
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						5,999,750	XXX	6,042,220	6,000,000	5,999,787	0	37	0	0	XXX	XXX	XXX	22,685	66,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						5,999,750	XXX	6,042,220	6,000,000	5,999,787	0	37	0	0	XXX	XXX	XXX	22,685	66,000	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
06048W G7 9	BANK OF AMERICA CORP			2	1.F FE	5,000,000	100.307	5,015,370	5,000,000	5,000,000					2.250	2.550	JJ	49,375	56,250	01/22/2020	01/23/2025
06051G FZ 7	BANK OF AMERICA CORP			1,2	1.G FE	7,146,405	101.757	7,123,018	7,000,000	7,122,682		(23,723)			2.503	0.315	AO	34,069	43,803	11/19/2020	10/21/2022
06740K LC 9	Barclays Bank Delaware				1.E FE	500,000	100.000	500,000	500,000	500,000					2.100	2.099	AO	2,158	10,529	10/10/2017	10/18/2021
097023 BG 9	BOEING CO			1	2.C FE	2,270,562	101.440	2,330,068	2,297,000	2,288,875		9,598			2.350	2.786	AO	9,147	53,980	01/24/2019	10/30/2021
140420 5L 0	Capital One Bank (USA), National Associa				1.F FE	250,000	100.000	250,000	250,000	250,000					2.150	2.150	AO	1,193	5,390	10/04/2017	10/12/2021
140420 U5 7	Capital One Bank (USA), National Associa				1.F FE	250,000	100.000	250,000	250,000	250,000					2.050	2.049	JJ	2,247	5,139	01/18/2017	01/25/2021
14042R HR 5	Capital One, National Association				1.F FE	501,250	100.090	500,449	500,000	500,225		(341)			2.200	2.129	FA	3,737	11,030	12/26/2017	08/30/2021
166764 AT 7	CHEVRON CORP			1,2	1.C FE	1,000,000	102.124	1,021,241	1,000,000	1,000,000					2.411	2.411	MS	7,903	24,110	02/27/2017	03/03/2022
437076 BL 5	HOME DEPOT INC			1,2	1.F FE	996,330	100.277	1,002,772	1,000,000	999,777		892			2.000	2.091	AO	5,000	20,000	01/06/2017	04/01/2021
46625H RL 6	JPMORGAN CHASE & CO			2	1.F FE	2,435,763	105.023	2,625,565	2,500,000	2,463,411		14,557			2.700	3.345	MN	8,063	67,500	01/25/2019	05/18/2023
478160 BS 2	JOHNSON & JOHNSON			1,2	1.A FE	994,360	100.123	1,001,226	1,000,000	999,740		1,587			1.650	1.811	MS	5,500	16,500	07/11/2017	03/01/2021
594918 BP 8	MICROSOFT CORP			1,2	1.A FE	585,804	100.729	604,374	600,000	597,624		4,577			1.550	2.215	FA	3,694	11,160	11/15/2017	08/08/2021
594918 BP 8	MICROSOFT CORP	SD		1,2	1.A FE	1,464,510	100.729	1,510,935	1,500,000	1,494,064		8,980			1.550	2.214	FA	9,235	21,390	11/15/2017	08/08/2021
68389X BB 0	ORACLE CORP			1,2	1.G FE	516,725	102.722	544,426	530,000	524,841		3,629			2.500	3.232	MN	1,693	13,250	09/19/2018	05/15/2022
742718 EQ 8	PROCTER & GAMBLE CO			1	1.D FE	976,701	101.211	1,012,106	1,000,000	994,102		6,885			1.700	2.416	MN	2,739	17,000	08/28/2018	11/03/2021
89236T CZ 6	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,993,580	100.410	2,008,192	2,000,000	1,999,525		1,767			1.900	1.990	AO	8,761	38,000	07/20/2017	04/08/2021
949763 EC 6	Wells Fargo Bank, N.A.				1.C FE	500,000	100.000	500,000	500,000	500,000					2.050	2.050	MON	337	10,278	01/17/2017	01/20/2021
94988J 5N 3	WELLS FARGO BANK NA				1.D FE	997,672	100.001	1,000,008	1,000,000	999,950		1,317			2.600	2.735	JJ	11,989	26,000	04/09/2019	01/15/2021
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						28,379,661	XXX	28,799,749	28,427,000	28,484,815	0	29,726	0	0	XXX	XXX	XXX	166,838	451,308	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						28,379,661	XXX	28,799,749	28,427,000	28,484,815	0	29,726	0	0	XXX	XXX	XXX	166,838	451,308	XXX	XXX

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
Totals																					
7699999. Total - Issuer Obligations						36,928,520	XXX	37,425,260	36,972,000	37,032,624	0	29,406	0	0	XXX	XXX	XXX	203,875	567,122	XXX	XXX
8399999. Grand Total - Bonds						36,928,520	XXX	37,425,260	36,972,000	37,032,624	0	29,406	0	0	XXX	XXX	XXX	203,875	567,122	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 10,638,704	1B 0	1C 2,500,533	1D 1,994,051	1E 2,499,525	1F 9,463,413	1G 7,647,523
2A 0	2B 0	2C 2,288,875				
3A 0	3B 0	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																	
00089H 10 6	ACS ACTIVIDADES DE CONSTRUCCION ADR		C	361.000	2,397	6.640	2,397	2,365		7		(5)		(5)		02/21/2020.	
001055 10 2	AFLAC ORD			473.000	21,034	44.470	21,034	16,659		397		4,375		4,375		04/06/2020.	
00206R 10 2	AT&T ORD			6,705.000	192,836	28.760	192,836	199,487		11,188		(18,065)		(18,065)		04/06/2020.	
002824 10 0	ABBOTT LABORATORIES ORD			1,291.000	141,352	109.490	141,352	70,479		1,618		29,172		29,172		05/15/2020.	
00287Y 10 9	ABBVIE ORD			1,489.000	159,546	107.150	159,546	118,252		4,977		41,294		41,294		04/06/2020.	
003654 10 0	ABIOMED ORD			73.000	23,667	324.200	23,667	10,969				12,698		12,698		04/06/2020.	
003881 30 7	ACACIA RESEARCH ORD			4,614.000	18,179	3.940	18,179	14,765				3,414		3,414		10/19/2020.	
00507V 10 9	ACTIVISION BLIZZARD ORD			615.000	57,103	92.850	57,103	37,272		215		18,918		18,918		05/15/2020.	
00508Y 10 2	ACUITY BRANDS ORD			507.000	61,393	121.090	61,393	68,364		264		(8,573)		(8,573)		07/29/2019.	
00724F 10 1	ADOBE ORD			422.000	211,051	500.120	211,051	126,971				75,523		75,523		04/06/2020.	
00751Y 10 6	ADVANCE AUTO PARTS ORD			113.000	17,799	157.510	17,799	17,743	28	90		387		387		02/07/2020.	
00770F 10 4	AEGIO CL A ORD			836.000	15,876	18.990	15,876	16,193				(318)		(318)		12/09/2020.	
007903 10 7	ADVANCED MICRO DEVICES ORD			936.000	85,841	91.710	85,841	44,479				41,362		41,362		04/06/2020.	
00846U 10 1	AGILENT TECHNOLOGIES ORD			334.000	39,576	118.490	39,576	24,836		120		14,739		14,739		04/06/2020.	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			155.000	42,349	273.220	42,349	30,048	208	415		12,301		12,301		04/06/2020.	
012348 10 8	ALBANY INTERNATIONAL CL A ORD			513.000	37,664	73.420	37,664	34,523	103	292		3,141		3,141		03/05/2020.	
012653 10 1	ALBEMARLE ORD			656.000	96,773	147.520	96,773	57,514	253	999		48,859		48,859		07/29/2019.	
015271 10 9	ALEXANDRIA REAL ESTATE EQ REIT ORD			471.000	83,942	178.220	83,942	67,923	513	1,969		7,837		7,837		07/29/2019.	
015351 10 9	ALEXION PHARMACEUTICALS ORD			136.000	21,249	156.240	21,249	16,042				6,577		6,577		02/07/2020.	
016255 10 1	ALIGN TECHNOLOGY ORD			89.000	47,560	534.380	47,560	15,730				31,830		31,830		04/06/2020.	
017175 10 0	ALLEGHANY ORD			26.000	15,696	603.690	15,696	14,021				1,675		1,675		04/06/2020.	
01741R 10 2	ALLEGHENY TECHNOLOGIES ORD			2,182.000	36,592	16.770	36,592	35,729				(8,488)		(8,488)		01/20/2017.	
020002 10 1	ALLSTATE ORD			292.000	32,100	109.930	32,100	27,308	158	315		4,792		4,792		04/06/2020.	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD			129.000	16,766	129.970	16,766	14,466				2,300		2,300		04/06/2020.	
02079K 10 7	ALPHABET CL C ORD			266.000	466,000	1,751.880	466,000	311,766				146,527		146,527		04/06/2020.	
02079K 30 5	ALPHABET CL A ORD			253.000	443,418	1,752.640	443,418	282,350				129,804		129,804		05/15/2020.	
02156B 10 3	ALTERYX CL A ORD			124.000	15,102	121.790	15,102	11,686				3,416		3,416		04/07/2020.	
02156K 10 3	ALTICE USA CL A ORD			472.000	17,875	37.870	17,875	10,950				6,924		6,924		04/06/2020.	
02209S 10 3	ALTRIA GROUP ORD			1,670.000	68,470	41.000	68,470	62,258	1,436	2,839		6,212		6,212		04/06/2020.	
023135 10 6	AMAZON COM ORD			363.000	1,182,266	3,256.930	1,182,266	718,277				455,580		455,580		09/15/2020.	
023139 88 4	AMBAC FINANCIAL GROUP ORD			923.000	14,196	15.380	14,196	11,621				2,575		2,575		04/06/2020.	
023608 10 2	AMEREN ORD			150.000	11,709	78.060	11,709	11,144		226		566		566		04/06/2020.	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD			399.000	17,065	42.770	17,065	11,128		563		5,937		5,937		04/06/2020.	
025537 10 1	AMERICAN ELECTRIC POWER ORD			507.000	42,228	83.290	42,228	39,845		1,085		2,383		2,383		04/06/2020.	
025816 10 9	AMERICAN EXPRESS ORD			490.000	59,246	120.910	59,246	56,947		830		(1,855)		(1,855)		01/10/2020.	
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD			501.000	15,030	30.000	15,030	11,147	25	50		3,883		3,883		04/06/2020.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			1,689.000	63,946	37.860	63,946	67,924		2,162		(15,422)		(15,422)		03/09/2020.	
03027X 10 0	AMERICAN TOWER REIT			409.000	91,804	224.460	91,804	96,189	495	1,358		(4,384)		(4,384)		04/06/2020.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
030420 10 3	AMERICAN WATER WORKS ORD			133.000	20,412	153.470	20,412	16,162		219		4,249		4,249		04/06/2020.	
03073E 10 5	AMERISOURCEBERGEN ORD			127.000	12,416	97.760	12,416	10,959		163		1,457		1,457		04/06/2020.	
031100 10 0	AMETEK ORD			145.000	17,536	120.940	17,536	10,937		78		6,599		6,599		04/06/2020.	
031162 10 0	AMGEN ORD			524.000	120,478	229.920	120,478	110,207		2,515		10,271		10,271		04/06/2020.	
032095 10 1	AMPHENOL CL A ORD			336.000	43,939	130.770	43,939	25,314	97	168		18,624		18,624		04/06/2020.	
032654 10 5	ANALOG DEVICES ORD			305.000	45,058	147.730	45,058	29,219		567		15,839		15,839		04/06/2020.	
035255 10 8	ANIKA THERAPEUTICS ORD			717.000	32,451	45.260	32,451	34,985				(4,725)		(4,725)		07/25/2017.	
03662Q 10 5	ANSYS ORD			69.000	25,102	363.800	25,102	16,730				8,372		8,372		04/06/2020.	
036752 10 3	ANTHEM ORD			195.000	62,613	321.090	62,613	52,764		690		7,837		7,837		04/06/2020.	
037833 10 0	APPLE ORD			14,196.000	1,883,667	132.690	1,883,667	887,622		8,979		941,405		941,405		04/07/2020.	
038222 10 5	APPLIED MATERIAL ORD			1,704.000	147,055	86.300	147,055	67,297		1,497		43,043		43,043		07/29/2019.	
039483 10 2	ARCHER DANIELS MIDLAND ORD			504.000	25,407	50.410	25,407	20,887		726		2,046		2,046		12/12/2019.	
03969T 10 9	ARCTURUS THERAPEUTICS HOLDINGS ORD			366.000	15,877	43.380	15,877	16,214				(337)		(337)		06/23/2020.	
03990B 10 1	ARES MANAGEMENT CL A ORD			348.000	16,346	46.970	16,346	13,715		278		2,631		2,631		07/10/2020.	
040413 10 6	ARISTA NETWORKS ORD			70.000	20,340	290.570	20,340	14,532				5,808		5,808		04/06/2020.	
042735 10 0	ARROW ELECTRONICS ORD			204.000	19,849	97.300	19,849	11,328				8,521		8,521		04/06/2020.	
042744 10 2	ARROW FINANCIAL ORD			443.000	13,250	29.910	13,250	11,432		339		1,818		1,818		04/06/2020.	
049560 10 5	ATMOS ENERGY ORD			774.000	73,863	95.430	73,863	83,943		1,819		(12,717)		(12,717)		07/29/2019.	
052769 10 6	AUTODESK ORD			187.000	57,099	305.340	57,099	28,484				28,615		28,615		04/06/2020.	
053015 10 3	AUTOMATIC DATA PROCESSING ORD			433.000	76,295	176.200	76,295	60,468	403	788		15,826		15,826		04/06/2020.	
053332 10 2	AUTOZONE ORD			19.000	22,523	1,185.440	22,523	16,627				5,896		5,896		04/06/2020.	
05338G 10 6	AVALARA ORD			98.000	16,159	164.890	16,159	14,857				1,302		1,302		11/13/2020.	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD			131.000	21,016	160.430	21,016	28,419	208	625		(7,402)		(7,402)		01/23/2020.	
053611 10 9	AVERY DENNISON ORD			110.000	17,062	155.110	17,062	11,046		196		6,016		6,016		04/06/2020.	
053807 10 3	AVNET ORD			1,253.000	44,005	35.120	44,005	57,023		1,053		(9,159)		(9,159)		07/29/2019.	
055645 30 3	BRT APARTMENTS ORD			1,139.000	17,313	15.200	17,313	10,410	251	501		6,902		6,902		04/06/2020.	
05605H 10 0	BWX TECHNOLOGIES ORD			204.000	12,297	60.280	12,297	10,404		116		1,893		1,893		04/06/2020.	
05722G 10 0	BAKER HUGHES CL A ORD			994.000	20,725	20.850	20,725	11,680		537		9,045		9,045		04/06/2020.	
058498 10 6	BALL ORD			254.000	23,668	93.180	23,668	16,667		114		7,000		7,000		04/06/2020.	
060505 10 4	BANK OF AMERICA ORD			6,346.000	192,347	30.310	192,347	135,741		3,427		56,606		56,606		04/06/2020.	
062540 10 9	BANK OF HAWAII ORD			711.000	54,477	76.620	54,477	45,178		1,905		(13,182)		(13,182)		11/25/2019.	
064058 10 0	BANK OF NEW YORK MELLON ORD			495.000	21,008	42.440	21,008	17,444		460		3,564		3,564		04/06/2020.	
071813 10 9	BAXTER INTERNATIONAL ORD			468.000	37,552	80.240	37,552	39,747	115	229		(2,195)		(2,195)		04/06/2020.	
075887 10 9	BECTON DICKINSON ORD			253.000	63,306	250.220	63,306	54,384		727		(1,938)		(1,938)		04/06/2020.	
084423 10 2	WR BERKLEY ORD			209.000	13,882	66.420	13,882	11,230		75		2,652		2,652		04/06/2020.	
084670 70 2	BERKSHIRE HATHWAY CL B ORD			1,620.000	375,629	231.870	375,629	303,830				61,925		61,925		04/06/2020.	
086516 10 1	BEST BUY ORD			193.000	19,259	99.790	19,259	11,609	106	212		7,651		7,651		04/06/2020.	
08862E 10 9	BEYOND MEAT ORD			138.000	17,250	125.000	17,250	20,009				(2,759)		(2,759)		10/19/2020.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
090572 20 7	BIO RAD LABORATORIES CL A ORD			34.000	19,820	582.940	19,820	12,964				6,856		6,856		04/06/2020.	
09061G 10 1	BIOMARIN PHARMACEUTICAL ORD			158.000	13,855	87.690	13,855	13,112				496		496		10/11/2019.	
09062X 10 3	BIOGEN ORD			143.000	35,015	244.860	35,015	44,529				(9,514)		(9,514)		04/06/2020.	
09073M 10 4	BIO TECHNE ORD			55.000	17,465	317.550	17,465	10,700		53		6,765		6,765		04/06/2020.	
09215C 10 5	BLACK KNIGHT ORD			230.000	20,321	88.350	20,321	14,583				5,490		5,490		07/29/2019.	
09247X 10 1	BLACKROCK ORD			75.000	54,116	721.540	54,116	33,714		817		20,402		20,402		04/06/2020.	
097023 10 5	BOEING ORD			486.000	104,033	214.060	104,033	72,302				31,731		31,731		04/06/2020.	
09857L 10 8	BOOKING HOLDINGS ORD			37.000	82,409	2,227.270	82,409	60,311				17,324		17,324		04/06/2020.	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			190.000	16,564	87.180	16,564	14,049		177		2,516		2,516		04/06/2020.	
099724 10 6	BORGWARNER ORD			1,342.000	51,855	38.640	51,855	52,392		913		(6,361)		(6,361)		09/27/2019.	
101121 10 1	BOSTON PROPERTIES REIT ORD			463.000	43,767	94.530	43,767	39,892	454	1,815		(20,062)		(20,062)		07/29/2019.	
101137 10 7	BOSTON SCIENTIFIC ORD			1,272.000	45,728	35.950	45,728	41,823				3,905		3,905		04/06/2020.	
103304 10 1	BOYD GAMING ORD			902.000	38,714	42.920	38,714	12,190				26,524		26,524		04/07/2020.	
108035 10 6	BRIDGE BANCORP ORD			573.000	13,855	24.180	13,855	10,927		413		2,928		2,928		04/06/2020.	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			113.000	19,548	172.990	19,548	11,018				8,530		8,530		04/06/2020.	
110122 10 8	BRISTOL MYERS SQUIBB ORD			1,973.000	122,385	62.030	122,385	114,178	967	1,776		8,208		8,208		04/06/2020.	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD			112.000	17,158	153.200	17,158	11,044	64	125		6,114		6,114		04/06/2020.	
11135F 10 1	BROADCOM ORD			308.000	134,858	437.850	134,858	77,752		3,111		57,106		57,106		04/06/2020.	
11284V 10 5	BROOKFIELD RENEWABLE CL A ORD			493.000	28,727	58.270	28,727	12,113		382		16,614		16,614		05/15/2020.	
114340 10 2	BROOKS AUTOMATION ORD			1,099.000	74,567	67.850	74,567	27,770		440		28,453		28,453		11/25/2019.	
115236 10 1	BROWN & BROWN ORD			389.000	18,442	47.410	18,442	13,992		102		4,450		4,450		04/06/2020.	
115637 20 9	BROWN FORMAN CL B ORD			270.000	21,446	79.430	21,446	21,487	48			(41)		(41)		11/13/2020.	
12514G 10 8	CDW ORD			305.000	40,196	131.790	40,196	38,368		470		(3,370)		(3,370)		11/25/2019.	
125269 10 0	CF INDUSTRIES HOLDINGS ORD			428.000	16,568	38.710	16,568	20,461		594		(3,865)		(3,865)		07/29/2019.	
12541W 20 9	CH ROBINSON WORLDWIDE ORD			105.000	9,856	93.870	9,856	8,550	54	161		1,696		1,696		02/07/2020.	
125523 10 0	CIGNA ORD			282.000	58,707	208.180	58,707	48,924				9,783		9,783		04/06/2020.	
12572Q 10 5	CME GROUP CL A ORD			295.000	53,705	182.050	53,705	53,260	738	1,221		(2,674)		(2,674)		04/06/2020.	
126408 10 3	CSX ORD			1,517.000	137,668	90.750	137,668	67,123		1,578		27,898		27,898		07/29/2019.	
126650 10 0	CVS HEALTH ORD			1,141.000	77,930	68.300	77,930	64,147		1,712		13,783		13,783		04/06/2020.	
12685J 10 5	CABLE ONE ORD			7.000	15,594	2,227.720	15,594	11,523		51		4,071		4,071		04/06/2020.	
127190 30 4	CACI INTERNATIONAL CL A ORD			51.000	12,716	249.330	12,716	11,240				1,476		1,476		04/06/2020.	
127387 10 8	CADENCE DESIGN SYSTEMS ORD			233.000	31,788	136.430	31,788	16,175				15,613		15,613		04/06/2020.	
127537 20 7	CADIZ ORD			1,293.000	13,770	10.650	13,770	13,564				207		207		05/15/2020.	
12769G 10 0	CAESARS ENTERTAINMENT ORD			350.000	26,019	74.340	26,019	13,384				12,635		12,635		05/15/2020.	
134429 10 9	CAMPBELL SOUP ORD			209.000	10,105	48.350	10,105	9,950		219		155		155		04/06/2020.	
139674 10 5	CAPITAL CITY BANK ORD			570.000	14,011	24.580	14,011	10,984		245		3,027		3,027		04/06/2020.	
14040H 10 5	CAPITAL ONE FINANCIAL ORD			359.000	35,487	98.850	35,487	17,742		215		17,745		17,745		04/06/2020.	
14149Y 10 8	CARDINAL HEALTH ORD			303.000	16,229	53.560	16,229	14,953	147	294		1,276		1,276		04/06/2020.	
143658 30 0	CARNIVAL ORD			1,095.000	23,718	21.660	23,718	13,047				10,670		10,670		04/07/2020.	

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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
14448C 10 4	CARRIER GLOBAL ORD			560.000	21,123	37.720	21,123	9,980	67	90		11,143		11,143		03/13/2020.	
146869 10 2	CARVANA CL A ORD			212.000	50,782	239.540	50,782	12,913				37,870		37,870		04/07/2020.	
148806 10 2	CATALENT ORD			211.000	21,959	104.070	21,959	11,054				10,904		10,904		04/06/2020.	
149123 10 1	CATERPILLAR ORD			407.000	74,082	182.020	74,082	49,015		1,258		25,067		25,067		04/06/2020.	
15135B 10 1	CENTENE ORD			482.000	28,934	60.030	28,934	28,978				(43)		(43)		04/06/2020.	
155685 10 0	CENTRAL VALLEY COMMUNITY BANCORP ORD			963.000	14,339	14.890	14,339	12,519		318		1,820		1,820		04/06/2020.	
156700 10 6	LUMEN TECHNOLOGIES ORD			1,166.000	11,369	9.750	11,369	10,995		875		373		373		04/06/2020.	
156782 10 4	CERNER ORD			244.000	19,149	78.480	19,149	15,606	54	88		3,543		3,543		04/06/2020.	
159864 10 7	CHRLS RIVER LABS ORD			365.000	91,199	249.860	91,199	50,819				35,442		35,442		07/29/2019.	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD			91.000	60,201	661.550	60,201	38,948				15,751		15,751		05/15/2020.	
163072 10 1	CHEESECAKE FACTORY ORD			1,931.000	71,563	37.060	71,563	68,872		469		10,776		10,776		03/18/2020.	
166764 10 0	CHEVRON ORD			1,570.000	132,587	84.450	132,587	158,095		7,162		(30,411)		(30,411)		04/06/2020.	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD			24.000	33,281	1,386.710	33,281	16,560				16,721		16,721		04/06/2020.	
171340 10 2	CHURCH AND DWIGHT ORD			217.000	18,929	87.230	18,929	14,943		156		3,986		3,986		04/06/2020.	
171779 30 9	CIENA ORD			256.000	13,530	52.850	13,530	11,528				2,002		2,002		04/06/2020.	
172062 10 1	CINCINNATI FINANCIAL ORD			145.000	12,669	87.370	12,669	11,224	87	174		1,444		1,444		04/06/2020.	
17275R 10 2	CISCO SYSTEMS ORD			3,726.000	166,739	44.750	166,739	152,955		3,360		5,390		5,390		04/06/2020.	
172908 10 5	CINTAS ORD			86.000	30,398	353.460	30,398	15,436		302		14,961		14,961		04/06/2020.	
172967 42 4	CITIGROUP ORD			1,712.000	105,562	61.660	105,562	76,865		3,274		(14,616)		(14,616)		04/06/2020.	
174610 10 5	CITIZENS FINANCIAL GROUP ORD			610.000	21,814	35.760	21,814	11,462		714		10,352		10,352		04/06/2020.	
177376 10 0	CITRIX SYSTEMS ORD			104.000	13,530	130.100	13,530	15,303		109		(1,772)		(1,772)		04/06/2020.	
18539C 20 4	CLEARWAY ENERGY CL C ORD			588.000	18,775	31.930	18,775	11,972		494		6,803		6,803		05/15/2020.	
189054 10 9	CLOROX ORD			89.000	17,971	201.920	17,971	16,143		292		1,828		1,828		04/06/2020.	
18915M 10 7	CLOUDFLARE CL A ORD			417.000	31,688	75.990	31,688	15,083				16,605		16,605		09/15/2020.	
191216 10 0	COCA-COLA ORD			3,506.000	192,269	54.840	192,269	163,625		4,312		28,644		28,644		04/06/2020.	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			566.000	46,384	81.950	46,384	33,520		429		12,863		12,863		04/06/2020.	
194162 10 3	COLGATE PALMOLIVE ORD			664.000	56,779	85.510	56,779	45,305		1,056		10,659		10,659		04/06/2020.	
20030N 10 1	COMCAST CL A ORD			4,143.000	217,093	52.400	217,093	142,283		3,001		44,879		44,879		04/06/2020.	
205887 10 2	CONAGRA BRANDS ORD			461.000	16,716	36.260	16,716	14,429		323		2,287		2,287		04/06/2020.	
20605P 10 1	CONCHO RESOURCES ORD			216.000	12,604	58.350	12,604	10,377		130		2,227		2,227		04/06/2020.	
20825C 10 4	CONOCOPHILLIPS ORD			1,136.000	45,429	39.990	45,429	40,221		1,063		5,208		5,208		12/09/2020.	
209115 10 4	CONSOLIDATED EDISON ORD			133.000	9,612	72.270	9,612	10,780		305		(1,168)		(1,168)		04/06/2020.	
21036P 10 8	CONSTELLATION BRANDS CL A ORD			117.000	25,629	219.050	25,629	16,644		263		8,984		8,984		04/06/2020.	
216648 40 2	COOPER ORD			50.000	18,166	363.320	18,166	14,834		2		3,332		3,332		04/06/2020.	
217204 10 6	COPART ORD			225.000	28,631	127.250	28,631	14,713				13,919		13,919		04/06/2020.	
21871D 10 3	CORELOGIC ORD			1,040.000	80,413	77.320	80,413	44,972		1,144		34,954		34,954		11/25/2019.	
219350 10 5	CORNING ORD			787.000	28,332	36.000	28,332	15,512		519		12,820		12,820		04/06/2020.	
22052L 10 4	CORTEVA ORD			652.000	25,245	38.720	25,245	15,818		254		9,428		9,428		04/06/2020.	

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		3	4			7	8		10	11	12	13	14	15	16		
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22160K 10 5	COSTCO WHOLESALE ORD			371.000	139,785	376.780	139,785	107,400		4,524		27,191		27,191		04/06/2020.	
22160N 10 9	COSTAR GROUP ORD			27.000	24,956	924.280	24,956	22,761				2,195		2,195		09/15/2020.	
22266L 10 6	COUPA SOFTWARE ORD			82.000	27,791	338.910	27,791	11,532				16,259		16,259		04/06/2020.	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD			150.000	31,773	211.820	31,773	17,498				14,276		14,276		07/10/2020.	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD			397.000	63,198	159.190	63,198	59,054		1,481		4,145		4,145		04/06/2020.	
231021 10 6	CUMMINS ORD			457.000	103,785	227.100	103,785	38,990		2,414		22,000		22,000		07/29/2019.	
231561 10 1	CURTISS WRIGHT ORD			124.000	14,427	116.350	14,427	11,345		63		3,083		3,083		04/06/2020.	
23282W 60 5	CYTOKINETICS ORD			568.000	11,803	20.780	11,803	12,292				(488)		(488)		05/15/2020.	
23331A 10 9	D R HORTON ORD			1,359.000	93,662	68.920	93,662	22,147		1,064		21,975		21,975		07/29/2019.	
23355L 10 6	DXC TECHNOLOGY ORD			885.000	22,789	25.750	22,789	11,965				10,824		10,824		04/06/2020.	
235851 10 2	DANAHER ORD			611.000	135,728	222.140	135,728	86,725	110	220		49,002		49,002		04/06/2020.	
237266 10 1	DARLING INGREDIENTS ORD			352.000	20,303	57.680	20,303	16,685				3,619		3,619		11/13/2020.	
23804L 10 3	DATADOG CL A ORD			185.000	18,211	98.440	18,211	17,836				376		376		07/10/2020.	
244199 10 5	DEERE ORD			209.000	56,231	269.050	56,231	29,989	159	318		26,242		26,242		04/06/2020.	
247361 70 2	DELTA AIR LINES ORD			685.000	27,544	40.210	27,544	15,289				12,255		12,255		04/06/2020.	
24823R 10 5	DENALI THERAPEUTICS ORD			219.000	18,343	83.760	18,343	14,272				4,071		4,071		11/13/2020.	
24906P 10 9	DENTSPLY SIRONA ORD			291.000	15,237	52.360	15,237	10,979	29	58		4,257		4,257		04/06/2020.	
252131 10 7	DEXCOM ORD			92.000	34,014	369.720	34,014	24,777				9,238		9,238		04/06/2020.	
25278X 10 9	DIAMONDBACK ENERGY ORD			380.000	18,392	48.400	18,392	17,985				407		407		12/09/2020.	
253868 10 3	DIGITAL REALTY REIT ORD			201.000	28,042	139.510	28,042	28,040	225	450		2		2		04/06/2020.	
254687 10 6	WALT DISNEY ORD			1,549.000	280,648	181.180	280,648	160,271		845		83,389		83,389		04/06/2020.	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD			214.000	19,373	90.530	19,373	16,395		94		2,979		2,979		11/13/2020.	
25470F 30 2	DISCOVERY SRS C ORD			614.000	16,081	26.190	16,081	11,101				4,980		4,980		04/06/2020.	
256163 10 6	DOCUSIGN ORD			218.000	48,461	222.300	48,461	21,153				27,308		27,308		05/15/2020.	
256677 10 5	DOLLAR GENERAL ORD			180.000	37,854	210.300	37,854	30,537		130		7,317		7,317		04/06/2020.	
256746 10 8	DOLLAR TREE ORD			209.000	22,580	108.040	22,580	15,943				6,638		6,638		04/06/2020.	
25746U 10 9	DOMINION ENERGY ORD			647.000	48,654	75.200	48,654	47,949		1,624		705		705		04/06/2020.	
25754A 20 1	DOMINOS PIZZA ORD			43.000	16,489	383.460	16,489	14,556		101		1,932		1,932		04/06/2020.	
260003 10 8	DOVER ORD			134.000	16,918	126.250	16,918	11,354		198		5,564		5,564		04/06/2020.	
260557 10 3	DOW ORD			555.000	30,803	55.500	30,803	16,950		1,166		13,853		13,853		04/06/2020.	
264411 50 5	DUKE REALTY REIT ORD			349.000	13,950	39.970	13,950	11,238		253		2,712		2,712		04/06/2020.	
26441C 20 4	DUKE ENERGY ORD			583.000	53,379	91.560	53,379	47,369		1,676		6,011		6,011		04/06/2020.	
26484T 10 6	DUN BRADST HLDG ORD			567.000	14,118	24.900	14,118	15,536				(1,418)		(1,418)		11/13/2020.	
26614N 10 2	DUPONT DE NEMOURS ORD			503.000	35,768	71.110	35,768	17,801		453		17,967		17,967		04/06/2020.	
26875P 10 1	EOG RESOURCES ORD			400.000	19,948	49.870	19,948	15,772		450		4,176		4,176		04/06/2020.	
26969P 10 8	EAGLE MATERIALS ORD			207.000	20,979	101.350	20,979	11,337		21		9,642		9,642		04/06/2020.	
277432 10 0	EASTMAN CHEMICAL ORD			706.000	70,798	100.280	70,798	11,326	487	1,864		14,840		14,840		07/29/2019.	
278642 10 3	EBAY ORD			803.000	40,351	50.250	40,351	25,038		385		15,313		15,313		04/06/2020.	
27875T 10 1	ECHO GLOBAL LOGISTICS ORD			645.000	17,299	26.820	17,299	11,384				5,915		5,915		04/06/2020.	

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278865 10 0	ECOLAB ORD			181.000	39,161	216.360	39,161	27,733	87	242		7,920		7,920		04/06/2020.	
281020 10 7	EDISON INTERNATIONAL ORD			300.000	18,846	62.820	18,846	15,951	199	383		2,895		2,895		04/06/2020.	
28176E 10 8	EDWARDS LIFESCIENCES ORD			603.000	55,012	91.230	55,012	39,279				15,732		15,732		04/06/2020.	
285512 10 9	ELECTRONIC ARTS ORD			250.000	35,900	143.600	35,900	26,628		43		9,273		9,273		04/06/2020.	
291011 10 4	EMERSON ELECTRIC ORD			369.000	29,657	80.370	29,657	18,225		555		11,432		11,432		04/06/2020.	
29355A 10 7	ENPHASE ENERGY ORD			131.000	22,987	175.470	22,987	15,273				7,713		7,713		11/13/2020.	
29364G 10 3	ENTERGY ORD			264.000	26,358	99.840	26,358	24,552		742		1,806		1,806		04/06/2020.	
29414B 10 4	EPAM SYSTEMS ORD			81.000	29,026	358.350	29,026	14,939				14,088		14,088		04/06/2020.	
294429 10 5	EQUIFAX ORD			131.000	25,262	192.840	25,262	14,914		153		10,348		10,348		04/06/2020.	
29444U 70 0	EQUINIX REIT ORD			76.000	54,278	714.180	54,278	51,099		548		3,179		3,179		09/15/2020.	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD			197.000	12,482	63.360	12,482	11,538	67	135		944		944		04/06/2020.	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD			282.000	16,717	59.280	16,717	16,951	170	340		(234)		(234)		04/06/2020.	
297178 10 5	ESSEX PROPERTY REIT ORD			274.000	65,053	237.420	65,053	84,467	569	2,242		(17,383)		(17,383)		07/29/2019.	
29786A 10 6	ETSY ORD			118.000	20,993	177.910	20,993	13,132				7,861		7,861		07/10/2020.	
30034W 10 6	EVERGY ORD			265.000	14,710	55.510	14,710	15,338		409		(628)		(628)		04/06/2020.	
30040W 10 8	EVERSOURCE ENERGY ORD			215.000	18,600	86.510	18,600	17,649		366		950		950		04/06/2020.	
30063P 10 5	EXACT SCIENCES ORD			185.000	24,511	132.490	24,511	11,520				12,991		12,991		04/06/2020.	
30161N 10 1	EXELON ORD			1,075.000	45,440	42.270	45,440	39,044		1,234		6,396		6,396		04/06/2020.	
30161Q 10 4	EXELIXIS ORD			625.000	12,544	20.070	12,544	11,044				1,500		1,500		04/06/2020.	
30212P 30 3	EXPEDIA GROUP ORD			212.000	28,069	132.400	28,069	11,200				16,869		16,869		04/06/2020.	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD			204.000	19,402	95.110	19,402	14,119		212		5,284		5,284		04/06/2020.	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD			107.000	12,397	115.860	12,397	10,687		289		1,710		1,710		04/06/2020.	
30231G 10 2	EXXON MOBIL ORD			3,329.000	137,221	41.220	137,221	134,725		8,689		2,497		2,497		04/06/2020.	
30303M 10 2	FACEBOOK CL A ORD			2,037.000	556,427	273.160	556,427	338,435				199,352		199,352		04/06/2020.	
303075 10 5	FACTSET RESEARCH SYSTEMS ORD			226.000	75,145	332.500	75,145	63,695		685		14,509		14,509		07/29/2019.	
303250 10 4	FAIR ISAAC ORD			39.000	19,931	511.040	19,931	11,762				8,168		8,168		04/06/2020.	
309627 10 7	FARMERS NATIONAL BANC ORD			978.000	12,978	13.270	12,978	10,944		323		2,034		2,034		04/06/2020.	
31188V 10 0	FASTLY CL A ORD			131.000	11,445	87.370	11,445	12,433				(988)		(988)		07/10/2020.	
31428X 10 6	FEDEX ORD			251.000	65,165	259.620	65,165	29,874		489		35,291		35,291		04/06/2020.	
315616 10 2	F5 NETWORKS ORD			96.000	16,890	175.940	16,890	10,818				6,072		6,072		04/06/2020.	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD			863.000	122,080	141.460	122,080	76,697		1,215		2,048		2,048		03/06/2020.	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD			444.000	17,356	39.090	17,356	10,798		453		6,558		6,558		04/06/2020.	
316773 10 0	FIFTH THIRD BANCORP ORD			769.000	21,201	27.570	21,201	11,896	208	415		9,305		9,305		04/06/2020.	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD			260.000	13,424	51.630	13,424	10,917		348		2,506		2,506		04/06/2020.	
31931U 10 2	FIRST BANK ORD			1,694.000	15,890	9.380	15,890	11,638		152		4,252		4,252		04/06/2020.	
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD			621.000	22,465	36.175	22,465	20,940	81	311		668		668		11/25/2019.	
33616C 10 0	FIRST REPUBLIC BANK ORD			302.000	44,373	146.930	44,373	27,779		239		8,903		8,903		09/27/2019.	
337738 10 8	FISERV ORD			604.000	68,771	113.860	68,771	57,899				10,872		10,872		04/06/2020.	

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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
337932 10 7	FIRSTENERGY ORD			511.000	15,642	30.610	15,642	21,135		598		(5,493)		(5,493)		04/06/2020	
339041 10 5	FLEETCOR TECHNOLOGIES ORD			78.000	21,281	272.830	21,281	16,075				5,206		5,206		04/06/2020	
346563 10 9	FORRESTER RESEARCH ORD			373.000	15,629	41.900	15,629	16,632				(1,003)		(1,003)		12/09/2020	
34959E 10 9	FORTINET ORD			141.000	20,943	148.530	20,943	15,211				5,732		5,732		04/06/2020	
34959J 10 8	FORTIVE ORD			268.000	18,980	70.820	18,980	12,829		19		6,150		6,150		04/06/2020	
35137L 10 5	FOX CL A ORD			463.000	13,483	29.120	13,483	11,603		106		1,880		1,880		04/06/2020	
35671D 85 7	FREEPORT MCMORAN ORD			2,096.000	54,538	26.020	54,538	15,070				39,468		39,468		04/06/2020	
363576 10 9	ARTHUR J GALLAGHER ORD			257.000	31,793	123.710	31,793	21,128		347		10,666		10,666		04/06/2020	
368736 10 4	GENERAC HOLDINGS ORD			122.000	27,744	227.410	27,744	11,224				16,520		16,520		04/06/2020	
369550 10 8	GENERAL DYNAMICS ORD			211.000	31,401	148.820	31,401	28,209		696		3,192		3,192		04/06/2020	
369604 10 3	GENERAL ELECTRIC ORD			7,660.000	82,728	10.800	82,728	55,382	77	153		27,346		27,346		04/06/2020	
370334 10 4	GENERAL MILLS ORD			479.000	28,165	58.800	28,165	27,638		714		527		527		04/06/2020	
37045V 10 0	GENERAL MOTORS ORD			1,182.000	49,218	41.640	49,218	42,799		449		5,957		5,957		09/27/2019	
372460 10 5	GENUINE PARTS ORD			177.000	17,776	100.430	17,776	11,877	140	280		5,899		5,899		04/06/2020	
37247D 10 6	GENWORTH FINANCIAL CL A ORD			4,509.000	17,044	3.780	17,044	15,917				1,127		1,127		10/19/2020	
375558 10 3	GILEAD SCIENCES ORD			1,217.000	70,902	58.260	70,902	91,584		2,743		(18,716)		(18,716)		05/15/2020	
376536 10 8	GLADSTONE COMMERCIAL REIT ORD			838.000	15,084	18.000	15,084	11,036		944		4,048		4,048		04/06/2020	
37940X 10 2	GLOBAL PAYMENTS ORD			130.000	28,005	215.420	28,005	20,868		62		7,136		7,136		12/09/2020	
380237 10 7	GODADDY CL A ORD			254.000	21,069	82.950	21,069	14,940				6,129		6,129		04/06/2020	
38141G 10 4	GOLDMAN SACHS GROUP ORD			279.000	73,575	263.710	73,575	44,146		1,046		29,429		29,429		04/06/2020	
384802 10 4	WW GRAINGER ORD			55.000	22,459	408.340	22,459	15,923		318		4,069		4,069		02/07/2020	
38983D 30 0	GREAT AJAX ORD			2,301.000	24,068	10.460	24,068	12,563		1,174		11,505		11,505		04/06/2020	
40412C 10 1	HCA HEALTHCARE ORD			192.000	31,576	164.460	31,576	17,967	51			13,609		13,609		04/06/2020	
40434L 10 5	HP ORD			1,073.000	26,385	24.590	26,385	16,095	208	378		10,290		10,290		04/06/2020	
405024 10 0	HAEMONETICS ORD			105.000	12,469	118.750	12,469	10,735				1,734		1,734		04/06/2020	
406216 10 1	HALLIBURTON ORD			1,449.000	27,386	18.900	27,386	11,462		196		15,925		15,925		04/06/2020	
40637H 10 9	HALOZYME THERAPEUTICS ORD			636.000	27,164	42.710	27,164	10,977				16,186		16,186		04/06/2020	
410345 10 2	HANESBRANDS ORD			1,731.000	25,238	14.580	25,238	33,425		1,039		(467)		(467)		05/15/2019	
416515 10 4	HARTFORD FINANCIAL SERVICES GRUP ORD			596.000	29,192	48.980	29,192	27,991	194	760		(7,027)		(7,027)		09/24/2018	
42222N 10 3	HEALTHSTREAM ORD			433.000	9,457	21.840	9,457	10,933				(1,477)		(1,477)		04/06/2020	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD			471.000	12,971	27.540	12,971	11,384		299		1,587		1,587		04/06/2020	
42250P 10 3	HEALTHPEAK PROPERTIES ORD			509.000	15,387	30.230	15,387	11,768		565		3,619		3,619		04/06/2020	
42365Q 10 3	HEMISPHERE MEDIA GROUP CL A ORD			1,245.000	12,898	10.360	12,898	10,807				2,092		2,092		04/06/2020	
427866 10 8	HERSHEY FOODS ORD			165.000	25,134	152.330	25,134	23,407		393		1,728		1,728		04/06/2020	
42809H 10 7	HESS ORD			754.000	39,804	52.790	39,804	44,987		754		(10,571)		(10,571)		07/29/2019	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD			1,486.000	17,609	11.850	17,609	14,607	178	357		3,002		3,002		04/06/2020	
431475 10 2	HILL ROM HOLDINGS ORD			98.000	9,601	97.970	9,601	10,682		65		(1,081)		(1,081)		04/06/2020	
436440 10 1	HOLOGIC ORD			400.000	29,132	72.830	29,132	14,344				14,788		14,788		04/06/2020	
437076 10 2	HOME DEPOT ORD			859.000	228,168	265.620	228,168	164,123		3,992		61,469		61,469		04/06/2020	

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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
438516 10 6	HONEYWELL INTERNATIONAL ORD.			615.000	130,811	212.700	130,811	70,282		2,126		27,031		27,031		04/06/2020.	
440452 10 0	HORMEL FOODS ORD.			291.000	13,564	46.610	13,564	14,128		203		(565)		(565)		04/06/2020.	
443510 60 7	HUBBELL ORD.			96.000	15,042	156.690	15,042	11,123		269		3,920		3,920		04/06/2020.	
444859 10 2	HUMANA ORD.			248.000	101,747	410.270	101,747	67,416	155	665		10,850		10,850		09/27/2019.	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD.			392.000	66,828	170.480	66,828	91,592		1,658		(31,517)		(31,517)		07/29/2019.	
44891N 10 9	IAC INTERACTIVE ORD.			82.000	15,527	189.350	15,527	4,770				10,757		10,757		04/06/2020.	
44930G 10 7	ICU MEDICAL ORD.			50.000	10,725	214.490	10,725	10,351				374		374		04/06/2020.	
451107 10 6	IDACORP ORD.			121.000	11,620	96.030	11,620	11,247		248		373		373		04/06/2020.	
45167R 10 4	IDEX ORD.			75.000	14,940	199.200	14,940	10,797		113		4,143		4,143		04/06/2020.	
452308 10 9	ILLINOIS TOOL ORD.			240.000	48,931	203.880	48,931	36,250	274	530		12,682		12,682		04/06/2020.	
452327 10 9	ILLUMINA ORD.			144.000	53,280	370.000	53,280	40,033				13,247		13,247		04/06/2020.	
45337C 10 2	INCYTE ORD.			181.000	15,743	86.980	15,743	15,405				338		338		04/06/2020.	
453838 60 9	INDEPENDENT BANK ORD.			876.000	16,180	18.470	16,180	11,020		526		5,160		5,160		04/06/2020.	
45687V 10 6	INGERSOLL RAND ORD.			2.000	91	45.560	91	43				48		48		11/22/2017.	
45784P 10 1	INSULET ORD.			81.000	20,706	255.630	20,706	13,924				6,782		6,782		04/06/2020.	
458140 10 0	INTEL ORD.			3,632.000	180,946	49.820	180,946	212,218		3,596		(31,272)		(31,272)		04/06/2020.	
458334 10 9	INTER PARFUMS ORD.			283.000	17,119	60.490	17,119	16,049				1,070		1,070		12/09/2020.	
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD.			1,117.000	128,779	115.290	128,779	23,134		1,340		25,401		25,401		07/29/2019.	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD.			837.000	105,362	125.880	105,362	96,104		4,093		9,257		9,257		04/06/2020.	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD.			201.000	21,877	108.840	21,877	26,487	155	456		(4,610)		(4,610)		03/04/2020.	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD.			761.000	17,899	23.520	17,899	11,430		582		6,469		6,469		04/06/2020.	
46116X 10 1	INTRA CELLULAR THERAPIES ORD.			624.000	19,843	31.800	19,843	13,784				6,059		6,059		05/15/2020.	
461202 10 3	INTUIT ORD.			201.000	76,350	379.850	76,350	48,264		332		28,086		28,086		04/06/2020.	
46120E 60 2	INTUITIVE SURGICAL ORD.			117.000	95,718	818.100	95,718	58,528				37,190		37,190		04/06/2020.	
46187W 10 7	INVITATION HOMES ORD.			533.000	15,830	29.700	15,830	11,433		240		4,397		4,397		04/06/2020.	
462222 10 0	IONIS PHARMACEUTICALS ORD.			213.000	12,043	56.540	12,043	10,961				1,082		1,082		04/06/2020.	
46266C 10 5	IQVIA HOLDINGS ORD.			219.000	39,225	179.110	39,225	25,654				13,571		13,571		04/06/2020.	
46625H 10 0	JPMORGAN CHASE ORD.			2,676.000	340,039	127.070	340,039	218,610		6,081		67,684		67,684		04/06/2020.	
469814 10 7	JACOBS ENGINEERING GROUP ORD.			131.000	14,274	108.960	14,274	10,928		75		3,346		3,346		04/06/2020.	
478160 10 4	JOHNSON & JOHNSON ORD.			2,310.000	363,548	157.380	363,548	312,495		7,449		37,831		37,831		04/06/2020.	
48203R 10 4	JUNIPER NETWORKS ORD.			564.000	12,696	22.510	12,696	12,036		338		660		660		04/06/2020.	
482480 10 0	KLA ORD.			81.000	20,972	258.910	20,972	12,029		215		8,943		8,943		04/06/2020.	
48251W 10 4	KKR AND CO ORD.			388.000	15,710	40.490	15,710	13,537		105		2,173		2,173		07/10/2020.	
483548 10 3	KAMAN ORD.			292.000	16,682	57.130	16,682	11,163	58	117		5,519		5,519		04/06/2020.	
487836 10 8	KELLOGG ORD.			202.000	12,570	62.230	12,570	13,161		461		(591)		(591)		02/28/2020.	
493267 10 8	KEYCORP ORD.			1,139.000	18,691	16.410	18,691	13,324		843		(4,362)		(4,362)		07/29/2019.	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD.			175.000	23,116	132.090	23,116	15,878				7,238		7,238		04/06/2020.	
494368 10 3	KIMBERLY CLARK ORD.			298.000	40,179	134.830	40,179	36,598	319	1,264		(811)		(811)		09/27/2019.	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
49456B 10 1	KINDER MORGAN CL P ORD			1,232.000	16,841	13.670	16,841	17,236		970		(394)		(394)		04/06/2020.	
497266 10 6	KIRBY ORD			255.000	13,217	51.830	13,217	11,582				1,635		1,635		04/06/2020.	
500754 10 6	KRAFT HEINZ ORD			574.000	19,895	34.660	19,895	14,872		689		5,023		5,023		04/06/2020.	
501044 10 1	KROGER ORD			763.000	24,233	31.760	24,233	24,897		397		(664)		(664)		04/06/2020.	
501797 10 4	L BRANDS ORD			1,150.000	42,769	37.190	42,769	12,489				30,280		30,280		05/15/2020.	
502431 10 9	L3HARRIS TECHNOLOGIES ORD			214.000	40,450	189.020	40,450	39,376		546		1,074		1,074		04/06/2020.	
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD			444.000	90,376	203.550	90,376	62,783				15,265		15,265		07/29/2019.	
511637 10 0	LAKELAND BANCORP ORD			1,045.000	13,272	12.700	13,272	11,077		392		2,195		2,195		04/06/2020.	
513272 10 4	LAMB WESTON HOLDINGS ORD			206.000	16,220	78.740	16,220	10,675		142		5,546		5,546		04/06/2020.	
515098 10 1	LANDSTAR SYSTEM ORD			155.000	20,872	134.660	20,872	17,623		432		3,222		3,222		11/25/2019.	
517834 10 7	LAS VEGAS SANDS ORD			368.000	21,933	59.600	21,933	14,978				6,955		6,955		04/06/2020.	
518439 10 4	ESTEE LAUDER CL A ORD			175.000	46,583	266.190	46,583	28,088		177		18,496		18,496		04/06/2020.	
525327 10 2	LEIDOS HOLDINGS ORD			156.000	16,399	105.120	16,399	14,803		159		1,596		1,596		04/06/2020.	
526107 10 7	LENNOX INTERNATIONAL ORD			60.000	16,438	273.970	16,438	10,705	46	92		5,733		5,733		04/06/2020.	
530307 30 5	LIBERTY BROADBAND SRS C ORD			131.000	20,746	158.370	20,746	14,956				5,790		5,790		04/06/2020.	
531229 70 6	LIBERTY MEDIA LIBERTY BRVS SRS A ORD			689.000	17,135	24.870	17,135	12,202				4,933		4,933		04/06/2020.	
531229 88 8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD			629.000	15,650	24.880	15,650	10,963				4,686		4,686		04/06/2020.	
532457 10 8	ELI LILLY ORD			739.000	124,773	168.840	124,773	104,650		1,641		20,123		20,123		04/06/2020.	
533900 10 6	LINCOLN ELECTRIC HOLDINGS ORD			290.000	33,713	116.250	33,713	24,136	148	568		5,661		5,661		11/25/2019.	
538034 10 9	LIVE NATION ENTERTAINMENT ORD			308.000	22,632	73.480	22,632	10,629				12,003		12,003		04/06/2020.	
539830 10 9	LOCKHEED MARTIN ORD			221.000	78,451	354.980	78,451	68,328		1,964		(5,802)		(5,802)		04/06/2020.	
540424 10 8	LOEWS ORD			486.000	21,880	45.020	21,880	19,399		102		1,608		1,608		04/06/2020.	
548661 10 7	LOWE'S COMPANIES ORD			666.000	106,900	160.510	106,900	42,525		1,399		32,749		32,749		04/06/2020.	
550021 10 9	LULULEMON ATHLETICA ORD		C	86.000	29,931	348.030	29,931	16,766				13,165		13,165		04/06/2020.	
552953 10 1	MGM RESORTS INTERNATIONAL ORD			977.000	30,785	31.510	30,785	12,613		7		18,172		18,172		04/06/2020.	
55354G 10 0	MSCI ORD			58.000	25,899	446.530	25,899	17,544		130		8,354		8,354		04/06/2020.	
554225 10 2	MACATAWA BANK ORD			1,551.000	12,982	8.370	12,982	10,655		372		2,327		2,327		04/06/2020.	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD			50.000	9,205	184.100	9,205	7,665				1,540		1,540		04/06/2020.	
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD			50.000	5,252	105.040	5,252	3,015				2,237		2,237		04/06/2020.	
56585A 10 2	MARATHON PETROLEUM ORD			629.000	26,015	41.360	26,015	14,524		1,094		11,492		11,492		04/06/2020.	
57060D 10 8	MARKETAXESS HOLDINGS ORD			31.000	17,687	570.560	17,687	12,370		56		5,317		5,317		04/06/2020.	
571748 10 2	MARSH & MCLENNAN ORD			182.000	21,294	117.000	21,294	15,402		266		3,465		3,465		03/20/2020.	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD			247.000	32,584	131.920	32,584	17,436				15,149		15,149		04/06/2020.	
574795 10 0	MASIMO ORD			63.000	16,908	268.380	16,908	11,663				5,245		5,245		04/06/2020.	
57636Q 10 4	MASTERCARD CL A ORD			776.000	276,985	356.940	276,985	203,892		946		69,408		69,408		04/06/2020.	
57667L 10 7	MATCH GROUP ORD			176.000	26,609	151.190	26,609	10,134				16,475		16,475		04/06/2020.	
57778K 10 5	MAXAR TECHNOLOGIES ORD			891.000	34,384	38.590	34,384	27,701		9		6,683		6,683		10/19/2020.	
579780 20 6	MCCORMICK ORD			204.000	19,502	95.600	19,502	15,505	69	190		3,997		3,997		04/06/2020.	
580135 10 1	MCDONALD'S ORD			650.000	139,477	214.580	139,477	115,076		2,464		24,401		24,401		04/06/2020.	

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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
58155Q 10 3	MCKESSON ORD			122.000	21,218	173.920	21,218	16,494	51	101		4,724		4,724		04/06/2020.	
58463J 30 4	MEDICAL PROPERTIES REIT ORD			718.000	15,645	21.790	15,645	11,488	194	388		4,157		4,157		04/06/2020.	
587376 10 4	MERCANTILE BANK ORD			541.000	14,699	27.170	14,699	11,366		454		3,333		3,333		04/06/2020.	
58933Y 10 5	MERCK & CO ORD			2,247.000	183,805	81.800	183,805	180,457	1,461	2,741		3,348		3,348		04/06/2020.	
59156R 10 8	METLIFE ORD			1,333.000	62,584	46.950	62,584	60,425		2,426		(5,359)		(5,359)		09/27/2019.	
592688 10 5	METTLER TOLEDO ORD			23.000	26,213	1,139.680	26,213	16,160				10,053		10,053		04/06/2020.	
594918 10 4	MICROSOFT ORD			6,524.000	1,451,068	222.420	1,451,068	964,277		10,888		380,582		380,582		05/15/2020.	
595112 10 3	MICRON TECHNOLOGY ORD			896.000	67,361	75.180	67,361	40,313				24,033		24,033		04/06/2020.	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD			121.000	15,329	126.690	15,329	12,739		363		2,591		2,591		04/06/2020.	
597742 10 5	MIDLAND STATES ORD			662.000	11,830	17.870	11,830	11,261		531		569		569		04/06/2020.	
60468T 10 5	MIRATI THERAPEUTICS ORD			66.000	14,496	219.640	14,496	15,114				(618)		(618)		11/13/2020.	
60770K 10 7	MODERNA ORD			297.000	31,028	104.470	31,028	10,288				20,740		20,740		04/06/2020.	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			1,294.000	75,660	58.470	75,660	60,819	408	1,342		6,376		6,376		03/19/2020.	
60937P 10 6	MONGODB CL A ORD			62.000	22,260	359.040	22,260	12,169				10,091		10,091		05/15/2020.	
61174X 10 9	MONSTER BEVERAGE ORD			338.000	31,258	92.480	31,258	20,328				10,930		10,930		04/06/2020.	
615369 10 5	MOODYS ORD			129.000	37,441	290.240	37,441	29,562		217		7,879		7,879		04/06/2020.	
617446 44 8	MORGAN STANLEY ORD			1,012.000	69,352	68.530	69,352	36,936		1,162		15,207		15,207		12/09/2020.	
620076 30 7	MOTOROLA SOLUTIONS ORD			95.000	16,156	170.060	16,156	12,262	67	122		3,894		3,894		05/15/2020.	
629377 50 8	NRG ENERGY ORD			394.000	14,795	37.550	14,795	10,733		355		4,062		4,062		04/06/2020.	
62944T 10 5	NVR ORD			11.000	44,878	4,079.860	44,878	27,770				2,986		2,986		12/26/2018.	
635017 10 6	NATIONAL BEVERAGE ORD			409.000	34,724	84.900	34,724	19,773	2,454			13,857		13,857		11/26/2019.	
636518 10 2	NATIONAL INSTRUMENTS ORD			313.000	13,753	43.940	13,753	10,971		244		2,783		2,783		04/06/2020.	
637071 10 1	NOV ORD			1,462.000	20,073	13.730	20,073	30,382		73		(16,550)		(16,550)		07/29/2019.	
64110D 10 4	NETAPP ORD			277.000	18,348	66.240	18,348	10,969		266		7,379		7,379		04/06/2020.	
64110L 10 6	NETFLIX ORD			385.000	208,181	540.730	208,181	144,866				63,250		63,250		04/06/2020.	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD			151.000	14,473	95.850	14,473	13,774				699		699		04/06/2020.	
651639 10 6	NEWMONT ORD			874.000	52,344	59.890	52,344	43,796		787		8,548		8,548		04/06/2020.	
65339F 10 1	NEXTERA ENERGY ORD			1,136.000	87,642	77.150	87,642	36,046		1,460		20,200		20,200		05/15/2020.	
654106 10 3	NIKE CL B ORD			928.000	131,284	141.470	131,284	78,537		710		52,748		52,748		04/06/2020.	
655663 10 2	NORDSON ORD			81.000	16,277	200.950	16,277	11,315	32	62		4,962		4,962		04/06/2020.	
655844 10 8	NORFOLK SOUTHERN ORD			126.000	29,939	237.610	29,939	19,499		355		10,440		10,440		04/06/2020.	
665859 10 4	NORTHERN TRUST ORD			618.000	57,561	93.140	57,561	61,398	433	1,730		(8,096)		(8,096)		07/29/2019.	
666807 10 2	NORTHROP GRUMMAN ORD			133.000	40,528	304.720	40,528	44,200		579		(3,672)		(3,672)		04/06/2020.	
668771 10 8	NORTONLIFELOCK ORD			565.000	11,741	20.780	11,741	10,718		212		1,023		1,023		04/06/2020.	
670346 10 5	NUCOR ORD			290.000	15,425	53.190	15,425	10,878	117	233		4,547		4,547		04/06/2020.	
67059N 10 8	NUTANIX CL A ORD			291.000	9,274	31.870	9,274	10,964				(228)		(228)		01/23/2020.	
67066G 10 4	NVIDIA ORD			537.000	280,421	522.200	280,421	138,325		270		138,298		138,298		04/07/2020.	
67103H 10 7	O'REILLY AUTOMOTIVE ORD			56.000	25,344	452.570	25,344	21,160				801		801		06/21/2019.	

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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
674599	10	5	OCCIDENTAL PETROLEUM ORD			1,056.000	18,279	17.310	18,279	14,193	11	734		4,087		4,087		04/06/2020.	
679295	10	5	OKTA CL A ORD			117.000	29,748	254.260	29,748	14,990				14,758		14,758		04/06/2020.	
681919	10	6	OMNICOM GROUP ORD			273.000	17,027	62.370	17,027	14,660	177	355		2,367		2,367		04/06/2020.	
682189	10	5	ON SEMICONDUCTOR ORD			2,942.000	96,292	32.730	96,292	65,080				24,566		24,566		07/29/2019.	
682406	10	3	ONE LIBERTY PROPERTIES REIT ORD			820.000	16,457	20.070	16,457	10,842	369	731		5,616		5,616		11/02/2020.	
682680	10	3	ONEOK ORD			1,172.000	44,981	38.380	44,981	78,603		4,383		(43,704)		(43,704)		07/29/2019.	
68389X	10	5	ORACLE ORD			1,723.000	111,461	64.690	111,461	88,037		1,252		22,376		22,376		05/15/2020.	
68571X	10	3	ORCHID ISLAND CAPITAL ORD			3,091.000	16,135	5.220	16,135	13,693	201	989		2,442		2,442		07/10/2020.	
68902V	10	7	OTIS WORLDWIDE ORD			280.000	18,914	67.550	18,914	15,223		168		3,691		3,691		03/13/2020.	
689648	10	3	OTTER TAIL ORD			241.000	10,269	42.610	10,269	11,098		268		(829)		(829)		04/06/2020.	
690742	10	1	OWENS CORNIING ORD			295.000	22,349	75.760	22,349	11,299		142		11,051		11,051		04/06/2020.	
69324R	10	4	PCSB FINANCIAL ORD			789.000	12,577	15.940	12,577	10,383		95		2,193		2,193		04/06/2020.	
69331C	10	8	PG&E ORD			1,380.000	17,195	12.460	17,195	15,732				1,463		1,463		11/13/2020.	
693475	10	5	PNC FINANCIAL SERVICES GROUP ORD			280.000	41,720	149.000	41,720	33,710		1,288		(2,976)		(2,976)		03/22/2019.	
693506	10	7	PPG INDUSTRIES ORD			128.000	18,460	144.220	18,460	11,089		204		7,372		7,372		04/06/2020.	
69351T	10	6	PPL ORD			676.000	19,063	28.200	19,063	16,170	281	561		2,893		2,893		04/06/2020.	
69354M	10	8	PRA HEALTH SCIENCES ORD			142.000	17,812	125.440	17,812	11,235				6,577		6,577		04/06/2020.	
69370C	10	0	PTC ORD			188.000	22,487	119.610	22,487	11,203				11,284		11,284		04/06/2020.	
693718	10	8	PACCAR ORD			168.000	14,495	86.280	14,495	10,910	118	161		3,585		3,585		04/06/2020.	
695156	10	9	PACKAGING CORP OF AMERICA ORD			309.000	42,614	137.910	42,614	24,194	309	976		8,009		8,009		03/15/2019.	
697435	10	5	PALO ALTO NETWORKS ORD			124.000	44,068	355.390	44,068	22,668				19,168		19,168		04/06/2020.	
69924R	10	8	PARAMOUNT GROUP REIT ORD			1,464.000	13,235	9.040	13,235	12,883	102	293		351		351		04/06/2020.	
701094	10	4	PARKER HANNIFIN ORD			220.000	59,930	272.410	59,930	24,504		774		14,650		14,650		06/14/2016.	
704326	10	7	PAYCHEX ORD			255.000	23,761	93.180	23,761	16,649		474		7,112		7,112		04/06/2020.	
70432V	10	2	PAYCOM SOFTWARE ORD			63.000	28,492	452.250	28,492	11,457				17,035		17,035		04/06/2020.	
70450Y	10	3	PAYPAL HOLDINGS ORD			1,053.000	246,613	234.200	246,613	107,059				139,554		139,554		04/06/2020.	
70614W	10	0	PELOTON INTERACTIVE ORD			209.000	31,709	151.720	31,709	14,310				17,399		17,399		07/10/2020.	
70959W	10	3	PENSKE AUTOMOTIVE GROUP VTG ORD			265.000	15,738	59.390	15,738	15,775				(37)		(37)		11/13/2020.	
70975L	10	7	PENUMBRA ORD			65.000	11,375	175.000	11,375	10,604				771		771		04/06/2020.	
709789	10	1	PEOPLE BANCORP ORD			510.000	13,816	27.090	13,816	11,108		525		2,708		2,708		04/06/2020.	
713448	10	8	PEPSICO ORD			1,206.000	178,934	148.370	178,934	136,096	1,233	3,815		16,823		16,823		04/06/2020.	
71377A	10	3	PERFORMANCE FOOD GROUP ORD			339.000	16,140	47.610	16,140	16,174				(34)		(34)		12/09/2020.	
714046	10	9	PERKINELMER ORD			145.000	20,808	143.500	20,808	10,934		30		9,873		9,873		04/06/2020.	
717081	10	3	PFIZER ORD			4,669.000	171,866	36.810	171,866	153,370				18,496		18,496		04/06/2020.	
718172	10	9	PHILIP MORRIS INTERNATIONAL ORD			1,283.000	106,220	82.790	106,220	115,506	1,540	6,043		(2,951)		(2,951)		10/14/2019.	
718546	10	4	PHILLIPS 66 ORD			423.000	29,585	69.940	29,585	37,480		1,523		(17,542)		(17,542)		07/15/2019.	
723484	10	1	PINNACLE WEST ORD			152.000	12,152	79.950	12,152	11,298		364		854		854		04/06/2020.	
72352L	10	6	PINTEREST CL A ORD			326.000	21,483	65.900	21,483	20,759				724		724		12/09/2020.	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
723787 10 7	PIONEER NATURAL RESOURCE ORD			143.000	16,286	113.890	16,286	21,867	79	184		(3,328)		(3,328)		12/09/2020	
72919P 20 2	PLUG POWER ORD			653.000	22,143	33.910	22,143	15,300				6,843		6,843		11/13/2020	
736508 84 7	PORTLAND GENERAL ELECTRIC ORD			223.000	9,538	42.770	9,538	11,326	91	177		(1,788)		(1,788)		04/06/2020	
737446 10 4	POST HOLDINGS ORD			120.000	12,121	101.010	12,121	10,604				1,517		1,517		04/06/2020	
74112D 10 1	PRESTIGE CONSUMER HEALTHCARE ORD			306.000	10,670	34.870	10,670	12,246				(1,576)		(1,576)		05/15/2020	
74144T 10 8	T ROWE PRICE GROUP ORD			165.000	24,979	151.390	24,979	16,946		446		8,034		8,034		04/06/2020	
742718 10 9	PROCTER & GAMBLE ORD			2,077.000	288,994	139.140	288,994	231,340		5,213		41,587		41,587		04/06/2020	
743315 10 3	PROGRESSIVE ORD			136.000	13,448	98.880	13,448	10,924		366		3,603		3,603		07/29/2019	
74340W 10 3	PROLOGIS REIT			594.000	59,198	99.660	59,198	47,657		1,034		11,541		11,541		04/06/2020	
74368L 20 3	PROTECTIVE INSURANCE CL B ORD			814.000	11,160	13.710	11,160	10,867		244		293		293		04/06/2020	
744320 10 2	PRUDENTIAL FINANCIAL ORD			224.000	17,488	78.070	17,488	11,007		739		6,480		6,480		04/06/2020	
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP ORD			356.000	20,755	58.300	20,755	16,679		523		4,076		4,076		04/06/2020	
74460D 10 9	PUBLIC STORAGE REIT ORD			131.000	30,252	230.930	30,252	26,689		786		3,563		3,563		04/06/2020	
747525 10 3	QUALCOMM ORD			926.000	141,067	152.340	141,067	63,552		1,955		71,342		71,342		04/06/2020	
74834L 10 0	QUEST DIAGNOSTICS ORD			141.000	16,803	119.170	16,803	11,095		158		5,708		5,708		04/06/2020	
749685 10 3	RPM ORD			181.000	16,431	90.780	16,431	10,820		199		5,611		5,611		04/06/2020	
75513E 10 1	RAYTHEON TECHNOLOGIES ORD			709.000	50,701	71.510	50,701	45,703		798		4,997		4,997		12/09/2020	
756109 10 4	REALTY INCOME REIT ORD			326.000	20,267	62.170	20,267	15,260	76	609		5,007		5,007		04/06/2020	
75886F 10 7	REGENERON PHARMACEUTICALS ORD			78.000	37,683	483.110	37,683	39,333				(1,650)		(1,650)		04/06/2020	
759509 10 2	RELIANCE STEEL ORD			130.000	15,568	119.750	15,568	10,962		244		4,606		4,606		04/06/2020	
759916 10 9	REPLIGEN ORD			105.000	20,121	191.630	20,121	10,575				9,547		9,547		04/06/2020	
760759 10 0	REPUBLIC SERVICES ORD			282.000	27,157	96.300	27,157	20,899	120	234		6,258		6,258		04/06/2020	
761152 10 7	RESMED ORD			153.000	32,522	212.560	32,522	24,220		179		8,302		8,302		04/06/2020	
76131N 10 1	RETAIL OPPORTUNITY INVEST REIT ORD			1,476.000	19,764	13.390	19,764	10,937				8,826		8,826		04/06/2020	
76169C 10 0	REXFORD INDUSTRIAL REALTY REIT ORD			286.000	14,045	49.110	14,045	10,922	61	123		3,123		3,123		04/06/2020	
76680R 20 6	RINGCENTRAL CL A ORD			66.000	25,012	378.970	25,012	14,725				10,287		10,287		04/06/2020	
773903 10 9	ROCKWELL AUTOMAT ORD			100.000	25,081	250.810	25,081	15,741		311		9,340		9,340		04/06/2020	
77543R 10 2	ROKU CL A ORD			127.000	42,167	332.020	42,167	11,365				30,801		30,801		04/06/2020	
776696 10 6	ROPER TECHNOLOGIES ORD			87.000	37,505	431.090	37,505	27,198		134		10,307		10,307		04/06/2020	
778296 10 3	ROSS STORES ORD			138.000	16,948	122.810	16,948	12,031				4,917		4,917		04/06/2020	
780287 10 8	ROYAL GOLD ORD			135.000	14,359	106.360	14,359	12,798		76		1,561		1,561		04/06/2020	
78409V 10 4	S&P GLOBAL ORD			191.000	62,787	328.730	62,787	48,864		384		13,924		13,924		04/06/2020	
78410G 10 4	SBA COMMUNICATIONS CL A REIT ORD			97.000	27,367	282.130	27,367	26,914		135		453		453		04/06/2020	
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD			319.000	23,207	72.750	23,207	14,728		129		8,479		8,479		04/06/2020	
79466L 30 2	SALESFORCE.COM ORD			775.000	172,461	222.530	172,461	116,269				56,112		56,112		04/06/2020	
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD			904.000	19,906	22.020	19,906	20,593				(687)		(687)		12/09/2020	
803607 10 0	SAREPTA THERAPEUTICS ORD			110.000	18,754	170.490	18,754	11,118				7,636		7,636		04/06/2020	
806857 10 8	SCHLUMBERGER ORD			1,070.000	23,358	21.830	23,358	16,767	134	268		6,591		6,591		04/06/2020	
808513 10 5	CHARLES SCHWAB ORD			2,335.000	123,848	53.040	123,848	100,711		1,508		17,055		17,055		04/06/2020	

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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
810186 10 6	SCOTTS MIRACLE GRO ORD			218.000	43,413	199.140	43,413	22,374		1,613		20,265		20,265		11/25/2019	
81181C 10 4	SEAGEN ORD			121.000	21,192	175.140	21,192	15,061				6,131		6,131		04/06/2020	
816851 10 9	SEMPRA ENERGY ORD			164.000	20,895	127.410	20,895	18,703	171	343		2,193		2,193		04/06/2020	
81762P 10 2	SERVICENOW ORD			164.000	90,271	550.430	90,271	44,272				45,999		45,999		04/06/2020	
824348 10 6	SHERWIN WILLIAMS ORD			59.000	43,360	734.910	43,360	28,429		237		14,930		14,930		04/06/2020	
82620P 10 2	SIERRA BANCORP ORD			673.000	16,098	23.920	16,098	10,835		404		5,263		5,263		04/06/2020	
828806 10 9	SIMON PROP GRP REIT ORD			305.000	26,010	85.280	26,010	16,488	397	793		9,522		9,522		04/06/2020	
82968B 10 3	SIRIUS XM HOLDINGS ORD			2,306.000	14,689	6.370	14,689	11,046		95		3,643		3,643		04/06/2020	
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD			168.000	26,650	158.630	26,650	11,754				11,421		11,421		11/25/2019	
83088M 10 2	SKYWORKS SOLUTIONS ORD			129.000	19,722	152.880	19,722	11,584		186		8,137		8,137		04/06/2020	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD			485.000	20,486	42.240	20,486	16,412				4,074		4,074		07/10/2020	
83200N 10 3	SMARTSHEET CL A ORD			231.000	16,006	69.290	16,006	12,213				3,793		3,793		05/15/2020	
832696 40 5	JM SMUCKER ORD			112.000	12,947	115.600	12,947	12,901		300		46		46		04/06/2020	
835495 10 2	SONOCO PRODUCTS ORD			801.000	47,459	59.250	47,459	49,194		1,378		(1,978)		(1,978)		07/29/2019	
842587 10 7	SOUTHERN ORD			858.000	52,707	61.430	52,707	47,533		1,647		5,174		5,174		04/06/2020	
842873 10 1	SOUTHERN FIRST BANC ORD			419.000	14,812	35.350	14,812	10,538				4,274		4,274		04/06/2020	
843395 10 4	SOUTHERN NATNL BANCORP VIRGINIA ORD			1,245.000	15,077	12.110	15,077	10,931		374		4,146		4,146		04/06/2020	
844741 10 8	SOUTHWEST AIRLINES ORD			465.000	21,674	46.610	21,674	14,276				7,398		7,398		04/06/2020	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD			464.000	18,653	40.200	18,653	11,182	290	580		7,470		7,470		04/06/2020	
848637 10 4	SPLUNK ORD			103.000	17,499	169.890	17,499	10,639				2,044		2,044		02/07/2020	
84863T 10 6	SPOK HOLDINGS ORD			928.000	10,329	11.130	10,329	10,078		348		251		251		04/06/2020	
852234 10 3	SQUARE CL A ORD			270.000	58,763	217.640	58,763	30,801				27,962		27,962		11/13/2020	
854502 10 1	STANLEY BLACK AND DECKER ORD			150.000	26,784	178.560	26,784	16,004		314		10,781		10,781		04/06/2020	
855244 10 9	STARBUCKS ORD			1,024.000	109,548	106.980	109,548	69,417		1,300		40,131		40,131		04/06/2020	
857477 10 3	STATE STREET ORD			289.000	21,033	72.780	21,033	16,054	150	301		4,979		4,979		04/06/2020	
85917A 10 0	STERLING BAN ORD			3,928.000	70,625	17.980	70,625	86,011		1,100		(12,177)		(12,177)		07/29/2019	
860372 10 1	STEWART INFO SVC ORD			439.000	21,230	48.360	21,230	11,173		395		10,057		10,057		04/06/2020	
860630 10 2	STIFEL FINANCIAL ORD			1,731.000	87,346	50.460	87,346	54,650		793		17,356		17,356		07/29/2019	
863667 10 1	STRYKER ORD			359.000	87,969	245.040	87,969	59,472	226	413		28,497		28,497		04/06/2020	
866082 10 0	SUMMIT HOTEL PROPERTIES REIT ORD			2,995.000	26,985	9.010	26,985	10,962				16,023		16,023		04/06/2020	
866674 10 4	SUN COMMUNITIES REIT ORD			97.000	14,739	151.950	14,739	11,505	77	153		3,234		3,234		04/06/2020	
871607 10 7	SYNOPSYS ORD			459.000	118,991	259.240	118,991	33,272				55,098		55,098		07/29/2019	
871829 10 7	SYSCO ORD			516.000	38,318	74.260	38,318	26,780		344		11,538		11,538		11/13/2020	
872540 10 9	TJX ORD			2,286.000	156,111	68.290	156,111	52,182		526		16,528		16,528		09/27/2019	
872590 10 4	T MOBILE US ORD			127.000	17,126	134.850	17,126	12,360				4,766		4,766		05/15/2020	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD			119.000	24,727	207.790	24,727	14,434				10,294		10,294		04/06/2020	
876030 10 7	TAPESTRY ORD			858.000	26,701	31.120	26,701	12,629				14,072		14,072		04/07/2020	
87612E 10 6	TARGET ORD			436.000	76,967	176.530	76,967	45,045		881		31,922		31,922		05/15/2020	

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87918A 10 5	TELADOC HEALTH ORD			87.000	17,397	199.960	17,397	13,061				4,335		4,335		04/06/2020.	
879360 10 5	TELEDYNE TECH ORD			46.000	18,031	391.980	18,031	14,186				3,845		3,845		04/06/2020.	
879369 10 6	TELEFLEX ORD			48.000	19,755	411.570	19,755	15,430		49		4,326		4,326		04/06/2020.	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD			622.000	11,551	18.570	11,551	10,730		317		821		821		04/06/2020.	
88025U 10 9	10X GENOMICS CL A ORD			109.000	15,434	141.600	15,434	15,102				332		332		11/13/2020.	
88160R 10 1	TESLA ORD			645.000	455,157	705.670	455,157	66,595				388,562		388,562		04/06/2020.	
882508 10 4	TEXAS INSTRUMENTS ORD			761.000	124,903	164.130	124,903	77,494		2,825		27,269		27,269		02/07/2020.	
883203 10 1	TEXTRON ORD			416.000	20,105	48.330	20,105	11,373	8	17		8,732		8,732		04/06/2020.	
88339J 10 5	TRADE DESK CL A ORD			64.000	51,264	801.000	51,264	12,163				39,101		39,101		04/06/2020.	
883556 10 2	THERMO FISHER SCIENTIFIC ORD			356.000	165,818	465.780	165,818	82,446	78	246		53,044		53,044		04/06/2020.	
885160 10 1	THOR INDUSTRIES ORD			740.000	68,813	92.990	68,813	46,304	303	1,219		13,838		13,838		11/25/2019.	
88579Y 10 1	3M ORD			484.000	84,598	174.790	84,598	68,099		2,134		16,500		16,500		04/06/2020.	
88642R 10 9	TIDEWATER ORD			1,656.000	14,308	8.640	14,308	10,814				3,494		3,494		04/06/2020.	
886547 10 8	TIFFANY ORD			113.000	14,854	131.450	14,854	14,483		197		371		371		04/06/2020.	
891092 10 8	TORO ORD			165.000	15,649	94.840	15,649	10,809	43	83		4,839		4,839		04/06/2020.	
892356 10 6	TRACTOR SUPPLY ORD			130.000	18,275	140.580	18,275	11,435		150		6,841		6,841		04/06/2020.	
892672 10 6	TRADEWEB MARKETS CL A ORD			243.000	15,175	62.450	15,175	13,304		39		1,871		1,871		07/10/2020.	
89417E 10 9	TRAVELERS COMPANIES ORD			257.000	36,075	140.370	36,075	25,438		655		10,637		10,637		04/06/2020.	
896239 10 0	TRIMBLE ORD			363.000	24,238	66.770	24,238	11,304				12,934		12,934		04/06/2020.	
89832Q 10 9	TRUIST FINANCIAL ORD			1,020.000	48,889	47.930	48,889	30,365		1,377		18,523		18,523		04/06/2020.	
90138F 10 2	TWILIO CL A ORD			128.000	43,328	338.500	43,328	11,092				32,236		32,236		04/06/2020.	
90184L 10 2	TWITTER ORD			644.000	34,873	54.150	34,873	16,055				18,818		18,818		04/06/2020.	
902252 10 5	TYLER TECHNOLOGIES ORD			48.000	20,953	436.520	20,953	14,393				6,560		6,560		04/06/2020.	
902494 10 3	TYSON FOODS CL A ORD			269.000	17,334	64.440	17,334	15,185		346		2,149		2,149		04/06/2020.	
902973 30 4	US BANCORP ORD			1,109.000	51,668	46.590	51,668	38,116	466	932		13,552		13,552		04/06/2020.	
90353T 10 0	UBER TECHNOLOGIES ORD			1,318.000	67,218	51.000	67,218	41,810				28,167		28,167		07/10/2020.	
90353W 10 3	UBIQUITI ORD			95.000	26,458	278.510	26,458	14,758		38		11,700		11,700		09/15/2020.	
90384S 30 3	ULTA BEAUTY ORD			66.000	18,953	287.160	18,953	12,453				6,500		6,500		04/06/2020.	
904708 10 4	UNIFIRST ORD			109.000	23,074	211.690	23,074	21,242	27	109		1,058		1,058		11/25/2019.	
907818 10 8	UNION PACIFIC ORD			492.000	102,444	208.220	102,444	57,660		1,674		21,467		21,467		04/06/2020.	
910047 10 9	UNITED AIRLINES HOLDINGS ORD			546.000	23,620	43.260	23,620	13,115				10,505		10,505		04/06/2020.	
910340 10 8	UNITED FIRE GROUP ORD			343.000	8,609	25.100	8,609	10,667		278		(2,058)		(2,058)		04/06/2020.	
911312 10 6	UNITED PARCEL SERVICE CL B ORD			630.000	106,092	168.400	106,092	63,875		2,100		41,773		41,773		04/06/2020.	
911363 10 9	UNITED RENTAL ORD			113.000	26,206	231.910	26,206	11,659				14,546		14,546		04/06/2020.	
91324P 10 2	UNITEDHEALTH GRP ORD			808.000	283,349	350.680	283,349	166,140		3,392		67,401		67,401		04/06/2020.	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD			121.000	16,638	137.500	16,638	11,677				4,961		4,961		04/06/2020.	
918204 10 8	VF ORD			298.000	25,452	85.410	25,452	21,880		227		3,572		3,572		12/09/2020.	
91913Y 10 0	VALERO ENERGY ORD			364.000	20,591	56.570	20,591	16,780		1,070		3,811		3,811		04/06/2020.	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD			107.000	18,726	175.010	18,726	11,148				7,578		7,578		04/06/2020.	

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922475 10 8	VEEVA SYSTEMS ORD			152.000	41,382	272.250	41,382	23,835				17,547		17,547		04/06/2020.	
92276F 10 0	VENTAS REIT ORD			459.000	22,509	49.040	22,509	11,998	207	413		10,511		10,511		04/06/2020.	
92339V 30 8	VEREIT, INC			516.000	19,500	37.790	19,500	11,455				8,044		8,044		04/06/2020.	
92343E 10 2	VERISIGN ORD			83.000	17,961	216.400	17,961	16,256				1,706		1,706		04/06/2020.	
92343V 10 4	VERIZON COMMUNICATIONS ORD			3,605.000	211,794	58.750	211,794	204,404		6,696		7,390		7,390		04/06/2020.	
92345Y 10 6	VERISK ANALYTICS ORD			236.000	48,991	207.590	48,991	35,074		191		13,917		13,917		04/07/2020.	
92532F 10 0	VERTEX PHARMACEUTICALS ORD			246.000	58,140	236.340	58,140	62,804				(4,664)		(4,664)		04/06/2020.	
92556H 20 6	VIACOMCBS CL B ORD			831.000	30,963	37.260	30,963	11,584	199	399		19,379		19,379		04/06/2020.	
92556V 10 6	VIATRIS ORD			1,331.000	24,943	18.740	24,943	18,975				5,968		5,968		04/06/2020.	
925652 10 9	VICI PPTYS ORD			750.000	19,125	25.500	19,125	10,695	248	471		8,430		8,430		04/06/2020.	
92826C 83 9	VISA CL A ORD			1,578.000	345,156	218.730	345,156	253,430		1,540		75,718		75,718		04/06/2020.	
928563 40 2	VMWARE CL A ORD			93.000	13,044	140.260	13,044	13,030				(1,072)		(1,072)		12/11/2019.	
928881 10 1	VONTIER ORD			107.000	3,574	33.400	3,574	2,509				1,065		1,065		04/06/2020.	
92936U 10 9	W P CAREY REIT ORD			206.000	14,539	70.580	14,539	11,565	215	430		2,975		2,975		04/06/2020.	
92939U 10 6	WEC ENERGY GROUP ORD			979.000	90,097	92.030	90,097	57,280		2,667		(196)		(196)		07/29/2019.	
931142 10 3	WALMART ORD			1,092.000	157,412	144.150	157,412	137,668	590	1,179		19,743		19,743		04/06/2020.	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD			641.000	25,563	39.880	25,563	27,326		893		(1,763)		(1,763)		04/06/2020.	
94106L 10 9	WASTE MANAGEMENT ORD			422.000	49,766	117.930	49,766	38,524		690		11,242		11,242		04/06/2020.	
941848 10 3	WATERS ORD			76.000	18,804	247.420	18,804	14,356				4,448		4,448		04/06/2020.	
942622 20 0	WATSCO ORD			328.000	74,308	226.550	74,308	46,757		2,271		15,219		15,219		10/31/2018.	
94419L 10 1	WAYFAIR CL A ORD			70.000	15,807	225.810	15,807	12,117				3,690		3,690		05/15/2020.	
949746 10 1	WELLS FARGO ORD			2,891.000	87,250	30.180	87,250	82,769		2,053		4,481		4,481		04/06/2020.	
95040Q 10 4	WELLTOWER ORD			387.000	25,008	64.620	25,008	16,451		708		8,557		8,557		04/06/2020.	
955306 10 5	WEST PHARM SVC ORD			90.000	25,498	283.310	25,498	14,517		44		10,981		10,981		04/06/2020.	
958102 10 5	WESTERN DIGITAL ORD			312.000	17,282	55.390	17,282	13,513				3,769		3,769		04/06/2020.	
959802 10 9	WESTERN UNION ORD			583.000	12,791	21.940	12,791	11,205		394		1,586		1,586		04/06/2020.	
96208T 10 4	WEX ORD			110.000	22,388	203.530	22,388	11,298				11,090		11,090		04/06/2020.	
962166 10 4	WEYERHAEUSER REIT			674.000	22,599	33.530	22,599	11,525		115		11,074		11,074		04/06/2020.	
966084 20 4	WHITESTONE REIT ORD			1,957.000	15,597	7.970	15,597	9,883		548		5,714		5,714		04/06/2020.	
969457 10 0	WILLIAMS ORD			910.000	18,246	20.050	18,246	12,285		1,092		5,961		5,961		04/06/2020.	
98138H 10 1	WORKDAY CL A ORD			131.000	31,389	239.610	31,389	17,071				14,318		14,318		04/06/2020.	
983793 10 0	XPO LOGISTICS ORD			233.000	27,774	119.200	27,774	11,704				16,070		16,070		04/06/2020.	
98389B 10 0	XCEL ENERGY ORD			449.000	29,962	66.730	29,962	27,456	193	386		2,505		2,505		04/06/2020.	
983919 10 1	XILINX ORD			768.000	108,879	141.770	108,879	35,041		1,215		33,792		33,792		07/29/2019.	
98419M 10 0	XYLEM ORD			171.000	17,406	101.790	17,406	11,147		133		6,259		6,259		04/06/2020.	
988498 10 1	YUM BRANDS ORD			240.000	26,054	108.560	26,054	16,920		338		9,134		9,134		04/06/2020.	
98850P 10 9	YUM CHINA ORD		C	348.000	19,867	57.090	19,867	15,197		42		4,670		4,670		04/06/2020.	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD			58.000	22,291	384.330	22,291	11,127				11,164		11,164		04/06/2020.	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
98936J 10 1	ZENDESK ORD			179.000	25,618	143.120	25,618	10,933				14,685		14,685		04/06/2020.	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD			164.000	25,271	154.090	25,271	16,062	39	79		9,209		9,209		04/06/2020.	
98978V 10 3	ZOETIS CL A ORD			414.000	68,517	165.500	68,517	44,557		286		14,981		14,981		04/06/2020.	
98980G 10 2	ZSCALER ORD			106.000	21,169	199.710	21,169	13,302				7,867		7,867		07/10/2020.	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD			151.000	50,935	337.320	50,935	41,913				9,022		9,022		09/15/2020.	
98986T 10 8	ZYNGA CL A ORD			1,556.000	15,358	9.870	15,358	10,596				4,761		4,761		04/06/2020.	
G0176J 10 9	ALLEGION ORD		C	123.000	14,315	116.380	14,315	11,622		118		2,692		2,692		04/06/2020.	
G02602 10 3	AMDOCS ORD			190.000	13,477	70.930	13,477	10,878	62	124		2,599		2,599		04/06/2020.	
G06242 10 4	ATLASSIAN CL A ORD		C	118.000	27,597	233.870	27,597	15,789				12,091		12,091		04/06/2020.	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD		C	287.000	14,462	50.390	14,462	10,820	121	235		3,642		3,642		04/06/2020.	
G1151C 10 1	ACCENTURE CL A ORD		C	268.000	70,004	261.210	70,004	27,214		776		12,630		12,630		09/15/2020.	
G16962 10 5	BUNGE ORD			278.000	18,231	65.580	18,231	10,639		417		7,592		7,592		04/06/2020.	
G29183 10 3	EATON ORD		C	361.000	43,371	120.140	43,371	27,941		791		15,429		15,429		04/06/2020.	
G3075P 10 1	ENSTAR GROUP ORD		C	65.000	13,318	204.890	13,318	10,630				2,688		2,688		04/06/2020.	
G3223R 10 8	EVEREST RE GROUP ORD		C	72.000	16,854	234.090	16,854	13,675		335		3,180		3,180		04/06/2020.	
G3922B 10 7	GENPACT ORD		C	394.000	16,296	41.360	16,296	10,800		115		5,496		5,496		04/06/2020.	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD		C	329.000	24,066	73.150	24,066	10,515				13,552		13,552		04/06/2020.	
G5005R 10 7	JAMES RIVER GROUP HOLDINGS ORD		C	320.000	15,728	49.150	15,728	10,707		288		5,021		5,021		04/06/2020.	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD		C	554.000	25,811	46.590	25,811	15,185	144	288		10,626		10,626		04/06/2020.	
G5494J 10 3	LINDE ORD		C	390.000	102,769	263.510	102,769	48,938		1,502		19,738		19,738		07/15/2019.	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD		C	494.000	23,485	47.540	23,485	11,777	30	59		11,708		11,708		04/06/2020.	
G5960L 10 3	MEDTRONIC ORD		C	686.000	80,358	117.140	80,358	60,142	398	1,420		4,859		4,859		05/15/2020.	
G6095L 10 9	APTIV ORD		C	74.000	9,641	130.290	9,641	5,234				4,408		4,408		03/13/2020.	
G6674U 10 8	NOVOCURE ORD		C	163.000	28,206	173.040	28,206	11,263				16,942		16,942		04/06/2020.	
G8473T 10 0	STERIS ORD		C	99.000	18,429	186.150	18,429	14,716		116		3,713		3,713		04/06/2020.	
G85158 10 6	STONECO CL A ORD		C	237.000	19,889	83.920	19,889	15,272				4,617		4,617		11/13/2020.	
G8994E 10 3	TRANE TECHNOLOGIES ORD		C	333.000	48,338	145.160	48,338	17,907		706		30,432		30,432		11/22/2017.	
G96629 10 3	WILLIS TOWERS WATSON ORD		C	147.000	30,970	210.680	30,970	25,778	104	200		5,192		5,192		04/06/2020.	
H1467J 10 4	CHUBB ORD		C	448.000	68,956	153.920	68,956	50,262	349	1,038		9,188		9,188		04/06/2020.	
H2906T 10 9	GARMIN ORD		C	188.000	22,496	119.660	22,496	14,183		344		8,313		8,313		04/06/2020.	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD		C	119.000	37,445	314.660	37,445	14,580				22,865		22,865		04/06/2020.	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD			224.000	20,532	91.660	20,532	11,173		706		9,359		9,359		04/06/2020.	
N72482 12 3	QIAGEN ORD		C	257.000	13,582	52.850	13,582	10,280				3,302		3,302		04/06/2020.	
V7780T 10 3	ROYAL CARIBBEAN GROUP ORD			661.000	49,370	74.690	49,370	76,251		1,031		(38,880)		(38,880)		07/29/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					32,940,119	XXX	32,940,119	22,690,295	26,795	359,980	0	8,424,482	0	8,424,482	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
30229@ 10 0	Eyefinity, Inc.			64.000	(747,624)	(11,681.630)	(747,624)	21,300,000				(3,317,077)		(3,317,077)		01/01/2001.	
91836* 10 9	VSP Holding Company, Inc.			45.000	199,626,750	##########	199,626,750	276,983,788				2,891,250		2,891,250		08/18/2008.	
91833@ 10 0	VSP Optical Group, Inc.			21,623.000	11,630,041	537.860	11,630,041	14,014,116				(579,209)		(579,209)		10/01/2012.	

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
91833@ 11 8	VSP Optical Group, Inc.			75,610.000	40,667,224	537.860	40,667,224	49,002,096				(2,025,345)		(2,025,345)		10/01/2012.	
45384* 10 1	Independent Eye Care MSO Inc.			10,000.000	33,802,000	3,380.200	33,802,000	33,297,665				428,000		428,000		07/01/2019.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					284,978,391	XXX	284,978,391	394,597,665	0	0	0	(2,602,381)	0	(2,602,381)	0	XXX	XXX
Common Stocks - Mutual Funds																	
922908 74 4	VANGUARD VAL IDX ETF			5,619.000	668,436	118.960	668,436	485,584		17,079		(5,001)		(5,001)		02/14/2019.	
9499999. Total - Common Stocks - Mutual Funds					668,436	XXX	668,436	485,584	0	17,079	0	(5,001)	0	(5,001)	0	XXX	XXX
9799999. Total - Common Stock					318,586,946	XXX	318,586,946	417,773,544	26,795	377,058	0	5,817,100	0	5,817,100	0	XXX	XXX
9899999. Total Common and Preferred Stock					318,586,946	XXX	318,586,946	417,773,544	26,795	377,058	0	5,817,100	0	5,817,100	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. Government								
912828 XR 6	UNITED STATES TREASURY		12/22/2020	WELLS FARGO SECURITIES LLC		112,608	110,000	122
0599999. Total - Bonds - U.S. Government						112,608	110,000	122
Bonds - U.S. Special Revenue and Special Assessment								
3134GX GP 3	FEDERAL HOME LOAN MORTGAGE CORP		12/09/2020	WELLS FARGO SECURITIES LLC		500,000	500,000	
3136G4 6V 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		10/22/2020	WELLS FARGO SECURITIES LLC		500,000	500,000	
3136G4 ZS 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION		07/20/2020	WELLS FARGO SECURITIES LLC		999,750	1,000,000	11
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						1,999,750	2,000,000	11
Bonds - Industrial and Miscellaneous								
06048W G7 9	BANK OF AMERICA CORP		01/22/2020	UBOC/UNIONBANC INVESTMENT SVCS		5,000,000	5,000,000	
06051G FZ 7	BANK OF AMERICA CORP		11/19/2020	UBOC/UNIONBANC INVESTMENT SVCS		7,146,405	7,000,000	51,103
3899999. Total - Bonds - Industrial and Miscellaneous						12,146,405	12,000,000	51,103
8399997. Total - Bonds - Part 3						14,258,763	14,110,000	51,236
8399998. Total - Bonds - Summary Item from Part 5						5,259,295	5,250,000	7,056
8399999. Total - Bonds						19,518,058	19,360,000	58,292
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00089H 10 6	ACS ACTIVIDADES DE CONSTRUCCION ADR	C	02/21/2020	Morgan Stanley	212.000	1,431	XXX	
001055 10 2	AFLAC ORD		04/06/2020	Morgan Stanley	473.000	16,659	XXX	
00206R 10 2	AT&T ORD		04/06/2020	Morgan Stanley	5,304.000	156,150	XXX	
002824 10 0	ABBOTT LABORATORIES ORD		05/15/2020	Morgan Stanley	446.000	38,783	XXX	
00287Y 10 9	ABBVIE ORD		05/08/2020	Morgan Stanley	1,489.408	118,287	XXX	
003654 10 0	ABIOMED ORD		04/06/2020	Morgan Stanley	73.000	10,969	XXX	
003881 30 7	ACACIA RESEARCH ORD		10/19/2020	Morgan Stanley	4,614.000	14,765	XXX	
00507V 10 9	ACTIVISION BLIZZARD ORD		05/15/2020	Morgan Stanley	443.000	27,964	XXX	
00724F 10 1	ADOBE ORD		04/06/2020	Morgan Stanley	342.000	109,142	XXX	
00751Y 10 6	ADVANCE AUTO PARTS ORD		02/07/2020	Morgan Stanley	25.000	3,318	XXX	
00770F 10 4	AEGIO CL A ORD		12/09/2020	Morgan Stanley	836.000	16,193	XXX	
007903 10 7	ADVANCED MICRO DEVICES ORD		04/06/2020	Morgan Stanley	936.000	44,479	XXX	
00846U 10 1	AGILENT TECHNOLOGIES ORD		04/06/2020	Morgan Stanley	334.000	24,836	XXX	
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD		04/06/2020	Morgan Stanley	155.000	30,048	XXX	
012348 10 8	ALBANY INTERNATIONAL CL A ORD		03/05/2020	Morgan Stanley	513.000	34,523	XXX	
015351 10 9	ALEXION PHARMACEUTICALS ORD		02/07/2020	Morgan Stanley	5.000	504	XXX	
016255 10 1	ALIGN TECHNOLOGY ORD		04/06/2020	Morgan Stanley	89.000	15,730	XXX	
017175 10 0	ALLEGHANY ORD		04/06/2020	Morgan Stanley	26.000	14,021	XXX	
020002 10 1	ALLSTATE ORD		04/06/2020	Morgan Stanley	292.000	27,308	XXX	
02043Q 10 7	ALNYLAM PHARMACEUTICALS ORD		04/06/2020	Morgan Stanley	129.000	14,466	XXX	
02079K 10 7	ALPHABET CL C ORD		04/06/2020	Morgan Stanley	241.000	286,048	XXX	
02079K 30 5	ALPHABET CL A ORD		05/15/2020	Morgan Stanley	183.000	219,857	XXX	
02156B 10 3	ALTERYX CL A ORD		04/07/2020	Morgan Stanley	124.000	11,686	XXX	
02156K 10 3	ALTICE USA CL A ORD		04/06/2020	Morgan Stanley	472.000	10,950	XXX	
02209S 10 3	ALTRIA GROUP ORD		04/06/2020	Morgan Stanley	1,670.000	62,258	XXX	
023135 10 6	AMAZON COM ORD		09/15/2020	Morgan Stanley	326.000	658,315	XXX	
023139 88 4	AMBAC FINANCIAL GROUP ORD		04/06/2020	Morgan Stanley	923.000	11,621	XXX	
023608 10 2	AMEREN ORD		04/06/2020	Morgan Stanley	150.000	11,144	XXX	
024835 10 0	AMERICAN CAMPUS COMM REIT ORD		04/06/2020	Morgan Stanley	399.000	11,128	XXX	
025537 10 1	AMERICAN ELECTRIC POWER ORD		04/06/2020	Morgan Stanley	507.000	39,845	XXX	
025816 10 9	AMERICAN EXPRESS ORD		01/10/2020	Morgan Stanley	29.000	3,711	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
02665T 30 6	AMERICAN HOMES 4 RENT CL A REIT ORD		04/06/2020	Morgan Stanley	501.000	11,147	XXX	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD		03/09/2020	Morgan Stanley	576.000	22,237	XXX	
03027X 10 0	AMERICAN TOWER REIT		04/06/2020	Morgan Stanley	409.000	96,189	XXX	
030420 10 3	AMERICAN WATER WORKS ORD		04/06/2020	Morgan Stanley	133.000	16,162	XXX	
03073E 10 5	AMERISOURCEBERGEN ORD		04/06/2020	Morgan Stanley	127.000	10,959	XXX	
031100 10 0	AMETEK ORD		04/06/2020	Morgan Stanley	145.000	10,937	XXX	
031162 10 0	AMGEN ORD		04/06/2020	Morgan Stanley	524.000	110,207	XXX	
032095 10 1	AMPHENOL CL A ORD		04/06/2020	Morgan Stanley	336.000	25,314	XXX	
032654 10 5	ANALOG DEVICES ORD		04/06/2020	Morgan Stanley	305.000	29,219	XXX	
03662Q 10 5	ANSYS ORD		04/06/2020	Morgan Stanley	69.000	16,730	XXX	
036752 10 3	ANTHEM ORD		04/06/2020	Morgan Stanley	54.000	12,189	XXX	
037833 10 0	APPLE ORD		04/07/2020	Morgan Stanley	3,226.000	847,413	XXX	
03969T 10 9	ARCTURUS THERAPEUTICS HOLDINGS ORD		06/23/2020	Morgan Stanley	366.000	16,214	XXX	
03990B 10 1	ARES MANAGEMENT CL A ORD		07/10/2020	Morgan Stanley	348.000	13,715	XXX	
040413 10 6	ARISTA NETWORKS ORD		04/06/2020	Morgan Stanley	70.000	14,532	XXX	
042735 10 0	ARROW ELECTRONICS ORD		04/06/2020	Morgan Stanley	204.000	11,328	XXX	
042744 10 2	ARROW FINANCIAL ORD		04/06/2020	Morgan Stanley	431.000	11,456	XXX	
052769 10 6	AUTODESK ORD		04/06/2020	Morgan Stanley	187.000	28,484	XXX	
053015 10 3	AUTOMATIC DATA PROCESSING ORD		04/06/2020	Morgan Stanley	433.000	60,468	XXX	
053332 10 2	AUTOZONE ORD		04/06/2020	Morgan Stanley	19.000	16,627	XXX	
05338G 10 6	AVALARA ORD		11/13/2020	Morgan Stanley	98.000	14,857	XXX	
053484 10 1	AVALONBAY COMMUNITIES REIT ORD		01/23/2020	Morgan Stanley	131.000	28,419	XXX	
053611 10 9	AVERY DENNISON ORD		04/06/2020	Morgan Stanley	110.000	11,046	XXX	
055645 30 3	BRT APARTMENTS ORD		04/06/2020	Morgan Stanley	1,139.000	10,410	XXX	
05605H 10 0	BWX TECHNOLOGIES ORD		04/06/2020	Morgan Stanley	204.000	10,404	XXX	
05722G 10 0	BAKER HUGHES CL A ORD		04/06/2020	Morgan Stanley	994.000	11,680	XXX	
058498 10 6	BALL ORD		04/06/2020	Morgan Stanley	254.000	16,667	XXX	
060505 10 4	BANK OF AMERICA ORD		04/06/2020	Morgan Stanley	6,346.000	135,741	XXX	
064058 10 0	BANK OF NEW YORK MELLON ORD		04/06/2020	Morgan Stanley	495.000	17,444	XXX	
071813 10 9	BAXTER INTERNATIONAL ORD		04/06/2020	Morgan Stanley	468.000	39,747	XXX	
075887 10 9	BECTON DICKINSON ORD		04/06/2020	Morgan Stanley	104.000	24,720	XXX	
084423 10 2	WR BERKLEY ORD		04/06/2020	Morgan Stanley	209.000	11,230	XXX	
084670 70 2	BERKSHIRE HATHWAY CL B ORD		04/06/2020	Morgan Stanley	1,290.000	238,960	XXX	
086516 10 1	BEST BUY ORD		04/06/2020	Morgan Stanley	193.000	11,609	XXX	
08862E 10 9	BEYOND MEAT ORD		10/19/2020	Morgan Stanley	138.000	20,009	XXX	
090572 20 7	BIO RAD LABORATORIES CL A ORD		04/06/2020	Morgan Stanley	34.000	12,964	XXX	
09062X 10 3	BIOGEN ORD		04/06/2020	Morgan Stanley	143.000	44,529	XXX	
09073M 10 4	BIO TECHNE ORD		04/06/2020	Morgan Stanley	55.000	10,700	XXX	
09247X 10 1	BLACKROCK ORD		04/06/2020	Morgan Stanley	75.000	33,714	XXX	
097023 10 5	BOEING ORD		04/06/2020	Morgan Stanley	486.000	72,302	XXX	
09857L 10 8	BOOKING HOLDINGS ORD		04/06/2020	Morgan Stanley	19.000	28,118	XXX	
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		04/06/2020	Morgan Stanley	190.000	14,049	XXX	
101137 10 7	BOSTON SCIENTIFIC ORD		04/06/2020	Morgan Stanley	1,272.000	41,823	XXX	
103304 10 1	BOYD GAMING ORD		04/07/2020	Morgan Stanley	902.000	12,190	XXX	
108035 10 6	BRIDGE BANCORP ORD		04/06/2020	Morgan Stanley	573.000	10,927	XXX	
109194 10 0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		04/06/2020	Morgan Stanley	113.000	11,018	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
110122 10 8	BRISTOL MYERS SQUIBB ORD		04/06/2020	Morgan Stanley	1,973.000	114,178	XXX	
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS ORD		04/06/2020	Morgan Stanley	112.000	11,044	XXX	
11135F 10 1	BROADCOM ORD		04/06/2020	Morgan Stanley	308.000	77,752	XXX	
115236 10 1	BROWN & BROWN ORD		04/06/2020	Morgan Stanley	389.000	13,992	XXX	
115637 20 9	BROWN FORMAN CL B ORD		11/13/2020	Morgan Stanley	270.000	21,487	XXX	
12541W 20 9	CH ROBINSON WORLDWIDE ORD		02/07/2020	Morgan Stanley	19.000	1,435	XXX	
125523 10 0	CIGNA ORD		04/06/2020	Morgan Stanley	282.000	48,924	XXX	
12572Q 10 5	CME GROUP CL A ORD		04/06/2020	Morgan Stanley	155.000	28,278	XXX	
126650 10 0	CVS HEALTH ORD		04/06/2020	Morgan Stanley	1,141.000	64,147	XXX	
12685J 10 5	CABLE ONE ORD		04/06/2020	Morgan Stanley	7.000	11,523	XXX	
127190 30 4	CACI INTERNATIONAL CL A ORD		04/06/2020	Morgan Stanley	51.000	11,240	XXX	
127387 10 8	CADENCE DESIGN SYSTEMS ORD		04/06/2020	Morgan Stanley	233.000	16,175	XXX	
127537 20 7	CADIZ ORD		05/15/2020	Morgan Stanley	1,293.000	13,564	XXX	
134429 10 9	CAMPBELL SOUP ORD		04/06/2020	Morgan Stanley	209.000	9,950	XXX	
139674 10 5	CAPITAL CITY BANK ORD		04/06/2020	Morgan Stanley	570.000	10,984	XXX	
14040H 10 5	CAPITAL ONE FINANCIAL ORD		04/06/2020	Morgan Stanley	359.000	17,742	XXX	
14149Y 10 8	CARDINAL HEALTH ORD		04/06/2020	Morgan Stanley	303.000	14,953	XXX	
143658 30 0	CARNIVAL ORD		04/07/2020	Morgan Stanley	1,095.000	13,047	XXX	
14448C 10 4	CARRIER GLOBAL ORD		04/03/2020	Morgan Stanley	560.000	9,980	XXX	
146869 10 2	CARVANA CL A ORD		04/07/2020	Morgan Stanley	212.000	12,913	XXX	
148806 10 2	CATALENT ORD		04/06/2020	Morgan Stanley	211.000	11,054	XXX	
149123 10 1	CATERPILLAR ORD		04/06/2020	Morgan Stanley	407.000	49,015	XXX	
15135B 10 1	CENTENE ORD		04/06/2020	Morgan Stanley	482.000	28,978	XXX	
155685 10 0	CENTRAL VALLEY COMMUNITY BANCORP ORD		04/06/2020	Morgan Stanley	963.000	12,519	XXX	
156700 10 6	CENTURYLINK ORD		04/06/2020	Morgan Stanley	1,166.000	10,995	XXX	
156782 10 4	CERNER ORD		04/06/2020	Morgan Stanley	244.000	15,606	XXX	
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD		05/15/2020	Morgan Stanley	67.000	32,809	XXX	
163072 10 1	CHEESECAKE FACTORY ORD		03/18/2020	Morgan Stanley	627.000	10,114	XXX	
166764 10 0	CHEVRON ORD		04/06/2020	Morgan Stanley	728.000	61,528	XXX	
169656 10 5	CHIPOTLE MEXICAN GRILL ORD		04/06/2020	Morgan Stanley	24.000	16,560	XXX	
171340 10 2	CHURCH AND DWIGHT ORD		04/06/2020	Morgan Stanley	217.000	14,943	XXX	
171779 30 9	CIENA ORD		04/06/2020	Morgan Stanley	256.000	11,528	XXX	
172062 10 1	CINCINNATI FINANCIAL ORD		04/06/2020	Morgan Stanley	145.000	11,224	XXX	
17275R 10 2	CISCO SYSTEMS ORD		04/06/2020	Morgan Stanley	2,915.000	122,453	XXX	
172908 10 5	CINTAS ORD		04/06/2020	Morgan Stanley	86.000	15,436	XXX	
172967 42 4	CITIGROUP ORD		04/06/2020	Morgan Stanley	428.000	17,599	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP ORD		04/06/2020	Morgan Stanley	610.000	11,462	XXX	
177376 10 0	CITRIX SYSTEMS ORD		04/06/2020	Morgan Stanley	104.000	15,303	XXX	
18539C 20 4	CLEARWAY ENERGY CL C ORD		05/15/2020	Morgan Stanley	588.000	11,972	XXX	
189054 10 9	CLOROX ORD		04/06/2020	Morgan Stanley	89.000	16,143	XXX	
18915M 10 7	CLOUDFLARE CL A ORD		09/15/2020	Morgan Stanley	417.000	15,083	XXX	
191216 10 0	COCA-COLA ORD		04/06/2020	Morgan Stanley	3,506.000	163,625	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		04/06/2020	Morgan Stanley	566.000	33,520	XXX	
194162 10 3	COLGATE PALMOLIVE ORD		04/06/2020	Morgan Stanley	247.000	17,414	XXX	
20030N 10 1	COMCAST CL A ORD		04/06/2020	Morgan Stanley	1,703.000	62,488	XXX	
205887 10 2	CONAGRA BRANDS ORD		04/06/2020	Morgan Stanley	461.000	14,429	XXX	

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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
20605P 10 1	CONCHO RESOURCES ORD.		04/06/2020	Morgan Stanley	216.000	10,377	XXX	
20825C 10 4	CONOCOPHILLIPS ORD.		12/09/2020	Morgan Stanley	1,136.000	40,221	XXX	
209115 10 4	CONSOLIDATED EDISON ORD.		04/06/2020	Morgan Stanley	133.000	10,780	XXX	
21036P 10 8	CONSTELLATION BRANDS CL A ORD.		04/06/2020	Morgan Stanley	117.000	16,644	XXX	
216648 40 2	COOPER ORD.		04/06/2020	Morgan Stanley	50.000	14,834	XXX	
217204 10 6	COPART ORD.		04/06/2020	Morgan Stanley	225.000	14,713	XXX	
219350 10 5	CORNING ORD.		04/06/2020	Morgan Stanley	787.000	15,512	XXX	
22052L 10 4	CORTEVA ORD.		04/06/2020	Morgan Stanley	652.000	15,818	XXX	
22160K 10 5	COSTCO WHOLESALE ORD.		04/06/2020	Morgan Stanley	317.000	96,723	XXX	
22160N 10 9	COSTAR GROUP ORD.		09/15/2020	Morgan Stanley	27.000	22,761	XXX	
22266L 10 6	COUPA SOFTWARE ORD.		04/06/2020	Morgan Stanley	82.000	11,532	XXX	
22788C 10 5	CROWDSTRIKE HOLDINGS CL A ORD.		07/10/2020	Morgan Stanley	150.000	17,498	XXX	
22822V 10 1	CROWN CASTLE INTERNATIONAL REIT ORD.		04/06/2020	Morgan Stanley	397.000	59,054	XXX	
231561 10 1	CURTISS WRIGHT ORD.		04/06/2020	Morgan Stanley	124.000	11,345	XXX	
23282W 60 5	CYTOKINETICS ORD.		05/15/2020	Morgan Stanley	568.000	12,292	XXX	
23355L 10 6	DXC TECHNOLOGY ORD.		04/06/2020	Morgan Stanley	885.000	11,965	XXX	
235851 10 2	DANAHER ORD.		04/06/2020	Morgan Stanley	611.000	86,725	XXX	
237266 10 1	DARLING INGREDIENTS ORD.		11/13/2020	Morgan Stanley	352.000	16,685	XXX	
23804L 10 3	DATADOG CL A ORD.		07/10/2020	Morgan Stanley	185.000	17,836	XXX	
244199 10 5	DEERE ORD.		04/06/2020	Morgan Stanley	209.000	29,989	XXX	
247361 70 2	DELTA AIR LINES ORD.		04/06/2020	Morgan Stanley	685.000	15,289	XXX	
24823R 10 5	DENALI THERAPEUTICS ORD.		11/13/2020	Morgan Stanley	219.000	14,272	XXX	
24906P 10 9	DENTSPLY SIRONA ORD.		04/06/2020	Morgan Stanley	291.000	10,979	XXX	
252131 10 7	DEXCOM ORD.		04/06/2020	Morgan Stanley	92.000	24,777	XXX	
25278X 10 9	DIAMONDBACK ENERGY ORD.		12/09/2020	Morgan Stanley	380.000	17,985	XXX	
253868 10 3	DIGITAL REALTY REIT ORD.		04/06/2020	Morgan Stanley	201.000	28,040	XXX	
254687 10 6	WALT DISNEY ORD.		04/06/2020	Morgan Stanley	589.000	58,414	XXX	
254709 10 8	DISCOVER FINANCIAL SERVICES ORD.		11/13/2020	Morgan Stanley	214.000	16,395	XXX	
25470F 30 2	DISCOVERY SRS C ORD.		04/06/2020	Morgan Stanley	614.000	11,101	XXX	
256163 10 6	DOCUSIGN ORD.		05/15/2020	Morgan Stanley	218.000	21,153	XXX	
256677 10 5	DOLLAR GENERAL ORD.		04/06/2020	Morgan Stanley	180.000	30,537	XXX	
256746 10 8	DOLLAR TREE ORD.		04/06/2020	Morgan Stanley	209.000	15,943	XXX	
25746U 10 9	DOMINION ENERGY ORD.		04/06/2020	Morgan Stanley	647.000	47,949	XXX	
25754A 20 1	DOMINOS PIZZA ORD.		04/06/2020	Morgan Stanley	43.000	14,556	XXX	
260003 10 8	DOVER ORD.		04/06/2020	Morgan Stanley	134.000	11,354	XXX	
260557 10 3	DOW ORD.		04/06/2020	Morgan Stanley	555.000	16,950	XXX	
264411 50 5	DUKE REALTY REIT ORD.		04/06/2020	Morgan Stanley	349.000	11,238	XXX	
26441C 20 4	DUKE ENERGY ORD.		04/06/2020	Morgan Stanley	583.000	47,369	XXX	
26484T 10 6	DUN BRADST HLDG ORD.		11/13/2020	Morgan Stanley	567.000	15,536	XXX	
26614N 10 2	DUPONT DE NEMOURS ORD.		04/06/2020	Morgan Stanley	503.000	17,801	XXX	
26875P 10 1	EOG RESOURCES ORD.		04/06/2020	Morgan Stanley	400.000	15,772	XXX	
26969P 10 8	EAGLE MATERIALS ORD.		04/06/2020	Morgan Stanley	207.000	11,337	XXX	
278642 10 3	EBAY ORD.		04/06/2020	Morgan Stanley	803.000	25,038	XXX	
27875T 10 1	ECHO GLOBAL LOGISTICS ORD.		04/06/2020	Morgan Stanley	645.000	11,384	XXX	
278865 10 0	ECOLAB ORD.		04/06/2020	Morgan Stanley	105.000	16,574	XXX	
281020 10 7	EDISON INTERNATIONAL ORD.		04/06/2020	Morgan Stanley	300.000	15,951	XXX	

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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
28176E 10 8	EDWARDS LIFESCIENCES ORD		04/06/2020	Morgan Stanley	201.000	39,279	XXX	
28470R 10 2	CAESARS ENTERTAINMENT ORD		07/20/2020	Morgan Stanley	350.086	13,387	XXX	
285512 10 9	ELECTRONIC ARTS ORD		04/06/2020	Morgan Stanley	250.000	26,628	XXX	
291011 10 4	EMERSON ELECTRIC ORD		04/06/2020	Morgan Stanley	369.000	18,225	XXX	
29355A 10 7	ENPHASE ENERGY ORD		11/13/2020	Morgan Stanley	131.000	15,273	XXX	
29364G 10 3	ENTERGY ORD		04/06/2020	Morgan Stanley	264.000	24,552	XXX	
29414B 10 4	EPAM SYSTEMS ORD		04/06/2020	Morgan Stanley	81.000	14,939	XXX	
294429 10 5	EQUIFAX ORD		04/06/2020	Morgan Stanley	131.000	14,914	XXX	
29444U 70 0	EQUINIX REIT ORD		09/15/2020	Morgan Stanley	76.000	51,099	XXX	
29472R 10 8	EQUITY LIFESTYLE PROP REIT ORD		04/06/2020	Morgan Stanley	197.000	11,538	XXX	
29476L 10 7	EQUITY RESIDENTIAL REIT ORD		04/06/2020	Morgan Stanley	282.000	16,951	XXX	
29786A 10 6	ETSY ORD		07/10/2020	Morgan Stanley	118.000	13,132	XXX	
30034W 10 6	EVERGY ORD		04/06/2020	Morgan Stanley	265.000	15,338	XXX	
30040W 10 8	EVERSOURCE ENERGY ORD		04/06/2020	Morgan Stanley	215.000	17,649	XXX	
30063P 10 5	EXACT SCIENCES ORD		04/06/2020	Morgan Stanley	185.000	11,520	XXX	
30161N 10 1	EXELON ORD		04/06/2020	Morgan Stanley	1,075.000	39,044	XXX	
30161Q 10 4	EXELIXIS ORD		04/06/2020	Morgan Stanley	625.000	11,044	XXX	
30212P 30 3	EXPEDIA GROUP ORD		04/06/2020	Morgan Stanley	212.000	11,200	XXX	
302130 10 9	EXPEDITORS INTERNATIONAL OF WASN ORD		04/06/2020	Morgan Stanley	204.000	14,119	XXX	
30225T 10 2	EXTRA SPACE STORAGE REIT ORD		04/06/2020	Morgan Stanley	107.000	10,687	XXX	
30231G 10 2	EXXON MOBIL ORD		04/06/2020	Morgan Stanley	3,329.000	134,725	XXX	
30303M 10 2	FACEBOOK CL A ORD		04/06/2020	Morgan Stanley	1,537.000	254,450	XXX	
303250 10 4	FAIR ISAAC ORD		04/06/2020	Morgan Stanley	39.000	11,762	XXX	
309627 10 7	FARMERS NATIONAL BANC ORD		04/06/2020	Morgan Stanley	978.000	10,944	XXX	
31188V 10 0	FASTLY CL A ORD		07/10/2020	Morgan Stanley	131.000	12,433	XXX	
31428X 10 6	FEDEX ORD		04/06/2020	Morgan Stanley	251.000	29,874	XXX	
315616 10 2	F5 NETWORKS ORD		04/06/2020	Morgan Stanley	96.000	10,818	XXX	
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD		03/06/2020	Morgan Stanley	6.000	832	XXX	
31620R 30 3	FIDELITY NATIONAL FINANCIAL ORD		04/06/2020	Morgan Stanley	444.000	10,798	XXX	
316773 10 0	FIFTH THIRD BANCORP ORD		04/06/2020	Morgan Stanley	769.000	11,896	XXX	
31847R 10 2	FIRST AMERICAN FINANCIAL ORD		04/06/2020	Morgan Stanley	260.000	10,917	XXX	
31931U 10 2	FIRST BANK ORD		04/06/2020	Morgan Stanley	1,694.000	11,638	XXX	
337738 10 8	FISERV ORD		04/06/2020	Morgan Stanley	604.000	57,899	XXX	
337932 10 7	FIRSTENERGY ORD		04/06/2020	Morgan Stanley	511.000	21,135	XXX	
339041 10 5	FLEETCOR TECHNOLOGIES ORD		04/06/2020	Morgan Stanley	78.000	16,075	XXX	
346563 10 9	FORRESTER RESEARCH ORD		12/09/2020	Morgan Stanley	373.000	16,632	XXX	
34959E 10 9	FORTINET ORD		04/06/2020	Morgan Stanley	141.000	15,211	XXX	
34959J 10 8	FORTIVE ORD		10/09/2020	Morgan Stanley	268.000	12,829	XXX	
35137L 10 5	FOX CL A ORD		04/06/2020	Morgan Stanley	463.000	11,603	XXX	
35671D 85 7	FREEPORT MCMORAN ORD		04/06/2020	Morgan Stanley	2,096.000	15,070	XXX	
363576 10 9	ARTHUR J GALLAGHER ORD		04/06/2020	Morgan Stanley	257.000	21,128	XXX	
368736 10 4	GENERAC HOLDINGS ORD		04/06/2020	Morgan Stanley	122.000	11,224	XXX	
369550 10 8	GENERAL DYNAMICS ORD		04/06/2020	Morgan Stanley	211.000	28,209	XXX	
369604 10 3	GENERAL ELECTRIC ORD		04/06/2020	Morgan Stanley	7,660.000	55,382	XXX	
370334 10 4	GENERAL MILLS ORD		04/06/2020	Morgan Stanley	479.000	27,638	XXX	
372460 10 5	GENUINE PARTS ORD		04/06/2020	Morgan Stanley	177.000	11,877	XXX	
37247D 10 6	GENWORTH FINANCIAL CL A ORD		10/19/2020	Morgan Stanley	4,509.000	15,917	XXX	

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375558 10 3	GILEAD SCIENCES ORD		05/15/2020	Morgan Stanley	834.000	64,731	XXX	
376536 10 8	GLADSTONE COMMERCIAL REIT ORD		04/06/2020	Morgan Stanley	838.000	11,036	XXX	
37940X 10 2	GLOBAL PAYMENTS ORD		12/09/2020	Morgan Stanley	130.000	20,868	XXX	
380237 10 7	GODADDY CL A ORD		04/06/2020	Morgan Stanley	254.000	14,940	XXX	
38141G 10 4	GOLDMAN SACHS GROUP ORD		04/06/2020	Morgan Stanley	279.000	44,146	XXX	
384802 10 4	WW GRAINGER ORD		02/07/2020	Morgan Stanley	6.000	1,802	XXX	
38983D 30 0	GREAT AJAX ORD		04/06/2020	Morgan Stanley	2,301.000	12,563	XXX	
40412C 10 1	HCA HEALTHCARE ORD		04/06/2020	Morgan Stanley	192.000	17,967	XXX	
40434L 10 5	HP ORD		04/06/2020	Morgan Stanley	1,073.000	16,095	XXX	
405024 10 0	HAEMONETICS ORD		04/06/2020	Morgan Stanley	105.000	10,735	XXX	
406216 10 1	HALLIBURTON ORD		04/06/2020	Morgan Stanley	1,449.000	11,462	XXX	
40637H 10 9	HALOZYME THERAPEUTICS ORD		04/06/2020	Morgan Stanley	636.000	10,977	XXX	
42222N 10 3	HEALTHSTREAM ORD		04/06/2020	Morgan Stanley	433.000	10,933	XXX	
42225P 50 1	HEALTHCAR TRST OF AM CL A REIT ORD		04/06/2020	Morgan Stanley	471.000	11,384	XXX	
42250P 10 3	HEALTHPEAK PROPERTIES ORD		04/06/2020	Morgan Stanley	509.000	11,768	XXX	
42365Q 10 3	HEMISPHERE MEDIA GROUP CL A ORD		04/06/2020	Morgan Stanley	1,245.000	10,807	XXX	
427866 10 8	HERSHEY FOODS ORD		04/06/2020	Morgan Stanley	165.000	23,407	XXX	
42824C 10 9	HEWLETT PACKARD ENTERPRISE ORD		04/06/2020	Morgan Stanley	1,486.000	14,607	XXX	
431475 10 2	HILL ROM HOLDINGS ORD		04/06/2020	Morgan Stanley	98.000	10,682	XXX	
436440 10 1	HOLOGIC ORD		04/06/2020	Morgan Stanley	400.000	14,344	XXX	
437076 10 2	HOME DEPOT ORD		04/06/2020	Morgan Stanley	779.000	149,228	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD		04/06/2020	Morgan Stanley	119.000	15,987	XXX	
440452 10 0	HORMEL FOODS ORD		04/06/2020	Morgan Stanley	291.000	14,128	XXX	
443510 60 7	HUBBELL ORD		04/06/2020	Morgan Stanley	96.000	11,123	XXX	
44891N 10 9	IAC INTERACTIVE ORD		07/01/2020	Morgan Stanley	82.000	4,770	XXX	
44930G 10 7	ICU MEDICAL ORD		04/06/2020	Morgan Stanley	50.000	10,351	XXX	
451107 10 6	IDACORP ORD		04/06/2020	Morgan Stanley	121.000	11,247	XXX	
45167R 10 4	IDEX ORD		04/06/2020	Morgan Stanley	75.000	10,797	XXX	
452308 10 9	ILLINOIS TOOL ORD		04/06/2020	Morgan Stanley	240.000	36,250	XXX	
452327 10 9	ILLUMINA ORD		04/06/2020	Morgan Stanley	144.000	40,033	XXX	
45337C 10 2	INCYTE ORD		04/06/2020	Morgan Stanley	181.000	15,405	XXX	
453838 60 9	INDEPENDENT BANK ORD		04/06/2020	Morgan Stanley	876.000	11,020	XXX	
45687V 10 6	INGERSOLL RAND INC		03/02/2020	Morgan Stanley	53.826	1,159	XXX	
45784P 10 1	INSULET ORD		04/06/2020	Morgan Stanley	81.000	13,924	XXX	
458140 10 0	INTEL ORD		04/06/2020	Morgan Stanley	3,632.000	212,218	XXX	
458334 10 9	INTER PARFUMS ORD		12/09/2020	Morgan Stanley	283.000	16,049	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD		04/06/2020	Morgan Stanley	837.000	96,104	XXX	
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD		03/04/2020	Morgan Stanley	201.000	26,487	XXX	
460690 10 0	INTERPUBLIC GROUP OF COMPANIES ORD		04/06/2020	Morgan Stanley	761.000	11,430	XXX	
46116X 10 1	INTRA CELLULAR THERAPIES ORD		05/15/2020	Morgan Stanley	624.000	13,784	XXX	
461202 10 3	INTUIT ORD		04/06/2020	Morgan Stanley	201.000	48,264	XXX	
46120E 60 2	INTUITIVE SURGICAL ORD		04/06/2020	Morgan Stanley	117.000	58,528	XXX	
46187W 10 7	INVITATION HOMES ORD		04/06/2020	Morgan Stanley	533.000	11,433	XXX	
462222 10 0	IONIS PHARMACEUTICALS ORD		04/06/2020	Morgan Stanley	213.000	10,961	XXX	
46266C 10 5	IQVIA HOLDINGS ORD		04/06/2020	Morgan Stanley	219.000	25,654	XXX	
46625H 10 0	JPMORGAN CHASE ORD		04/06/2020	Morgan Stanley	2,016.000	180,351	XXX	

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469814 10 7	JACOBS ENGINEERING GROUP ORD		04/06/2020	Morgan Stanley	131.000	10,928	XXX	
478160 10 4	JOHNSON & JOHNSON ORD		04/06/2020	Morgan Stanley	1,840.000	257,158	XXX	
48203R 10 4	JUNIPER NETWORKS ORD		04/06/2020	Morgan Stanley	564.000	12,036	XXX	
482480 10 0	KLA ORD		04/06/2020	Morgan Stanley	81.000	12,029	XXX	
48251W 10 4	KKR AND CO ORD		07/10/2020	Morgan Stanley	388.000	13,537	XXX	
483548 10 3	KAMAN ORD		04/06/2020	Morgan Stanley	292.000	11,163	XXX	
487836 10 8	KELLOGG ORD		02/28/2020	Morgan Stanley	202.000	13,161	XXX	
49338L 10 3	KEYSIGHT TECHNOLOGIES ORD		04/06/2020	Morgan Stanley	175.000	15,878	XXX	
49456B 10 1	KINDER MORGAN CL P ORD		04/06/2020	Morgan Stanley	1,232.000	17,236	XXX	
497266 10 6	KIRBY ORD		04/06/2020	Morgan Stanley	255.000	11,582	XXX	
500754 10 6	KRAFT HEINZ ORD		04/06/2020	Morgan Stanley	574.000	14,872	XXX	
501044 10 1	KROGER ORD		04/06/2020	Morgan Stanley	763.000	24,897	XXX	
501797 10 4	L BRANDS ORD		05/15/2020	Morgan Stanley	1,150.000	12,489	XXX	
502431 10 9	L3HARRIS TECHNOLOGIES ORD		04/06/2020	Morgan Stanley	214.000	39,376	XXX	
511637 10 0	LAKELAND BANCORP ORD		04/06/2020	Morgan Stanley	1,045.000	11,077	XXX	
513272 10 4	LAMB WESTON HOLDINGS ORD		04/06/2020	Morgan Stanley	206.000	10,675	XXX	
517834 10 7	LAS VEGAS SANDS ORD		04/06/2020	Morgan Stanley	368.000	14,978	XXX	
518439 10 4	ESTEE LAUDER CL A ORD		04/06/2020	Morgan Stanley	175.000	28,088	XXX	
525327 10 2	LEIDOS HOLDINGS ORD		04/06/2020	Morgan Stanley	156.000	14,803	XXX	
526107 10 7	LENNOX INTERNATIONAL ORD		04/06/2020	Morgan Stanley	60.000	10,705	XXX	
530307 30 5	LIBERTY BROADBAND SRS C ORD		04/06/2020	Morgan Stanley	131.000	14,956	XXX	
531229 70 6	LIBERTY MEDIA LIBERTY BRVS SRS A ORD		04/06/2020	Morgan Stanley	689.000	12,202	XXX	
531229 88 8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD		04/06/2020	Morgan Stanley	629.000	10,963	XXX	
532457 10 8	ELI LILLY ORD		04/06/2020	Morgan Stanley	739.000	104,650	XXX	
538034 10 9	LIVE NATION ENTERTAINMENT ORD		04/06/2020	Morgan Stanley	308.000	10,629	XXX	
539830 10 9	LOCKHEED MARTIN ORD		04/06/2020	Morgan Stanley	84.000	30,908	XXX	
540424 10 8	LOEWS ORD		04/06/2020	Morgan Stanley	312.000	11,138	XXX	
548661 10 7	LOWE'S COMPANIES ORD		04/06/2020	Morgan Stanley	181.000	16,067	XXX	
550021 10 9	LULULEMON ATHLETICA ORD	C	04/06/2020	Morgan Stanley	86.000	16,766	XXX	
552953 10 1	MGM RESORTS INTERNATIONAL ORD		04/06/2020	Morgan Stanley	977.000	12,613	XXX	
55354G 10 0	MSCI ORD		04/06/2020	Morgan Stanley	58.000	17,544	XXX	
554225 10 2	MACATAWA BANK ORD		04/06/2020	Morgan Stanley	1,551.000	10,655	XXX	
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD		04/17/2020	Morgan Stanley	50.000	7,665	XXX	
55826T 10 2	MADISON SQUARE GARDEN ENTER CL A ORD		04/17/2020	Morgan Stanley	50.000	3,015	XXX	
56585A 10 2	MARATHON PETROLEUM ORD		04/06/2020	Morgan Stanley	629.000	14,524	XXX	
57060D 10 8	MARKETAXESS HOLDINGS ORD		04/06/2020	Morgan Stanley	31.000	12,370	XXX	
571748 10 2	MARSH & MCLENNAN ORD		03/17/2020	Morgan Stanley	99.000	8,582	XXX	
571903 20 2	MARRIOTT INTERNATIONAL CL A ORD		04/06/2020	Morgan Stanley	247.000	17,436	XXX	
574795 10 0	MASIMO ORD		04/06/2020	Morgan Stanley	63.000	11,663	XXX	
57636Q 10 4	MASTERCARD CL A ORD		04/06/2020	Morgan Stanley	739.000	196,530	XXX	
57667L 10 7	MATCH GROUP ORD		07/01/2020	Morgan Stanley	176.989	10,191	XXX	
57778K 10 5	MAXAR TECHNOLOGIES ORD		10/19/2020	Morgan Stanley	891.000	27,701	XXX	
579780 20 6	MCCORMICK ORD		04/06/2020	Morgan Stanley	102.000	15,505	XXX	
580135 10 1	MCDONALD'S ORD		04/06/2020	Morgan Stanley	650.000	115,076	XXX	
58155Q 10 3	MCKESSON ORD		04/06/2020	Morgan Stanley	122.000	16,494	XXX	
58463J 30 4	MEDICAL PROPERTIES REIT ORD		04/06/2020	Morgan Stanley	718.000	11,488	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
587376 10 4	MERCANTILE BANK ORD		04/06/2020	Morgan Stanley	541.000	11,366	XXX	
58933Y 10 5	MERCK & CO ORD		04/06/2020	Morgan Stanley	2,247.000	180,457	XXX	
592688 10 5	METTLER TOLEDO ORD		04/06/2020	Morgan Stanley	23.000	16,160	XXX	
594918 10 4	MICROSOFT ORD		05/15/2020	Morgan Stanley	5,432.000	898,278	XXX	
595112 10 3	MICRON TECHNOLOGY ORD		04/06/2020	Morgan Stanley	682.000	31,819	XXX	
59522J 10 3	MID AMERICA APT COMMUNITI REIT ORD		04/06/2020	Morgan Stanley	121.000	12,739	XXX	
597742 10 5	MIDLAND STATES ORD		04/06/2020	Morgan Stanley	662.000	11,261	XXX	
60468T 10 5	MIRATI THERAPEUTICS ORD		11/13/2020	Morgan Stanley	66.000	15,114	XXX	
60770K 10 7	MODERNA ORD		04/06/2020	Morgan Stanley	297.000	10,288	XXX	
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD		03/19/2020	Morgan Stanley	602.000	31,169	XXX	
60937P 10 6	MONGODB CL A ORD		05/15/2020	Morgan Stanley	62.000	12,169	XXX	
61174X 10 9	MONSTER BEVERAGE ORD		04/06/2020	Morgan Stanley	338.000	20,328	XXX	
615369 10 5	MOODYS ORD		04/06/2020	Morgan Stanley	129.000	29,562	XXX	
617446 44 8	MORGAN STANLEY ORD		12/09/2020	Morgan Stanley	182.000	11,715	XXX	
620076 30 7	MOTOROLA SOLUTIONS ORD		05/15/2020	Morgan Stanley	95.000	12,262	XXX	
629377 50 8	NRG ENERGY ORD		04/06/2020	Morgan Stanley	394.000	10,733	XXX	
636518 10 2	NATIONAL INSTRUMENTS ORD		04/06/2020	Morgan Stanley	313.000	10,971	XXX	
64110D 10 4	NETAPP ORD		04/06/2020	Morgan Stanley	277.000	10,969	XXX	
64110L 10 6	NETFLIX ORD		04/06/2020	Morgan Stanley	361.000	137,166	XXX	
64125C 10 9	NEUROCRINE BIOSCIENCES ORD		04/06/2020	Morgan Stanley	151.000	13,774	XXX	
651639 10 6	NEWMONT ORD		04/06/2020	Morgan Stanley	874.000	43,796	XXX	
65339F 10 1	NEXTERA ENERGY ORD		05/15/2020	Morgan Stanley	93.000	21,190	XXX	
654106 10 3	NIKE CL B ORD		04/06/2020	Morgan Stanley	928.000	78,537	XXX	
655663 10 2	NORDSON ORD		04/06/2020	Morgan Stanley	81.000	11,315	XXX	
655844 10 8	NORFOLK SOUTHERN ORD		04/06/2020	Morgan Stanley	126.000	19,499	XXX	
666807 10 2	NORTHROP GRUMMAN ORD		04/06/2020	Morgan Stanley	133.000	44,200	XXX	
668771 10 8	NORTONLIFELOCK ORD		04/06/2020	Morgan Stanley	565.000	10,718	XXX	
670346 10 5	NUCOR ORD		04/06/2020	Morgan Stanley	290.000	10,878	XXX	
67059N 10 8	NUTANIX CL A ORD		01/23/2020	Morgan Stanley	83.000	3,000	XXX	
67066G 10 4	NVIDIA ORD		04/07/2020	Morgan Stanley	478.000	128,241	XXX	
674599 10 5	OCCIDENTAL PETROLEUM ORD		04/06/2020	Morgan Stanley	1,056.000	14,193	XXX	
679295 10 5	OKTA CL A ORD		04/06/2020	Morgan Stanley	117.000	14,990	XXX	
681919 10 6	OMNICOM GROUP ORD		04/06/2020	Morgan Stanley	273.000	14,660	XXX	
682406 10 3	ONE LIBERTY PROPERTIES REIT ORD		11/02/2020	Morgan Stanley	824.550	10,849	XXX	
68389X 10 5	ORACLE ORD		05/15/2020	Morgan Stanley	1,585.000	81,773	XXX	
68571X 10 3	ORCHID ISLAND CAPITAL ORD		07/10/2020	Morgan Stanley	3,091.000	13,693	XXX	
68902V 10 7	OTIS WORLDWIDE ORD		04/03/2020	Morgan Stanley	280.000	15,223	XXX	
689648 10 3	OTTER TAIL ORD		04/06/2020	Morgan Stanley	241.000	11,098	XXX	
690742 10 1	OWENS CORNIING ORD		04/06/2020	Morgan Stanley	295.000	11,299	XXX	
69324R 10 4	PCSB FINANCIAL ORD		04/06/2020	Morgan Stanley	789.000	10,383	XXX	
69331C 10 8	PG&E ORD		11/13/2020	Morgan Stanley	1,380.000	15,732	XXX	
693506 10 7	PPG INDUSTRIES ORD		04/06/2020	Morgan Stanley	128.000	11,089	XXX	
69351T 10 6	PPL ORD		04/06/2020	Morgan Stanley	676.000	16,170	XXX	
69354M 10 8	PRA HEALTH SCIENCES ORD		04/06/2020	Morgan Stanley	142.000	11,235	XXX	
69370C 10 0	PTC ORD		04/06/2020	Morgan Stanley	188.000	11,203	XXX	
693718 10 8	PACCAR ORD		04/06/2020	Morgan Stanley	168.000	10,910	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
697435	10	5	PALO ALTO NETWORKS ORD.		04/06/2020	Morgan Stanley	63.000	10,794	XXX	
69924R	10	8	PARAMOUNT GROUP REIT ORD.		04/06/2020	Morgan Stanley	1,464.000	12,883	XXX	
704326	10	7	PAYCHEX ORD.		04/06/2020	Morgan Stanley	255.000	16,649	XXX	
70432V	10	2	PAYCOM SOFTWARE ORD.		04/06/2020	Morgan Stanley	63.000	11,457	XXX	
70450Y	10	3	PAYPAL HOLDINGS ORD.		04/06/2020	Morgan Stanley	1,053.000	107,059	XXX	
70614W	10	0	PELOTON INTERACTIVE ORD.		07/10/2020	Morgan Stanley	209.000	14,310	XXX	
70959W	10	3	PENSKE AUTOMOTIVE GROUP VTG ORD.		11/13/2020	Morgan Stanley	265.000	15,775	XXX	
70975L	10	7	PENUMBRA ORD.		04/06/2020	Morgan Stanley	65.000	10,604	XXX	
709789	10	1	PEOPLE BANCORP ORD.		04/06/2020	Morgan Stanley	510.000	11,108	XXX	
713448	10	8	PEPSICO ORD.		04/06/2020	Morgan Stanley	500.000	65,580	XXX	
71377A	10	3	PERFORMANCE FOOD GROUP ORD.		12/09/2020	Morgan Stanley	339.000	16,174	XXX	
714046	10	9	PERKINELMER ORD.		04/06/2020	Morgan Stanley	145.000	10,934	XXX	
717081	10	3	PFIZER ORD.		11/16/2020	Morgan Stanley	4,669.000	153,370	XXX	
723484	10	1	PINNACLE WEST ORD.		04/06/2020	Morgan Stanley	152.000	11,298	XXX	
72352L	10	6	PINTEREST CL A ORD.		12/09/2020	Morgan Stanley	326.000	20,759	XXX	
723787	10	7	PIONEER NATURAL RESOURCE ORD.		12/09/2020	Morgan Stanley	55.000	6,294	XXX	
72919P	20	2	PLUG POWER ORD.		11/13/2020	Morgan Stanley	653.000	15,300	XXX	
736508	84	7	PORTLAND GENERAL ELECTRIC ORD.		04/06/2020	Morgan Stanley	223.000	11,326	XXX	
737446	10	4	POST HOLDINGS ORD.		04/06/2020	Morgan Stanley	120.000	10,604	XXX	
74112D	10	1	PRESTIGE CONSUMER HEALTHCARE ORD.		05/15/2020	Morgan Stanley	306.000	12,246	XXX	
74144T	10	8	T ROWE PRICE GROUP ORD.		04/06/2020	Morgan Stanley	165.000	16,946	XXX	
742718	10	9	PROCTER & GAMBLE ORD.		04/06/2020	Morgan Stanley	1,694.000	199,570	XXX	
74340W	10	3	PROLOGIS REIT.		04/06/2020	Morgan Stanley	594.000	47,657	XXX	
74368L	20	3	PROTECTIVE INSURANCE CL B ORD.		04/06/2020	Morgan Stanley	814.000	10,867	XXX	
744320	10	2	PRUDENTIAL FINANCIAL ORD.		04/06/2020	Morgan Stanley	224.000	11,007	XXX	
744573	10	6	PUBLIC SERVICE ENTERPRISE GROUP ORD.		04/06/2020	Morgan Stanley	356.000	16,679	XXX	
74460D	10	9	PUBLIC STORAGE REIT ORD.		04/06/2020	Morgan Stanley	131.000	26,689	XXX	
747525	10	3	QUALCOMM ORD.		04/06/2020	Morgan Stanley	712.000	50,844	XXX	
74834L	10	0	QUEST DIAGNOSTICS ORD.		04/06/2020	Morgan Stanley	141.000	11,095	XXX	
749685	10	3	RPM ORD.		04/06/2020	Morgan Stanley	181.000	10,820	XXX	
75513E	10	1	RAYTHEON TECHNOLOGIES ORD.		12/09/2020	Morgan Stanley	709.000	45,703	XXX	
756109	10	4	REALTY INCOME REIT ORD.		04/06/2020	Morgan Stanley	326.000	15,260	XXX	
75886F	10	7	REGENERON PHARMACEUTICALS ORD.		04/06/2020	Morgan Stanley	78.000	39,333	XXX	
759509	10	2	RELIANCE STEEL ORD.		04/06/2020	Morgan Stanley	130.000	10,962	XXX	
759916	10	9	REPLIGEN ORD.		04/06/2020	Morgan Stanley	105.000	10,575	XXX	
760759	10	0	REPUBLIC SERVICES ORD.		04/06/2020	Morgan Stanley	282.000	20,899	XXX	
761152	10	7	RESMED ORD.		04/06/2020	Morgan Stanley	153.000	24,220	XXX	
76131N	10	1	RETAIL OPPORTUNITY INVEST REIT ORD.		04/06/2020	Morgan Stanley	1,476.000	10,937	XXX	
76169C	10	0	REXFORD INDUSTRIAL REALTY REIT ORD.		04/06/2020	Morgan Stanley	286.000	10,922	XXX	
76680R	20	6	RINGCENTRAL CL A ORD.		04/06/2020	Morgan Stanley	66.000	14,725	XXX	
773903	10	9	ROCKWELL AUTOMAT ORD.		04/06/2020	Morgan Stanley	100.000	15,741	XXX	
77543R	10	2	ROKU CL A ORD.		04/06/2020	Morgan Stanley	127.000	11,365	XXX	
776696	10	6	ROPER TECHNOLOGIES ORD.		04/06/2020	Morgan Stanley	87.000	27,198	XXX	
778296	10	3	ROSS STORES ORD.		04/06/2020	Morgan Stanley	138.000	12,031	XXX	
780287	10	8	ROYAL GOLD ORD.		04/06/2020	Morgan Stanley	135.000	12,798	XXX	
78409V	10	4	S&P GLOBAL ORD.		04/06/2020	Morgan Stanley	191.000	48,864	XXX	
78410G	10	4	SBA COMMUNICATIONS CL A REIT ORD.		04/06/2020	Morgan Stanley	97.000	26,914	XXX	

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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
78467J 10 0	SS AND C TECHNOLOGIES HOLDINGS ORD		04/06/2020	Morgan Stanley	319.000	14,728	XXX	
79466L 30 2	SALESFORCE.COM ORD		04/06/2020	Morgan Stanley	698.000	103,825	XXX	
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS ORD		12/09/2020	Morgan Stanley	904.000	20,593	XXX	
803607 10 0	SAREPTA THERAPEUTICS ORD		04/06/2020	Morgan Stanley	110.000	11,118	XXX	
806857 10 8	SCHLUMBERGER ORD		04/06/2020	Morgan Stanley	1,070.000	16,767	XXX	
808513 10 5	CHARLES SCHWAB ORD		10/06/2020	Morgan Stanley	1,256.859	55,517	XXX	
812578 10 2	SEATTLE GENETICS ORD		04/06/2020	Morgan Stanley	121.000	15,061	XXX	
816851 10 9	SEMPRA ENERGY ORD		04/06/2020	Morgan Stanley	164.000	18,703	XXX	
81762P 10 2	SERVICENOW ORD		04/06/2020	Morgan Stanley	164.000	44,272	XXX	
824348 10 6	SHERWIN WILLIAMS ORD		04/06/2020	Morgan Stanley	59.000	28,429	XXX	
82620P 10 2	SIERRA BANCORP ORD		04/06/2020	Morgan Stanley	673.000	10,835	XXX	
828806 10 9	SIMON PROP GRP REIT ORD		04/06/2020	Morgan Stanley	305.000	16,488	XXX	
82968B 10 3	SIRIUS XM HOLDINGS ORD		04/06/2020	Morgan Stanley	2,306.000	11,046	XXX	
83088M 10 2	SKYWORKS SOLUTIONS ORD		04/06/2020	Morgan Stanley	129.000	11,584	XXX	
83088V 10 2	SLACK TECHNOLOGIES CL A ORD		07/10/2020	Morgan Stanley	485.000	16,412	XXX	
83200N 10 3	SMARTSHEET CL A ORD		05/15/2020	Morgan Stanley	231.000	12,213	XXX	
832696 40 5	JM SMUCKER ORD		04/06/2020	Morgan Stanley	112.000	12,901	XXX	
842587 10 7	SOUTHERN ORD		04/06/2020	Morgan Stanley	858.000	47,533	XXX	
842873 10 1	SOUTHERN FIRST BANC ORD		04/06/2020	Morgan Stanley	419.000	10,538	XXX	
843395 10 4	SOUTHERN NATNL BANCORP VIRGINIA ORD		04/06/2020	Morgan Stanley	1,245.000	10,931	XXX	
844741 10 8	SOUTHWEST AIRLINES ORD		04/06/2020	Morgan Stanley	465.000	14,276	XXX	
84860W 30 0	SPIRIT REALTY CAPITAL REIT ORD		04/06/2020	Morgan Stanley	464.000	11,182	XXX	
848637 10 4	SPLUNK ORD		02/07/2020	Morgan Stanley	2.000	328	XXX	
84863T 10 6	SPOK HOLDINGS ORD		04/06/2020	Morgan Stanley	928.000	10,078	XXX	
852234 10 3	SQUARE CL A ORD		11/13/2020	Morgan Stanley	270.000	30,801	XXX	
854502 10 1	STANLEY BLACK AND DECKER ORD		04/06/2020	Morgan Stanley	150.000	16,004	XXX	
855244 10 9	STARBUCKS ORD		04/06/2020	Morgan Stanley	1,024.000	69,417	XXX	
857477 10 3	STATE STREET ORD		04/06/2020	Morgan Stanley	289.000	16,054	XXX	
860372 10 1	STEWART INFO SVC ORD		04/06/2020	Morgan Stanley	439.000	11,173	XXX	
863667 10 1	STRYKER ORD		04/06/2020	Morgan Stanley	359.000	59,472	XXX	
866082 10 0	SUMMIT HOTEL PROPERTIES REIT ORD		04/06/2020	Morgan Stanley	2,995.000	10,962	XXX	
866674 10 4	SUN COMMUNITIES REIT ORD		04/06/2020	Morgan Stanley	97.000	11,505	XXX	
871829 10 7	SYSCO ORD		11/13/2020	Morgan Stanley	516.000	26,780	XXX	
872590 10 4	T MOBILE US ORD		05/15/2020	Morgan Stanley	127.000	12,360	XXX	
874054 10 9	TAKE TWO INTERACTIVE SOFTWARE ORD		04/06/2020	Morgan Stanley	119.000	14,434	XXX	
876030 10 7	TAPESTRY ORD		04/07/2020	Morgan Stanley	858.000	12,629	XXX	
87612E 10 6	TARGET ORD		05/15/2020	Morgan Stanley	436.000	45,045	XXX	
87918A 10 5	TELADOC HEALTH ORD		04/06/2020	Morgan Stanley	87.000	13,061	XXX	
879360 10 5	TELEDYNE TECH ORD		04/06/2020	Morgan Stanley	46.000	14,186	XXX	
879369 10 6	TELEFLEX ORD		04/06/2020	Morgan Stanley	48.000	15,430	XXX	
879433 82 9	TELEPHONE AND DATA SYSTEMS ORD		04/06/2020	Morgan Stanley	622.000	10,730	XXX	
88025U 10 9	10X GENOMICS CL A ORD		11/13/2020	Morgan Stanley	109.000	15,102	XXX	
88104R 20 9	TERRAFORM POWER CL A ORD		05/15/2020	Morgan Stanley	692.000	12,158	XXX	
88160R 10 1	TESLA ORD		04/06/2020	Morgan Stanley	129.000	66,595	XXX	
882508 10 4	TEXAS INSTRUMENTS ORD		02/07/2020	Morgan Stanley	7.000	904	XXX	
883203 10 1	TEXTRON ORD		04/06/2020	Morgan Stanley	416.000	11,373	XXX	

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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
88339J 10 5	TRADE DESK CL A ORD		04/06/2020	Morgan Stanley	64.000	12,163	XXX	
883556 10 2	THERMO FISHER SCIENTIFIC ORD		04/06/2020	Morgan Stanley	138.000	41,952	XXX	
88579Y 10 1	3M ORD		04/06/2020	Morgan Stanley	484.000	68,099	XXX	
88642R 10 9	TIDEWATER ORD		04/06/2020	Morgan Stanley	1,656.000	10,814	XXX	
886547 10 8	TIFFANY ORD		04/06/2020	Morgan Stanley	113.000	14,483	XXX	
891092 10 8	TORO ORD		04/06/2020	Morgan Stanley	165.000	10,809	XXX	
892356 10 6	TRACTOR SUPPLY ORD		04/06/2020	Morgan Stanley	130.000	11,435	XXX	
892672 10 6	TRADEWEB MARKETS CL A ORD		07/10/2020	Morgan Stanley	243.000	13,304	XXX	
89417E 10 9	TRAVELERS COMPANIES ORD		04/06/2020	Morgan Stanley	257.000	25,438	XXX	
896239 10 0	TRIMBLE ORD		04/06/2020	Morgan Stanley	363.000	11,304	XXX	
89832Q 10 9	TRUIST FINANCIAL ORD		04/06/2020	Morgan Stanley	1,020.000	30,365	XXX	
90138F 10 2	TWILIO CL A ORD		04/06/2020	Morgan Stanley	128.000	11,092	XXX	
90184L 10 2	TWITTER ORD		04/06/2020	Morgan Stanley	644.000	16,055	XXX	
902252 10 5	TYLER TECHNOLOGIES ORD		04/06/2020	Morgan Stanley	48.000	14,393	XXX	
902494 10 3	TYSON FOODS CL A ORD		04/06/2020	Morgan Stanley	269.000	15,185	XXX	
902973 30 4	US BANCORP ORD		04/06/2020	Morgan Stanley	1,109.000	38,116	XXX	
90353T 10 0	UBER TECHNOLOGIES ORD		07/10/2020	Morgan Stanley	897.000	26,531	XXX	
90353W 10 3	UBIQUITI ORD		09/15/2020	Morgan Stanley	95.000	14,758	XXX	
90384S 30 3	ULTA BEAUTY ORD		04/06/2020	Morgan Stanley	66.000	12,453	XXX	
907818 10 8	UNION PACIFIC ORD		04/06/2020	Morgan Stanley	242.000	35,780	XXX	
910047 10 9	UNITED AIRLINES HOLDINGS ORD		04/06/2020	Morgan Stanley	546.000	13,115	XXX	
910340 10 8	UNITED FIRE GROUP ORD		04/06/2020	Morgan Stanley	343.000	10,667	XXX	
911312 10 6	UNITED PARCEL SERVICE CL B ORD		04/06/2020	Morgan Stanley	441.000	42,195	XXX	
911363 10 9	UNITED RENTAL ORD		04/06/2020	Morgan Stanley	113.000	11,659	XXX	
91324P 10 2	UNITEDHEALTH GRP ORD		04/06/2020	Morgan Stanley	473.000	117,465	XXX	
913903 10 0	UNIVERSAL HEALTH SERVICES CL B ORD		04/06/2020	Morgan Stanley	121.000	11,677	XXX	
91533B 10 0	UPJOHN INC		11/16/2020	Morgan Stanley	579.325	8,421	XXX	
918204 10 8	VF ORD		12/09/2020	Morgan Stanley	298.000	21,880	XXX	
91913Y 10 0	VALERO ENERGY ORD		04/06/2020	Morgan Stanley	364.000	16,780	XXX	
92220P 10 5	VARIAN MEDICAL SYSTEMS ORD		04/06/2020	Morgan Stanley	107.000	11,148	XXX	
922475 10 8	VEEVA SYSTEMS ORD		04/06/2020	Morgan Stanley	152.000	23,835	XXX	
92276F 10 0	VENTAS REIT ORD		04/06/2020	Morgan Stanley	459.000	11,998	XXX	
92339V 30 8	VEREIT, INC		12/18/2020	Morgan Stanley	516.600	11,469	XXX	
92343E 10 2	VERISIGN ORD		04/06/2020	Morgan Stanley	83.000	16,256	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD		04/06/2020	Morgan Stanley	3,605.000	204,404	XXX	
92345Y 10 6	VERISK ANALYTICS ORD		04/07/2020	Morgan Stanley	236.000	35,074	XXX	
92532F 10 0	VERTEX PHARMACEUTICALS ORD		04/06/2020	Morgan Stanley	246.000	62,804	XXX	
92556H 20 6	VIACOMCBS CL B ORD		04/06/2020	Morgan Stanley	831.000	11,584	XXX	
92556V 10 6	VIATRIS ORD		11/16/2020	Morgan Stanley	752.000	10,558	XXX	
925652 10 9	VICI PPTYS ORD		04/06/2020	Morgan Stanley	750.000	10,695	XXX	
92826C 83 9	VISA CL A ORD		04/06/2020	Morgan Stanley	1,283.000	214,007	XXX	
928881 10 1	VONTIER ORD		10/09/2020	Morgan Stanley	107.200	2,514	XXX	
92936U 10 9	W P CAREY REIT ORD		04/06/2020	Morgan Stanley	206.000	11,565	XXX	
931142 10 3	WALMART ORD		04/06/2020	Morgan Stanley	1,092.000	137,668	XXX	
931427 10 8	WALGREEN BOOTS ALLIANCE ORD		04/06/2020	Morgan Stanley	641.000	27,326	XXX	
94106L 10 9	WASTE MANAGEMENT ORD		04/06/2020	Morgan Stanley	422.000	38,524	XXX	

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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
941848 10 3	WATERS ORD		04/06/2020	Morgan Stanley	76.000	14,356	XXX	
94419L 10 1	WAYFAIR CL A ORD		05/15/2020	Morgan Stanley	70.000	12,117	XXX	
949746 10 1	WELLS FARGO ORD		04/06/2020	Morgan Stanley	2,891.000	82,769	XXX	
95040Q 10 4	WELLTOWER ORD		04/06/2020	Morgan Stanley	387.000	16,451	XXX	
955306 10 5	WEST PHARM SVC ORD		04/06/2020	Morgan Stanley	90.000	14,517	XXX	
958102 10 5	WESTERN DIGITAL ORD		04/06/2020	Morgan Stanley	312.000	13,513	XXX	
959802 10 9	WESTERN UNION ORD		04/06/2020	Morgan Stanley	583.000	11,205	XXX	
96208T 10 4	WEX ORD		04/06/2020	Morgan Stanley	110.000	11,298	XXX	
962166 10 4	WEYERHAEUSER REIT		04/06/2020	Morgan Stanley	674.000	11,525	XXX	
966084 20 4	WHITESTONE REIT ORD		04/06/2020	Morgan Stanley	1,957.000	9,883	XXX	
969457 10 0	WILLIAMS ORD		04/06/2020	Morgan Stanley	910.000	12,285	XXX	
98138H 10 1	WORKDAY CL A ORD		04/06/2020	Morgan Stanley	131.000	17,071	XXX	
983793 10 0	XPO LOGISTICS ORD		04/06/2020	Morgan Stanley	233.000	11,704	XXX	
98389B 10 0	XCEL ENERGY ORD		04/06/2020	Morgan Stanley	449.000	27,456	XXX	
98419M 10 0	XYLEM ORD		04/06/2020	Morgan Stanley	171.000	11,147	XXX	
988498 10 1	YUM BRANDS ORD		04/06/2020	Morgan Stanley	240.000	16,920	XXX	
98850P 10 9	YUM CHINA ORD	C	04/06/2020	Morgan Stanley	348.000	15,197	XXX	
989207 10 5	ZEBRA TECHNOLOGIES CL A ORD		04/06/2020	Morgan Stanley	58.000	11,127	XXX	
98936J 10 1	ZENDESK ORD		04/06/2020	Morgan Stanley	179.000	10,933	XXX	
98956P 10 2	ZIMMER BIOMET HOLDINGS ORD		04/06/2020	Morgan Stanley	164.000	16,062	XXX	
98978V 10 3	ZOETIS CL A ORD		04/06/2020	Morgan Stanley	226.000	28,655	XXX	
98980G 10 2	ZSCALER ORD		07/10/2020	Morgan Stanley	106.000	13,302	XXX	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS CL A ORD		09/15/2020	Morgan Stanley	151.000	41,913	XXX	
98986T 10 8	ZYNGA CL A ORD		04/06/2020	Morgan Stanley	1,556.000	10,596	XXX	
G0176J 10 9	ALLEGION ORD	C	04/06/2020	Morgan Stanley	123.000	11,622	XXX	
G02602 10 3	AMDOCS ORD		04/06/2020	Morgan Stanley	190.000	10,878	XXX	
G06242 10 4	ATLASSIAN CL A ORD	C	04/06/2020	Morgan Stanley	79.000	10,812	XXX	
G0692U 10 9	AXIS CAPITAL HOLDINGS ORD	C	04/06/2020	Morgan Stanley	287.000	10,820	XXX	
G1151C 10 1	ACCENTURE CL A ORD	C	09/15/2020	Morgan Stanley	54.000	12,313	XXX	
G16962 10 5	BUNGE ORD		04/06/2020	Morgan Stanley	278.000	10,639	XXX	
G29183 10 3	EATON ORD	C	04/06/2020	Morgan Stanley	361.000	27,941	XXX	
G3075P 10 1	ENSTAR GROUP ORD	C	04/06/2020	Morgan Stanley	65.000	10,630	XXX	
G3223R 10 8	EVEREST RE GROUP ORD	C	04/06/2020	Morgan Stanley	72.000	13,675	XXX	
G3922B 10 7	GENPACT ORD	C	04/06/2020	Morgan Stanley	394.000	10,800	XXX	
G46188 10 1	HORIZON THERAPEUTICS PUBLIC ORD	C	04/06/2020	Morgan Stanley	329.000	10,515	XXX	
G5005R 10 7	JAMES RIVER GROUP HOLDINGS ORD	C	04/06/2020	Morgan Stanley	320.000	10,707	XXX	
G51502 10 5	JOHNSON CONTROLS INTERNATIONAL ORD	C	04/06/2020	Morgan Stanley	554.000	15,185	XXX	
G5876H 10 5	MARVELL TECHNOLOGY GROUP ORD	C	04/06/2020	Morgan Stanley	494.000	11,777	XXX	
G5960L 10 3	MEDTRONIC ORD	C	05/15/2020	Morgan Stanley	119.000	11,173	XXX	
G6095L 10 9	APTIV ORD	C	03/13/2020	Morgan Stanley	74.000	5,234	XXX	
G6674U 10 8	NOVOCURE ORD	C	04/06/2020	Morgan Stanley	163.000	11,263	XXX	
G8473T 10 0	STERIS ORD	C	04/06/2020	Morgan Stanley	99.000	14,716	XXX	
G85158 10 6	STONECO CL A ORD	C	11/13/2020	Morgan Stanley	237.000	15,272	XXX	
G8994E 10 3	TRANE TECHNOLOGIES ORD	C	03/02/2020	Morgan Stanley	333.000	17,907	XXX	
G96629 10 3	WILLIS TOWERS WATSON ORD	C	04/06/2020	Morgan Stanley	147.000	25,778	XXX	
H1467J 10 4	CHUBB ORD	C	04/06/2020	Morgan Stanley	222.000	24,589	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
H2906T 10 9	GARMIN ORD	C	04/06/2020	Morgan Stanley	188.000	14,183	XXX	
L8681T 10 2	SPOTIFY TECHNOLOGY ORD	C	04/06/2020	Morgan Stanley	119.000	14,580	XXX	
N53745 10 0	LYONDELLBASELL INDUSTRIES CL A ORD		04/06/2020	Morgan Stanley	224.000	11,173	XXX	
N72482 12 3	QIAGEN ORD	C	04/06/2020	Morgan Stanley	257.000	10,280	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						17,449,549	XXX	0
9799997. Total - Common Stocks - Part 3						17,449,549	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						423,344	XXX	
9799999. Total - Common Stocks						17,872,892	XXX	0
9899999. Total - Preferred and Common Stocks						17,872,892	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						37,390,950	XXX	58,292

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																				
912828 N4 8	UNITED STATES TREASURY	..	12/31/2020.	Maturity @ 100.00		110,000	110,000	110,911	110,189		(189)		(189)		110,000			0	1,925	12/31/2020.
912828 NT 3	UNITED STATES TREASURY	..	08/15/2020.	Maturity @ 100.00		150,000	150,000	157,125	150,850		(850)		(850)		150,000			0	3,938	08/15/2020.
0599999.	Total - Bonds - U.S. Government					260,000	260,000	268,036	261,038	0	(1,038)	0	(1,038)	0	260,000	0	0	0	5,863	XXX
Bonds - U.S. States, Territories and Possessions																				
13063D DE 5	CALIFORNIA ST	..	10/01/2020.	Maturity @ 100.00		500,000	500,000	502,710	500,736		(736)		(736)		500,000			0	11,500	10/01/2020.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					500,000	500,000	502,710	500,736	0	(736)	0	(736)	0	500,000	0	0	0	11,500	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3130A3 UQ 5	FEDERAL HOME LOAN BANKS	..	12/11/2020.	Maturity @ 100.00		500,000	500,000	508,480	501,692		(1,692)		(1,692)		500,000			0	9,375	12/11/2020.
3130AA CA 4	FEDERAL HOME LOAN BANKS	..	10/28/2020.	Maturity @ 100.00		1,200,000	1,200,000	1,198,656	1,199,709		291		291		1,200,000			0	19,800	10/28/2020.
313380 WG 8	FEDERAL HOME LOAN BANKS	..	09/11/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,005,000	1,000,804		(804)		(804)		1,000,000			0	13,750	09/11/2020.
313383 4H 1	FEDERAL HOME LOAN BANKS	..	06/12/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,011,380	1,001,298		(1,298)		(1,298)		1,000,000			0	6,875	06/12/2020.
3133EF 4D 6	FEDERAL FARM CREDIT BANKS FUNDING CORP	..	03/11/2020.	Call @ 100.00		1,000,000	1,000,000	999,000	999,732		39		39		999,771		229	229	6,345	04/20/2021.
3133EH NJ 8	FEDERAL FARM CREDIT BANKS FUNDING CORP	..	02/12/2020.	Call @ 100.00		900,000	900,000	899,330	899,783		21		21		899,803		197	197	6,762	03/15/2021.
3134G9 ML 8	FEDERAL HOME LOAN MORTGAGE CORP	..	03/16/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,001,250	1,000,000				0		1,000,000			0	6,500	03/16/2020.
3134GB N4 0	FEDERAL HOME LOAN MORTGAGE CORP	..	06/29/2020.	Maturity @ 100.00		650,000	650,000	650,000	650,000				0		650,000			0	5,281	06/29/2020.
3134GU UN 8	FEDERAL HOME LOAN MORTGAGE CORP	..	06/18/2020.	Call @ 100.00		1,500,000	1,500,000	1,499,625	1,499,635		59		59		1,499,694		306	306	13,198	11/28/2022.
3136G3 QB 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	..	05/26/2020.	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	10,313	05/26/2020.
3136G3 R3 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	..	01/27/2020.	Maturity @ 100.00		822,000	822,000	822,000	822,000				0		822,000			0	5,138	01/27/2020.
3136G3 VG 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	..	03/29/2020.	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	7,500	09/29/2020.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					12,072,000	12,072,000	12,094,721	12,074,653	0	(3,385)	0	(3,385)	0	12,071,268	0	732	732	110,836	XXX
Bonds - Industrial and Miscellaneous																				
000000 00 0	Bank of Oklahoma	..	07/02/2020.	Maturity @ 100.00		100,000	100,000	100,000	100,000				0		100,000			0	967	07/02/2020.
02587D 2N 7	American Express National Bank	..	12/07/2020.	Maturity @ 100.00		250,000	250,000	250,000	250,000				0		250,000			0	5,293	12/07/2020.
037833 AX 8	APPLE INC	..	02/07/2020.	Maturity @ 100.00		200,000	200,000	198,410	199,948		52		52		200,000			0	1,533	02/07/2020.
037833 CS 7	APPLE INC	..	05/11/2020.	Maturity @ 100.00		1,250,000	1,250,000	1,247,690	1,249,662		338		338		1,250,000			0	11,250	05/11/2020.
166764 AR 1	CHEVRON CORP	..	03/03/2020.	Maturity @ 100.00		1,000,000	1,000,000	999,867	999,991		9		9		1,000,000			0	9,805	03/03/2020.
17325F AJ 7	CITIBANK NA	..	09/21/2020.	Call @ 100.00		2,500,000	2,500,000	2,461,240	2,481,804		16,385		16,385		2,498,189		1,811	1,811	48,698	10/20/2020.
191216 BT 6	COCA-COLA CO	..	10/27/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	18,750	10/27/2020.
254673 AE 6	Discover Bank	..	08/10/2020.	Maturity @ 100.00		200,000	200,000	200,000	200,000				0		200,000			0	3,821	08/10/2020.
38148L AA 4	GOLDMAN SACHS GROUP INC	..	03/23/2020.	Call @ 100.00		2,500,000	2,500,000	2,486,323	2,496,554		2,501		2,501		2,499,055		946	946	27,083	04/23/2020.
38148P MJ 3	Goldman Sachs Bank USA	..	08/10/2020.	Maturity @ 100.00		250,000	250,000	250,000	250,000				0		250,000			0	4,776	08/10/2020.
742718 FA 2	PROCTER & GAMBLE CO	..	10/23/2020.	Maturity @ 100.00		1,350,000	1,350,000	1,350,000	1,350,000				0		1,350,000			0	25,650	10/23/2020.
931142 CZ 4	WALMART INC	..	10/25/2020.	Maturity @ 100.00		1,000,000	1,000,000	1,068,010	1,011,498		(11,498)		(11,498)		1,000,000			0	32,500	10/25/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous					11,600,000	11,600,000	11,611,540	11,589,456	0	7,787	0	7,787	0	11,597,243	0	2,757	2,757	190,126	XXX
8399997.	Total - Bonds - Part 4					24,432,000	24,432,000	24,477,006	24,425,883	0	2,629	0	2,629	0	24,428,512	0	3,488	3,488	318,324	XXX
8399998.	Total - Bonds - Summary Item from Part 5					5,250,000	5,250,000	5,259,295			(9,295)		(9,295)		5,250,000				30,343	XXX
8399999.	Total - Bonds					29,682,000	29,682,000	29,736,300	24,425,883	0	(6,666)	0	(6,666)	0	29,678,512	0	3,488	3,488	348,668	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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00089H 10 6	ACS ACTIVIDADES DE CONSTRUCCION ADR	C	07/29/2020	Morgan Stanley	1,216.130	6,094	XXX	8,749	9,478	(729)			(729)		8,749		(2,655)	(2,655)		XXX
001317 20 5	AIA GROUP ADR	C	12/09/2020	Morgan Stanley	362.000	15,784	XXX	12,846	15,237	(2,391)			(2,391)		12,846		2,938	2,938	173	XXX
002824 10 0	ABBOTT LABORATORIES ORD	..	04/06/2020	Morgan Stanley	254.000	19,928	XXX	9,527	22,062	(12,535)			(12,535)		9,527		10,401	10,401	91	XXX
00287Y 10 9	ABBVIE ORD	..	05/11/2020	Morgan Stanley	0.408	36	XXX	34					0		34		1	1		XXX
00435F 30 9	ACCOR S A SPONSORED FRANCE ADR	C	04/06/2020	Morgan Stanley	1,086.000	5,745	XXX	9,341	10,176	(835)			(835)		9,341		(3,596)	(3,596)		XXX
00507V 10 9	ACTIVISION BLIZZARD ORD	..	04/06/2020	Morgan Stanley	48.000	2,957	XXX	2,702	2,852	(150)			(150)		2,702		255	255		XXX
006754 20 4	ADECCO GROUP ADR	C	04/06/2020	Morgan Stanley	321.000	6,102	XXX	9,929	10,155	(225)			(225)		9,929		(3,827)	(3,827)		XXX
00687A 10 7	ADIDAS ADR	C	11/13/2020	Morgan Stanley	85.000	13,644	XXX	9,978	13,838	(3,860)			(3,860)		9,978		3,666	3,666	(3)	XXX
00724F 10 1	ADOBE ORD	..	02/06/2020	Morgan Stanley	11.000	4,037	XXX	2,435	3,628	(1,193)			(1,193)		2,435		1,602	1,602		XXX
009279 10 0	AIRBUS SE UNSPONSORED ADR	C	04/06/2020	Morgan Stanley	273.000	3,931	XXX	6,993	10,033	(3,040)			(3,040)		6,993		(3,062)	(3,062)		XXX
00971T 10 1	AKAMAI TECHNOLOGIES ORD	..	04/06/2020	Morgan Stanley	862.000	84,293	XXX	29,957	74,460	(44,503)			(44,503)		29,957		54,336	54,336		XXX
012653 10 1	ALBEMARLE ORD	..	12/09/2020	Morgan Stanley	192.000	25,141	XXX	18,201	14,024	4,177			4,177		18,201		6,940	6,940	292	XXX
01609W 10 2	ALIBABA GROUP HOLDING ADR REP 8 ORD	C	11/13/2020	Morgan Stanley	220.000	46,759	XXX	32,840	46,662	(13,822)			(13,822)		32,840		13,920	13,920	(4)	XXX
02079K 30 5	ALPHABET CL A ORD	..	02/11/2020	Morgan Stanley	9.000	13,594	XXX	6,576	12,055	(5,479)			(5,479)		6,576		7,018	7,018		XXX
03485P 30 0	ANGLO AMERICAN ADR	..	04/06/2020	Morgan Stanley	777.000	6,169	XXX	10,024	11,228	(1,203)			(1,203)		10,024		(3,855)	(3,855)	168	XXX
03524A 10 8	ANHEUSER BUSCH ADR REP 1 ORD	C	04/06/2020	Morgan Stanley	182.000	8,296	XXX	17,127	14,931	2,196			2,196		17,127		(8,831)	(8,831)		XXX
038222 10 5	APPLIED MATERIAL ORD	..	12/09/2020	Morgan Stanley	67.000	5,884	XXX	2,620	4,090	(1,470)			(1,470)		2,620		3,264	3,264	44	XXX
042744 10 2	ARROW FINANCIAL ORD	..	09/25/2020	Morgan Stanley	0.930	24	XXX	24					0		24		(0)	(0)	0	XXX
046353 10 8	ASTRAZENECA ADR REP 1.5 ORD	C	04/06/2020	Morgan Stanley	415.000	18,388	XXX	15,874	20,692	(4,818)			(4,818)		15,874		2,514	2,514	386	XXX
049560 10 5	ATMOS ENERGY ORD	..	07/10/2020	Morgan Stanley	21.000	2,081	XXX	2,278	2,349	(72)			(72)		2,278		(197)	(197)	24	XXX
054536 10 7	AXA ADR	C	02/27/2020	Morgan Stanley	395.000	9,453	XXX	8,921	11,117	(2,196)			(2,196)		8,921		531	531		XXX
054781 10 9	BOOZT UNSPON ADR REP ORD	C	04/06/2020	Morgan Stanley	731.000	2,646	XXX	6,053	4,262	1,791			1,791		6,053		(3,407)	(3,407)		XXX
05523R 10 7	BAE SYSTEMS ADR	C	04/06/2020	Morgan Stanley	399.000	10,449	XXX	10,264	12,082	(1,817)			(1,817)		10,264		185	185		XXX
055262 50 5	BASF SE ADR	C	03/10/2020	Morgan Stanley	573.000	7,743	XXX	10,256	10,724	(468)			(468)		10,256		(2,513)	(2,513)		XXX
05590Y 10 0	B M EUROPEAN VALUE RETAIL ADR	C	04/06/2020	Morgan Stanley	508.000	7,015	XXX	10,764	11,082	(318)			(318)		10,764		(3,748)	(3,748)	351	XXX
056525 10 8	BADGER METER ORD	..	04/06/2020	Morgan Stanley	557.000	29,771	XXX	17,145	36,166	(19,021)			(19,021)		17,145		12,626	12,626	95	XXX
075887 10 9	BECTON DICKINSON ORD	..	01/10/2020	Morgan Stanley	20.000	5,514	XXX	3,468	5,439	(1,971)			(1,971)		3,468		2,046	2,046		XXX
09215C 10 5	BLACK KNIGHT ORD	..	04/06/2020	Morgan Stanley	1,173.000	73,229	XXX	40,706	75,635	(34,929)			(34,929)		40,706		32,523	32,523		XXX
09247X 10 1	BLACKROCK ORD	..	01/08/2020	Morgan Stanley	23.000	11,672	XXX	11,891	11,562	328			328		11,891		(219)	(219)		XXX
099724 10 6	BORGWARNER ORD	..	04/06/2020	Morgan Stanley	1,119.000	27,672	XXX	17,740	48,542	(30,802)			(30,802)		17,740		9,932	9,932		XXX
11284V 10 5	BROOKFIELD RENEWABLE CL A ORD	..	12/14/2020	Morgan Stanley	1.565	52	XXX	45					0		45		6	6		XXX
114340 10 2	BROOKS AUTOMATION ORD	..	04/06/2020	Morgan Stanley	537.000	16,550	XXX	13,583	22,533	(8,950)			(8,950)		13,583		2,967	2,967	54	XXX
12504L 10 9	CBRE GROUP CL A ORD	..	04/06/2020	Morgan Stanley	1,317.000	52,389	XXX	28,553	80,719	(52,166)			(52,166)		28,553		23,836	23,836		XXX
125269 10 0	CF INDUSTRIES HOLDINGS ORD	..	12/09/2020	Morgan Stanley	497.000	16,512	XXX	23,759	23,727	32			32		23,759		(7,247)	(7,247)	516	XXX
12572Q 10 5	CME GROUP CL A ORD	..	01/10/2020	Morgan Stanley	88.000	18,084	XXX	14,831	17,663	(2,832)			(2,832)		14,831		3,253	3,253	220	XXX
12637N 20 4	CSL ADR	C	04/06/2020	Morgan Stanley	112.000	11,074	XXX	7,918	10,892	(2,974)			(2,974)		7,918		3,156	3,156	41	XXX
126408 10 3	CSX ORD	..	11/13/2020	Morgan Stanley	267.000	18,899	XXX	2,887	19,320	(16,433)			(16,433)		2,887		16,012	16,012	112	XXX
12769G 10 0	CAESARS ENTERTAINMENT ORD	..	07/21/2020	Morgan Stanley	0.086	3	XXX	3					0		3		0	0		XXX
13961R 10 0	CAPGEMINI SE UNSPONSORED ADR	C	04/06/2020	Morgan Stanley	884.000	13,304	XXX	20,945	21,535	(590)			(590)		20,945		(7,641)	(7,641)		XXX
142795 20 2	CARLSBERG AS SPONSORED REPRESENT ADR	C	11/13/2020	Morgan Stanley	363.000	10,919	XXX	8,079	10,814	(2,735)			(2,735)		8,079		2,840	2,840	148	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
14575D 10 7	CARSALES ADR	C	04/06/2020.	Morgan Stanley	441.000	5,958	XXX	7,497	10,309	(2,812)			(2,812)		7,497		(1,539)	(1,539)	110	XXX
159864 10 7	CHRLS RIVER LABS ORD	..	11/13/2020.	Morgan Stanley	258.000	46,035	XXX	35,921	39,412	(3,491)			(3,491)		35,921		10,114	10,114		XXX
16119P 10 8	CHARTER COMMUNICATIONS CL A ORD	..	04/06/2020.	Morgan Stanley	68.000	31,439	XXX	15,488	32,985	(17,498)			(17,498)		15,488		15,951	15,951		XXX
171798 10 1	CIMAREX ENERGY ORD	..	11/13/2020.	Morgan Stanley	461.000	15,558	XXX	53,642	24,198	29,444			29,444		53,642		(38,084)	(38,084)	342	XXX
17243V 10 2	CINEMARK HOLDINGS ORD	..	11/13/2020.	Morgan Stanley	1,249.000	17,036	XXX	43,116	42,279	838			838		43,116		(26,080)	(26,080)	450	XXX
204280 30 9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR.	C	04/06/2020.	Morgan Stanley	1,210.000	6,256	XXX	10,092	9,886	206			206		10,092		(3,836)	(3,836)		XXX
212015 10 1	CONTINENTAL RESOURCES ORD	..	12/09/2020.	Morgan Stanley	1,419.000	25,367	XXX	55,587	48,672	6,916			6,916		55,587		(30,220)	(30,220)	71	XXX
21871D 10 3	CORELOGIC ORD	..	11/13/2020.	Morgan Stanley	101.000	7,062	XXX	4,142	4,415	(273)			(273)		4,142		2,921	2,921	53	XXX
231021 10 6	CUMMINS ORD	..	11/13/2020.	Morgan Stanley	116.000	22,180	XXX	3,075	20,759	(17,684)			(17,684)		3,075		19,105	19,105	286	XXX
23283R 10 0	CYRUSONE REIT ORD	..	04/06/2020.	Morgan Stanley	558.000	35,372	XXX	32,095	36,510	(4,415)			(4,415)		32,095		3,278	3,278	486	XXX
23304Y 10 0	DBS GROUP HOLDINGS ADR	C	04/06/2020.	Morgan Stanley	129.000	6,681	XXX	9,049	9,954	(905)			(905)		9,049		(2,368)	(2,368)		XXX
23328E 10 6	DNB ASA SPONSORED REPRESENTING 1 ADR	C	04/06/2020.	Morgan Stanley	599.000	6,601	XXX	10,462	11,163	(701)			(701)		10,462		(3,861)	(3,861)		XXX
23331A 10 9	D R HORTON ORD	..	11/13/2020.	Morgan Stanley	752.000	39,114	XXX	8,631	39,668	(31,037)			(31,037)		8,631		30,483	30,483	200	XXX
23636T 10 0	DANONE SPONSORED FRANCE ADR	C	04/06/2020.	Morgan Stanley	1,644.000	20,648	XXX	24,041	27,110	(3,069)			(3,069)		24,041		(3,393)	(3,393)		XXX
237194 10 5	DARDEN RESTAURANTS ORD	..	04/06/2020.	Morgan Stanley	595.000	31,177	XXX	15,972	64,861	(48,889)			(48,889)		15,972		15,205	15,205	524	XXX
251542 10 6	DEUTSCHE BOERSE ADR	C	04/06/2020.	Morgan Stanley	702.000	10,102	XXX	8,913	10,937	(2,024)			(2,024)		8,913		1,189	1,189		XXX
25157Y 20 2	DEUTSCHE POST ADR	C	04/06/2020.	Morgan Stanley	306.000	8,620	XXX	8,792	11,573	(2,781)			(2,781)		8,792		(172)	(172)		XXX
254709 10 8	DISCOVER FINANCIAL SERVICES ORD	..	03/18/2020.	Morgan Stanley	488.000	14,818	XXX	30,565	41,392	(10,827)			(10,827)		30,565		(15,747)	(15,747)	215	XXX
25985W 10 5	DOUYU INTERNATIONAL HOLDINGS ADR	C	03/03/2020.	Morgan Stanley	197.000	1,564	XXX	1,993	1,669	324			324		1,993		(429)	(429)		XXX
268780 10 3	E ON SE SPONSORED GERMANY ADR	C	04/06/2020.	Morgan Stanley	950.000	8,939	XXX	9,474	10,137	(663)			(663)		9,474		(534)	(534)		XXX
277432 10 0	EASTMAN CHEMICAL ORD	..	03/12/2020.	Morgan Stanley	289.000	12,817	XXX	20,696	22,906	(2,210)			(2,210)		20,696		(7,879)	(7,879)	191	XXX
278265 10 3	EATON VANCE COM NON VTG ORD	..	04/06/2020.	Morgan Stanley	1,489.000	47,692	XXX	44,332	69,521	(25,189)			(25,189)		44,332		3,359	3,359	558	XXX
278865 10 0	ECOLAB ORD	..	02/27/2020.	Morgan Stanley	10.000	1,884	XXX	1,468	1,930	(462)			(462)		1,468		416	416	5	XXX
279655 10 4	EDENRED S A UNSPONSORED FRANCE ADR	C	12/09/2020.	Morgan Stanley	388.000	10,883	XXX	7,383	9,944	(2,561)			(2,561)		7,383		3,500	3,500	92	XXX
29286D 10 5	ENGIE SPONSORED ADR	C	04/06/2020.	Morgan Stanley	635.000	6,660	XXX	8,730	10,268	(1,538)			(1,538)		8,730		(2,070)	(2,070)		XXX
29444U 70 0	EQUINIX REIT ORD	..	04/06/2020.	Morgan Stanley	30.000	19,566	XXX	12,489	17,511	(5,022)			(5,022)		12,489		7,077	7,077	80	XXX
297284 20 0	ESSILORLUXOTTICA UNSPONSORED ADR	C	01/29/2020.	Morgan Stanley	148.000	11,250	XXX	8,526	11,335	(2,810)			(2,810)		8,526		2,724	2,724		XXX
30051E 10 4	EVOLUTION GAMING GROUP ADR	C	04/06/2020.	Morgan Stanley	60.000	2,092	XXX	884	1,774	(890)			(890)		884		1,208	1,208		XXX
303075 10 5	FACTSET RESEARCH SYSTEMS ORD	..	07/10/2020.	Morgan Stanley	143.000	50,189	XXX	40,303	38,367	1,936			1,936		40,303		9,886	9,886	213	XXX
307305 10 2	FANUC ADR	C	04/06/2020.	Morgan Stanley	558.000	7,321	XXX	8,822	10,278	(1,456)			(1,456)		8,822		(1,501)	(1,501)	65	XXX
31620M 10 6	FIDELITY NATIONAL INFORMATN SVCS ORD	..	03/19/2020.	Morgan Stanley	20.000	2,082	XXX	2,665	2,782	(117)			(117)		2,665		(583)	(583)		XXX
32020R 10 9	FIRST FINANCIAL BANKSHARES ORD	..	04/06/2020.	Morgan Stanley	1,452.000	37,766	XXX	23,567	50,965	(27,398)			(27,398)		23,567		14,198	14,198	348	XXX
344419 10 6	FOMENTO ECON ADR REPRESENTING 10 ORD	C	07/10/2020.	Morgan Stanley	130.000	7,652	XXX	11,660	12,286	(626)			(626)		11,660		(4,009)	(4,009)		XXX
358029 10 6	FRESENIUS MEDICAL ADR REPTG 0.5 ORD	C	04/06/2020.	Morgan Stanley	320.000	10,745	XXX	12,668	11,786	883			883		12,668		(1,923)	(1,923)		XXX
361448 10 3	GATX ORD	..	04/06/2020.	Morgan Stanley	558.000	33,340	XXX	22,460	46,230	(23,770)			(23,770)		22,460		10,880	10,880	268	XXX
37940X 10 2	GLOBAL PAYMENTS ORD	..	04/06/2020.	Morgan Stanley	859.000	123,470	XXX	19,409	156,819	(137,410)			(137,410)		19,409		104,061	104,061	168	XXX
384109 10 4	GRACO ORD	..	04/06/2020.	Morgan Stanley	976.000	45,520	XXX	25,781	50,752	(24,971)			(24,971)		25,781		19,739	19,739	171	XXX
384802 10 4	WW GRAINGER ORD	..	03/09/2020.	Morgan Stanley	11.000	2,850	XXX	3,103	3,724	(621)			(621)		3,103		(252)	(252)	16	XXX
404280 40 6	HSBC HOLDINGS ADR REP 5 ORD	C	04/06/2020.	Morgan Stanley	263.000	6,927	XXX	10,859	10,281	578			578		10,859		(3,932)	(3,932)		XXX
426281 10 1	JACK HENRY AND ASSOCIATES ORD	..	04/06/2020.	Morgan Stanley	212.000	35,475	XXX	15,126	30,882	(15,756)			(15,756)		15,126		20,350	20,350	91	XXX
433578 50 7	HITACHI ADR	C	04/06/2020.	Morgan Stanley	136.000	7,697	XXX	9,204	11,482	(2,278)			(2,278)		9,204		(1,507)	(1,507)	103	XXX

Statement as of December 31, 2020 of the **Vision Service Plan Insurance Company**

SCHEDULE D - PART 4

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

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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
441593 10 0	HOULIHAN LOK CL A ORD		04/06/2020.	Morgan Stanley	1,147.000	66,112	XXX	52,083	56,054	(3,971)			(3,971)		52,083		14,028	14,028	356	XXX
444859 10 2	HUMANA ORD		04/06/2020.	Morgan Stanley	102.000	33,401	XXX	28,558	37,385	(8,827)			(8,827)		28,558		4,843	4,843	56	XXX
44852D 10 8	HUYA ADR CL A ORD	C	04/06/2020.	Morgan Stanley	284.000	4,581	XXX	6,606	5,098	1,508			1,508		6,606		(2,025)	(2,025)		XXX
455793 10 9	INDUSTRIA DE DISENO TEXTIL INDIT ADR	C	04/06/2020.	Morgan Stanley	684.000	8,577	XXX	9,778	12,086	(2,308)			(2,308)		9,778		(1,201)	(1,201)		XXX
45687V 10 6	INGERSOLL RAND INC		03/10/2020.	Morgan Stanley	51.826	1,177	XXX	1,116					0		1,116		61	61		XXX
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD		05/15/2020.	Morgan Stanley	375.000	35,050	XXX	4,172	34,706	(30,535)			(30,535)		4,172		30,879	30,879	113	XXX
459506 10 1	INTERNATIONAL FLAVORS & FRAGRANS ORD.		12/30/2019.	Morgan Stanley			XXX						0					0	152	XXX
46625H 10 0	JPMORGAN CHASE ORD		01/10/2020.	Morgan Stanley	85.000	11,586	XXX	3,439	11,849	(8,410)			(8,410)		3,439		8,147	8,147		XXX
471059 10 5	JAPAN EXCHANGE UNS ADR REP 0.50 ORD	C	04/06/2020.	Morgan Stanley	1,185.000	10,760	XXX	10,686	10,369	317			317		10,686		74	74	112	XXX
478160 10 4	JOHNSON & JOHNSON ORD		03/19/2020.	Morgan Stanley	93.000	12,078	XXX	11,933	13,566	(1,633)			(1,633)		11,933		145	145	86	XXX
48020Q 10 7	JONES LANG LASALLE ORD		02/26/2020.	Morgan Stanley	150.000	21,898	XXX	21,170	26,114	(4,944)			(4,944)		21,170		728	728		XXX
48137C 10 8	JULIUS BAER GROUP ADR	C	04/06/2020.	Morgan Stanley	1,170.000	8,061	XXX	9,138	12,001	(2,863)			(2,863)		9,138		(1,077)	(1,077)		XXX
48251W 10 4	KKR AND CO CL A ORD		04/06/2020.	Morgan Stanley	1,558.000	37,952	XXX	38,312	45,447	(7,135)			(7,135)		38,312		(360)	(360)	195	XXX
492460 10 0	KERRY GROUP ADR	C	12/09/2020.	Morgan Stanley	100.000	14,436	XXX	10,680	12,800	(2,120)			(2,120)		10,680		3,756	3,756	87	XXX
493267 10 8	KEYCORP ORD		04/06/2020.	Morgan Stanley	2,283.000	22,715	XXX	18,782	46,208	(27,425)			(27,425)		18,782		3,933	3,933	422	XXX
500679 10 5	KOSE UNSPON ADR REP 0.2 ORD	C	12/09/2020.	Morgan Stanley	304.000	9,627	XXX	9,760	8,872	888			888		9,760		(133)	(133)	61	XXX
502441 30 6	LVMH MOET HENNESSY LOUIS VUITTON ADR	C	04/06/2020.	Morgan Stanley	87.000	6,438	XXX	7,788	8,114	(327)			(327)		7,788		(1,350)	(1,350)		XXX
50540R 40 9	LABORATORY CORPRTN OF AMER HLDGS ORD		05/15/2020.	Morgan Stanley	105.000	17,580	XXX	12,248	17,763	(5,515)			(5,515)		12,248		5,332	5,332		XXX
515098 10 1	LANDSTAR SYSTEM ORD		04/06/2020.	Morgan Stanley	411.000	40,873	XXX	29,277	46,801	(17,523)			(17,523)		29,277		11,596	11,596	898	XXX
539439 10 9	LLOYDS BANKING GROUP ADR 4 ORD	C	03/18/2020.	Morgan Stanley	3,648.000	5,577	XXX	10,159	12,075	(1,916)			(1,916)		10,159		(4,581)	(4,581)		XXX
540424 10 8	LOEWS ORD		03/18/2020.	Morgan Stanley	230.000	7,735	XXX	9,083	12,073	(2,990)			(2,990)		9,083		(1,348)	(1,348)	14	XXX
54338V 10 1	LONZA GROUP ADR	C	04/06/2020.	Morgan Stanley	389.000	15,973	XXX	12,667	14,144	(1,477)			(1,477)		12,667		3,306	3,306		XXX
55303A 10 5	MGM GROWTH PROPERTIES CL A ORD		04/06/2020.	Morgan Stanley	2,362.000	52,837	XXX	68,508	73,151	(4,643)			(4,643)		68,508		(15,671)	(15,671)	2,232	XXX
571748 10 2	MARSH & MCLENNAN ORD		04/06/2020.	Morgan Stanley	483.000	44,730	XXX	28,227	53,811	(25,584)			(25,584)		28,227		16,503	16,503	220	XXX
574599 10 6	MASCO ORD		04/06/2020.	Morgan Stanley	1,432.000	50,663	XXX	25,037	68,722	(43,685)			(43,685)		25,037		25,626	25,626	193	XXX
57636Q 10 4	MASTERCARD CL A ORD		03/19/2020.	Morgan Stanley	5.000	1,165	XXX	995	1,493	(498)			(498)		995		170	170	2	XXX
57667L 10 7	MATCH GROUP ORD		07/02/2020.	Morgan Stanley	0.989	93	XXX	57					0		57		36	36		XXX
579780 20 6	MCCORMICK ORD		03/18/2020.	Morgan Stanley	51.000	7,133	XXX	6,152	8,656	(2,504)			(2,504)		6,152		981	981	32	XXX
587573 10 6	MERCARI 2 ADR REP ORD	C	03/19/2020.	Morgan Stanley	370.000	2,947	XXX	4,969	3,829	1,140			1,140		4,969		(2,021)	(2,021)		XXX
594918 10 4	MICROSOFT ORD		02/27/2020.	Morgan Stanley	160.000	28,158	XXX	7,088	25,232	(18,144)			(18,144)		7,088		21,070	21,070		XXX
626425 10 2	MURATA MANUFACTURING ADR	C	04/06/2020.	Morgan Stanley	721.000	9,027	XXX	8,685	11,046	(2,360)			(2,360)		8,685		341	341	54	XXX
626717 10 2	MURPHY OIL ORD		12/09/2020.	Morgan Stanley	1,737.000	21,538	XXX	38,581	46,552	(7,971)			(7,971)		38,581		(17,043)	(17,043)	1,086	XXX
62944T 10 5	NVR ORD		04/06/2020.	Morgan Stanley	2.000	5,383	XXX	5,310	7,617	(2,307)			(2,307)		5,310		73	73		XXX
635017 10 6	NATIONAL BEVERAGE ORD		04/06/2020.	Morgan Stanley	581.000	25,366	XXX	14,525	29,643	(15,118)			(15,118)		14,525		10,841	10,841		XXX
64132B 10 2	NETWORK INTERNATNL HLD ADR REP ORD	C	04/06/2020.	Morgan Stanley	1,360.000	5,834	XXX	9,699	11,662	(1,963)			(1,963)		9,699		(3,865)	(3,865)		XXX
65339F 10 1	NEXTERA ENERGY ORD		04/06/2020.	Morgan Stanley	15.000	3,518	XXX	1,004	3,632	(2,628)			(2,628)		1,004		2,513	2,513	21	XXX
65558R 10 9	NORDEA BANK ABP SPONSORED FINLAN ADR	C	04/06/2020.	Morgan Stanley	1,500.000	8,611	XXX	12,571	12,180	391			391		12,571		(3,960)	(3,960)		XXX
67066G 10 4	NVIDIA ORD		03/05/2020.	Morgan Stanley	19.000	5,207	XXX	3,140	4,471	(1,331)			(1,331)		3,140		2,067	2,067		XXX
67077M 10 8	NUTRIEN ORD		04/06/2020.	Morgan Stanley	215.000	7,503	XXX	11,396	10,301	1,095			1,095		11,396		(3,893)	(3,893)	96	XXX
67103H 10 7	O'REILLY AUTOMOTIVE ORD		03/11/2020.	Morgan Stanley	13.000	4,866	XXX	5,020	5,697	(677)			(677)		5,020		(154)	(154)		XXX
682189 10 5	ON SEMICONDUCTOR ORD		12/09/2020.	Morgan Stanley	1,072.000	27,442	XXX	23,714	26,135	(2,422)			(2,422)		23,714		3,729	3,729		XXX

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682406 10 3	ONE LIBERTY PROPERTIES REIT ORD	..	11/02/2020.	Morgan Stanley	0.550	25	XXX	7					0		7		18	18	0	XXX
68389X 10 5	ORACLE ORD	..	03/16/2020.	Morgan Stanley	193.000	9,493	XXX	8,803	10,225	(1,423)			(1,423)		8,803		690	690	41	XXX
689164 10 1	OTSUKA HOLDINGS UNSPON ADR REP ORD	C	03/11/2020.	Morgan Stanley	452.000	8,118	XXX	8,269	10,071	(1,802)			(1,802)		8,269		(151)	(151)	76	XXX
697435 10 5	PALO ALTO NETWORKS ORD	..	02/03/2020.	Morgan Stanley	15.000	3,533	XXX	2,887	3,469	(582)			(582)		2,887		646	646		XXX
717081 10 3	PFIZER ORD	..	11/16/2020.	Morgan Stanley	1,274.000	44,427	XXX	44,427	49,915	(5,489)			(5,489)		44,427			0	1,936	XXX
74164M 10 8	PRIMERICA ORD	..	04/06/2020.	Morgan Stanley	453.000	39,451	XXX	22,344	59,144	(36,800)			(36,800)		22,344		17,107	17,107	181	XXX
743315 10 3	PROGRESSIVE ORD	..	04/06/2020.	Morgan Stanley	1,226.000	93,162	XXX	25,443	88,750	(63,307)			(63,307)		25,443		67,719	67,719	2,998	XXX
74365P 10 8	PROSUS SPONSORED 5 ADR REP ORD	C	04/06/2020.	Morgan Stanley	1,521.000	20,472	XXX	19,055	22,663	(3,608)			(3,608)		19,055		1,417	1,417		XXX
749607 10 7	RLI ORD	..	04/06/2020.	Morgan Stanley	530.000	46,485	XXX	27,376	47,711	(20,335)			(20,335)		27,376		19,110	19,110	122	XXX
74975E 30 3	RWE ADR REP 1 ORD	C	04/06/2020.	Morgan Stanley	342.000	9,121	XXX	9,366	10,486	(1,119)			(1,119)		9,366		(245)	(245)		XXX
754730 10 9	RAYMOND JAMES ORD	..	04/06/2020.	Morgan Stanley	768.000	49,312	XXX	23,397	68,705	(45,309)			(45,309)		23,397		25,916	25,916	568	XXX
75524B 10 4	RBC BEARINGS ORD	..	04/06/2020.	Morgan Stanley	449.000	52,815	XXX	28,704	71,095	(42,391)			(42,391)		28,704		24,111	24,111		XXX
756109 10 4	REALTY INCOME REIT ORD	..	01/23/2020.	Morgan Stanley	325.000	25,122	XXX	18,947	23,930	(4,983)			(4,983)		18,947		6,175	6,175	74	XXX
756255 20 4	RECKITT BENCKISER ADR	C	04/06/2020.	Morgan Stanley	627.000	9,530	XXX	10,043	10,383	(340)			(340)		10,043		(513)	(513)		XXX
759351 60 4	REINSURANCE GROUP OF AMER ORD	..	04/06/2020.	Morgan Stanley	404.000	36,040	XXX	19,150	65,876	(46,726)			(46,726)		19,150		16,890	16,890	283	XXX
76026T 20 5	REPSOL ADR	C	02/28/2020.	Morgan Stanley	629.000	6,984	XXX	10,566	9,863	703			703		10,566		(3,582)	(3,582)	233	XXX
771195 10 4	ROCHE HOLDINGS ADR	C	04/06/2020.	Morgan Stanley	308.000	12,755	XXX	9,689	12,523	(2,834)			(2,834)		9,689		3,066	3,066	184	XXX
775781 20 6	ROLLS ROYCE HOLDINGS ADR	C	04/06/2020.	Morgan Stanley	997.000	3,559	XXX	11,749	8,983	2,766			2,766		11,749		(8,190)	(8,190)	51	XXX
780249 10 8	ROYAL DSM NV SPONSORED NETHERLAN ADR	C	02/21/2020.	Morgan Stanley	469.000	14,513	XXX	11,080	15,308	(4,228)			(4,228)		11,080		3,434	3,434		XXX
780259 20 6	ROYAL DUTCH SHELL ADR REP 2 CL A ORD	C	04/06/2020.	Morgan Stanley	377.000	16,272	XXX	23,682	22,235	1,446			1,446		23,682		(7,410)	(7,410)	305	XXX
783513 20 3	RYANAIR HOLDINGS ORD	C	03/13/2020.	Morgan Stanley	117.000	8,441	XXX	9,946	10,250	(304)			(304)		9,946		(1,506)	(1,506)	(1)	XXX
78573M 10 4	SABRE ORD	..	12/09/2020.	Morgan Stanley	2,695.000	30,981	XXX	64,005	60,476	3,530			3,530		64,005		(33,025)	(33,025)	377	XXX
80007R 10 5	SANDS CHINA ADR	C	04/06/2020.	Morgan Stanley	380.000	16,286	XXX	17,950	20,311	(2,362)			(2,362)		17,950		(1,664)	(1,664)	464	XXX
80105N 10 5	SANOFI ADR REP 1 1/2 ORD	C	04/06/2020.	Morgan Stanley	103.000	4,750	XXX	5,145	5,170	(25)			(25)		5,145		(395)	(395)		XXX
803054 20 4	SAP ADR REP 1 ORD	C	04/06/2020.	Morgan Stanley	115.000	12,881	XXX	12,200	15,409	(3,209)			(3,209)		12,200		681	681		XXX
808513 10 5	CHARLES SCHWAB ORD	..	10/06/2020.	Morgan Stanley	168.859	5,582	XXX	9,453	8,031	1,422			1,422		9,453		(3,870)	(3,870)	31	XXX
810186 10 6	SCOTTS MIRACLE GRO ORD	..	04/06/2020.	Morgan Stanley	1,331.000	135,865	XXX	102,221	141,326	(39,105)			(39,105)		102,221		33,644	33,644	772	XXX
81211K 10 0	SEALED AIR ORD	..	04/06/2020.	Morgan Stanley	1,372.000	35,507	XXX	25,800	54,647	(28,847)			(28,847)		25,800		9,707	9,707	220	XXX
82622J 10 4	SIEMENS HEALTHINEERS ADR	C	04/06/2020.	Morgan Stanley	1,008.000	19,585	XXX	20,616	23,970	(3,354)			(3,354)		20,616		(1,031)	(1,031)	270	XXX
82982L 10 3	SITEONE LANDSCAPE SUPPLY ORD	..	04/06/2020.	Morgan Stanley	816.000	53,577	XXX	32,255	73,970	(41,715)			(41,715)		32,255		21,322	21,322		XXX
83175M 20 5	SMITH NEPHEW ADR REP 2 ORD	C	04/06/2020.	Morgan Stanley	223.000	8,124	XXX	8,110	10,720	(2,610)			(2,610)		8,110		14	14	101	XXX
833034 10 1	SNAP ON ORD	..	04/06/2020.	Morgan Stanley	418.000	44,332	XXX	23,024	70,809	(47,785)			(47,785)		23,024		21,308	21,308	451	XXX
860630 10 2	STIFEL FINANCIAL ORD	..	12/09/2020.	Morgan Stanley	79.000	5,746	XXX	3,294	4,791	(1,498)			(1,498)		3,294		2,452	2,452	40	XXX
871607 10 7	SYNOPSYS ORD	..	07/10/2020.	Morgan Stanley	506.000	81,926	XXX	15,997	70,435	(54,439)			(54,439)		15,997		65,930	65,930		XXX
872540 10 9	TJX ORD	..	12/09/2020.	Morgan Stanley	924.000	48,020	XXX	14,425	56,419	(41,995)			(41,995)		14,425		33,595	33,595	213	XXX
874039 10 0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	..	04/06/2020.	Morgan Stanley	244.000	12,192	XXX	11,566	14,176	(2,611)			(2,611)		11,566		627	627	161	XXX
874080 10 4	TAL EDUCATION GRP 3 ADR REP CL A ORD	C	04/06/2020.	Morgan Stanley	281.000	15,148	XXX	8,193	13,544	(5,351)			(5,351)		8,193		6,955	6,955		XXX
88032Q 10 9	TENCENT HOLDINGS ADR	C	04/06/2020.	Morgan Stanley	440.000	21,876	XXX	16,955	21,124	(4,169)			(4,169)		16,955		4,921	4,921		XXX
885160 10 1	THOR INDUSTRIES ORD	..	07/10/2020.	Morgan Stanley	245.000	23,437	XXX	15,982	18,201	(2,219)			(2,219)		15,982		7,454	7,454	247	XXX
90348R 10 2	UBI SOFT ENTERTAINME ADR REP 1/5 ORD	C	04/06/2020.	Morgan Stanley	495.000	7,445	XXX	8,248	6,821	1,427			1,427		8,248		(803)	(803)		XXX
910047 10 9	UNITED AIRLINES HOLDINGS ORD	..	03/17/2020.	Morgan Stanley	309.000	10,024	XXX	20,302	27,226	(6,924)			(6,924)		20,302		(10,278)	(10,278)		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
913017 10 9	UNITED TECHNOLOGIES ORD	..	04/03/2020.	Morgan Stanley	442.000	44,509	XXX	44,509	66,194	(21,685)			(21,685)		44,509			0	325	XXX
92339V 30 8	VEREIT, INC	..	12/18/2020.	Morgan Stanley	0.600	23	XXX	13					0		13		9	9		XXX
92556V 10 6	VIATRIS ORD	..	11/17/2020.	Morgan Stanley	0.325	6	XXX	5					0		5		1	1		XXX
92826C 83 9	VISA CL A ORD	..	03/19/2020.	Morgan Stanley	7.000	1,084	XXX	984	1,315	(331)			(331)		984		99	99	2	XXX
928881 10 1	VONTIER ORD	..	10/09/2020.	Morgan Stanley	0.200	5	XXX	5					0		5		1	1		XXX
929236 10 7	WD-40 ORD	..	04/06/2020.	Morgan Stanley	238.000	42,384	XXX	21,876	46,205	(24,329)			(24,329)		21,876		20,508	20,508	159	XXX
92939U 10 6	WEC ENERGY GROUP ORD	..	05/15/2020.	Morgan Stanley	550.000	46,639	XXX	23,196	50,727	(27,531)			(27,531)		23,196		23,443	23,443	505	XXX
983919 10 1	XILINX ORD	..	12/09/2020.	Morgan Stanley	351.000	35,687	XXX	8,783	34,317	(25,534)			(25,534)		8,783		26,903	26,903	296	XXX
D22359 13 3	WIRECARD ORD	C	07/10/2020.	Morgan Stanley	98.000	260	XXX	16,638	11,816	4,822			4,822		16,638		(16,378)	(16,378)		XXX
G0177J 10 8	ALLERGAN ORD	C	05/08/2020.	Morgan Stanley	192.000	37,058	XXX	32,004	36,705	(4,700)			(4,700)		32,004		5,053	5,053	284	XXX
G0750C 10 8	AXALTA COATING SYSTEMS ORD	..	03/04/2020.	Morgan Stanley	629.000	15,651	XXX	17,760	19,122	(1,361)			(1,361)		17,760		(2,109)	(2,109)		XXX
G1151C 10 1	ACCENTURE CL A ORD	C	04/06/2020.	Morgan Stanley	60.000	9,963	XXX	3,962	12,634	(8,673)			(8,673)		3,962		6,001	6,001	48	XXX
G1193C 10 1	BLUE PRISM GROUP ORD	C	04/06/2020.	Morgan Stanley	205.000	2,614	XXX	4,088	3,044	1,044			1,044		4,088		(1,475)	(1,475)		XXX
G47567 10 5	IHS MARKIT ORD	C	04/06/2020.	Morgan Stanley	244.000	15,730	XXX	12,423	18,385	(5,962)			(5,962)		12,423		3,307	3,307	41	XXX
G47791 10 1	TRANE TECHNOLOGIES PLC	C	03/02/2020.	Morgan Stanley	333.000	23,082	XXX	23,082	44,262	(21,180)			(21,180)		23,082			0		XXX
G5005D 12 4	ST JAMES PLACE ORD	C	04/06/2020.	Morgan Stanley	713.000	6,317	XXX	9,654	10,888	(1,233)			(1,233)		9,654		(3,337)	(3,337)		XXX
G5494J 10 3	LINDE ORD	..	03/06/2020.	Morgan Stanley	68.000	13,189	XXX	10,442	14,477	(4,035)			(4,035)		10,442		2,747	2,747	26	XXX
G5960L 10 3	MEDTRONIC ORD	..	04/06/2020.	Morgan Stanley	368.000	35,472	XXX	27,903	41,750	(13,847)			(13,847)		27,903		7,569	7,569	340	XXX
G7496G 10 3	RENAISSANCERE ORD	C	04/06/2020.	Morgan Stanley	342.000	51,576	XXX	32,249	67,039	(34,790)			(34,790)		32,249		19,327	19,327	120	XXX
J50883 10 7	NIHON M AND A CENTER ORD	C	04/06/2020.	Morgan Stanley	352.000	8,448	XXX	8,714	12,038	(3,324)			(3,324)		8,714		(266)	(266)	41	XXX
N00985 10 6	AERCAP HOLDINGS ORD	C	07/10/2020.	Morgan Stanley	168.000	4,823	XXX	8,297	10,327	(2,030)			(2,030)		8,297		(3,474)	(3,474)		XXX
N07059 21 0	ASML HOLDING ADR REP ORD	C	11/13/2020.	Morgan Stanley	62.000	22,303	XXX	14,462	18,348	(3,886)			(3,886)		14,462		7,840	7,840	90	XXX
N22717 10 7	CORE LABORATORIES ORD	C	02/28/2020.	Morgan Stanley	483.000	12,841	XXX	53,386	18,195	35,192			35,192		53,386		(40,545)	(40,545)	103	XXX
N3501V 10 4	ADYEN N V NETHERLANDS ORD	C	04/06/2020.	Morgan Stanley	16.000	12,432	XXX	11,819	12,960	(1,141)			(1,141)		11,819		613	613		XXX
N6596X 10 9	NXP SEMICONDUCTORS ORD	C	11/13/2020.	Morgan Stanley	85.000	12,451	XXX	6,205	10,817	(4,612)			(4,612)		6,205		6,246	6,246	108	XXX
N97284 10 8	YANDEX CL A ORD	C	04/06/2020.	Morgan Stanley	268.000	9,077	XXX	8,040	11,655	(3,615)			(3,615)		8,040		1,037	1,037		XXX
Y2573F 10 2	FLEX ORD	C	04/06/2020.	Morgan Stanley	5,657.000	49,724	XXX	63,658	71,391	(7,734)			(7,734)		63,658		(13,934)	(13,934)		XXX
Y2679D 11 8	GALAXY ENTERTAINMENT GROUP ORD	..	04/06/2020.	Morgan Stanley	1,733.000	10,345	XXX	10,313	12,767	(2,453)			(2,453)		10,313		32	32	65	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					3,807,057	XXX	3,011,797	4,655,368	(1,644,881)	0	0	(1,644,881)	0	3,011,797	0	795,261	795,261	27,441	XXX
Common Stocks - Mutual Funds																				
464287 20 0	ISHARES:CORE S&P 500	..	04/06/2020.	Morgan Stanley	7,575.000	2,002,771	XXX	2,285,140	2,448,543	(163,403)			(163,403)		2,285,140		(282,369)	(282,369)	11,600	XXX
464287 40 8	ISHARES:S&P 500 VAL	..	07/10/2020.	Morgan Stanley	6,534.000	646,919	XXX	511,927	850,008	(338,081)			(338,081)		511,927		134,992	134,992	5,764	XXX
464287 59 8	ISHARES:RUSS 1000 VL ETF	..	04/06/2020.	Morgan Stanley	12,853.000	1,299,566	XXX	1,247,247	1,754,177	(506,930)			(506,930)		1,247,247		52,319	52,319	10,199	XXX
464288 24 0	ISHARES:MSCI ACWI XUS	..	04/06/2020.	Morgan Stanley	14,713.000	554,978	XXX	629,017	722,703	(93,686)			(93,686)		629,017		(74,039)	(74,039)		XXX
46432F 84 2	ISHARES:CORE MSCI EAFE	..	04/06/2020.	Morgan Stanley	11,064.000	550,527	XXX	688,573	722,037	(33,463)			(33,463)		688,573		(138,047)	(138,047)		XXX
78462F 10 3	SPDR S&P 500 ETF	..	01/30/2020.	Morgan Stanley	118.000	38,500	XXX	37,620	37,979	(359)			(359)		37,620		880	880	60	XXX
78464A 50 8	SPDR PTF S&P 500 VALUE	..	04/06/2020.	Morgan Stanley	24,344.000	640,598	XXX	631,755	849,849	(218,094)			(218,094)		631,755		8,843	8,843	5,401	XXX
808524 40 9	SCHWAB STR:US LC VAL ETF	..	04/06/2020.	Morgan Stanley	13,665.000	621,997	XXX	614,899	821,540	(206,641)			(206,641)		614,899		7,098	7,098	5,716	XXX
921909 76 8	VANGUARD TOT I S ETF	..	04/06/2020.	Morgan Stanley	43,304.000	1,840,249	XXX	2,281,864	2,411,600	(129,735)			(129,735)		2,281,864		(441,615)	(441,615)	4,582	XXX
922042 77 5	VANGUARD FTSE XUS ETF	..	04/06/2020.	Morgan Stanley	36,491.000	1,507,176	XXX	1,712,596	1,961,391	(248,795)			(248,795)		1,712,596		(205,420)	(205,420)	4,295	XXX
92206C 71 4	VANGUARD RUS 1000 VI ETF	..	04/06/2020.	Morgan Stanley	6,813.000	606,711	XXX	631,241	816,538	(185,297)			(185,297)		631,241		(24,530)	(24,530)	4,862	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
922908 73 6	VANGUARD GRO IDX ETF	..	04/06/2020.	Morgan Stanley	14,834.000	2,382,274	XXX	1,734,058	2,702,310	(968,252)			(968,252)		1,734,058		648,217	648,217	5,908	XXX
9499999.	Total - Common Stocks - Mutual Funds					12,692,267	XXX	13,005,937	16,098,675	(3,092,738)	0	0	(3,092,738)	0	13,005,937	0	(313,670)	(313,670)	58,387	XXX
9799997.	Total - Common Stocks - Part 4					16,499,324	XXX	16,017,734	20,754,043	(4,737,618)	0	0	(4,737,618)	0	16,017,734	0	481,591	481,591	85,828	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					403,037	XXX	423,344					0		423,344		(20,307)	(20,307)	4,659	XXX
9799999.	Total - Common Stocks					16,902,361	XXX	16,441,078	20,754,043	(4,737,618)	0	0	(4,737,618)	0	16,441,078	0	461,284	461,284	90,487	XXX
9899999.	Total - Preferred and Common Stocks					16,902,361	XXX	16,441,078	20,754,043	(4,737,618)	0	0	(4,737,618)	0	16,441,078	0	461,284	461,284	90,487	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					46,584,361	XXX	46,177,378	45,179,926	(4,737,618)	(6,666)	0	(4,744,284)	0	46,119,589	0	464,772	464,772	439,155	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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																				
3130AJ BC 2	FEDERAL HOME LOAN BANKS	..	05/06/2020	WELLS FARGO SECURITIES LLC	06/03/2020	Call @ 100.00	250,000	250,235	250,000	250,000		(235)		(235)				0	1,000	711
3133EL JD 7	FEDERAL FARM CREDIT BANKS FUNDING CORP	..	03/06/2020	WELLS FARGO SECURITIES LLC	07/29/2020	Call @ 100.00	3,000,000	3,009,060	3,000,000	3,000,000		(9,060)		(9,060)				0	24,300	6,345
3134GV QJ 0	FEDERAL HOME LOAN MORTGAGE CORP	..	04/30/2020	WELLS FARGO SECURITIES LLC	11/06/2020	Call @ 100.00	2,000,000	2,000,000	2,000,000	2,000,000				0				0	5,043	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						5,250,000	5,259,295	5,250,000	5,250,000	0	(9,295)	0	(9,295)	0	0	0	0	30,343	7,056
8399998.	Total - Bonds						5,250,000	5,259,295	5,250,000	5,250,000	0	(9,295)	0	(9,295)	0	0	0	0	30,343	7,056
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
001317 20 5	AIA GROUP ADR	C	01/30/2020	Morgan Stanley	12/09/2020	Morgan Stanley	5.000	203	227	203				0			24	24	3	
00435F 30 9	ACCOR S A SPONSORED FRANCE ADR	C	01/30/2020	Morgan Stanley	04/06/2020	Morgan Stanley	119.000	988	630	988				0			(359)	(359)		
006754 20 4	ADECCO GROUP ADR	C	01/30/2020	Morgan Stanley	04/06/2020	Morgan Stanley	16.000	474	304	474				0			(170)	(170)		
00687A 10 7	ADIDAS ADR	C	03/13/2020	Morgan Stanley	11/13/2020	Morgan Stanley	22.000	2,560	3,531	2,560				0			971	971	(1)	
03524A 10 8	ANHEUSER BUSCH ADR REP 1 ORD	C	02/07/2020	Morgan Stanley	04/06/2020	Morgan Stanley	38.000	2,842	1,698	2,842				0			(1,144)	(1,144)		
055262 50 5	BASF SE ADR	C	01/30/2020	Morgan Stanley	03/10/2020	Morgan Stanley	7.000	120	95	120				0			(26)	(26)		
09073N 20 1	BIOSIG TECHNOLOGIES ORD	..	06/23/2020	Morgan Stanley	11/13/2020	Morgan Stanley	2,706.000	26,275	10,445	26,275				0			(15,830)	(15,830)		
127686 10 3	CAESARS ENTERTAINMENT ORD	..	05/15/2020	Morgan Stanley	07/20/2020	Morgan Stanley	1,469.000	14,734	17,532	14,734				0			2,798	2,798		
204280 30 9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR	C	01/30/2020	Morgan Stanley	04/06/2020	Morgan Stanley	83.000	639	429	639				0			(210)	(210)		
23636T 10 0	DANONE SPONSORED FRANCE ADR	C	01/30/2020	Morgan Stanley	04/06/2020	Morgan Stanley	74.000	1,186	929	1,186				0			(257)	(257)		
29446M 10 2	EQUINOR ASA	C	02/25/2020	Morgan Stanley	03/11/2020	Morgan Stanley	602.000	9,792	7,156	9,792				0			(2,636)	(2,636)		
344419 10 6	FOMENTO ECON ADR REPRESENTING 10 ORD	C	03/13/2020	Morgan Stanley	07/10/2020	Morgan Stanley	13.000	926	765	926				0			(161)	(161)		
34959J 10 8	FORTIVE ORD	..	04/06/2020	Morgan Stanley	10/09/2020	Morgan Stanley	268.000	15,343	15,343	15,343				0				0	38	
404280 40 6	HSBC HOLDINGS ADR REP 5 ORD	C	01/30/2020	Morgan Stanley	04/06/2020	Morgan Stanley	6.000	222	153	222				0			(69)	(69)		
44919P 50 8	MATCH GROUP, INC.	..	04/06/2020	Morgan Stanley	07/01/2020	Morgan Stanley	82.000	14,961	14,961	14,961				0				0		
45687V 10 6	INGERSOLL RAND INC.	..	03/02/2020	Morgan Stanley	03/10/2020	Morgan Stanley	240.013	4,017	5,455	4,017				0			1,438	1,438		
471038 10 9	JAPAN AIRLIN UNSPON ADR REP 0.5 ORD	C	01/30/2020	Morgan Stanley	04/06/2020	Morgan Stanley	701.000	10,837	5,748	10,837				0			(5,089)	(5,089)		
48241F 10 4	KBC GROUP NV UNSPONSORED BELGIUM ADR	C	03/11/2020	Morgan Stanley	04/06/2020	Morgan Stanley	265.000	8,422	6,437	8,422				0			(1,985)	(1,985)		
502441 30 6	LVMH MOET HENNESSY LOUIS VUITTON ADR	C	03/05/2020	Morgan Stanley	04/06/2020	Morgan Stanley	14.000	1,181	1,036	1,181				0			(145)	(145)		
55825T 10 3	MADISON SQUARE GARDEN SPORT CL A ORD	..	04/06/2020	Morgan Stanley	04/17/2020	Morgan Stanley	50.000	10,680	10,680	10,680				0				0		
579780 20 6	MCCORMICK ORD	..	02/07/2020	Morgan Stanley	03/18/2020	Morgan Stanley	4.000	652	565	652				0			(88)	(88)		
589339 20 9	MERCK KGAA DARMSTADT GERMANY SPO ADR	C	03/04/2020	Morgan Stanley	04/06/2020	Morgan Stanley	367.000	9,588	7,402	9,588				0			(2,186)	(2,186)		
60877T 10 0	MOMENTA PHARMACEUTICALS ORD	..	05/15/2020	Morgan Stanley	10/05/2020	Morgan Stanley	403.000	12,529	21,158	12,529				0			8,628	8,628		
61022V 10 7	MONOTARO ADR	C	01/29/2020	Morgan Stanley	04/06/2020	Morgan Stanley	218.000	5,363	5,461	5,363				0			98	98		
64132B 10 2	NETWORK INTERNATNL HLD ADR REP ORD	C	03/20/2020	Morgan Stanley	04/06/2020	Morgan Stanley	290.000	1,358	1,244	1,358				0			(114)	(114)		
67077M 10 8	NUTRIEN ORD	..	01/30/2020	Morgan Stanley	04/06/2020	Morgan Stanley	15.000	644	516	644				0			(128)	(128)	6	

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
674599 16 2	OCCIDENTAL PETROLEUM CORPORATION	..	08/03/2020	Morgan Stanley	08/06/2020	Morgan Stanley	132.000	713	582	713				0			(131)	(131)		
714264 20 7	PERNOD RICARD ADR	C	03/17/2020	Morgan Stanley	11/13/2020	Morgan Stanley	256.000	6,829	9,638	6,829				0			2,810	2,810	41	
717081 10 3	PFIZER ORD	..	04/06/2020	Morgan Stanley	11/16/2020	Morgan Stanley	3,395.000	117,365	117,365	117,365				0				0	3,870	
74164M 10 8	PRIMERICA ORD	..	03/17/2020	Morgan Stanley	04/06/2020	Morgan Stanley	18.000	1,603	1,568	1,603				0			(35)	(35)		
755408 10 1	READING INTL NON VTG CL A ORD	..	04/06/2020	Morgan Stanley	11/13/2020	Morgan Stanley	3,094.000	9,468	10,139	9,468				0			671	671		
76026T 20 5	REPSOL ADR	C	01/30/2020	Morgan Stanley	02/28/2020	Morgan Stanley	86.000	1,202	955	1,202				0			(247)	(247)		
775781 20 6	ROLLS ROYCE HOLDINGS ADR	C	01/30/2020	Morgan Stanley	04/06/2020	Morgan Stanley	105.000	938	375	938				0			(563)	(563)	(1)	
780259 20 6	ROYAL DUTCH SHELL ADR REP 2 CL A ORD	C	03/02/2020	Morgan Stanley	04/06/2020	Morgan Stanley	45.000	2,147	1,887	2,147				0			(260)	(260)	9	
786584 10 2	SAFRAN ADR	C	02/28/2020	Morgan Stanley	04/06/2020	Morgan Stanley	109.000	3,701	1,972	3,701				0			(1,729)	(1,729)		
80007R 10 5	SANDS CHINA ADR	C	01/30/2020	Morgan Stanley	04/06/2020	Morgan Stanley	8.000	389	289	389				0			(100)	(100)	10	
80105N 10 5	SANOFI ADR REP 1 1/2 ORD	C	02/27/2020	Morgan Stanley	04/06/2020	Morgan Stanley	90.000	4,459	4,151	4,459				0			(308)	(308)		
824841 40 7	SHISEIDO ADR	C	03/11/2020	Morgan Stanley	11/13/2020	Morgan Stanley	138.000	8,785	9,453	8,785				0			668	668	19	
87236Y 10 8	TD AMERITRADE HOLDING ORD	..	04/06/2020	Morgan Stanley	10/06/2020	Morgan Stanley	297.000	11,117	11,117	11,117				0				0	184	
872590 11 2	T MOBILE US SUBSRTS	..	06/26/2020	Morgan Stanley	07/08/2020	Morgan Stanley	127.000		24					0			24	24		
878237 10 6	TECHNOLOGY DATA ORD	..	04/06/2020	Morgan Stanley	06/30/2020	Morgan Stanley	78.000	10,560	11,310	10,560				0			750	750		
90348R 10 2	UBI SOFT ENTERTAINME ADR REP 1/5 ORD	C	01/08/2020	Morgan Stanley	04/06/2020	Morgan Stanley	195.000	2,754	2,933	2,754				0			179	179		
913017 10 9	UNITED TECHNOLOGIES ORD	..	03/13/2020	Morgan Stanley	04/03/2020	Morgan Stanley	118.000	15,440	15,440	15,440				0				0		
92339V 10 0	VEREIT ORD	..	04/06/2020	Morgan Stanley	12/18/2020	Morgan Stanley	2,583.000	11,469	11,469	11,469				0				0	398	
D22359 13 3	WIRECARD ORD	C	03/20/2020	Morgan Stanley	07/10/2020	Morgan Stanley	30.000	3,233	80	3,233				0			(3,154)	(3,154)		
G0177J 10 8	ALLERGAN ORD	C	04/06/2020	Morgan Stanley	05/08/2020	Morgan Stanley	96.000	17,102	18,529	17,102				0			1,427	1,427	71	
M98068 10 5	WIX.COM ORD	C	02/25/2020	Morgan Stanley	04/06/2020	Morgan Stanley	77.000	10,775	7,975	10,775				0			(2,800)	(2,800)		
N00985 10 6	AERCAP HOLDINGS ORD	C	03/09/2020	Morgan Stanley	07/10/2020	Morgan Stanley	29.000	1,234	833	1,234				0			(402)	(402)		
N07059 21 0	ASML HOLDING ADR REP ORD	C	03/02/2020	Morgan Stanley	11/13/2020	Morgan Stanley	5.000	1,393	2,098	1,393				0			705	705	12	
N59465 10 9	VIATRIS ORD	..	04/06/2020	Morgan Stanley	11/16/2020	Morgan Stanley	752.000	10,558	10,558	10,558				0				0		
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							409,771	390,636	409,771	0	0	0	0	0	0	(19,135)	(19,135)	4,659	0
Common Stocks - Mutual Funds																				
464287 46 5	ISHARES:MSCI EAFE ETF	..	03/10/2020	Morgan Stanley	04/06/2020	Morgan Stanley	232.000	13,573	12,401	13,573				0			(1,172)	(1,172)		
9499999.	Total - Common Stocks - Mutual Funds							13,573	12,401	13,573	0	0	0	0	0	0	(1,172)	(1,172)	0	0
9799999.	Total - Common Stocks							423,344	403,037	423,344	0	0	0	0	0	0	(20,307)	(20,307)	4,659	0
9899999.	Total - Preferred and Common Stocks							423,344	403,037	423,344	0	0	0	0	0	0	(20,307)	(20,307)	4,659	0
9999999.	Total - Bonds, Preferred and Common Stocks							5,682,638	5,653,037	5,673,344	0	(9,295)	0	(9,295)	0	0	(20,307)	(20,307)	35,003	7,056

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 - Other Affiliates											
30229@ 10 0	Eyefinity, Inc.		00000	2ciB3	8biii	NO		(747,624)		64.000	100.0
91836* 10 9	VSP Holding Company, Inc.		00000	2ciB3	8biii	NO		199,626,750	199,626,750	45.000	45.0
91833@ 10 0	VSP Optical Group, Inc.		00000	2ciB3	8biii	NO		11,630,041	11,630,041	21,623.000	40.0
91833@ 11 8	VSP Optical Group, Inc.		00000	2ciB3	8biii	NO		40,667,224	40,667,224	75,610.000	5.0
45384* 10 1	Independent Eye Care MSO Inc.		00000	2ciB3	8biii	NO		33,802,000	33,802,000	10,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	284,978,391	285,726,015	XXX	XXX
1899999. Total - Common Stocks							0	284,978,391	285,726,015	XXX	XXX
1999999. Total - Preferred and Common Stock							0	284,978,391	285,726,015	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

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
HSBC HOLDINGS PLC		C	10/02/2020.	UBOC/UNIONBANC INVESTMENT SVCS	03/08/2021.	4,514,116		(33,107)			4,489,000	4,547,222	47,908		3.40	0.32	MS		11,871
MORGAN STANLEY		..	11/25/2020.	UBOC/UNIONBANC INVESTMENT SVCS	04/21/2021.	2,547,149		(4,989)			2,530,000	2,552,138	12,299		2.50	0.26	AO		6,852
TRUIST FINANCIAL CORP		..	11/24/2020.	UBOC/UNIONBANC INVESTMENT SVCS	04/09/2021.	2,261,158		(3,985)			2,250,000	2,265,143	6,534		2.05	0.21	MN		2,178
LLOYDS BANK PLC		C	10/02/2020.	UBOC/UNIONBANC INVESTMENT SVCS	05/07/2021.	5,053,516		(36,585)			5,000,000	5,090,100	24,750		3.30	0.22	MN	82,500	68,292
Brown-Forman Corporation		..	07/29/2020.	UBOC/UNIONBANC INVESTMENT SVCS	01/25/2021.	4,214,157		5,480			4,215,000	4,208,678				0.30	N/A		
Wheels, Inc.		..	08/20/2020.	WELLS FARGO SECURITIES LLC	05/24/2021.	3,994,757		4,877			4,000,000	3,989,880				0.33	N/A		
Wheels, Inc.		..	08/20/2020.	WELLS FARGO SECURITIES LLC	06/25/2021.	3,993,194		5,172			4,000,000	3,988,022				0.35	N/A		
Southern California Edison		..	09/29/2020.	WELLS FARGO SECURITIES LLC	01/08/2021.	9,999,378		8,267			10,000,000	9,991,111				0.32	N/A		
Waste Management, Inc.		..	10/30/2020.	WELLS FARGO SECURITIES LLC	04/08/2021.	14,990,704		5,750			15,000,000	14,984,954				0.23	N/A		
TransCanada PipeLines Limited		C	10/13/2020.	WELLS FARGO SECURITIES LLC	01/12/2021.	5,999,633		2,667			6,000,000	5,996,967				0.20	N/A		
American Honda Finance Corporation		..	12/18/2020.	UBOC/UNIONBANC INVESTMENT SVCS	03/26/2021.	9,991,833		1,361			10,000,000	9,990,472				0.35	N/A		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						67,559,594	0	(45,092)	0	0	67,484,000	67,604,686	91,491	0	XXX	XXX	XXX	82,500	89,193
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						67,559,594	0	(45,092)	0	0	67,484,000	67,604,686	91,491	0	XXX	XXX	XXX	82,500	89,193
Total Bonds																			
7699999. Subtotals - Issuer Obligations						67,559,594	0	(45,092)	0	0	67,484,000	67,604,686	91,491	0	XXX	XXX	XXX	82,500	89,193
8399999. Subtotals - Bonds						67,559,594	0	(45,092)	0	0	67,484,000	67,604,686	91,491	0	XXX	XXX	XXX	82,500	89,193
9199999. Total - Short-Term Investments						67,559,594	0	(45,092)	0	0	XXX	67,604,686	91,491	0	XXX	XXX	XXX	82,500	89,193

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 5,053,516	1F 4,514,116	1G 2,261,158
2A 55,730,805	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
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							
Regions MK		SD				200,000	XXX
Bank of America	Sacramento, CA					40,181,798	XXX
Union Bank	Sacramento, CA					13,632,318	XXX
Morgan Stanley						4,671	XXX
BANK OF OKLAHOMA 02/02/2021			0.05		375	100,000	XXX
0199999. Total - Open Depositories		XXX	XXX	0	375	54,118,787	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	375	54,118,787	XXX
0599999. Total Cash		XXX	XXX	0	375	54,118,787	XXX

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

1. January	39,995,314	4. April	108,753,300	7. July	89,388,167	10. October	45,048,391
2. February	12,226,830	5. May	113,307,430	8. August	33,693,953	11. November	42,072,563
3. March	33,496,045	6. June	66,567,905	9. September	17,971,454	12. December	54,118,787

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	Agilent Technologies, Inc.		12/16/2020		01/19/2021	14,998,425		1,400
	American Crystal Sugar Company		12/01/2020		02/09/2021	9,498,148		1,473
	American Crystal Sugar Company		12/11/2020		02/16/2021	3,249,128		341
	Bemis Company, Inc.		12/17/2020		02/17/2021	14,995,496		1,438
	Cigna Corporation		11/25/2020		01/22/2021	9,999,125		1,458
	Fidelity National Information Services,		12/16/2020		01/06/2021	14,999,583		1,333
	Hyundai Capital America, Inc.		11/06/2020		02/01/2021	9,998,192		3,092
	LyondellBasell Investment LLC		12/17/2020		02/11/2021	14,996,583		1,250
	Macquarie Bank Limited		12/29/2020		02/23/2021	1,244,688		18
	Southern California Edison		11/05/2020		01/08/2021	4,999,660		2,771
	Sumitomo Mitsui Trust Bank Ltd. (Singapo		12/30/2020		02/02/2021	5,624,300		44
	VW Credit, Inc.		12/18/2020		01/12/2021	9,999,481		661
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						114,602,808	0	15,278
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						114,602,808	0	15,278
Total Bonds								
7699999. Subtotals - Issuer Obligations						114,602,808	0	15,278
8399999. Subtotals - Bonds						114,602,808	0	15,278
All Other Money Market Mutual Funds								
26188J 20 6	DREYFUS CASH MGT INST		12/14/2020	0.060		150,000	6	
609991 1F 1	MUFG UNION BANK ITDA - S5		12/28/2020	0.100		40,372,283	8,099	7,418
61747C 82 2	MORG STAN I LQ:GS PAR		12/31/2020	0.010		125,712		46
999990 80 7	RTCS I - INST		08/03/2020			6,618		19
8699999. Total - All Other Money Market Mutual Funds						40,654,612	8,104	7,483
Other Cash Equivalents								
	FIRST AMER:TRS OBG V	SD	12/02/2020	0.010		206,891	1	582
	WELLSFARGO:TRS+ MM I		12/29/2020	0.010		3,140,696	4	
	WELLSFARGO:TRS+ MM I	SD	12/01/2020	0.010		160,146	5	1
8799999. Total - Other Cash Equivalents						3,507,734	10	583
8899999. Total - Cash Equivalents						158,765,155	8,114	23,344

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0
1E	6,868,988	1F	0	1G	0		
2A	107,733,820	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	O	Pledged to Arkansas	200,000	200,000		
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	B	Pledged to Massachusetts	150,000	150,000		
23.	Michigan MI	B	Pledged to Michigan	199,977	204,563		
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	O	Pledged to North Carolina	206,891	206,891		
35.	North Dakota ND						
36.	Ohio OH	B	Pledged to the Benefit of all Policyholders	2,993,851	3,012,824		
37.	Oklahoma OK	B	Pledged to Oklahoma	100,000	100,000		
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN	B	Pledged to Tennessee	234,948	236,359		
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	4,085,668	4,110,636	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