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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc.

NAIC Group Code 2838 (Current) 2838 (Prior) NAIC Company Code 95655 Employer's ID Number 31-1471229

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 08/07/1996 Commenced Business 04/01/1997

Statutory Home Office 6150 East Broad Street, EE320 (Street and Number), Columbus, OH, US 43213 (City or Town, State, Country and Zip Code)

Main Administrative Office 6150 East Broad Street, EE320 (Street and Number)
Columbus, OH, US 43213 (City or Town, State, Country and Zip Code), 614-546-3211 (Area Code) (Telephone Number)

Mail Address 6150 East Broad Street, EE320 (Street and Number or P.O. Box), Columbus, OH, US 43213 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6150 East Broad Street, EE320 (Street and Number)
Columbus, OH, US 43213 (City or Town, State, Country and Zip Code), 614-546-3211 (Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact Juan Manuel Fraiz (Name), 614-546-3211 (Area Code) (Telephone Number)
Juan.Fraiz@mchs.com (E-mail Address), 614-546-3131 (FAX Number)

OFFICERS

Board Chair	Daniel James Wendorff, MD	Vice President, CFO & Assistant Treasurer	Juan Manuel Fraiz
President & CEO	John Charles Randolph #	Secretary & Treasurer	Joseph Jerome Patrick, Jr.

OTHER

Lawrence Elliott Pliskin #, Assistant Secretary

DIRECTORS OR TRUSTEES

Cynthia Mauro Dellecker	Sister Barbara Ann Hahl, CSC	Lorraine Leigh Lutton
Stephen Michael Lundregan	Joseph Jerome Patrick, Jr	John Charles Randolph #
Daniel James Wendorff, MD Chairperson	Todd Daniel Fox #	

State of Ohio
County of Franklin
SS:

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

John Charles Randolph President & CEO #	Juan Manual Fraiz Vice President, CFO & Assistant Treasurer	Joseph Jerome Patrick, Jr. Secretary & Treasurer

Subscribed and sworn to before me this
day of

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed 03/01/2021
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	42,886,020	10.288	42,886,020	0	42,886,020	10.288
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000			0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000			0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	6,383,905	1.531	6,383,905	0	6,383,905	1.531
1.06 Industrial and miscellaneous	86,599,109	20.774	86,599,109	0	86,599,109	20.774
1.07 Hybrid securities		0.000			0	0.000
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated Bank loans		0.000			0	0.000
1.11 Total long-term bonds	135,869,034	32.593	135,869,034	0	135,869,034	32.593
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	69,277,648	16.619	69,277,648	0	69,277,648	16.619
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	24,394,454	5.852	24,394,454	0	24,394,454	5.852
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds	7,064,669	1.695	7,064,669	0	7,064,669	1.695
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	100,736,771	24.165	100,736,771	0	100,736,771	24.165
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(848,425)	(0.204)	(848,425)		(848,425)	(0.204)
6.02 Cash equivalents (Schedule E, Part 2)	125,543,529	30.116	125,543,529		125,543,529	30.116
6.03 Short-term investments (Schedule DA)	55,454,317	13.303	55,454,317		55,454,317	13.303
6.04 Total cash, cash equivalents and short-term investments	180,149,421	43.215	180,149,421	0	180,149,421	43.215
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities	109,083	0.026	109,083		109,083	0.026
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	416,864,309	100.000	416,864,309	0	416,864,309	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		205,129,921
2.	Cost of bonds and stocks acquired, Part 3, Column 7		93,262,852
3.	Accrual of discount		115,069
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	9,493,032	
	4.4. Part 4, Column 11	(1,336,272)	8,156,760
5.	Total gain (loss) on disposals, Part 4, Column 19		1,225,341
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		70,836,422
7.	Deduct amortization of premium		337,028
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	313,355	
	9.4. Part 4, Column 13	24,465	337,820
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		227,133
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		236,605,805
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		236,605,805

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	42,886,020	45,629,798	42,938,487	42,699,269
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	42,886,020	45,629,798	42,938,487	42,699,269
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	6,383,905	6,869,299	6,394,852	6,289,528
Industrial and Miscellaneous, SVO	8. United States	82,626,459	87,243,071	83,014,416	81,671,196
Identified Funds, Unaffiliated Bank	9. Canada	1,398,242	1,509,422	1,403,170	1,400,000
Loans and Hybrid Securities	10. Other Countries	2,574,408	2,726,865	2,574,181	2,575,000
(unaffiliated)	11. Totals	86,599,109	91,479,358	86,991,766	85,646,196
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	135,869,034	143,978,455	136,325,106	134,634,993
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	73,557,869	73,557,869	46,998,018	
Industrial and Miscellaneous	21. Canada	60,793	60,793	49,046	
(unaffiliated)	22. Other Countries	2,723,655	2,723,655	2,023,645	
	23. Totals	76,342,317	76,342,317	49,070,709	
Parent, Subsidiaries and Affiliates	24. Totals	24,394,454	24,394,454	27,176,944	
	25. Total Common Stocks	100,736,771	100,736,771	76,247,653	
	26. Total Stocks	100,736,771	100,736,771	76,247,653	
	27. Total Bonds and Stocks	236,605,805	244,715,226	212,572,759	

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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	25,126,458	22,292,796	15,450,269	12,035	0	XXX	62,881,557	30.1	144,989,798	50.4	62,881,557	0
1.2 NAIC 2						XXX	0	0.0		0.0		0
1.3 NAIC 3						XXX	0	0.0		0.0		0
1.4 NAIC 4						XXX	0	0.0		0.0		0
1.5 NAIC 5						XXX	0	0.0		0.0		0
1.6 NAIC 6						XXX	0	0.0		0.0		0
1.7 Totals	25,126,458	22,292,796	15,450,269	12,035	0	XXX	62,881,557	30.1	144,989,798	50.4	62,881,557	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		0
2.2 NAIC 2						XXX	0	0.0		0.0		0
2.3 NAIC 3						XXX	0	0.0		0.0		0
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	0	0.0		0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0		0.0		0
3.2 NAIC 2						XXX	0	0.0		0.0		0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0		0.0		0
3.6 NAIC 6						XXX	0	0.0		0.0		0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX	0	0.0		0.0		0
4.2 NAIC 2						XXX	0	0.0		0.0		0
4.3 NAIC 3						XXX	0	0.0		0.0		0
4.4 NAIC 4						XXX	0	0.0		0.0		0
4.5 NAIC 5						XXX	0	0.0		0.0		0
4.6 NAIC 6						XXX	0	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	8,687,729	3,030,441	2,027,298	229,301	1,099	XXX	13,975,869	6.7	14,143,373	4.9	13,975,869	0
5.2 NAIC 2						XXX	0	0.0		0.0		0
5.3 NAIC 3						XXX	0	0.0		0.0		0
5.4 NAIC 4						XXX	0	0.0		0.0		0
5.5 NAIC 5						XXX	0	0.0		0.0		0
5.6 NAIC 6						XXX	0	0.0		0.0		0
5.7 Totals	8,687,729	3,030,441	2,027,298	229,301	1,099	XXX	13,975,869	6.7	14,143,373	4.9	13,975,869	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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	58,033,233	27,310,566	19,813,384	399,926	0	XXX	105,557,108	50.5	108,365,481	37.6	70,698,525	34,858,583
6.2 NAIC 2	1,107,394	11,720,141	13,021,606	948,100	0	XXX	26,797,240	12.8	20,424,126	7.1	26,247,380	549,860
6.3 NAIC 3						XXX	0	0.0		0.0		0
6.4 NAIC 4						XXX	0	0.0		0.0		0
6.5 NAIC 5						XXX	0	0.0		0.0		0
6.6 NAIC 6						XXX	0	0.0		0.0		0
6.7 Totals	59,140,626	39,030,707	32,834,989	1,348,026	0	XXX	132,354,348	63.3	128,789,608	44.7	96,945,905	35,408,443
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		0
7.2 NAIC 2						XXX	0	0.0		0.0		0
7.3 NAIC 3						XXX	0	0.0		0.0		0
7.4 NAIC 4						XXX	0	0.0		0.0		0
7.5 NAIC 5						XXX	0	0.0		0.0		0
7.6 NAIC 6						XXX	0	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		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	0	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		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	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		0
10.2 NAIC 2						XXX	0	0.0		0.0		0
10.3 NAIC 3						XXX	0	0.0		0.0		0
10.4 NAIC 4						XXX	0	0.0		0.0		0
10.5 NAIC 5						XXX	0	0.0		0.0		0
10.6 NAIC 6						XXX	0	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 Col. 7 as a % of Line 11.7	9 Total from Col. 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) 91,847,420	52,633,803	37,290,951	641,262	1,099	0	182,414,534	87.2	XXX	XXX	147,555,951	34,858,583
11.2 NAIC 2	(d) 1,107,394	11,720,141	13,021,606	948,100	0	0	26,797,240	12.8	XXX	XXX	26,247,380	549,860
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	92,954,814	64,353,944	50,312,556	1,589,362	1,099	0	(b) 209,211,775	100.0	XXX	XXX	173,803,332	35,408,443
11.8 Line 11.7 as a % of Col. 7	44.4	30.8	24.0	0.8	0.0	0.0	100.0	XXX	XXX	XXX	83.1	16.9
12. Total Bonds Prior Year												
12.1 NAIC 1	172,031,971	49,342,633	45,415,631	681,169	27,248	0	XXX	XXX	267,498,653	92.9	226,861,737	40,636,916
12.2 NAIC 2	629,957	11,651,699	8,142,471	0	0	0	XXX	XXX	20,424,126	7.1	20,224,126	200,000
12.3 NAIC 3							XXX	XXX	0	0.0		0
12.4 NAIC 4							XXX	XXX	0	0.0		0
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		0
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		0
12.7 Totals	172,661,928	60,994,332	53,558,102	681,169	27,248	0	XXX	XXX	(b) 287,922,779	100.0	247,085,863	40,836,916
12.8 Line 12.7 as a % of Col. 9	60.0	21.2	18.6	0.2	0.0	0.0	XXX	XXX	100.0	XXX	85.8	14.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	56,988,837	52,633,803	37,290,951	641,262	1,099	0	147,555,951	70.5	226,861,737	78.8	147,555,951	XXX
13.2 NAIC 2	1,107,394	11,720,141	12,471,745	948,100	0	0	26,247,380	12.5	20,224,126	7.0	26,247,380	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	58,096,231	64,353,944	49,762,696	1,589,362	1,099	0	173,803,332	83.1	247,085,863	85.8	173,803,332	XXX
13.8 Line 13.7 as a % of Col. 7	33.4	37.0	28.6	0.9	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	27.8	30.8	23.8	0.8	0.0	0.0	83.1	XXX	XXX	XXX	83.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	34,858,583	0	0	0	0	0	34,858,583	16.7	40,636,916	14.1	XXX	34,858,583
14.2 NAIC 2	0	0	549,860	0	0	0	549,860	0.3	200,000	0.1	XXX	549,860
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	34,858,583	0	549,860	0	0	0	35,408,443	16.9	40,836,916	14.2	XXX	35,408,443
14.8 Line 14.7 as a % of Col. 7	98.4	0.0	1.6	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	16.7	0.0	0.3	0.0	0.0	0.0	16.9	XXX	XXX	XXX	XXX	16.9

(a) Includes $ 35,408,443 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations and $ .... 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 $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... 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 $ 73,342,741 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 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	25,097,371	22,222,635	15,417,183	0	0	XXX	62,737,190	30.0	144,803,644	50.3	62,737,190	0
1.02 Residential Mortgage-Backed Securities	29,087	70,160	33,086	12,035	0	XXX	144,368	0.1	186,154	0.1	144,368	0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
1.05 Totals	25,126,458	22,292,796	15,450,269	12,035	0	XXX	62,881,557	30.1	144,989,798	50.4	62,881,557	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0		0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX	0	0.0		0.0		0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX	0	0.0		0.0		0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	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	7,591,964	457,576	0	0	0	XXX	8,049,540	3.8	8,768,760	3.0	8,049,540	0
5.02 Residential Mortgage-Backed Securities	1,095,765	2,569,667	1,011,577	229,301	1,099	XXX	4,907,410	2.3	4,352,776	1.5	4,907,410	0
5.03 Commercial Mortgage-Backed Securities	0	3,198	1,015,721	0	0	XXX	1,018,919	0.5	1,021,837	0.4	1,018,919	0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
5.05 Totals	8,687,729	3,030,441	2,027,298	229,301	1,099	XXX	13,975,869	6.7	14,143,373	4.9	13,975,869	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	41,335,473	32,223,886	32,834,989	1,348,026	0	XXX	107,742,374	51.5	105,880,700	36.8	81,556,854	26,185,519
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
6.04 Other Loan-Backed and Structured Securities	17,805,153	6,806,821	0	0	0	XXX	24,611,975	11.8	22,908,908	8.0	15,389,051	9,222,924
6.05 Totals	59,140,626	39,030,707	32,834,989	1,348,026	0	XXX	132,354,348	63.3	128,789,608	44.7	96,945,905	35,408,443
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0		0.0		0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	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		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	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 Col. 7 as a % of Line 11.08	9 Total from Col. 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		0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	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		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	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	74,024,808	54,904,097	48,252,172	1,348,026	0	XXX	178,529,103	85.3	XXX	XXX	152,343,584	26,185,519
11.02 Residential Mortgage-Backed Securities	1,124,852	2,639,827	1,044,663	241,336	1,099	XXX	5,051,778	2.4	XXX	XXX	5,051,778	0
11.03 Commercial Mortgage-Backed Securities	0	3,198	1,015,721	0	0	XXX	1,018,919	0.5	XXX	XXX	1,018,919	0
11.04 Other Loan-Backed and Structured Securities	17,805,153	6,806,821	0	0	0	XXX	24,611,975	11.8	XXX	XXX	15,389,051	9,222,924
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	92,954,814	64,353,944	50,312,556	1,589,362	1,099	0	209,211,775	100.0	XXX	XXX	173,803,332	35,408,443
11.09 Line 11.08 as a % of Col. 7	44.4	30.8	24.0	0.8	0.0	0.0	100.0	XXX	XXX	XXX	83.1	16.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	155,914,219	52,176,343	51,362,543	0	0	XXX	XXX	XXX	259,453,104	90.1	226,099,783	33,353,322
12.02 Residential Mortgage-Backed Securities	714,935	1,941,856	1,173,722	681,169	27,248	XXX	XXX	XXX	4,538,929	1.6	4,538,929	0
12.03 Commercial Mortgage-Backed Securities	0	0	1,021,837	0	0	XXX	XXX	XXX	1,021,837	0.4	1,021,837	0
12.04 Other Loan-Backed and Structured Securities	16,032,775	6,876,133	0	0	0	XXX	XXX	XXX	22,908,908	8.0	15,425,314	7,483,594
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.08 Totals	172,661,928	60,994,331	53,558,102	681,169	27,248	0	XXX	XXX	287,922,779	100.0	247,085,863	40,836,915
12.09 Line 12.08 as a % of Col. 9	60.0	21.2	18.6	0.2	0.0	0.0	XXX	XXX	100.0	XXX	85.8	14.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	48,389,150	54,904,097	47,702,312	1,348,026	0	XXX	152,343,585	72.8	226,099,783	78.5	152,343,585	XXX
13.02 Residential Mortgage-Backed Securities	1,124,852	2,639,827	1,044,663	241,336	1,099	XXX	5,051,778	2.4	4,538,929	1.6	5,051,778	XXX
13.03 Commercial Mortgage-Backed Securities	0	3,198	1,015,721	0	0	XXX	1,018,919	0.5	1,021,837	0.4	1,018,919	XXX
13.04 Other Loan-Backed and Structured Securities	8,582,229	6,806,821	0	0	0	XXX	15,389,050	7.4	15,425,314	5.4	15,389,050	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	58,096,231	64,353,944	49,762,696	1,589,362	1,099	0	173,803,332	83.1	247,085,863	85.8	173,803,332	XXX
13.09 Line 13.08 as a % of Col. 7	33.4	37.0	28.6	0.9	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	27.8	30.8	23.8	0.8	0.0	0.0	83.1	XXX	XXX	XXX	83.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	25,635,658	0	549,860	0	0	XXX	26,185,518	12.5	33,353,322	11.6	XXX	26,185,518
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	9,222,924	0	0	0	0	XXX	9,222,924	4.4	7,483,594	2.6	XXX	9,222,924
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	34,858,583	0	549,860	0	0	0	35,408,442	16.9	40,836,915	14.2	XXX	35,408,442
14.09 Line 14.08 as a % of Col. 7	98.4	0.0	1.6	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	16.7	0.0	0.3	0.0	0.0	0.0	16.9	XXX	XXX	XXX	XXX	16.9

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	33,400,245	33,400,245	0	0	0
2. Cost of short-term investments acquired	134,181,802	134,181,802	0	0	0
3. Accrual of discount	382,784	382,784	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	112,510,273	112,510,273	0	0	0
7. Deduct amortization of premium	240	240	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	55,454,317	55,454,317	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	55,454,317	55,454,317	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

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	118,154,828	115,227,368	2,927,460	0
2.	Cost of cash equivalents acquired	771,735,216	681,326,191	90,409,025	0
3.	Accrual of discount	159,108	159,108	0	0
4.	Unrealized valuation increase (decrease)	0			
5.	Total gain (loss) on disposals	0	0	0	0
6.	Deduct consideration received on disposals	764,505,623	672,347,195	92,158,428	0
7.	Deduct amortization of premium	0			
8.	Total foreign exchange change in book/adjusted carrying value	0			
9.	Deduct current year's other than temporary impairment recognized	0			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	125,543,529	124,365,472	1,178,057	0
11.	Deduct total nonadmitted amounts	0			
12.	Statement value at end of current period (Line 10 minus Line 11)	125,543,529	124,365,472	1,178,057	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-2A-7	UNITED STATES TREASURY				1.A	697,070	105.8867	794,150	750,000	716,240	0	5,542	0	0	1.500	2.358	FA	4,249	11,250	07/05/2019	08/15/2026
912828-2R-0	UNITED STATES TREASURY				1.A	1,562,021	110.8828	1,718,684	1,550,000	1,558,287	0	(1,137)	0	0	2.250	2.163	FA	13,173	34,875	09/28/2017	08/15/2027
912828-4N-7	UNITED STATES TREASURY				1.A	1,385,555	115.8594	1,622,031	1,400,000	1,388,528	0	1,396	0	0	2.875	2.999	MN	5,226	40,250	10/30/2018	05/15/2028
912828-4V-9	UNITED STATES TREASURY				1.A	651,940	116.1602	755,041	650,000	651,610	0	(176)	0	0	2.875	2.838	FA	7,059	18,688	01/17/2019	08/15/2028
912828-5M-8	UNITED STATES TREASURY				1.A	520,388	118.3984	591,992	500,000	516,894	0	(1,905)	0	0	3.125	2.647	MN	2,029	15,625	03/14/2019	11/15/2028
912828-6B-1	UNITED STATES TREASURY				1.A	1,039,414	114.7969	1,176,668	1,025,000	1,037,248	0	(1,336)	0	0	2.625	2.462	FA	10,163	26,906	05/14/2019	02/15/2029
912828-G3-8	UNITED STATES TREASURY				1.A	979,766	107.7266	1,077,266	1,000,000	986,239	0	3,355	0	0	2.250	2.626	MN	2,921	22,500	01/17/2019	11/15/2024
912828-H8-6	UNITED STATES TREASURY				1.A	510,508	101.4844	507,422	500,000	507,039	0	(3,469)	0	0	1.500	0.196	JJ	3,139	3,750	06/18/2020	01/31/2022
912828-J2-7	UNITED STATES TREASURY				1.A	835,922	107.0664	910,064	850,000	843,490	0	1,502	0	0	2.000	2.195	FA	6,421	17,000	09/15/2015	02/15/2025
912828-K7-4	UNITED STATES TREASURY				1.A	4,754,812	107.7109	5,062,414	4,700,000	4,737,661	0	(7,776)	0	0	2.000	1.817	FA	35,505	94,000	12/10/2019	08/15/2025
912828-M5-6	UNITED STATES TREASURY				1.A	1,077,309	109.2031	1,201,234	1,100,000	1,083,393	0	3,179	0	0	2.250	2.582	MN	3,213	24,750	01/31/2019	11/15/2025
912828-P4-6	UNITED STATES TREASURY				1.A	1,779,219	106.3594	1,914,469	1,800,000	1,788,684	0	2,085	0	0	1.625	1.753	FA	11,048	29,250	07/06/2016	02/15/2026
912828-P8-7	UNITED STATES TREASURY				1.A	2,599,676	100.1480	2,603,848	2,600,000	2,599,996	0	36	0	0	1.125	1.126	FA	9,939	29,250	08/24/2016	02/28/2021
912828-R3-6	UNITED STATES TREASURY				1.A	4,111,660	106.4766	4,525,254	4,250,000	4,163,774	0	14,905	0	0	1.625	2.022	MN	8,967	69,063	05/11/2017	05/15/2026
912828-S2-7	UNITED STATES TREASURY				1.A	1,009,648	100.5000	1,005,000	1,000,000	1,004,659	0	(4,989)	0	0	1.125	0.187	JD	31	11,250	06/18/2020	06/30/2021
912828-T2-6	UNITED STATES TREASURY				1.A	4,924,725	103.3633	4,920,092	4,760,000	4,917,003	0	(7,722)	0	0	1.375	0.170	MS	16,722	6,875	12/22/2020	09/30/2023
912828-UN-8	UNITED STATES TREASURY				1.A	745,280	103.9375	779,531	750,000	746,713	0	1,516	0	0	2.000	2.213	FA	5,666	20,000	08/30/2017	02/15/2023
912828-VS-6	UNITED STATES TREASURY				1.A	2,800,435	106.1484	2,892,545	2,725,000	2,757,525	0	(12,072)	0	0	2.500	2.029	FA	25,732	68,125	09/28/2018	08/15/2023
912828-W4-8	UNITED STATES TREASURY				1.A	1,018,086	106.1328	1,061,328	1,000,000	1,013,671	0	(4,178)	0	0	2.125	1.679	FA	7,220	21,250	12/10/2019	02/29/2024
912828-WN-6	UNITED STATES TREASURY				1.A	1,483,652	100.7695	1,511,543	1,500,000	1,497,179	0	6,747	0	0	2.000	2.462	MN	2,637	30,000	04/30/2019	05/31/2021
912828-X8-8	UNITED STATES TREASURY				1.A	1,114,841	111.5430	1,226,973	1,100,000	1,109,900	0	(1,419)	0	0	2.375	2.223	MN	3,392	26,125	06/27/2017	05/15/2027
912828-XB-1	UNITED STATES TREASURY				1.A	4,707,248	107.9297	4,910,801	4,550,000	4,629,901	0	(17,567)	0	0	2.125	1.704	MN	12,553	96,688	06/30/2016	05/15/2025
912828-YS-3	UNITED STATES TREASURY				1.A	2,484,473	108.0742	2,701,855	2,500,000	2,486,018	0	1,466	0	0	1.750	1.819	MN	5,680	43,750	12/10/2019	11/15/2029
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						42,793,648	XXX	45,470,206	42,560,000	42,741,652	0	(22,017)	0	0	XXX	XXX	XXX	202,686	761,219	XXX	XXX
3620AA-TY-4	GN 724267 - RMBS			4	1.A	144,839	114.5928	159,592	139,269	144,368	0	34	0	0	5.000	3.967	MON	580	7,114	04/01/2010	09/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						144,839	XXX	159,592	139,269	144,368	0	34	0	0	XXX	XXX	XXX	580	7,114	XXX	XXX
0599999. Total - U.S. Government Bonds						42,938,487	XXX	45,629,798	42,699,269	42,886,020	0	(21,983)	0	0	XXX	XXX	XXX	203,266	768,332	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3130A3-KM-5	FEDERAL HOME LOAN BANKS	SD			1.A	461,388	104.5419	475,666	455,000	457,576	0	(1,288)	0	0	2.500	2.200	JD	695	11,375	12/22/2017	12/09/2022
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						461,388	XXX	475,666	455,000	457,576	0	(1,288)	0	0	XXX	XXX	XXX	695	11,375	XXX	XXX
3128PL-A2-8	FH J08125 - RMBS			4	1.A	7,666	105.6114	8,028	7,602	7,613	0	(8)	0	0	4.500	4.199	MON	29	362	06/12/2009	06/01/2023
312935-M2-2	FH A88477 - RMBS			4	1.A	176,794	116.3239	197,152	169,485	176,176	0	65	0	0	5.000	3.877	MON	706	8,659	05/11/2010	09/01/2039
31371L-6G-9	FN 255671 - RMBS			4	1.A	69,610	117.5478	81,939	69,707	69,577	0	(14)	0	0	5.500	5.502	MON	319	3,880	09/26/2008	04/01/2035
3138AB-YR-4	FN AH9719 - RMBS			4	1.A	134,961	112.2884	146,532	130,496	134,596	0	(115)	0	0	4.500	3.559	MON	489	5,983	07/07/2011	04/01/2041
3138AK-QW-2	FN AI5868 - RMBS			4	1.A	215,570	112.2878	232,679	207,217	214,800	0	(170)	0	0	4.500	3.414	MON	777	9,505	07/28/2011	07/01/2041
3138E2-GH-2	FN AJ9199 - RMBS			4	1.A	197,311	109.3731	210,116	192,110	197,743	0	554	0	0	4.000	3.102	MON	640	7,964	08/08/2012	01/01/2042
3138EG-HX-5	FN AL0245 - RMBS			4	1.A	242,228	110.5133	265,126	239,904	242,504	0	(109)	0	0	4.000	3.631	MON	800	9,779	07/28/2011	04/01/2041
3138M5-LN-7	FN AP2132 - RMBS			4	1.A	785,740	107.9512	845,226	782,970	785,908	0	378	0	0	3.500	3.342	MON	2,284	28,383	09/15/2015	08/01/2042
3138WE-6X-2	FN AS5385 - RMBS			4	1.A	531,381	109.2654	568,850	520,613	534,816	0	3,332	0	0	4.000	3.103	MON	1,735	22,140	09/15/2015	07/01/2045
31402Q-WA-5	FN 735141 - RMBS			4	1.A	71,730	117.1161	85,831	73,287	71,997	0	54	0	0	5.500	6.033	MON	336	4,102	10/29/2008	01/01/2035
31403C-6L-0	FN 745275 - RMBS			4	1.A	48,964	116.2154	54,940	47,274	48,741	0	(14)	0	0	5.000	4.072	MON	197	2,412	11/03/2009	02/01/2036
31403D-WU-9	FN 745959 - RMBS			4	1.A	60,623	117.4835	67,210	57,208	60,106	0	(152)	0	0	5.500	3.917	MON	262	3,200	01/28/2010	11/01/2036
31408F-6B-0	FN 850566 - RMBS			4	1.A	22,708	116.2309	27,834	23,947	22,743	0	20	0	0	5.000	6.483	MON	100	1,218	10/30/2008	01/01/2036
31409W-LB-5	FN 880622 - RMBS			4	1.A	29,817	117.5076	36,173	30,784	29,918	0	(12)	0	0	5.500	6.363	MON	141	1,732	07/22/2008	04/01/2036
3140F0-JX-3	FN BC4777 - RMBS			4	1.A	1,048,182	104.4403	1,078,961	1,033,089	1,046,878	0	(1,304)	0	0	2.500	1.983	MON	2,152	23,675	01/09/2020	10/01/2031
31411E-2C-0	FN 906271 - RMBS			4	1.A	65,215	116.9703	77,249	66,041	65,182	0	(38)	0	0	5.500	5.858	MON	303	3,748	10/31/2007	01/01/2037
31411E-YD-3	FN 906208 - RMBS			4	1.A	106,756	117.3200	126,901	108,167	106,856	0	52	0	0	5.500	5.833	MON	496	6,037	10/31/2007	01/01/2037
31412P-6K-2	FN 931574 - RMBS			4	1.A	34,272	115.7616	38,824	33,538	34,093	0	(22)	0	0	5.000	4.435	MON	140	1,709	07/23/2009	02/01/2035

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31416T-L5-6	FN AA9347 - RMBS			4	1.A	153,909	114.2806	170,326	149,042	153,272	0	(101)	0	0	5.000	4.143	MON	621	7,593	04/01/2010	08/01/2039
31418D-HD-7	FN MA3827 - RMBS			4	1.A	902,293	104.2437	929,904	892,048	903,891	0	1,598	0	0	2.500	2.071	MON	1,858	20,443	01/09/2020	11/01/2034
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						4,905,730	XXX	5,249,799	4,834,528	4,907,410	0	3,995	0	0	XXX	XXX	XXX	14,386	172,523	XXX	XXX
3137FA-WS-3	FHMS K-067 A2 - CMBS			4	1.A	1,027,734	114.3834	1,143,834	1,000,000	1,018,919	0	(2,918)	0	0	3.194	2.855	MON	2,662	31,940	11/17/2017	07/25/2027
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,027,734	XXX	1,143,834	1,000,000	1,018,919	0	(2,918)	0	0	XXX	XXX	XXX	2,662	31,940	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						6,394,852	XXX	6,869,299	6,289,528	6,383,905	0	(211)	0	0	XXX	XXX	XXX	17,742	215,838	XXX	XXX
001055-AM-4	AFLAC INC			1	1.G FE	673,164	111.4222	668,533	600,000	668,472	0	(4,692)	0	0	3.625	0.635	MN	2,779	10,875	09/23/2020	11/15/2024
00206R-GQ-9	AT&T INC			1,2	2.B FE	1,018,088	119.4537	1,015,357	850,000	1,011,480	0	(6,608)	0	0	4.300	2.010	FA	13,808	18,275	07/30/2020	02/15/2030
002824-BF-6	ABBOTT LABORATORIES			1,2	1.G FE	463,046	117.1443	545,893	466,000	464,272	0	269	0	0	3.750	3.821	MN	1,505	17,475	11/18/2016	11/30/2026
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	388,924	111.4088	389,931	350,000	386,724	0	(2,200)	0	0	3.600	1.131	MN	1,645	6,300	09/23/2020	05/14/2025
00507V-AP-4	ACTIVISION BLIZZARD INC			1,2	2.A FE	490,740	98.1718	490,859	500,000	490,976	0	236	0	0	1.350	1.551	MS	2,644	0	09/23/2020	09/15/2030
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	624,150	106.6749	666,718	625,000	624,204	0	54	0	0	2.050	2.065	MN	1,637	6,940	04/27/2020	05/15/2030
02079K-AA-5	ALPHABET INC			1	1.C FE	1,354,053	101.2945	1,250,987	1,235,000	1,244,297	0	(24,181)	0	0	3.625	1.634	MN	5,223	44,769	04/27/2016	05/19/2021
02079K-AD-9	ALPHABET INC			1,2	1.C FE	398,904	98.6328	394,531	400,000	398,946	0	42	0	0	1.100	1.129	FA	1,784	0	08/03/2020	08/15/2030
023135-BS-4	AMAZON.COM INC			1,2	1.E FE	1,048,575	101.7009	1,042,434	1,025,000	1,047,964	0	(611)	0	0	1.500	1.247	JD	1,196	7,688	09/23/2020	06/03/2030
025816-BD-0	AMERICAN EXPRESS CO				1.G FE	1,007,692	104.3840	1,148,224	1,100,000	1,078,212	0	10,809	0	0	2.650	3.730	JD	2,348	29,150	11/14/2013	12/02/2022
03027X-BA-7	AMERICAN TOWER CORP			1,2	2.C FE	647,140	109.0021	708,513	650,000	647,385	0	245	0	0	2.900	2.951	JJ	8,692	9,687	01/07/2020	01/15/2030
031162-CU-2	AMGEN INC			1,2	2.A FE	1,199,580	107.0820	1,284,984	1,200,000	1,199,612	0	32	0	0	2.450	2.454	FA	10,617	14,700	02/18/2020	02/21/2030
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	453,696	113.8690	455,476	400,000	450,442	0	(3,254)	0	0	4.150	0.974	JJ	7,286	0	09/23/2020	01/23/2025
037833-AK-6	APPLE INC			1	1.B FE	599,202	104.8964	629,378	600,000	599,833	0	78	0	0	2.400	2.412	MN	2,320	14,400	04/30/2013	05/03/2023
037833-DB-3	APPLE INC			1,2	1.B FE	519,455	111.8418	559,209	500,000	517,053	0	(2,327)	0	0	2.900	2.346	MS	4,390	14,500	12/18/2019	09/12/2027
038222-AN-5	APPLIED MATERIALS INC			1,2	1.G FE	647,511	103.7758	674,543	650,000	647,646	0	135	0	0	1.750	1.792	JD	948	5,751	05/26/2020	06/01/2030
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	439,569	117.4145	516,624	440,000	439,669	0	57	0	0	4.000	4.011	AO	3,716	17,600	10/09/2018	10/15/2028
053332-BA-9	AUTOZONE INC			1,2	2.B FE	299,088	99.1825	297,547	300,000	299,117	0	29	0	0	1.650	1.682	JJ	1,884	0	08/04/2020	01/15/2031
05348E-BA-6	AVALONBAY COMMUNITIES INC			1,2	1.G FE	199,308	112.0068	224,014	200,000	199,651	0	54	0	0	3.350	3.381	MN	856	6,700	05/03/2017	05/15/2027
053611-AG-4	AVERY DENNISON CORP			1,2	2.B FE	788,195	104.3664	823,451	789,000	788,907	0	66	0	0	3.350	3.355	AO	5,580	26,432	04/03/2013	04/15/2023
06051G-GA-1	BANK OF AMERICA CORP			1,2	1.F FE	1,694,514	111.9093	1,902,457	1,700,000	1,701,190	0	(383)	0	0	3.248	3.223	AO	10,736	55,216	12/18/2019	10/21/2027
064149-C8-8	BANK OF NOVA SCOTIA		C		1.C FE	805,504	100.0917	800,734	800,000	800,023	0	(680)	0	0	4.375	4.286	JJ	16,333	35,000	04/20/2011	01/13/2021
084670-BF-4	BERKSHIRE HATHAWAY INC				1.C FE	745,185	103.3982	723,788	700,000	705,979	0	(5,371)	0	0	3.400	2.594	JJ	9,983	23,800	01/14/2013	01/31/2022
110122-DP-0	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	399,760	100.9995	403,998	400,000	399,764	0	4	0	0	1.125	1.134	MN	600	0	11/09/2020	11/13/2027
124857-AT-0	VIACOMCBS INC			1,2	2.B FE	559,503	112.4385	635,277	565,000	561,392	0	455	0	0	3.375	3.477	FA	7,204	19,069	06/26/2017	02/15/2028
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	1,019,385	113.2510	1,019,259	900,000	1,012,919	0	(6,466)	0	0	3.875	1.045	JJ	15,597	0	09/23/2020	07/20/2025
14040H-AY-1	CAPITAL ONE FINANCIAL CORP				2.A FE	693,132	102.3332	613,999	600,000	607,451	0	(13,607)	0	0	4.750	2.412	JJ	13,142	28,500	01/11/2013	07/15/2021
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	904,077	109.8535	1,043,609	950,000	919,958	0	7,166	0	0	3.300	4.203	AO	5,312	31,350	09/19/2018	10/30/2024
166764-BY-5	CHEVRON CORP			1,2	1.C FE	840,000	107.1908	900,403	840,000	840,000	0	0	0	0	2.236	2.236	MN	2,609	9,391	05/07/2020	05/11/2030
172967-FT-3	CITIGROUP INC				1.G FE	499,964	104.2678	469,205	450,000	456,469	0	(6,059)	0	0	4.500	3.078	JJ	9,394	20,250	01/14/2013	01/14/2022
172967-LD-1	CITIGROUP INC			1,2,5	1.G FE	770,288	114.6078	859,559	750,000	764,933	0	(1,828)	0	0	3.887	3.565	JJ	13,847	29,153	12/19/2017	01/10/2028
17401Q-AS-0	CITIZENS BANK NA			2	2.A FE	749,460	102.9540	772,155	750,000	749,802	0	189	0	0	3.250	3.274	FA	9,276	24,375	02/11/2019	02/14/2022
191216-DE-7	COCA-COLA CO			1	1.E FE	399,924	99.9061	399,624	400,000	399,926	0	2	0	0	1.375	1.377	MS	1,574	0	09/14/2020	03/15/2031
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	845,439	115.7119	928,010	802,000	838,995	0	(4,445)	0	0	3.800	3.090	MN	3,894	30,476	07/11/2019	05/15/2028
21036P-AS-7	CONSTELLATION BRANDS INC			1,2	2.C FE	548,713	112.8155	620,485	550,000	549,398	0	101	0	0	3.500	3.519	MN	2,781	19,250	05/02/2017	05/09/2027
22822V-AR-2	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	198,358	111.9279	223,856	200,000	198,453	0	95	0	0	3.300	3.396	JJ	3,300	1,613	03/31/2020	07/01/2030
23331A-BM-0	D.R. HORTON INC			1,2	2.B FE	399,756	106.7413	426,965	400,000	399,820	0	54	0	0	2.500	2.513	AO	2,111	10,139	10/07/2019	10/15/2024
23338V-AK-2	DTE ELECTRIC CO			1,2	1.E FE	599,304	107.2782	643,669	600,000	599,358	0	54	0	0	2.250	2.263	MS	4,500	6,938	02/11/2020	03/01/2030
24422E-RM-3	JOHN DEERE CAPITAL CORP				1.F FE	1,270,388	102.9765	1,287,206	1,250,000	1,252,961	0	(2,383)	0	0	2.750	2.548	MS	10,122	34,375	01/14/2013	03/15/2022
25243Y-BA-6	DIAGEO CAPITAL PLC		C	1,2	1.G FE	999,710	105.5459	1,055,459	1,000,000	999,798	0	72	0	0	2.125	2.131	AO	3,955	22,490	09/30/2019	10/24/2024
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	153,864	114.6491	171,974	150,000	153,430	0	(344)	0	0	3.600	3.289	JJ	2,700	5,655	09/13/2019	07/01/2029
254687-CK-0	WALT DISNEY CO			1	1.G FE	689,760	100.4667	602,800	600,000	601,490	0	(12,069)	0	0	4.500	2.444	FA	10,200	27,000	01/11/2013	02/15/2021
254687-FL-5	WALT DISNEY CO			1,2	1.G FE	577,578	104.5159	627,095	600,000	580,198	0	2,047	0	0	2.000	2.425	MS	4,000	11,833	09/17/2019	09/01/2029
25468P-CW-4	TWDC ENTERPRISES 18 CORP			1	1.G FE	1,292,369	103.8416	1,349,941	1,300,000	1,298,391	0	826	0	0	2.350	2.417	JD	2,546	30,550	01/11/2013	12/01/2022

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Mount Carmel Health Plan, Inc.

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
278642-AE-3	EBAY INC			1,2	2.A FE	578,346	102.9262	617,557	600,000	595,031	0	3,113	0	0	2.600	3.156	JJ	7,193	15,600	03/24/2015	07/15/2022
29278N-AF-0	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	394,285	115.2614	455,283	395,000	394,450	0	70	0	0	4.950	4.973	JD	869	19,553	06/05/2018	06/15/2028
29278N-AQ-6	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	199,686	107.8652	215,730	200,000	199,703	0	17	0	0	3.750	3.769	MN	958	6,104	01/07/2020	05/15/2030
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	569,550	108.3819	617,777	570,000	569,552	0	2	0	0	2.800	2.810	JJ	6,694	8,689	01/06/2020	01/31/2030
31428X-BP-0	FEDEX CORP			1,2	2.B FE	174,659	114.1043	199,682	175,000	174,740	0	36	0	0	3.400	3.424	FA	2,248	5,950	01/29/2018	02/15/2028
316773-CP-3	FIFTH THIRD BANCORP			2	2.A FE	747,975	110.5698	829,273	750,000	749,394	0	195	0	0	4.300	4.329	JJ	14,781	32,250	11/18/2013	01/16/2024
31677Q-BR-9	FIFTH THIRD BANK NA (OHIO)			1,2	1.G FE	249,823	106.7046	266,762	250,000	249,831	0	8	0	0	2.250	2.262	FA	2,344	2,828	01/28/2020	02/01/2027
35137L-AH-8	FOX CORP			1,2	2.B FE	200,000	121.3300	242,660	200,000	200,000	0	0	0	0	4.709	4.708	JJ	4,081	9,418	01/15/2019	01/25/2029
35137L-AM-7	FOX CORP			1,2	2.B FE	169,735	109.1207	185,505	170,000	169,771	0	37	0	0	3.050	3.084	AO	1,210	2,593	03/31/2020	04/07/2025
369550-BD-9	GENERAL DYNAMICS CORP			1,2	1.F FE	498,080	106.9361	534,681	500,000	499,062	0	388	0	0	3.375	3.458	MN	2,156	16,875	05/08/2018	05/15/2023
373334-KL-4	GEORGIA POWER CO			1,2	1.G FE	394,064	109.7015	438,806	400,000	394,603	0	539	0	0	2.650	2.826	MS	3,121	10,747	01/08/2020	09/15/2029
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	915,769	113.4482	1,049,396	925,000	918,671	0	1,130	0	0	3.650	3.797	MS	11,254	33,763	04/30/2018	03/01/2026
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	1.G FE	447,245	110.5670	469,910	425,000	435,687	0	(2,832)	0	0	3.850	3.090	JJ	7,863	16,363	09/15/2016	07/08/2024
38141G-GS-7	GOLDMAN SACHS GROUP INC				1.G FE	766,662	105.6996	687,047	650,000	665,636	0	(14,224)	0	0	5.750	3.424	JJ	16,300	37,375	01/11/2013	01/24/2022
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	521,393	120.3199	631,679	525,000	522,040	0	325	0	0	3.900	3.984	JD	1,422	20,475	11/27/2018	12/06/2028
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	625,668	113.6686	682,012	600,000	623,296	0	(2,372)	0	0	2.950	2.439	JD	787	17,700	01/06/2020	06/15/2029
438516-CB-0	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	513,200	103.6087	518,044	500,000	511,819	0	(1,381)	0	0	1.350	0.804	JD	563	3,619	06/18/2020	06/01/2025
44107T-AV-8	HOST HOTELS & RESORTS LP			1,2	2.C FE	723,826	107.4833	779,254	725,000	724,777	0	57	0	0	4.000	4.008	JD	1,289	29,000	05/06/2015	06/15/2025
446150-AS-3	HUNTINGTON BANCSHARES INC			1,2	2.A FE	248,993	107.2447	268,112	250,000	249,074	0	81	0	0	2.550	2.596	FA	2,603	3,188	01/28/2020	02/04/2030
44891A-BP-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	549,852	104.8477	576,662	550,000	549,860	0	9	0	0	2.375	2.379	AO	3,737	0	09/15/2020	10/15/2027
44932H-AM-5	IBM CREDIT LLC			1	1.F FE	899,721	102.9790	926,811	900,000	899,922	0	104	0	0	3.600	3.610	MN	2,790	32,400	11/27/2018	11/30/2021
458140-AM-2	INTEL CORP			1	1.E FE	1,290,796	104.7299	1,361,488	1,300,000	1,297,998	0	997	0	0	2.700	2.782	JD	1,560	35,100	01/10/2013	12/15/2022
46625H-JZ-4	JPMORGAN CHASE & CO				1.G FE	314,988	116.9064	350,719	300,000	310,436	0	(1,552)	0	0	4.125	3.473	JD	550	12,375	12/19/2017	12/15/2026
46625H-MN-7	JPMORGAN CHASE & CO			2	1.F FE	107,326	113.6039	113,604	100,000	103,995	0	(811)	0	0	3.900	2.953	JJ	1,798	3,900	09/09/2016	07/15/2025
494550-BT-2	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	497,470	100.0000	500,000	500,000	499,943	0	362	0	0	3.500	3.571	MS	5,833	17,500	02/19/2014	03/01/2021
49456B-AR-2	KINDER MORGAN INC			1,2	2.B FE	198,120	100.5336	201,067	200,000	198,186	0	66	0	0	2.000	2.100	FA	1,622	0	07/27/2020	02/15/2031
501044-CS-8	KROGER CO			1,2	2.B FE	749,685	107.7868	808,401	750,000	750,086	0	(13)	0	0	3.850	3.845	FA	12,031	28,875	07/18/2013	08/01/2023
501044-DH-1	KROGER CO			1,2	2.B FE	109,979	103.5939	113,953	110,000	110,014	0	(7)	0	0	2.800	2.792	FA	1,283	3,080	07/17/2017	08/01/2022
532457-BV-9	ELI LILLY AND CO			1,2	1.F FE	1,273,037	116.0934	1,480,191	1,275,000	1,273,413	0	210	0	0	3.375	3.393	MS	12,670	43,031	02/20/2019	03/15/2029
548661-DY-0	LOWE'S COMPANIES INC			1,2	2.A FE	597,702	101.3177	607,906	600,000	597,743	0	41	0	0	1.700	1.742	AO	1,955	0	10/07/2020	10/15/2030
56585A-BD-3	MARATHON PETROLEUM CORP			1,2	2.B FE	346,988	111.4795	367,882	330,000	345,116	0	(1,829)	0	0	3.800	3.090	AO	3,135	12,540	12/20/2019	04/01/2028
617446-8C-6	MORGAN STANLEY			1	1.F FE	313,656	114.4372	343,312	300,000	308,610	0	(1,720)	0	0	4.000	3.317	JJ	5,267	12,000	12/19/2017	07/23/2025
617446-8V-4	MORGAN STANLEY			1,2,5	1.F FE	1,000,000	100.7442	1,007,442	1,000,000	1,000,000	0	0	0	0	0.985	0.985	JD	575	0	12/07/2020	12/10/2026
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	622,606	115.9247	724,529	625,000	623,106	0	237	0	0	4.300	4.346	AO	5,674	26,875	09/28/2018	10/15/2028
67066G-AF-1	NVIDIA CORP			1,2	1.F FE	709,025	112.4937	703,085	625,000	705,306	0	(3,719)	0	0	2.850	1.366	AO	4,453	8,956	07/15/2020	04/01/2030
68389X-AP-0	ORACLE CORP			1	1.G FE	1,276,002	103.9434	1,351,265	1,300,000	1,295,123	0	2,669	0	0	2.500	2.717	AO	6,861	32,500	02/06/2013	10/15/2022
695156-AQ-2	PACKAGING CORP OF AMERICA			1,2	2.B FE	847,748	110.2784	937,366	850,000	849,542	0	197	0	0	4.500	4.521	MN	6,375	38,250	10/15/2013	11/01/2023
713448-CG-1	PEPSICO INC			1	1.E FE	669,357	105.5810	707,393	670,000	669,916	0	51	0	0	2.750	2.756	MS	6,142	18,425	02/25/2013	03/01/2023
741503-BB-1	BOOKING HOLDINGS INC			1,2	1.G FE	299,562	104.8852	314,655	300,000	299,874	0	62	0	0	2.750	2.770	MS	2,429	8,250	08/10/2017	03/15/2023
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	918,812	107.1582	991,213	925,000	919,311	0	500	0	0	2.250	2.324	AO	4,394	13,702	02/03/2020	04/15/2030
74460D-AD-1	PUBLIC STORAGE			1,2	1.F FE	329,993	114.4455	377,670	330,000	330,008	0	10	0	0	3.385	3.385	MN	1,862	11,171	04/10/2019	05/01/2029
776743-AL-0	ROPER TECHNOLOGIES INC			1,2	2.B FE	648,954	99.6152	647,499	650,000	648,983	0	29	0	0	1.750	1.767	FA	3,792	0	08/18/2020	02/15/2031
828807-CN-5	SIMON PROPERTY GROUP LP			1,2	1.G FE	1,288,209	104.3009	1,355,911	1,300,000	1,297,297	0	1,258	0	0	2.750	2.853	FA	14,896	35,750	01/10/2013	02/01/2023
84861T-AD-0	SPIRIT REALTY LP			1,2	1.B FE	154,389	112.5898	168,885	150,000	153,907	0	(382)	0	0	4.000	3.642	JJ	2,767	6,300	09/13/2019	07/15/2029
84861T-AE-8	SPIRIT REALTY LP			1,2	2.B FE	903,960	106.2234	956,011	900,000	903,718	0	(242)	0	0	3.200	3.124	JJ	13,280	0	07/20/2020	01/15/2027
857477-AL-7	STATE STREET CORP				1.F FE	673,907	106.3331	717,748	675,000	674,828	0	85	0	0	3.100	3.111	MN	2,674	20,925	05/08/2013	05/15/2023
86562M-AX-8	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	750,000	105.5024	791,268	750,000	750,000	0	0	0	0	3.102	3.102	JJ	10,599	23,265	01/09/2018	01/17/2023
86787E-AT-4	TRUIST BANK			2	1.F FE	99,822	103.3191	103,319	100,000	99,951	0	31	0	0	2.450	2.482	FA	1,021	2,450	07/26/2017	08/01/2022
871829-BG-1	SYSCO CORP			1,2	2.B FE	646,620	111.3455	723,745	650,000	647,888	0	485	0	0	3.550	3.634	MS	6,794	23,075	03/08/2018	03/15/2025
87612E-BL-9	TARGET CORP			1,2	1.F FE	1,387,893	107.0458	1,391,596	1,300,000	1,378,421	0	(9,472)	0	0	2.250	0.815	AO	6,175	15,844	06/18/2020	04/15/2025
88579Y-BJ-9	3M CO			1,2	1.E FE	766,615	108.2020	838,566	775,000	767,639	0	766	0	0	2.375	2.498	FA	6,391	18,406	08/19/2019	08/26/2029
89236T-EM-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	648,557	112.3317	730,156	650,000	648,944	0	136	0	0	3.050	3.076	JJ	9,362	19,825	01/08/2018	01/11/2028
89352H-AW-9	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	597,666	118.1148	708,689	600,000	598,219	0	228	0	0	4.250	4.297	MN	3,258	25,500	05/03/2018	05/15/2028

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902494-BC-6	TYSON FOODS INC			1,2	2.B FE	289,516	114.2225	331,245	290,000	289,849	0	27	0	0	3.550	3.559	JD	829	10,295	05/23/2017	06/02/2027
907818-FB-9	UNION PACIFIC CORP			1,2	2.A FE	999,570	115.9998	1,159,998	1,000,000	999,683	0	70	0	0	3.700	3.705	MS	12,333	37,000	02/11/2019	03/01/2029
91159J-AA-4	U.S. BANCORP			2	1.F FE	1,289,587	103.9162	1,350,911	1,300,000	1,298,107	0	1,195	0	0	2.950	3.048	JJ	17,684	38,350	01/28/2013	07/15/2022
91324P-DP-4	UNITEDHEALTH GROUP INC			1	1.F FE	498,280	119.9240	599,620	500,000	498,586	0	157	0	0	3.875	3.917	JD	861	19,375	12/13/2018	12/15/2028
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	799,268	106.0689	795,516	750,000	797,263	0	(2,005)	0	0	2.000	1.284	MN	1,917	7,375	07/27/2020	05/15/2030
92343V-CR-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	831,008	110.4521	828,391	750,000	821,395	0	(9,612)	0	0	3.500	0.963	MN	4,375	13,125	06/18/2020	11/01/2024
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	244,264	118.9088	237,818	200,000	242,386	0	(1,878)	0	0	4.016	1.472	JD	625	4,016	07/27/2020	12/03/2029
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	575,095	112.1411	560,706	500,000	572,076	0	(3,019)	0	0	3.150	1.472	MS	4,331	7,963	07/30/2020	03/22/2030
931142-EE-9	WALMART INC			1,2	1.C FE	682,904	117.7852	806,829	685,000	683,364	0	191	0	0	3.700	3.737	JD	352	25,345	06/20/2018	06/26/2028
931142-EL-3	WALMART INC			1,2	1.C FE	542,500	108.1852	540,926	500,000	537,048	0	(5,452)	0	0	2.850	0.714	JJ	6,848	7,125	06/18/2020	07/08/2024
94974B-FJ-4	WELLS FARGO & CO				1.G FE	306,992	105.9747	344,418	325,000	320,257	0	2,113	0	0	3.450	4.178	FA	4,298	11,213	11/20/2013	02/13/2023
94974B-FY-1	WELLS FARGO & CO				1.G FE	888,380	114.6426	974,462	850,000	875,887	0	(4,260)	0	0	4.100	3.479	JD	2,711	34,850	12/19/2017	06/03/2026
961214-DW-0	WESTPAC BANKING CORP		C		1.D FE	149,471	115.0083	172,512	150,000	149,610	0	51	0	0	3.400	3.442	JJ	2,210	5,100	01/17/2018	01/25/2028
961214-EM-1	WESTPAC BANKING CORP		C	2	2.A FE	675,000	104.8334	707,626	675,000	675,000	0	0	0	0	2.894	2.894	FA	7,977	9,984	01/23/2020	02/04/2030
98389B-AV-2	XCEL ENERGY INC			1,2	2.A FE	347,589	117.7288	412,051	350,000	348,112	0	219	0	0	4.000	4.085	JD	622	14,000	06/20/2018	06/15/2028
983919-AH-4	XILINX INC			1	1.G FE	1,439,575	100.5032	1,457,297	1,450,000	1,449,704	0	1,494	0	0	3.000	3.103	MS	12,808	43,500	03/05/2014	03/15/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						72,902,981	XXX	77,238,238	71,562,000	72,509,731	0	(121,070)	0	0	XXX	XXX	XXX	589,093	1,858,635	XXX	XXX
09659Q-AE-7	BMWOT 2018-A A4 - ABS			4	1.A FE	499,922	101.3853	506,927	500,000	499,956	0	12	0	0	2.510	2.513	MON	209	12,550	01/17/2018	06/25/2024
14043M-AC-5	COPAR 2020-1 A3 - ABS			4	1.A FE	999,787	101.9336	1,019,336	1,000,000	999,854	0	66	0	0	1.600	1.613	MON	711	13,156	02/11/2020	11/15/2024
254683-CG-8	DCENT 2018-4 A - ABS			4	1.A FE	1,249,661	101.5413	1,269,266	1,250,000	1,249,916	0	154	0	0	3.110	3.123	MON	1,728	38,875	07/24/2018	01/16/2024
36260K-AA-2	GMCAR 2020-4 A1 - ABS			4	1.C FE	822,033	99.9992	822,026	822,033	822,033	0	0	0	0	0.185	0.183	MON	68	267	10/06/2020	10/18/2021
36260K-AD-6	GMCAR 2020-4 A4 - ABS			4	1.A FE	1,849,501	100.4321	1,857,995	1,850,000	1,849,526	0	26	0	0	0.500	0.507	MON	385	1,593	10/06/2020	02/17/2026
38013F-AD-3	GMCAR 2018-4 A3 - ABS			4	1.A FE	401,143	101.8834	408,763	401,207	401,171	0	13	0	0	3.210	3.213	MON	537	12,879	10/02/2018	10/16/2023
43813K-AA-0	HAROT 2020-3 A1 - ABS			4	1.C FE	555,637	100.0000	555,637	555,637	555,637	0	0	0	0	0.189	0.189	MON	41	233	09/22/2020	10/18/2021
43813R-AC-1	HAROT 2020-1 A3 - ABS			4	1.A FE	1,556,165	102.0926	1,582,435	1,550,000	1,556,039	0	(126)	0	0	1.610	1.383	MON	693	16,894	12/09/2020	04/22/2024
43815N-AC-8	HAROT 2019-3 A3 - ABS			4	1.A FE	649,995	101.6323	660,610	650,000	649,997	0	2	0	0	1.780	1.787	MON	514	11,570	08/20/2019	08/15/2023
44891R-AC-4	HART 2020-C A3 - ABS			4	1.A FE	299,931	100.1739	300,522	300,000	299,911	0	(20)	0	0	0.380	0.386	MON	51	149	10/20/2020	05/15/2025
47788C-AC-6	JDOT 2018 A3 - ABS			4	1.A FE	51,963	100.2510	52,097	51,967	51,967	0	1	0	0	2.660	2.678	MON	61	1,382	02/21/2018	04/18/2022
47788E-AC-2	JDOT 2018-B A3 - ABS			4	1.A FE	305,868	101.0141	308,993	305,891	305,881	0	5	0	0	3.080	3.082	MON	419	9,421	07/18/2018	11/15/2022
58769V-AA-8	MBART 2020-1 A1 - ABS			4	1.C FE	60,532	100.0007	60,533	60,532	60,532	0	0	0	0	0.263	0.263	MON	8	90	06/16/2020	07/15/2021
58772R-AD-6	MBART 2018-1 A3 - ABS			4	1.A FE	387,821	101.1226	392,190	387,836	387,829	0	4	0	0	3.030	3.031	MON	522	11,751	07/17/2018	01/17/2023
65479G-AD-1	NAROT 2018-B A3 - ABS			4	1.A FE	468,267	101.3735	474,713	468,282	468,274	0	4	0	0	3.060	3.061	MON	637	14,329	07/17/2018	03/15/2023
89190B-AE-8	TAOT 2017-B A4 - ABS			4	1.A FE	257,939	100.3502	258,912	258,008	258,015	0	(11)	0	0	2.050	2.046	MON	235	5,289	05/09/2017	09/15/2022
89236X-AA-4	TAOT 2020-D A1 - ABS			4	1.C FE	579,412	99.9981	579,401	579,412	579,412	0	0	0	0	0.164	0.165	MON	45	166	10/06/2020	10/15/2021
89236X-AD-8	TAOT 2020-D A4 - ABS			4	1.A FE	875,108	100.4660	879,077	875,000	875,102	0	(6)	0	0	0.470	0.467	MON	183	708	10/09/2020	01/15/2026
89237V-AE-9	TAOT 2020-C A1 - ABS			4	1.D FE	43,167	100.0001	43,167	43,167	43,167	0	0	0	0	0.202	0.202	MON	4	34	07/21/2020	08/16/2021
89238M-AE-8	TAOT 2017-A A4 - ABS			4	1.A FE	245,883	100.0732	246,116	245,936	245,941	0	(14)	0	0	2.100	2.094	MON	230	5,165	03/07/2017	09/15/2022
89238U-AD-2	TAOT 2019-C A3 - ABS			4	1.A FE	699,994	101.5728	711,010	700,000	699,998	0	2	0	0	1.910	1.918	MON	594	13,370	08/06/2019	09/15/2023
92347Y-AA-2	VZOT 2019-A A1A - RMBS			4	1.A FE	999,800	101.9396	1,019,396	1,000,000	999,944	0	77	0	0	2.930	2.956	MON	895	29,300	03/13/2019	09/20/2023
92868L-AD-3	VALET 2018-1 A3 - ABS			4	1.A FE	229,255	101.1821	231,999	229,289	229,274	0	7	0	0	3.020	3.023	MON	212	6,925	06/27/2018	11/21/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						14,088,785	XXX	14,241,120	14,084,196	14,089,378	0	196	0	0	XXX	XXX	XXX	8,981	206,097	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						86,991,766	XXX	91,479,358	85,646,196	86,599,109	0	(120,874)	0	0	XXX	XXX	XXX	598,073	2,064,731	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						116,158,017	XXX	123,184,110	114,577,000	115,708,960	0	(144,375)	0	0	XXX	XXX	XXX	792,473	2,631,229	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						5,050,569	XXX	5,409,391	4,973,796	5,051,778	0	4,029	0	0	XXX	XXX	XXX	14,966	179,636	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7899999. Total - Commercial Mortgage-Backed Securities						1,027,734	XXX	1,143,834	1,000,000	1,018,919	0	(2,918)	0	0	XXX	XXX	XXX	2,662	31,940	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						14,088,785	XXX	14,241,120	14,084,196	14,089,378	0	196	0	0	XXX	XXX	XXX	8,981	206,097	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						136,325,106	XXX	143,978,455	134,634,993	135,869,034	0	(143,069)	0	0	XXX	XXX	XXX	819,082	3,048,901	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
1A $ 61,298,521 1B $ 1,270,794 1C $ 7,227,272 1D $ 192,777 1E $ 5,431,746 1F $ 15,942,418 1G $ 17,862,174
2A $ 13,527,543 2B $ 10,401,624 2C $ 2,714,166
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/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000380-20-4	ABCAM ADR		C	3,200.000	68,960	21.550	68,960	61,967	0	0	0	6,993	0	6,993	0	12/29/2020	
001055-10-2	AFLAC ORD			847.000	37,666	44.470	37,666	26,624	0	942	0	(6,753)	0	(6,753)	0	04/15/2020	
00130H-10-5	THE AES CORPORATION			838.000	19,693	23.500	19,693	11,391	0	480	0	3,017	0	3,017	0	06/24/2019	
00166B-10-5	ALX ONCOLOGY HOLDINGS ORD			911.000	78,528	86.200	78,528	31,818	0	0	0	46,710	0	46,710	0	12/10/2020	
00206R-10-2	AT&T ORD			9,093.000	261,515	28.760	261,515	299,963	0	18,869	0	(93,684)	0	(93,684)	0	03/10/2020	
002824-10-0	ABBOTT LABORATORIES ORD			2,261.000	247,557	109.490	247,557	96,961	0	3,229	0	51,246	0	51,246	0	06/23/2020	
00287Y-10-9	ABBVIE ORD			2,252.000	241,302	107.150	241,302	143,004	0	9,721	0	43,371	0	43,371	0	07/06/2020	
003654-10-0	ABIOMED ORD			58.000	18,804	324.200	18,804	13,317	0	0	0	8,909	0	8,909	0	09/30/2019	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD			1,707.000	85,794	50.260	85,794	54,649	0	0	0	29,043	0	29,043	0	01/08/2020	
00434H-10-8	ACCELERON PHARMA ORD			430.000	55,014	127.940	55,014	31,819	0	0	0	21,095	0	21,095	0	10/26/2020	
00437E-10-2	ACCOLADE ORD			1,710.000	74,385	43.500	74,385	50,996	0	0	0	23,389	0	23,389	0	10/22/2020	
00507V-10-9	ACTIVISION BLIZZARD ORD			993.000	92,200	92.850	92,200	44,344	0	407	0	33,140	0	33,140	0	02/07/2020	
00724F-10-1	ADOBE ORD			612.000	306,073	500.120	306,073	63,246	0	0	0	103,755	0	103,755	0	07/23/2020	
00751Y-10-6	ADVANCE AUTO PARTS ORD			89.000	14,018	157.510	14,018	13,844	22	72	0	(236)	0	(236)	0	06/24/2019	
00773U-10-8	ADVERUM BIOTECHNOLOGIES ORD			2,390.000	25,908	10.840	25,908	38,503	0	0	0	(12,596)	0	(12,596)	0	11/23/2020	
007903-10-7	ADVANCED MICRO DEVICES ORD			1,509.000	138,390	91.710	138,390	31,927	0	0	0	69,446	0	69,446	0	02/28/2020	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD			276.000	23,068	83.580	23,068	10,042	0	101	0	12,647	0	12,647	0	08/28/2020	
00846U-10-1	AGILENT TECHNOLOGIES ORD			391.000	46,330	118.490	46,330	16,164	0	282	0	12,973	0	12,973	0	09/30/2019	
00847X-10-4	AGIOS PHARMACEUTICALS ORD			733.000	31,761	43.330	31,761	30,622	0	0	0	(1,969)	0	(1,969)	0	08/05/2020	
008492-10-0	AGREE REALTY REIT ORD			1,096.000	72,972	66.580	72,972	81,518	791	2,550	0	(4,068)	0	(4,068)	0	02/28/2020	
00912X-30-2	AIR LEASE CL A ORD			640.000	28,429	44.420	28,429	29,007	102	384	0	(1,984)	0	(1,984)	0	11/21/2019	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			285.000	77,868	273.220	77,868	33,791	382	1,469	0	11,036	0	11,036	0	03/10/2020	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			205.000	21,523	104.990	21,523	9,961	0	0	0	3,815	0	3,815	0	06/24/2019	
00973Y-10-8	AKERO THERAPEUTICS ORD			1,081.000	27,890	25.800	27,890	37,689	0	0	0	(9,799)	0	(9,799)	0	08/17/2020	
011659-10-9	ALASKA AIR GROUP ORD			154.000	8,008	52.000	8,008	10,178	0	58	0	(2,426)	0	(2,426)	0	06/24/2019	
012653-10-1	ALBEMARLE ORD			131.000	19,325	147.520	19,325	10,837	50	199	0	9,757	0	9,757	0	06/24/2019	
013872-10-6	ALCOA ORD			1,452.000	33,469	23.050	33,469	26,754	0	0	0	5,429	0	5,429	0	02/04/2020	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			161.000	28,693	178.220	28,693	19,896	175	654	0	2,559	0	2,559	0	02/07/2020	
015351-10-9	ALEXION PHARMACEUTICALS ORD			283.000	44,216	156.240	44,216	35,775	0	0	0	13,609	0	13,609	0	09/30/2019	
016255-10-1	ALIGN TECHNOLOGY ORD			91.000	48,629	534.380	48,629	16,880	0	0	0	23,236	0	23,236	0	06/24/2019	
01626L-10-5	ALIGOS THERAPEUTICS ORD			400.000	11,060	27.650	11,060	6,000	0	0	0	5,060	0	5,060	0	10/16/2020	
01671P-10-0	ALLAKOS ORD			305.000	42,700	140.000	42,700	26,567	0	0	0	16,133	0	16,133	0	10/13/2020	
017175-10-0	ALLEGHANY ORD			267.000	161,185	603.690	161,185	142,163	0	0	0	19,022	0	19,022	0	09/21/2020	
01741R-10-2	ALLEGHENY TECHNOLOGIES ORD			1,939.000	32,517	16.770	32,517	37,872	0	0	0	(3,398)	0	(3,398)	0	12/14/2020	
018522-30-0	ALLETE ORD			854.000	52,897	61.940	52,897	67,748	0	2,260	0	(16,422)	0	(16,422)	0	11/21/2019	
018802-10-8	ALLIANT ENERGY ORD			336.000	17,314	51.530	17,314	14,127	0	483	0	(1,006)	0	(1,006)	0	07/23/2020	
020002-10-1	ALLSTATE ORD			384.983	42,321	109.930	42,321	16,823	224	816	0	(970)	0	(970)	0	06/24/2019	
02079K-10-7	ALPHABET CL C ORD			370.000	648,196	1,751.880	648,196	214,440	0	0	0	152,817	0	152,817	0	10/01/2020	
02079K-30-5	ALPHABET CL A ORD			384.000	673,014	1,752.640	673,014	221,003	0	0	0	157,893	0	157,893	0	11/02/2020	
02208R-10-6	ALTRA INDUSTRIAL MOTION ORD			600.000	33,258	55.430	33,258	20,035	36	195	0	12,006	0	12,006	0	07/27/2020	
02209S-10-3	ALTRIA GROUP ORD			2,365.000	96,965	41.000	96,965	92,669	2,034	7,956	0	(20,901)	0	(20,901)	0	06/10/2020	
023135-10-6	AMAZON COM ORD			544.000	1,771,770	3,256.930	1,771,770	379,409	0	0	0	748,261	0	748,261	0	10/01/2020	
023436-10-8	AMEDISYS ORD			322.000	94,452	293.330	94,452	57,071	0	0	0	37,381	0	37,381	0	04/01/2020	
023608-10-2	AMEREN ORD			310.000	24,199	78.060	24,199	12,894	0	620	0	391	0	391	0	06/24/2019	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			669.000	10,550	15.770	10,550	10,232	0	50	0	3,858	9,879	(6,021)	0	07/06/2020	
025537-10-1	AMERICAN ELECTRIC POWER ORD			638.000	53,126	83.270	53,126	33,988	0	1,803	0	(7,213)	0	(7,213)	0	03/10/2020	
02553E-10-6	AMERICAN EAGLE OUTFITTERS ORD			5,529.000	110,967	20.070	110,967	94,342	0	760	0	16,625	0	16,625	0	12/01/2020	
025816-10-9	AMERICAN EXPRESS ORD			830.000	100,355	120.910	100,355	47,250	0	1,428	0	(2,971)	0	(2,971)	0	09/30/2019	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			4,451.000	133,530	30.000	133,530	124,860	223	481	0	8,670	0	8,670	0	09/18/2020	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			1,111.000	42,062	37.860	42,062	54,225	0	1,422	0	(14,965)	0	(14,965)	0	09/30/2019	
03027X-10-0	AMERICAN TOWER REIT			566.000	127,044	224.460	127,044	55,100	685	2,423	0	(3,361)	0	(3,361)	0	06/23/2020	
030371-10-8	AMER VANGUARD ORD			5,373.000	83,389	15.520	83,389	77,506	107	215	0	(21,223)	0	(21,223)	0	11/21/2019	
030420-10-3	AMERICAN WATER WORKS ORD			237.000	36,372	153.470	36,372	17,924	0	495	0	6,995	0	6,995	0	11/02/2020	
030506-10-9	AMERICAN WOODMARK ORD			705.000	66,164	93.850	66,164	57,283	0	0	0	8,881	0	8,881	0	10/07/2020	

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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03064D-10-8	AMERICOLD REALTY ORD			2,187.000	81,641	37.330	81,641	79,333	459	1,444	0	5,215	0	5,215	0	10/14/2020	
03073E-10-5	AMERISOURCEBERGEN ORD			187.000	18,281	97.760	18,281	13,361	0	318	0	2,382	0	2,382	0	06/24/2019	
03076C-10-6	AMERIPRISE FINANCE ORD			149.000	28,955	194.330	28,955	16,805	0	609	0	4,135	0	4,135	0	06/24/2019	
031100-10-0	AMETEK ORD			289.000	34,952	120.940	34,952	14,905	0	208	0	6,127	0	6,127	0	09/30/2019	
031162-10-0	AMGEN ORD			742.000	170,601	229.920	170,601	91,223	0	4,749	0	(8,273)	0	(8,273)	0	09/30/2019	
03152W-10-9	AMICUS THERAPEUTICS ORD			2,448.000	56,524	23.090	56,524	41,398	0	0	0	15,126	0	15,126	0	11/24/2020	
032095-10-1	AMPHENOL CL A ORD			389.000	50,870	130.770	50,870	19,779	113	375	0	8,683	0	8,683	0	11/02/2020	
032654-10-5	ANALOG DEVICES ORD			323.000	47,717	147.730	47,717	20,572	0	791	0	9,338	0	9,338	0	08/18/2020	
03662Q-10-5	ANSYS ORD			112.000	40,746	363.800	40,746	17,501	0	0	0	11,880	0	11,880	0	01/10/2020	
036752-10-3	ANTHEM ORD			317.000	101,786	321.090	101,786	39,265	0	1,214	0	6,042	0	6,042	0	11/22/2019	
037411-10-5	APACHE ORD			474.000	6,726	14.190	6,726	16,972	0	154	0	(5,404)	0	(5,404)	0	09/30/2019	
03748R-74-7	APARTMENT INVST MGT CL A REIT ORD			0.600	3	5.280	3	27	0	23	0	(24)	0	(24)	0	11/04/2020	
03753U-10-6	APELLIS PHARMACEUTICALS ORD			1,718.000	98,270	57.200	98,270	58,866	0	0	0	38,336	0	38,336	0	12/04/2020	
037833-10-0	APPLE ORD			20,371.000	2,703,028	132.690	2,703,028	390,700	0	16,340	0	1,202,825	0	1,202,825	0	11/02/2020	
038222-10-5	APPLIED MATERIAL ORD			1,162.000	100,281	86.300	100,281	24,951	0	1,011	0	29,352	0	29,352	0	12/24/2019	
03836J-10-2	APREA THERAPEUTICS ORD			377.000	1,855	4.920	1,855	10,937	0	0	0	(9,082)	0	(9,082)	0	12/07/2020	
039483-10-2	ARCHER DANIELS MIDLAND ORD			701.000	35,337	50.410	35,337	28,255	0	1,009	0	2,846	0	2,846	0	06/24/2019	
03990B-10-1	ARES MANAGEMENT CL A ORD			3,666.000	172,485	47.050	172,485	126,160	0	4,869	0	38,081	0	38,081	0	12/31/2020	
040047-60-7	ARENA PHARMACEUTICALS ORD			916.000	70,376	76.830	70,376	48,391	0	0	0	22,171	0	22,171	0	11/18/2020	
040413-10-6	ARISTA NETWORKS ORD			69.000	20,049	290.570	20,049	14,355	0	0	0	6,015	0	6,015	0	09/30/2019	
04316A-10-8	ARTISAN PARTNERS ASSET MGMT CL A ORD			613.000	30,858	50.340	30,858	19,803	0	920	0	11,055	0	11,055	0	06/19/2020	
04335A-10-5	ARVINAS ORD			200.000	16,986	84.930	16,986	14,000	0	0	0	2,986	0	2,986	0	12/16/2020	
04342Y-10-4	ASANA CL A ORD			1,943.000	57,416	29.550	57,416	50,957	0	0	0	6,459	0	6,459	0	12/23/2020	
04351P-10-1	ASCENDIS PHARMA ADR REP ORD		C	330.000	55,037	166.780	55,037	45,498	0	0	0	7,212	0	7,212	0	11/24/2020	
045327-10-3	ASPEN TECHNOLOGY ORD			698.000	90,915	130.250	90,915	55,393	0	0	0	6,202	0	6,202	0	12/23/2020	
04621X-10-8	ASSURANT ORD			1,462.000	199,154	136.220	199,154	189,312	0	3,728	0	7,515	0	7,515	0	11/21/2019	
04683R-10-6	ATEA PHARMACEUTICALS ORD			299.000	12,492	41.780	12,492	7,176	0	0	0	5,316	0	5,316	0	10/30/2020	
04911A-10-7	ATLANTIC UNION BANKSHARES ORD			2,587.000	85,216	32.940	85,216	98,136	0	2,587	0	(11,926)	0	(11,926)	0	11/21/2019	
049560-10-5	ATMOS ENERGY ORD			150.000	14,315	95.430	14,315	14,903	0	353	0	(2,465)	0	(2,465)	0	09/30/2019	
04965G-10-9	ATRECA CL A ORD			678.000	10,950	16.150	10,950	9,391	0	0	0	229	0	229	0	07/16/2020	
052769-10-6	AUTODESK ORD			284.000	86,717	305.340	86,717	20,748	0	0	0	34,437	0	34,437	0	02/07/2020	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			546.000	96,205	176.200	96,205	42,066	517	1,979	0	3,097	0	3,097	0	01/10/2020	
053332-10-2	AUTOZONE ORD			29.000	34,378	1,185.440	34,378	17,010	0	0	0	(133)	0	(133)	0	06/10/2020	
05338G-10-6	AVALARA ORD			802.000	132,242	164.890	132,242	81,366	0	0	0	50,876	0	50,876	0	12/23/2020	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			182.000	29,198	160.430	29,198	25,307	289	1,134	0	(9,008)	0	(9,008)	0	03/04/2020	
053611-10-9	AVERY DENNISON ORD			106.000	16,442	155.110	16,442	5,419	0	250	0	2,575	0	2,575	0	06/24/2019	
05370A-10-8	AVIDITY BIOSCIENCES ORD			530.000	13,526	25.520	13,526	9,540	0	0	0	3,986	0	3,986	0	06/12/2020	
054540-20-8	AXCELIS TECHNOLOGIES ORD			736.000	21,432	29.120	21,432	18,318	0	0	0	3,114	0	3,114	0	03/03/2020	
05455M-10-0	AVROBIO ORD			1,141.000	15,906	13.940	15,906	24,256	0	0	0	(8,350)	0	(8,350)	0	11/20/2020	
05591B-10-9	BMC HOLDINGS ORD			979.000	52,553	53.680	52,553	41,933	0	0	0	10,619	0	10,619	0	09/30/2020	
05605H-10-0	BWX TECHNOLOGIES ORD			778.000	46,898	60.280	46,898	45,544	0	270	0	1,354	0	1,354	0	09/03/2020	
05722G-10-0	BAKER HUGHES CL A ORD			852.000	17,764	20.850	17,764	20,174	0	613	0	(4,073)	0	(4,073)	0	11/22/2019	
058498-10-6	BALL ORD			419.000	39,042	93.180	39,042	12,459	0	251	0	11,946	0	11,946	0	09/30/2019	
060505-10-4	BANK OF AMERICA ORD			9,714.000	294,431	30.310	294,431	164,353	0	7,106	0	(47,133)	0	(47,133)	0	04/15/2020	
064058-10-0	BANK OF NEW YORK MELLON ORD			1,071.000	45,453	42.440	45,453	37,032	0	1,328	0	(8,450)	0	(8,450)	0	06/24/2019	
06652V-20-8	BANNER ORD			849.000	39,555	46.590	39,555	37,648	0	0	0	1,906	0	1,906	0	11/11/2020	
071813-10-9	BAXTER INTERNATIONAL ORD			659.000	52,878	80.240	52,878	30,795	161	608	0	(2,298)	0	(2,298)	0	01/10/2020	
07373V-10-5	BEAM THERAPEUTICS ORD			454.000	37,065	81.640	37,065	17,999	0	0	0	19,065	0	19,065	0	11/19/2020	
075887-10-9	BECTON DICKINSON ORD			369.000	92,331	250.220	92,331	55,336	0	1,158	0	(6,908)	0	(6,908)	0	06/10/2020	
08265T-20-8	BENTLEY SYSTEMS, INCORPORATED			758.000	30,707	40.510	30,707	25,013	0	20	0	5,694	0	5,694	0	12/23/2020	
084423-10-2	WR BERKLEY ORD			174.000	11,557	66.420	11,557	11,872	0	85	0	(466)	0	(466)	0	12/04/2019	
084670-70-2	BERKSHIRE HATHWAY CL B ORD			2,485.000	576,197	231.870	576,197	323,483	0	0	0	14,349	0	14,349	0	09/18/2020	
086516-10-1	BEST BUY ORD			291.000	29,039	99.790	29,039	8,276	160	626	0	3,489	0	3,489	0	02/13/2019	
090572-20-7	BIO RAD LABORATORIES CL A ORD			28.000	16,322	582.940	16,322	12,655	0	0	0	3,667	0	3,667	0	06/19/2020	

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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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09062X-10-3	BIOGEN ORD			195.000	47,748	244.860	47,748	42,432	0	0	0	(10,115)	0	(10,115)	0	11/22/2019	
09073M-10-4	BIO TECHNE ORD			481.000	152,742	317.550	152,742	119,591	0	361	0	32,581	0	32,581	0	11/19/2020	
09077B-10-4	BIOATLA ORD			733.000	24,929	34.010	24,929	19,180	0	0	0	5,749	0	5,749	0	12/23/2020	
09203E-10-5	BLACK DIAMOND THERAPEUTICS ORD			310.000	9,936	32.050	9,936	6,089	0	0	0	3,846	0	3,846	0	04/21/2020	
09247X-10-1	BLACKROCK ORD			181.000	130,599	721.540	130,599	64,784	0	2,505	0	39,670	0	39,670	0	06/19/2020	
094235-10-8	BLOOMIN' BRANDS ORD			7,800.000	151,476	19.420	151,476	136,621	0	0	0	14,855	0	14,855	0	12/07/2020	
09627Y-10-9	BLUEPRINT MEDICINES ORD			218.000	24,449	112.150	24,449	19,048	0	0	0	4,882	0	4,882	0	11/02/2020	
097023-10-5	BOEING ORD			676.000	144,705	214.060	144,705	84,239	0	1,363	0	(64,434)	9,757	(74,191)	0	07/06/2020	
09739D-10-0	BOISE CASCADE ORD			1,588.000	75,906	47.800	75,906	60,956	0	3,176	0	17,897	0	17,897	0	11/21/2019	
09857L-10-8	BOOKING HOLDINGS ORD			51.993	115,801	2,227.270	115,801	65,406	0	0	0	9,023	0	9,023	0	11/22/2019	
099724-10-6	BORGWARNER ORD			310.000	11,978	38.640	11,978	15,054	0	185	0	(1,298)	0	(1,298)	0	10/06/2020	
100557-10-7	BOSTON BEER CL A ORD			160.000	159,086	994.290	159,086	65,325	0	0	0	93,762	0	93,762	0	07/23/2020	
101121-10-1	BOSTON PROPERTIES REIT ORD			183.000	17,299	94.530	17,299	19,197	179	717	0	(7,929)	0	(7,929)	0	06/24/2019	
101137-10-7	BOSTON SCIENTIFIC ORD			1,844.000	66,292	35.950	66,292	30,046	0	0	0	(16,673)	0	(16,673)	0	06/19/2020	
10918L-10-3	BRIGHAM MINERALS CL A ORD			1,622.000	17,826	10.990	17,826	30,761	0	1,833	0	(16,950)	0	(16,950)	0	12/12/2019	
110122-10-8	BRISTOL MYERS SQUIBB ORD			2,881.000	178,708	62.030	178,708	150,609	1,412	5,175	0	(6,137)	0	(6,137)	0	03/04/2020	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			10,460.000	173,113	16.550	173,113	126,014	0	0	0	47,099	0	47,099	0	11/09/2020	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			143.000	21,908	153.200	21,908	16,482	82	314	0	4,241	0	4,241	0	06/24/2019	
11135F-10-1	BROADCOM ORD			516.000	225,931	437.850	225,931	75,860	0	6,813	0	62,661	0	62,661	0	10/23/2020	
115637-20-9	BROWN FORMAN CL B ORD			231.000	18,348	79.430	18,348	8,499	41	161	0	2,733	0	2,733	0	09/30/2019	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			2,749.000	112,187	40.810	112,187	95,948	0	0	0	16,239	0	16,239	0	12/14/2020	
12468P-10-4	C3 AI CL A ORD			44.000	6,105	138.750	6,105	1,848	0	0	0	4,257	0	4,257	0	12/09/2020	
12503M-10-8	CBOE GLOBAL MARKETS ORD			142.000	13,223	93.120	13,223	12,259	0	222	0	(3,817)	0	(3,817)	0	06/24/2019	
12504L-10-9	CBRE GROUP CL A ORD			424.000	26,593	62.720	26,593	13,032	0	0	0	606	0	606	0	09/30/2019	
12514G-10-8	CDW ORD			182.000	23,986	131.790	23,986	22,432	0	280	0	(2,011)	0	(2,011)	0	09/30/2019	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			277.000	10,723	38.710	10,723	12,150	0	332	0	(2,501)	0	(2,501)	0	09/30/2019	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			169.000	15,864	93.870	15,864	9,951	86	259	0	2,648	0	2,648	0	06/24/2019	
125523-10-0	CIGNA ORD			460.000	95,763	208.180	95,763	58,722	0	18	0	1,697	0	1,697	0	11/22/2019	
125720-10-5	CME GROUP CL A ORD			461.000	83,925	182.050	83,925	41,476	1,153	2,703	0	(8,426)	0	(8,426)	0	04/01/2020	
125896-10-0	CMS ENERGY ORD			359.000	21,903	61.010	21,903	11,722	0	585	0	(657)	0	(657)	0	06/24/2019	
126408-10-3	CSX ORD			973.000	88,300	90.750	88,300	30,207	0	1,012	0	17,893	0	17,893	0	09/30/2019	
126650-10-0	CVS HEALTH ORD			1,667.000	113,856	68.300	113,856	108,508	0	3,292	0	(9,516)	0	(9,516)	0	08/18/2020	
127055-10-1	CABOT ORD			2,453.000	110,091	44.880	110,091	116,258	0	3,477	0	(6,476)	0	(6,476)	0	11/21/2019	
127097-10-3	CABOT OIL & GAS ORD			1,482.000	24,127	16.280	24,127	30,163	0	474	0	(844)	0	(844)	0	12/18/2020	
127190-30-4	CACI INTERNATIONAL CL A ORD			305.000	76,046	249.330	76,046	77,141	0	0	0	(1,095)	0	(1,095)	0	10/05/2020	
127203-10-7	CACTUS CL A ORD			232.000	6,048	26.070	6,048	6,504	0	0	0	(456)	0	(456)	0	12/15/2020	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			364.000	49,661	136.430	49,661	15,019	0	0	0	24,496	0	24,496	0	04/01/2020	
13089P-10-1	CALITHERA BIOSCIENCES ORD			4,232.000	20,779	4.910	20,779	20,631	0	0	0	148	0	148	0	08/03/2020	
133131-10-2	CAMDEN PROPERTY REIT ORD			1,186.000	118,505	99.920	118,505	126,261	984	3,021	0	(4,318)	0	(4,318)	0	11/20/2020	
134429-10-9	CAMPBELL SOUP ORD			269.000	13,006	48.350	13,006	11,819	0	318	0	(226)	0	(226)	0	10/01/2020	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			597.000	59,013	98.850	59,013	40,742	0	597	0	(2,424)	0	(2,424)	0	06/24/2019	
14149Y-10-8	CARDINAL HEALTH ORD			381.000	20,406	53.560	20,406	18,099	185	737	0	1,135	0	1,135	0	09/30/2019	
14161W-10-5	CARDLYTICS ORD			987.000	140,914	142.770	140,914	56,998	0	0	0	77,262	0	77,262	0	10/23/2020	
141788-10-9	CARGURUS CL A ORD			2,399.000	76,120	31.730	76,120	59,172	0	0	0	20,902	11,900	9,002	0	12/11/2020	
143130-10-2	CARMAX ORD			211.000	19,931	94.460	19,931	9,904	0	0	0	1,433	0	1,433	0	06/24/2019	
143658-30-0	CARNIVAL ORD			950.000	20,577	21.660	20,577	29,265	0	253	0	(13,504)	0	(13,504)	0	12/18/2020	
144285-10-3	CARPENTER TECHNOLOGY ORD			334.000	9,726	29.120	9,726	17,359	0	309	0	(6,900)	0	(6,900)	0	11/21/2019	
14448C-10-4	CARRIER GLOBAL ORD			1,038.000	39,153	37.720	39,153	16,729	125	166	0	22,425	0	22,425	0	12/24/2019	
148806-10-2	CATALENT ORD			216.000	22,479	104.070	22,479	18,332	0	0	0	4,147	0	4,147	0	09/18/2020	
149123-10-1	CATERPILLAR ORD			692.000	125,958	182.020	125,958	65,082	0	2,851	0	23,763	0	23,763	0	09/30/2019	
149568-10-7	CAVCO INDUSTRIES ORD			804.000	141,062	175.450	141,062	141,732	0	0	0	(650)	0	(650)	0	11/30/2020	
150870-10-3	CELANESE ORD			156.000	20,271	129.940	20,271	14,276	0	387	0	1,064	0	1,064	0	02/13/2019	
15135B-10-1	CENTENE ORD			753.000	45,203	60.030	45,203	30,376	0	0	0	3,625	0	3,625	0	04/01/2020	
15189T-10-7	CENTERPOINT ENERGY ORD			9,885.000	213,911	21.640	213,911	188,694	0	4,049	0	23,620	0	23,620	0	08/06/2020	

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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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
156504-30-0	CENTURY COMMUNITIES ORD			5,098.000	223,190	43.780	223,190	145,364	0	0	0	77,928	0	77,928	0	10/28/2020	
156700-10-6	LUMEN TECHNOLOGIES ORD			1,239.000	12,080	9.750	12,080	20,371	0	1,239	0	(4,287)	0	(4,287)	0	09/30/2019	
15677J-10-8	CERIDIAN HCM HOLDING ORD			1,812.000	193,087	106.560	193,087	105,338	0	0	0	70,088	0	70,088	0	11/21/2019	
156782-10-4	CERNER ORD			404.000	31,706	78.480	31,706	22,252	89	291	0	2,056	0	2,056	0	06/24/2019	
15872M-10-4	CHAMPIONX ORD			828.000	12,668	15.300	12,668	8,164	0	0	0	4,504	0	4,504	0	06/29/2020	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			186.000	123,048	661.550	123,048	52,791	0	0	0	32,823	0	32,823	0	11/22/2019	
163092-10-9	CHEGG ORD			1,190.000	107,493	90.330	107,493	64,115	0	0	0	43,378	0	43,378	0	10/23/2020	
16383L-10-6	CHEMOCENTRYX ORD			576.000	35,666	61.920	35,666	31,334	0	0	0	4,332	0	4,332	0	08/06/2020	
166764-10-0	CHEVRON ORD			2,454.996	207,324	84.450	207,324	243,644	0	12,374	0	(95,247)	0	(95,247)	0	03/10/2020	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			36.000	49,922	1,386.710	49,922	20,594	0	0	0	18,650	0	18,650	0	09/18/2020	
171340-10-2	CHURCH AND DWIGHT ORD			313.000	27,303	87.230	27,303	14,439	0	300	0	5,287	0	5,287	0	06/24/2019	
171779-30-9	CIENA ORD			718.000	37,946	52.850	37,946	32,789	0	0	0	5,158	0	5,158	0	12/10/2020	
171798-10-1	CIMAREX ENERGY ORD			1,362.000	51,089	37.510	51,089	27,801	0	715	0	23,288	0	23,288	0	10/21/2020	
172062-10-1	CINCINNATI FINANCIAL ORD			191.000	16,688	87.370	16,688	9,988	115	451	0	(3,396)	0	(3,396)	0	09/30/2019	
17243V-10-2	CINEMARK HOLDINGS ORD			2,785.000	48,487	17.410	48,487	43,603	0	742	0	4,177	37,231	(33,054)	0	11/10/2020	
17275R-10-2	CISCO SYSTEMS ORD			5,390.000	241,203	44.750	241,203	100,960	0	7,667	0	(17,217)	0	(17,217)	0	06/19/2020	
172908-10-5	CINTAS ORD			114.000	40,294	353.460	40,294	10,983	0	400	0	9,239	0	9,239	0	11/02/2020	
172967-42-4	CITIGROUP ORD			2,654.000	163,646	61.660	163,646	129,061	0	5,404	0	(48,002)	0	(48,002)	0	02/28/2020	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			564.000	20,169	35.760	20,169	13,166	0	880	0	(2,735)	0	(2,735)	0	06/24/2019	
177376-10-0	CITRIX SYSTEMS ORD			154.000	20,035	130.100	20,035	7,296	54	162	0	2,957	0	2,957	0	06/24/2019	
184496-10-7	CLEAN HARBORS ORD			4,526.000	344,429	76.100	344,429	334,189	0	0	0	7,178	0	7,178	0	12/02/2020	
185899-10-1	CLEVELAND CLIFFS ORD			3,015.000	43,898	14.560	43,898	39,861	0	0	0	4,038	0	4,038	0	12/15/2020	
189054-10-9	CLOROX ORD			159.000	32,105	201.920	32,105	15,659	0	690	0	7,692	0	7,692	0	06/24/2019	
191216-10-0	COCA-COLA ORD			4,935.000	270,635	54.840	270,635	188,262	0	8,061	0	(2,089)	0	(2,089)	0	06/19/2020	
192422-10-3	COGNEX ORD			581.000	46,646	80.285	46,646	27,964	0	1,280	0	16,727	0	16,727	0	03/06/2020	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			678.000	55,562	81.950	55,562	33,394	0	592	0	13,658	0	13,658	0	03/10/2020	
194162-10-3	COLGATE PALMOLIVE ORD			1,101.000	94,147	85.510	94,147	68,903	0	1,927	0	18,354	0	18,354	0	12/24/2019	
20030N-10-1	COMCAST CL A ORD			5,827.000	305,335	52.400	305,335	141,909	0	5,175	0	43,948	0	43,948	0	11/02/2020	
200340-10-7	COMERICA ORD			188.000	10,502	55.860	10,502	9,466	128	509	0	(2,987)	0	(2,987)	0	03/15/2019	
205887-10-2	CONAGRA BRANDS ORD			611.000	22,155	36.260	22,155	14,532	0	558	0	1,234	0	1,234	0	06/24/2019	
20605P-10-1	CONCHO RESOURCES ORD			429.000	25,032	58.350	25,032	33,116	0	252	0	(2,190)	5,045	(7,235)	0	12/18/2020	
20825C-10-4	CONOCOPHILLIPS ORD			1,355.000	54,186	39.990	54,186	67,340	0	2,290	0	(33,929)	0	(33,929)	0	09/30/2019	
209115-10-4	CONSOLIDATED EDISON ORD			422.000	30,498	72.270	30,498	26,251	0	1,291	0	(7,680)	0	(7,680)	0	09/30/2019	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			217.000	47,534	219.050	47,534	21,685	0	647	0	6,514	0	6,514	0	04/15/2020	
210373-10-6	CONSTELLATION PHARMACEUTICALS ORD			953.000	27,446	28.800	27,446	31,761	0	0	0	(11,915)	0	(11,915)	0	11/19/2020	
216648-40-2	COOPER ORD			63.000	22,889	363.320	22,889	11,895	0	4	0	2,648	0	2,648	0	09/30/2019	
217204-10-6	COPART ORD			266.000	33,849	127.250	33,849	15,746	0	0	0	9,673	0	9,673	0	06/10/2020	
219350-10-5	CORNING ORD			981.000	35,316	36.000	35,316	17,656	0	863	0	6,759	0	6,759	0	09/30/2019	
22052L-10-4	CORTEVA ORD			944.000	36,552	38.720	36,552	35,580	0	491	0	8,647	0	8,647	0	09/30/2019	
22160K-10-5	COSTCO WHOLESALE ORD			563.000	212,127	376.780	212,127	76,110	0	7,166	0	46,416	0	46,416	0	08/18/2020	
22304C-10-0	COVETRUS ORD			2,701.000	77,627	28.740	77,627	48,528	0	0	0	29,099	0	29,099	0	06/04/2020	
22663K-10-7	CRINETICS PHARMACEUTICALS ORD			1,158.000	16,339	14.110	16,339	15,755	0	0	0	584	0	584	0	11/18/2020	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD			545.000	86,759	159.190	86,759	47,224	0	2,654	0	9,042	0	9,042	0	11/02/2020	
228368-10-6	CROWN HOLDINGS ORD			1,684.000	168,737	100.200	168,737	126,474	0	0	0	46,579	0	46,579	0	11/21/2019	
231021-10-6	CUMMINS ORD			187.000	42,468	227.100	42,468	25,008	0	988	0	9,002	0	9,002	0	09/30/2019	
231561-10-1	CURTISS WRIGHT ORD			926.000	107,740	116.350	107,740	111,744	0	528	0	(5,383)	0	(5,383)	0	08/04/2020	
23282W-60-5	CYTOKINETICS ORD			994.000	20,655	20.780	20,655	15,946	0	0	0	4,709	0	4,709	0	04/28/2020	
23331A-10-9	D R HORTON ORD			423.000	29,153	68.920	29,153	10,407	0	307	0	6,840	0	6,840	0	06/24/2019	
233331-10-7	DTE ENERGY ORD			250.000	30,353	121.410	30,353	20,177	271	993	0	(2,115)	0	(2,115)	0	12/24/2019	
23355L-10-6	DXC TECHNOLOGY ORD			331.000	8,523	25.750	8,523	9,921	0	139	0	3,518	7,437	(3,919)	0	09/30/2019	
235851-10-2	DANAHER ORD			806.000	179,045	222.140	179,045	57,557	145	566	0	55,244	0	55,244	0	06/23/2020	
237194-10-5	DARDEN RESTAURANTS ORD			172.000	20,489	119.120	20,489	10,026	0	186	0	2,460	0	2,460	0	05/01/2020	
23918K-10-8	DAVITA ORD			93.000	10,918	117.400	10,918	5,586	0	0	0	3,940	0	3,940	0	02/13/2019	
24344T-10-1	DECIPHERA PHARMACEUTICALS ORD			474.000	27,051	57.070	27,051	29,419	0	0	0	(2,368)	0	(2,368)	0	11/25/2020	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
243537-10-7	DECKERS OUTDOOR ORD			414.000	118,727	286.780	118,727	64,898	0	0	0	50,966	0	50,966	0	09/21/2020	
244199-10-5	DEERE ORD			398.000	107,082	269.050	107,082	40,686	302	1,210	0	38,124	0	38,124	0	12/24/2019	
247361-70-2	DELTA AIR LINES ORD			837.000	33,656	40.210	33,656	22,255	0	296	0	(12,263)	0	(12,263)	0	09/25/2020	
24906P-10-9	DENTSPLY SIRONA ORD			282.000	14,766	52.360	14,766	14,514	28	113	0	(1,193)	0	(1,193)	0	06/24/2019	
25179M-10-3	DEVON ENERGY ORD			518.000	8,190	15.810	8,190	11,639	0	352	0	920	6,183	(5,263)	0	09/30/2019	
252131-10-7	DEXCOM ORD			125.000	46,215	369.720	46,215	52,534	0	0	0	(6,319)	0	(6,319)	0	10/01/2020	
25278X-10-9	DIAMONDBACK ENERGY ORD			1,104.000	53,434	48.400	53,434	42,563	0	1,186	0	10,814	0	10,814	0	11/09/2020	
253031-10-8	DICERNA PHARMACEUTICALS ORD			1,338.000	29,476	22.030	29,476	29,630	0	0	0	1,347	0	1,347	0	09/11/2020	
253868-10-3	DIGITAL REALTY REIT ORD			343.000	47,852	139.510	47,852	37,651	384	1,437	0	5,400	0	5,400	0	03/11/2020	
254687-10-6	WALT DISNEY ORD			2,311.003	418,708	181.180	418,708	185,972	0	1,986	0	85,503	0	85,503	0	11/19/2020	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			405.000	36,665	90.530	36,665	14,265	0	713	0	2,313	0	2,313	0	06/24/2019	
25470F-10-4	DISCOVERY SRS A ORD			198.000	5,958	30.090	5,958	6,308	0	0	0	(525)	0	(525)	0	09/30/2019	
25470F-30-2	DISCOVERY SRS C ORD			361.004	9,455	26.190	9,455	9,950	0	0	0	(1,552)	0	(1,552)	0	03/15/2019	
25470M-10-9	DISH NETWORK CL A ORD			320.000	10,349	32.340	10,349	11,315	0	0	0	(1,002)	0	(1,002)	0	12/09/2019	
256677-10-5	DOLLAR GENERAL ORD			311.000	65,403	210.300	65,403	20,875	0	435	0	16,894	0	16,894	0	09/30/2019	
256746-10-8	DOLLAR TREE ORD			307.000	33,168	108.040	33,168	20,085	0	0	0	4,307	0	4,307	0	06/10/2020	
25746U-10-9	DOMINION ENERGY ORD			1,037.003	77,983	75.200	77,983	71,668	0	3,549	0	(7,923)	0	(7,923)	0	06/19/2020	
25754A-20-1	DOMINOS PIZZA ORD			50.000	19,173	383.460	19,173	18,875	0	117	0	298	0	298	0	05/11/2020	
25960P-10-9	DOUGLAS EMMETT REIT ORD			7,148.000	208,579	29.180	208,579	294,264	2,001	7,614	0	(89,017)	0	(89,017)	0	03/13/2020	
260003-10-8	DOVER ORD			185.000	23,356	126.250	23,356	11,396	0	364	0	2,033	0	2,033	0	09/30/2019	
260557-10-3	DOW ORD			961.000	53,336	55.500	53,336	47,039	0	2,691	0	934	0	934	0	02/07/2020	
264411-50-5	DUKE REALTY REIT ORD			456.000	18,226	39.970	18,226	12,765	0	438	0	2,417	0	2,417	0	06/24/2019	
26441C-20-4	DUKE ENERGY ORD			936.000	85,700	91.560	85,700	68,741	0	3,516	0	239	0	239	0	11/02/2020	
26614N-10-2	DUPONT DE NEMOURS ORD			932.000	66,275	71.110	66,275	69,421	0	1,112	0	6,840	0	6,840	0	05/01/2020	
267475-10-1	DYCOM INDUSTRIES ORD			5,803.000	438,243	75.520	438,243	245,845	0	0	0	193,482	0	193,482	0	05/20/2020	
26875P-10-1	EOG RESOURCES ORD			744.000	37,103	49.870	37,103	55,807	0	1,051	0	(25,214)	0	(25,214)	0	09/30/2019	
26884L-10-9	EQT ORD			1,416.000	17,997	12.710	17,997	11,920	0	26	0	4,856	0	4,856	0	07/30/2020	
277432-10-0	EASTMAN CHEMICAL ORD			173.000	17,348	100.280	17,348	12,941	119	457	0	3,636	0	3,636	0	09/30/2019	
278642-10-3	EBAY ORD			852.000	42,813	50.250	42,813	14,669	0	545	0	12,047	0	12,047	0	02/13/2019	
278865-10-0	ECOLAB ORD			315.990	68,368	216.360	68,368	36,826	155	578	0	7,009	0	7,009	0	07/23/2020	
281020-10-7	EDISON INTERNATIONAL ORD			488.000	30,656	62.820	30,656	26,695	323	1,205	0	(5,532)	0	(5,532)	0	06/19/2020	
28176E-10-8	EDWARDS LIFESCIENCES ORD			807.000	73,623	91.230	73,623	16,058	0	0	0	11,052	0	11,052	0	02/28/2020	
282559-10-3	89BIO ORD			693.000	16,888	24.370	16,888	19,794	0	0	0	(2,336)	0	(2,336)	0	09/17/2020	
282914-10-0	8X8 ORD			1,598.000	55,083	34.470	55,083	30,537	0	0	0	24,546	0	24,546	0	10/29/2020	
285512-10-9	ELECTRONIC ARTS ORD			377.000	54,137	143.600	54,137	15,215	0	64	0	13,689	0	13,689	0	04/01/2020	
291011-10-4	EMERSON ELECTRIC ORD			773.000	62,126	80.370	62,126	47,801	0	1,550	0	3,177	0	3,177	0	09/30/2019	
29261A-10-0	ENCOMPASS HEALTH ORD			1,388.000	114,774	82.690	114,774	98,457	389	1,455	0	17,644	0	17,644	0	11/18/2020	
292766-10-2	ENERPLUS ORD		C	1,584.000	4,958	3.130	4,958	10,047	16	118	0	(6,336)	0	(6,336)	0	11/21/2019	
29355A-10-7	ENPHASE ENERGY ORD			311.000	54,571	175.470	54,571	37,091	0	0	0	17,480	0	17,480	0	11/11/2020	
29362U-10-4	ENTEGRIS ORD			2,333.000	224,201	96.100	224,201	107,681	0	747	0	107,341	0	107,341	0	11/21/2019	
29364G-10-3	ENTERGY ORD			251.000	25,060	99.840	25,060	17,584	0	939	0	(5,010)	0	(5,010)	0	09/30/2019	
294429-10-5	EQUIFAX ORD			153.000	29,505	192.840	29,505	12,595	0	239	0	8,066	0	8,066	0	09/30/2019	
29444U-70-0	EQUINIX REIT ORD			114.000	81,417	714.180	81,417	36,686	0	1,192	0	14,393	0	14,393	0	06/10/2020	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			440.000	26,083	59.280	26,083	25,108	265	1,045	0	(9,522)	0	(9,522)	0	06/24/2019	
297178-10-5	ESSEX PROPERTY REIT ORD			83.000	19,706	237.420	19,706	16,321	172	679	0	(5,266)	0	(5,266)	0	06/24/2019	
29786A-10-6	ETSY ORD			1,463.000	260,282	177.910	260,282	78,361	0	0	0	181,131	0	181,131	0	09/18/2020	
29977A-10-5	EVERCORE CL A ORD			933.000	102,294	109.640	102,294	85,600	0	445	0	16,694	0	16,694	0	12/22/2020	
30034W-10-6	EVERGY ORD			297.000	16,486	55.510	16,486	15,776	0	609	0	(2,845)	0	(2,845)	0	03/15/2019	
30040W-10-8	EVERSOURCE ENERGY ORD			434.000	37,545	86.510	37,545	21,396	0	957	0	679	0	679	0	06/19/2020	
30161N-10-1	EXELON ORD			1,237.000	52,226	42.220	52,226	39,526	0	1,841	0	(3,803)	0	(3,803)	0	09/04/2020	
302081-10-4	EXLSERVICE HOLDINGS ORD			1,324.000	112,712	85.130	112,712	91,485	0	0	0	20,747	0	20,747	0	11/21/2019	
30212P-30-3	EXPEDIA GROUP ORD			173.000	22,905	132.400	22,905	14,967	0	59	0	4,197	0	4,197	0	09/30/2019	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			214.000	20,354	95.110	20,354	9,218	0	223	0	3,657	0	3,657	0	06/24/2019	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			162.000	18,769	115.860	18,769	14,575	0	583	0	1,659	0	1,659	0	06/24/2019	

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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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30231G-10-2	EXXON MOBIL ORD			5,394.000	222,341	41.220	222,341	311,862	0	18,694	0	(31,705)	120,615	(152,320)	0	07/06/2020	
302445-10-1	FLIR SYSTEMS ORD			172.000	7,539	43.830	7,539	5,808	0	117	0	(1,417)	0	(1,417)	0	09/30/2019	
302491-30-3	FMC ORD			163.000	18,734	114.930	18,734	8,127	78	287	0	2,463	0	2,463	0	09/30/2019	
30303M-10-2	FACEBOOK CL A ORD			3,063.000	836,689	273.160	836,689	287,630	0	0	0	207,246	0	207,246	0	08/04/2020	
303250-10-4	FAIR ISAAC ORD			221.000	112,940	511.040	112,940	79,029	0	0	0	30,136	0	30,136	0	11/21/2019	
311900-10-4	FASTENAL ORD			745.000	36,378	48.830	36,378	17,219	298	732	0	8,886	0	8,886	0	05/01/2020	
313747-20-6	FEDERAL REIT ORD			88.000	7,491	85.120	7,491	12,912	93	370	0	(3,838)	0	(3,838)	0	06/24/2019	
31428X-10-6	FEDEX ORD			312.000	81,001	259.620	81,001	46,159	0	1,001	0	34,131	0	34,131	0	03/25/2020	
315616-10-2	F5 NETWORKS ORD			384.000	67,561	175.940	67,561	49,011	0	0	0	15,024	0	15,024	0	11/09/2020	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			788.000	111,470	141.460	111,470	75,582	0	1,098	0	2,026	0	2,026	0	07/06/2020	
316773-10-0	FIFTH THIRD BANCORP ORD			927.000	25,557	27.570	25,557	17,657	250	973	0	(2,939)	0	(2,939)	0	06/24/2019	
320517-10-5	FIRST HORIZON ORD			5,510.000	70,308	12.760	70,308	71,359	827	0	0	(1,051)	0	(1,051)	0	11/25/2020	
33616C-10-0	FIRST REPUBLIC BANK ORD			226.000	33,206	146.930	33,206	20,387	0	170	0	6,500	0	6,500	0	11/19/2020	
336433-10-7	FIRST SOLAR ORD			2,503.000	247,597	98.920	247,597	116,221	0	0	0	128,623	0	128,623	0	03/16/2020	
337738-10-8	FISERV ORD			708.000	80,613	113.860	80,613	39,662	0	0	0	(1,253)	0	(1,253)	0	12/24/2019	
337932-10-7	FIRSTENERGY ORD			687.000	21,029	30.610	21,029	23,267	0	1,072	0	(12,359)	0	(12,359)	0	09/30/2019	
33829M-10-1	FIVE BELOW ORD			1,484.000	259,670	174.980	259,670	168,410	0	0	0	91,261	0	91,261	0	09/14/2020	
33830X-10-4	FIVE PRIME THERAPEUTICS ORD			632.000	10,750	17.010	10,750	12,952	0	0	0	(2,202)	0	(2,202)	0	11/13/2020	
33833Q-10-6	FIVE POINT HOLDINGS CL A ORD			6,154.000	33,601	5.460	33,601	37,172	0	0	0	(4,488)	0	(4,488)	0	12/23/2020	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			110.000	30,011	272.830	30,011	24,018	0	0	0	(1,638)	0	(1,638)	0	09/30/2019	
34354P-10-5	FLOWSERVE ORD			166.000	6,117	36.850	6,117	9,206	33	131	0	(2,145)	0	(2,145)	0	09/30/2019	
345370-86-0	FORD MOTOR ORD			5,104.000	44,864	8.790	44,864	42,213	0	740	0	23,346	25,868	(2,522)	0	11/19/2020	
34633R-10-4	FORMA THERAPEUTICS HLDG ORD			263.000	9,179	34.900	9,179	5,260	0	0	0	3,919	0	3,919	0	06/19/2020	
346375-10-8	FORMFACTOR ORD			4,408.000	189,632	43.020	189,632	97,894	0	0	0	75,156	0	75,156	0	11/21/2019	
34959E-10-9	FORTINET ORD			180.000	26,735	148.530	26,735	14,102	0	0	0	7,519	0	7,519	0	06/24/2019	
34959J-10-8	FORTIVE ORD			440.000	31,161	70.820	31,161	17,438	0	31	0	13,723	0	13,723	0	09/18/2020	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD			2,622.000	224,758	85.720	224,758	172,505	0	1,766	0	47,531	0	47,531	0	12/30/2020	
35086T-10-9	FOUR CORNERS PROPERTY ORD			4,638.000	138,073	29.770	138,073	124,275	1,473	894	0	13,798	0	13,798	0	11/10/2020	
35104E-10-0	4D MOLECULAR THERAPEUTICS ORD			200.000	8,290	41.450	8,290	4,600	0	0	0	3,690	0	3,690	0	12/11/2020	
35137L-10-5	FOX CL A ORD			447.000	13,017	29.120	13,017	12,691	0	206	0	1,638	5,192	(3,554)	0	09/30/2019	
35137L-20-4	FOX CORPORATION ORD			206.000	5,949	28.880	5,949	8,083	0	95	0	(1,549)	0	(1,549)	0	09/30/2019	
354613-10-1	FRANKLIN RESOURCES ORD			354.000	8,846	24.990	8,846	15,904	99	382	0	(350)	0	(350)	0	06/24/2019	
35671D-85-7	FREEPORT MCMORAN ORD			1,842.000	47,929	26.020	47,929	25,230	0	92	0	23,762	0	23,762	0	09/30/2019	
363576-10-9	ARTHUR J GALLAGHER ORD			248.000	30,680	123.710	30,680	13,612	0	434	0	6,913	0	6,913	0	08/04/2020	
364760-10-8	GAP ORD			271.000	5,471	20.190	5,471	3,554	0	66	0	6,904	6,224	680	0	03/15/2019	
366651-10-7	GARTNER ORD			114.000	18,262	160.190	18,262	12,891	0	0	0	694	0	694	0	09/30/2019	
369550-10-8	GENERAL DYNAMICS ORD			304.000	45,241	148.820	45,241	31,433	0	1,304	0	(8,255)	0	(8,255)	0	03/04/2020	
369604-10-3	GENERAL ELECTRIC ORD			11,158.000	120,506	10.800	120,506	118,526	114	440	0	(2,994)	0	(2,994)	0	08/18/2020	
370334-10-4	GENERAL MILLS ORD			785.000	46,158	58.800	46,158	38,290	0	1,540	0	4,165	0	4,165	0	02/07/2020	
37045V-10-0	GENERAL MOTORS ORD			1,600.000	66,624	41.640	66,624	52,711	0	594	0	7,839	0	7,839	0	11/19/2020	
372460-10-5	GENUINE PARTS ORD			184.000	18,479	100.430	18,479	15,488	145	576	0	(1,067)	0	(1,067)	0	06/24/2019	
375558-10-3	GILEAD SCIENCES ORD			1,595.000	92,925	58.260	92,925	117,670	0	4,353	0	(10,891)	0	(10,891)	0	05/01/2020	
37890U-10-8	GLOBAL BLOOD THERAPEUTICS ORD			623.000	26,982	43.310	26,982	35,924	0	0	0	(18,160)	0	(18,160)	0	10/13/2020	
37940X-10-2	GLOBAL PAYMENTS ORD			387.005	83,369	215.420	83,369	28,338	0	302	0	12,631	0	12,631	0	01/10/2020	
379577-20-8	GLOBUS MEDICAL CL A ORD			2,458.000	160,311	65.220	160,311	126,556	0	0	0	32,322	0	32,322	0	11/18/2020	
37959E-10-2	GLOBE LIFE ORD			127.000	12,060	94.960	12,060	6,779	0	93	0	(1,307)	0	(1,307)	0	06/24/2019	
38141G-10-4	GOLDMAN SACHS GROUP ORD			438.000	115,505	263.710	115,505	69,175	0	2,037	0	16,479	0	16,479	0	09/18/2020	
384802-10-4	WW GRAINGER ORD			56.000	22,867	408.340	22,867	13,342	0	333	0	3,910	0	3,910	0	06/24/2019	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			9,493.000	160,811	16.940	160,811	151,317	712	2,669	0	4,682	0	4,682	0	09/09/2020	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			1,337.000	172,112	128.730	172,112	154,344	0	0	0	24,168	0	24,168	0	12/23/2020	
40412C-10-1	HCA HEALTHCARE ORD			343.000	56,410	164.460	56,410	27,351	0	147	0	5,697	0	5,697	0	02/07/2020	
40425J-10-1	HMS HOLDINGS ORD			1,890.000	69,458	36.750	69,458	55,930	0	0	0	13,514	0	13,514	0	11/21/2019	
40434L-10-5	HP ORD			1,757.000	43,205	24.590	43,205	24,974	341	1,253	0	7,044	0	7,044	0	01/10/2020	
406216-10-1	HALLIBURTON ORD			1,107.000	20,922	18.900	20,922	34,286	0	349	0	(6,166)	0	(6,166)	0	09/30/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
407497-10-6	HAMILTON LANE CL A ORD			1,385.000	108,099	78.050	108,099	83,731	433	1,292	0	21,384	0	21,384	0	10/23/2020	
410345-10-2	HANESBRANDS ORD			457.000	6,663	14.580	6,663	9,023	0	274	0	(123)	0	(123)	0	09/30/2019	
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD			2,567.000	162,825	63.430	162,825	61,477	873	2,302	0	98,603	0	98,603	0	05/05/2020	
410867-10-5	HANOVER INSURANCE GROUP ORD			445.000	52,029	116.920	52,029	53,013	0	1,179	0	(8,789)	0	(8,789)	0	05/24/2018	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			458.000	22,433	48.980	22,433	16,715	149	584	0	(5,400)	0	(5,400)	0	09/30/2019	
418056-10-7	HASBRO ORD			167.000	15,621	93.540	15,621	10,566	0	454	0	(2,016)	0	(2,016)	0	11/22/2019	
42225T-10-7	HEALTH CATALYST ORD			1,961.000	85,362	43.530	85,362	60,150	0	0	0	25,212	0	25,212	0	12/08/2020	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			695.000	21,010	30.230	21,010	21,886	0	974	0	(2,344)	0	(2,344)	0	06/19/2020	
422704-10-6	HECLA MINING ORD			3,387.000	21,948	6.480	21,948	18,510	0	30	0	3,438	0	3,438	0	11/09/2020	
423452-10-1	HELMERICH AND PAYNE ORD			379.000	8,778	23.160	8,778	5,905	0	95	0	2,873	0	2,873	0	09/15/2020	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			97.000	15,713	161.990	15,713	13,412	0	167	0	1,583	0	1,583	0	06/24/2019	
427866-10-8	HERSHEY FOODS ORD			192.000	29,247	152.330	29,247	14,553	0	601	0	1,032	0	1,032	0	04/15/2020	
42809H-10-7	HESS ORD			363.000	19,163	52.790	19,163	21,780	0	335	0	(3,988)	0	(3,988)	0	11/02/2020	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			1,632.000	19,339	11.850	19,339	14,860	196	783	0	(6,544)	0	(6,544)	0	09/30/2019	
431475-10-2	HILL ROM HOLDINGS ORD			1,986.000	194,568	97.970	194,568	209,945	0	1,219	0	(15,376)	0	(15,376)	0	11/18/2020	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			359.000	39,942	111.260	39,942	26,145	0	54	0	126	0	126	0	06/24/2019	
436106-10-8	HOLLYFRONTIER ORD			189.000	4,886	25.850	4,886	8,452	0	265	0	(4,699)	0	(4,699)	0	09/30/2019	
436440-10-1	HOLOGIC ORD			333.000	24,252	72.830	24,252	11,736	0	0	0	6,866	0	6,866	0	06/24/2019	
437076-10-2	HOME DEPOT ORD			1,374.000	364,962	265.620	364,962	95,777	0	8,226	0	64,377	0	64,377	0	08/18/2020	
438083-10-7	HOMOLOGY MEDICINES ORD			1,935.000	21,846	11.290	21,846	25,292	0	0	0	(3,446)	0	(3,446)	0	11/09/2020	
438516-10-6	HONEYWELL INTERNATIONAL ORD			895.000	190,367	212.700	190,367	81,320	0	3,241	0	32,175	0	32,175	0	02/28/2020	
440452-10-0	HORMEL FOODS ORD			350.000	16,314	46.610	16,314	9,245	0	326	0	525	0	525	0	09/30/2019	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			910.000	13,313	14.630	13,313	16,423	0	410	0	(3,567)	0	(3,567)	0	06/24/2019	
44109J-10-6	HOSTESS BRANDS CL A ORD			8,892.000	130,179	14.640	130,179	119,342	0	0	0	889	0	889	0	11/21/2019	
44157R-10-9	HOUGHTON MIFFLIN HARCOURT ORD			16,011.000	53,317	3.330	53,317	95,707	0	0	0	(46,752)	0	(46,752)	0	11/21/2019	
443201-10-8	HOWMET AEROSPACE ORD			492.000	14,042	28.540	14,042	8,378	0	0	0	5,664	0	5,664	0	09/30/2019	
443573-10-0	HUBSPOT ORD			494.000	195,841	396.440	195,841	87,642	0	0	0	103,082	0	103,082	0	12/23/2020	
444859-10-2	HUMANA ORD			172.000	70,566	410.270	70,566	22,818	108	417	0	7,525	0	7,525	0	09/30/2019	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			108.000	14,758	136.650	14,758	9,091	0	117	0	2,146	0	2,146	0	06/24/2019	
446150-10-4	HUNTINGTON BANCSHARES ORD			1,317.000	16,634	12.630	16,634	13,114	198	790	0	(3,227)	0	(3,227)	0	06/24/2019	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD			366.000	62,396	170.480	62,396	65,875	0	985	0	(4,495)	0	(4,495)	0	11/05/2020	
447011-10-7	HUNTSMAN ORD			2,954.000	74,264	25.140	74,264	67,104	0	1,710	0	7,802	0	7,802	0	09/09/2020	
447462-10-2	HURON CONSULTING GROUP ORD			1,450.000	85,478	58.950	85,478	89,268	0	0	0	(6,967)	0	(6,967)	0	12/10/2020	
448579-10-2	HYATT HOTELS CL A ORD			1,754.000	130,235	74.250	130,235	118,159	0	201	0	(357)	0	(357)	0	08/20/2020	
44980X-10-9	IPG PHOTONICS ORD			45.000	10,071	223.790	10,071	10,486	0	0	0	3,549	0	3,549	0	09/30/2019	
45167R-10-4	IDEX ORD			96.000	19,123	199.200	19,123	15,576	0	192	0	2,611	0	2,611	0	09/30/2019	
45168D-10-4	IDEXX LABORATORIES ORD			109.000	54,486	499.870	54,486	17,301	0	0	0	26,023	0	26,023	0	09/30/2019	
452308-10-9	ILLINOIS TOOL ORD			366.000	74,620	203.880	74,620	32,043	417	1,584	0	9,026	0	9,026	0	03/10/2020	
452327-10-9	ILLUMINA ORD			190.000	70,300	370.000	70,300	37,686	0	0	0	7,423	0	7,423	0	02/07/2020	
45253H-10-1	IMMUNOGEN ORD			4,583.000	29,560	6.450	29,560	17,607	0	0	0	11,953	0	11,953	0	04/28/2020	
45332Y-10-9	INARI MEDICAL ORD			1,323.000	115,485	87.290	115,485	102,754	0	0	0	12,731	0	12,731	0	12/23/2020	
45337C-10-2	INCYTE ORD			233.000	20,266	86.980	20,266	16,013	0	0	0	(175)	0	(175)	0	05/01/2020	
45687V-10-6	INGERSOLL RAND ORD			470.004	21,413	45.560	21,413	10,664	0	0	0	10,750	0	10,750	0	03/02/2020	
45688C-10-7	INGEVITY ORD			1,343.000	101,705	75.730	101,705	112,865	0	0	0	(9,697)	0	(9,697)	0	09/08/2020	
45772F-10-7	INPHI ORD			542.000	86,975	160.470	86,975	37,851	0	0	0	46,856	0	46,856	0	11/21/2019	
45780R-10-1	INSTALLED BUILDING PRODUCTS ORD			2,335.000	238,007	101.930	238,007	168,127	0	0	0	77,195	0	77,195	0	11/21/2019	
457821-10-6	INSU ACQUISITION II CL A ORD			1,800.000	27,990	15.550	27,990	23,735	0	0	0	4,255	0	4,255	0	12/17/2020	
45790W-10-8	INOZYME PHARMA ORD			1,009.000	20,826	20.640	20,826	19,437	0	0	0	1,389	0	1,389	0	11/19/2020	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD			3,245.000	210,665	64.920	210,665	166,461	0	0	0	44,393	0	44,393	0	11/17/2020	
458140-10-0	INTEL ORD			5,229.000	260,509	49.820	260,509	137,249	0	6,844	0	(52,185)	0	(52,185)	0	10/01/2020	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			714.000	82,317	115.290	82,317	28,067	0	843	0	16,105	0	16,105	0	10/23/2020	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			1,135.000	142,874	125.880	142,874	147,586	0	7,333	0	22,328	31,341	(9,013)	0	08/04/2020	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			133.000	14,476	108.840	14,476	13,507	102	402	0	(2,684)	0	(2,684)	0	09/30/2019	
460146-10-3	INTERNATIONAL PAPER ORD			496.000	24,661	49.720	24,661	22,971	0	1,017	0	1,820	0	1,820	0	06/24/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			7,924.000	186,372	23.520	186,372	125,944	0	5,646	0	57,500	0	57,500	0	11/10/2020	
461202-10-3	INTUIT ORD			334.000	126,870	379.850	126,870	36,975	0	720	0	39,148	0	39,148	0	08/18/2020	
46120E-60-2	INTUITIVE SURGICAL ORD			151.000	123,533	818.100	123,533	30,698	0	0	0	34,271	0	34,271	0	08/04/2020	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD			1,311.000	60,830	46.400	60,830	32,915	0	0	0	23,221	0	23,221	0	11/18/2020	
46266C-10-5	IQVIA HOLDINGS ORD			250.000	44,792	179.170	44,792	28,305	0	0	0	6,314	0	6,314	0	09/25/2020	
462726-10-0	IROBOT ORD			494.000	39,663	80.290	39,663	38,456	0	0	0	1,207	0	1,207	0	09/10/2020	
46284V-10-1	IRON MOUNTAIN ORD			360.000	10,613	29.480	10,613	14,011	223	891	0	(860)	0	(860)	0	06/24/2019	
465741-10-6	ITRON ORD			1,261.000	120,930	95.900	120,930	96,610	0	0	0	19,045	0	19,045	0	05/05/2020	
46590V-10-0	JBG SMITH PROPERTIES ORD			5,307.000	165,950	31.270	165,950	206,391	1,194	3,582	0	(40,441)	0	(40,441)	0	03/12/2020	
46625H-10-0	JPMORGAN CHASE ORD			3,892.000	494,556	127.070	494,556	220,915	0	13,933	0	(46,657)	0	(46,657)	0	09/04/2020	
469814-10-7	JACOBS ENGINEERING GROUP ORD			169.000	18,414	108.960	18,414	9,263	0	128	0	3,233	0	3,233	0	09/30/2019	
47580P-10-3	JELD WEN HOLDING ORD			11,568.000	293,364	25.360	293,364	227,215	0	0	0	53,559	0	53,559	0	10/28/2020	
477143-10-1	JETBLUE AIRWAYS ORD			6,836.000	99,395	14.540	99,395	108,412	0	0	0	(7,606)	0	(7,606)	0	09/04/2020	
478160-10-4	JOHNSON & JOHNSON ORD			3,361.000	528,954	157.380	528,954	275,129	0	13,298	0	38,843	0	38,843	0	08/18/2020	
48020Q-10-7	JONES LANG LASALLE ORD			938.000	139,171	148.370	139,171	140,610	0	0	0	(1,439)	0	(1,439)	0	12/23/2020	
48203R-10-4	JUNIPER NETWORKS ORD			437.000	9,837	22.510	9,837	9,579	0	350	0	(926)	0	(926)	0	06/24/2019	
482480-10-0	KLA ORD			200.000	51,782	258.910	51,782	14,293	0	700	0	16,148	0	16,148	0	09/30/2019	
483007-70-4	KAISER ALUMINUM ORD			92.000	9,099	98.900	9,099	9,552	0	262	0	(680)	0	(680)	0	03/03/2020	
483497-10-3	KALVISTA PHARMACEUTICALS ORD			1,348.000	25,599	18.990	25,599	22,188	0	0	0	3,410	0	3,410	0	10/21/2020	
485170-30-2	KANSAS CITY SOUTHERN ORD			118.000	24,087	204.130	24,087	11,298	52	189	0	6,014	0	6,014	0	09/30/2019	
48576U-10-6	KARYOPHARM THERAPEUTICS ORD			1,471.000	22,771	15.480	22,771	23,463	0	0	0	(691)	0	(691)	0	11/19/2020	
487836-10-8	KELLOGG ORD			335.000	20,847	62.230	20,847	20,249	0	726	0	(2,235)	0	(2,235)	0	11/19/2020	
488401-10-0	KEMPER ORD			911.000	69,992	76.830	69,992	70,134	0	1,093	0	(610)	0	(610)	0	12/19/2019	
489170-10-0	KENNAMETAL ORD			2,594.000	94,007	36.240	94,007	75,449	0	1,724	0	15,164	0	15,164	0	08/05/2020	
493267-10-8	KEYCORP ORD			1,274.000	20,906	16.410	20,906	17,183	0	943	0	(4,879)	0	(4,879)	0	06/24/2019	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			235.000	31,041	132.090	31,041	14,693	0	0	0	6,923	0	6,923	0	09/30/2019	
494368-10-3	KIMBERLY CLARK ORD			443.000	59,730	134.830	59,730	46,607	474	1,868	0	(1,289)	0	(1,289)	0	03/04/2020	
49446R-10-9	KIMCO REALTY REIT ORD			533.000	8,000	15.010	8,000	10,782	0	437	0	(3,038)	0	(3,038)	0	06/24/2019	
49456B-10-1	KINDER MORGAN CL P ORD			2,468.000	33,738	13.670	33,738	45,061	0	2,561	0	(18,510)	0	(18,510)	0	09/30/2019	
50015M-10-9	KODIAK SCIENCES ORD			477.000	70,076	146.910	70,076	16,608	0	0	0	36,758	0	36,758	0	04/30/2020	
500754-10-6	KRAFT HEINZ ORD			850.000	29,461	34.660	29,461	33,769	0	1,288	0	2,196	0	2,196	0	10/23/2020	
501044-10-1	KROGER ORD			1,012.000	32,141	31.760	32,141	21,341	0	688	0	2,803	0	2,803	0	06/24/2019	
50127T-10-9	KURA ONCOLOGY ORD			414.000	13,521	32.660	13,521	13,703	0	0	0	(182)	0	(182)	0	10/13/2020	
501575-10-4	KYMERA THERAPEUTICS ORD			300.000	18,600	62.000	18,600	6,000	0	0	0	12,600	0	12,600	0	08/21/2020	
501797-10-4	L BRANDS ORD			286.000	10,636	37.190	10,636	9,656	0	86	0	5,454	0	5,454	0	09/30/2019	
501889-20-8	LKQ ORD			389.000	13,708	35.240	13,708	12,601	0	0	0	(179)	0	(179)	0	06/24/2019	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			1,986.000	206,981	104.220	206,981	149,573	0	1,062	0	57,407	0	57,407	0	11/10/2020	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			266.005	50,280	189.020	50,280	23,186	0	904	0	(2,354)	0	(2,354)	0	09/30/2019	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			123.000	25,037	203.550	25,037	12,621	0	0	0	4,229	0	4,229	0	06/24/2019	
512807-10-8	LAM RESEARCH ORD			183.000	86,425	472.270	86,425	14,997	243	863	0	32,916	0	32,916	0	12/24/2019	
513272-10-4	LAMB WESTON HOLDINGS ORD			185.000	14,567	78.740	14,567	13,861	0	170	0	(1,349)	0	(1,349)	0	06/24/2019	
517834-10-7	LAS VEGAS SANDS ORD			413.000	24,615	59.600	24,615	25,407	0	326	0	(3,866)	0	(3,866)	0	02/07/2020	
518415-10-4	LATTICE SEMICONDUCTOR ORD			4,626.000	211,963	45.820	211,963	86,240	0	0	0	123,422	0	123,422	0	11/21/2019	
518439-10-4	ESTEE LAUDER CL A ORD			292.000	77,727	266.190	77,727	24,911	0	431	0	17,518	0	17,518	0	07/06/2020	
524660-10-7	LEGGETT & PLATT ORD			166.000	7,354	44.300	7,354	5,294	66	266	0	(1,084)	0	(1,084)	0	03/15/2019	
525327-10-2	LEIDOS HOLDINGS ORD			168.000	17,660	105.120	17,660	13,954	0	228	0	1,215	0	1,215	0	08/12/2019	
526057-10-4	LENNAR CL A ORD			355.000	27,062	76.230	27,062	15,852	0	222	0	7,256	0	7,256	0	06/24/2019	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD			3,110.000	132,486	42.600	132,486	133,302	0	0	0	(6,937)	0	(6,937)	0	12/04/2020	
53223X-10-7	LIFE STORAGE ORD			1,578.000	188,397	119.390	188,397	172,973	0	6,754	0	17,532	0	17,532	0	11/21/2019	
532457-10-8	ELI LILLY ORD			1,012.000	170,866	168.840	170,866	63,760	0	2,988	0	37,786	0	37,786	0	03/10/2020	
534187-10-9	LINCOLN NATIONAL ORD			255.000	12,829	50.310	12,829	10,221	0	408	0	(2,219)	0	(2,219)	0	06/24/2019	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			179.000	13,153	73.480	13,153	12,808	0	0	0	360	0	360	0	12/20/2019	
53814L-10-8	LIVENT ORD			5,626.000	105,994	18.840	105,994	40,844	0	0	0	57,892	0	57,892	0	11/21/2019	
53815P-10-8	LIVERAMP HOLDINGS ORD			156.000	11,418	73.190	11,418	11,484	0	0	0	(67)	0	(67)	0	12/30/2020	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
539830-10-9	LOCKHEED MARTIN ORD			313.000	111,109	354.980	111,109	55,122	0	3,078	0	(10,758)	0	(10,758)	0	05/01/2020	
540424-10-8	LOEWS ORD			290.000	13,056	45.020	13,056	12,369	0	72	0	(2,166)	0	(2,166)	0	03/15/2019	
548661-10-7	LOWE'S COMPANIES ORD			934.000	149,916	160.510	149,916	47,236	0	2,096	0	38,467	0	38,467	0	04/01/2020	
55024U-10-9	LUMENTUM HOLDINGS ORD			725.000	68,730	94.800	68,730	54,322	0	0	0	10,235	0	10,235	0	07/16/2020	
55261F-10-4	M&T BANK ORD			168.000	21,386	127.300	21,386	19,931	0	739	0	(7,132)	0	(7,132)	0	06/24/2019	
552848-10-3	MGIC INVESTMENT ORD			13,130.000	164,782	12.550	164,782	153,786	0	2,072	0	10,193	0	10,193	0	09/02/2020	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			512.000	16,133	31.510	16,133	16,648	0	81	0	(901)	0	(901)	0	09/30/2019	
55306N-10-4	MKS INSTRUMENTS ORD			723.000	108,775	150.450	108,775	66,326	0	434	0	42,450	0	42,450	0	03/19/2020	
55354G-10-0	MSCI ORD			105.000	46,886	446.530	46,886	16,967	0	304	0	19,730	0	19,730	0	03/25/2020	
558868-10-5	MADRIGAL PHARMACEUTI ORD			125.000	13,896	111.170	13,896	12,585	0	0	0	2,508	0	2,508	0	11/22/2019	
559663-10-9	MAGNOLIA OIL GAS CL A ORD			2,968.000	20,954	7.060	20,954	34,376	0	0	0	(16,383)	0	(16,383)	0	11/21/2019	
565849-10-6	MARATHON OIL ORD			1,022.000	6,817	6.670	6,817	14,637	0	82	0	(7,062)	0	(7,062)	0	09/30/2019	
56585A-10-2	MARATHON PETROLEUM ORD			848.000	35,073	41.360	35,073	34,865	0	1,967	0	(16,019)	0	(16,019)	0	09/30/2019	
57060D-10-8	MARKETAXESS HOLDINGS ORD			49.000	27,957	570.560	27,957	16,961	0	116	0	9,347	0	9,347	0	04/15/2020	
571748-10-2	MARSH & MCLENNAN ORD			645.000	75,465	117.000	75,465	35,138	0	1,161	0	3,678	0	3,678	0	08/04/2020	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			337.000	44,457	131.920	44,457	21,322	0	162	0	(6,575)	0	(6,575)	0	11/22/2019	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			78.000	22,150	283.970	22,150	10,167	0	175	0	338	0	338	0	06/24/2019	
574599-10-6	MASCO ORD			327.000	17,962	54.930	17,962	6,494	0	178	0	2,269	0	2,269	0	03/15/2019	
57636Q-10-4	MASTERCARD CL A ORD			1,123.000	400,844	356.940	400,844	99,605	0	1,789	0	65,710	0	65,710	0	08/04/2020	
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD			610.000	54,077	88.650	54,077	37,227	0	492	0	13,886	0	13,886	0	10/09/2020	
578605-10-7	MAYVILLE ENGINEERING CO ORD			3,097.000	41,562	13.420	41,562	23,228	0	0	0	18,334	0	18,334	0	09/17/2020	
579780-20-6	MCCORMICK ORD			312.000	29,827	95.600	29,827	12,030	106	387	0	3,349	0	3,349	0	06/24/2019	
580135-10-1	MCDONALD'S ORD			950.000	203,851	214.580	203,851	99,546	0	4,788	0	16,122	0	16,122	0	11/22/2019	
58155Q-10-3	MCKESSON ORD			205.000	35,654	173.920	35,654	29,798	86	327	0	7,432	0	7,432	0	03/18/2020	
584021-10-9	MEDALLIA ORD			3,500.000	116,270	33.220	116,270	104,556	0	0	0	11,715	0	11,715	0	12/23/2020	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			7,068.000	154,012	21.790	154,012	153,744	1,908	3,893	0	268	0	268	0	12/03/2020	
58933Y-10-5	MERCK & CO ORD			3,228.000	264,050	81.800	264,050	167,988	2,124	7,859	0	(29,319)	0	(29,319)	0	04/01/2020	
59001K-10-0	MERITOR ORD			10,865.000	303,242	27.910	303,242	259,451	0	0	0	43,791	0	43,791	0	11/17/2020	
59045L-10-6	MERSANA THERAPEUTICS ORD			1,299.000	34,566	26.610	34,566	25,825	0	0	0	8,741	0	8,741	0	08/04/2020	
59156R-10-8	METLIFE ORD			969.000	45,495	46.950	45,495	36,417	0	1,764	0	(3,895)	0	(3,895)	0	06/24/2019	
592688-10-5	METTLER TOLEDO ORD			30.000	34,190	1,139.680	34,190	13,006	0	0	0	10,392	0	10,392	0	11/22/2019	
594918-10-4	MICROSOFT ORD			9,636.000	2,143,239	222.420	2,143,239	449,531	0	20,014	0	619,943	0	619,943	0	11/02/2020	
595017-10-4	MICROCHIP TECHNOLOGY ORD			330.000	45,576	138.110	45,576	18,661	0	461	0	11,320	0	11,320	0	10/23/2020	
595112-10-3	MICRON TECHNOLOGY ORD			1,426.000	107,207	75.180	107,207	26,899	0	0	0	30,664	0	30,664	0	04/15/2020	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			144.000	18,243	126.690	18,243	14,243	0	576	0	(744)	0	(744)	0	06/24/2019	
596278-10-1	MIDDLEBY ORD			2,777.000	358,011	128.920	358,011	244,758	0	0	0	114,118	0	114,118	0	12/30/2020	
60468T-10-5	MIRATI THERAPEUTICS ORD			388.000	85,220	219.640	85,220	38,503	0	0	0	40,994	0	40,994	0	10/28/2020	
608190-10-4	MOHAWK INDUSTRIES ORD			75.000	10,571	140.950	10,571	10,461	0	0	0	343	0	343	0	06/24/2019	
60855R-10-0	MOLINA HEALTHCARE ORD			637.000	135,477	212.680	135,477	93,231	0	0	0	42,317	0	42,317	0	09/22/2020	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			237.000	10,710	45.190	10,710	14,937	0	135	0	(2,064)	0	(2,064)	0	09/30/2019	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			1,821.000	106,474	58.470	106,474	63,563	574	2,122	0	6,076	0	6,076	0	02/07/2020	
60937P-10-6	MONGODB CL A ORD			381.000	136,794	359.040	136,794	73,179	0	0	0	66,765	0	66,765	0	12/23/2020	
61174X-10-9	MONSTER BEVERAGE ORD			484.000	44,760	92.480	44,760	13,439	0	0	0	14,002	0	14,002	0	09/30/2019	
615369-10-5	MOODYS ORD			209.000	60,660	290.240	60,660	19,013	0	466	0	11,183	0	11,183	0	04/01/2020	
615394-20-2	MOOG CL A ORD			709.000	56,224	79.300	56,224	43,989	0	230	0	12,235	0	12,235	0	12/29/2020	
617446-44-8	MORGAN STANLEY ORD			1,819.996	124,724	68.530	124,724	56,102	0	2,221	0	40,886	0	40,886	0	06/19/2020	
61945C-10-3	MOSAIC ORD			450.000	10,355	23.010	10,355	12,249	0	90	0	617	0	617	0	09/30/2019	
620076-30-7	MOTOROLA SOLUTIONS ORD			222.000	37,753	170.060	37,753	16,831	158	561	0	1,980	0	1,980	0	12/24/2019	
629377-50-8	NRG ENERGY ORD			4,977.000	186,886	37.550	186,886	178,713	0	5,678	0	1,916	0	1,916	0	07/27/2020	
62944T-10-5	NVR ORD			4.000	16,319	4,079.860	16,319	15,091	0	0	0	998	0	998	0	10/23/2020	
63009R-10-9	NANOSTRING TECHNOLOGIES ORD			1,301.000	87,011	66.880	87,011	41,498	0	0	0	45,513	0	45,513	0	10/08/2020	
631103-10-8	NASDAQ ORD			146.000	19,380	132.740	19,380	6,463	0	283	0	3,743	0	3,743	0	06/24/2019	
637071-10-1	NOV ORD			504.000	6,920	13.730	6,920	9,478	0	25	0	1,322	7,027	(5,705)	0	09/30/2019	
64110D-10-4	NETAPP ORD			279.000	18,481	66.240	18,481	11,148	0	536	0	1,113	0	1,113	0	06/24/2019	

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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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
64110L-10-6	NETFLIX ORD			564.000	304,972	540.730	304,972	69,293	0	0	0	120,872	0	120,872	0	11/02/2020	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			266.000	25,496	95.850	25,496	28,882	0	0	0	(2,701)	0	(2,701)	0	10/19/2020	
646025-10-6	NJ RESOURCES ORD			1,853.000	65,874	35.550	65,874	66,280	616	0	0	(406)	0	(406)	0	12/14/2020	
650111-10-7	NEW YORK TIMES CL A ORD			2,926.000	151,479	51.770	151,479	93,755	0	624	0	54,784	0	54,784	0	12/04/2020	
651229-10-6	NEWELL BRANDS ORD			455.000	9,660	21.230	9,660	12,188	0	419	0	915	0	915	0	02/13/2019	
651639-10-6	NEWMONT ORD			1,020.000	61,088	59.890	61,088	27,690	0	1,078	0	16,769	0	16,769	0	09/30/2019	
65249B-10-9	NEWS CL A ORD			486.000	8,733	17.970	8,733	7,277	0	97	0	1,861	0	1,861	0	09/30/2019	
65249B-20-8	NEWS CL B ORD			153.000	2,719	17.770	2,719	2,120	0	31	0	499	0	499	0	09/30/2019	
65339F-10-1	NEXTERA ENERGY ORD			2,498.000	192,721	77.150	192,721	67,950	0	3,470	0	41,048	0	41,048	0	07/23/2020	
654106-10-3	NIKE CL B ORD			1,608.000	227,484	141.470	227,484	60,303	0	2,008	0	64,505	0	64,505	0	08/18/2020	
65443P-10-2	908 DEVICES ORD			500.000	28,475	56.950	28,475	10,000	0	0	0	18,475	0	18,475	0	12/18/2020	
65473P-10-5	NISOURCE ORD			474.000	10,874	22.940	10,874	7,651	0	398	0	(2,323)	0	(2,323)	0	09/30/2019	
65487U-10-8	NKARTA ORD			505.000	31,042	61.470	31,042	9,090	0	0	0	21,952	0	21,952	0	07/10/2020	
655844-10-8	NORFOLK SOUTHERN ORD			323.000	76,748	237.610	76,748	30,391	0	1,214	0	14,044	0	14,044	0	06/24/2019	
665859-10-4	NORTHERN TRUST ORD			271.000	25,241	93.140	25,241	17,455	190	759	0	(3,550)	0	(3,550)	0	06/24/2019	
666807-10-2	NORTHROP GRUMMAN ORD			201.000	61,249	304.720	61,249	27,620	0	1,140	0	(7,889)	0	(7,889)	0	11/22/2019	
668771-10-8	NORTONLIFELOCK ORD			718.000	14,920	20.780	14,920	15,136	0	8,975	0	(3,403)	0	(3,403)	0	02/13/2019	
66987E-20-6	NOVAGOLD RESOURCES ORD		C	5,774.000	55,835	9.670	55,835	38,998	0	0	0	4,100	0	4,100	0	11/21/2019	
670002-40-1	NOVAVAX ORD			453.000	50,514	111.510	50,514	58,696	0	0	0	(8,182)	0	(8,182)	0	11/11/2020	
670346-10-5	NUCOR ORD			378.000	20,106	53.190	20,106	18,621	153	609	0	(1,168)	0	(1,168)	0	09/30/2019	
67066G-10-4	NVIDIA ORD			790.000	412,538	522.200	412,538	59,378	0	502	0	224,323	0	224,323	0	09/04/2020	
67080M-10-3	NURIX THERAPEUTICS ORD			843.000	27,718	32.880	27,718	15,979	0	0	0	11,739	0	11,739	0	07/24/2020	
67103H-10-7	O'REILLY AUTOMOTIVE ORD			92.000	41,636	452.570	41,636	14,711	0	0	0	1,317	0	1,317	0	06/24/2019	
674599-10-5	OCCIDENTAL PETROLEUM ORD			1,051.000	18,193	17.310	18,193	51,662	12	1,682	0	(25,119)	0	(25,119)	0	09/30/2019	
676079-10-6	ODONATE THERAPEUTICS ORD			1,689.000	32,429	19.200	32,429	49,408	0	0	0	(14,450)	0	(14,450)	0	08/28/2020	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			120.000	23,422	195.180	23,422	14,745	0	72	0	8,239	0	8,239	0	12/06/2019	
68062P-10-6	OLEMA PHARMACEUTICALS ORD			378.000	18,174	48.080	18,174	9,013	0	0	0	9,161	0	9,161	0	11/30/2020	
681919-10-6	OMNICOM GROUP ORD			272.000	16,965	62.370	16,965	18,639	177	707	0	(5,073)	0	(5,073)	0	03/15/2019	
682680-10-3	ONEOK ORD			579.000	22,222	38.380	22,222	29,904	0	2,061	0	(19,199)	0	(19,199)	0	07/06/2020	
68268W-10-3	ONEMAIN HOLDINGS ORD			2,540.000	122,326	48.160	122,326	110,948	0	15,088	0	15,265	0	15,265	0	11/21/2019	
68389X-10-5	ORACLE ORD			2,417.000	156,356	64.690	156,356	83,444	0	2,320	0	28,303	0	28,303	0	11/22/2019	
68902V-10-7	OTIS WORLDWIDE ORD			519.000	35,058	67.550	35,058	25,517	0	311	0	9,541	0	9,541	0	12/24/2019	
69007J-10-6	OUTFRONT MEDIA ORD			3,789.000	74,113	19.560	74,113	57,241	0	0	0	16,872	0	16,872	0	12/04/2020	
690732-10-2	OWENS & MINOR ORD			3,243.000	87,723	27.050	87,723	75,154	0	7	0	12,569	0	12,569	0	12/21/2020	
69327R-10-1	PDC ENERGY ORD			803.000	16,486	20.530	16,486	14,304	0	0	0	1,256	0	1,256	0	07/21/2020	
69336V-10-1	PGT INNOVATIONS ORD			6,803.000	138,373	20.340	138,373	97,228	0	0	0	39,125	0	39,125	0	12/14/2020	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			546.000	81,354	149.000	81,354	43,904	0	2,512	0	(5,804)	0	(5,804)	0	11/22/2019	
693506-10-7	PPG INDUSTRIES ORD			306.000	44,131	144.220	44,131	28,614	0	634	0	3,457	0	3,457	0	06/10/2020	
69351T-10-6	PPL ORD			1,001.000	28,228	28.200	28,228	29,183	415	1,623	0	(7,150)	0	(7,150)	0	02/28/2020	
69354N-10-6	PRA GROUP ORD			2,041.000	80,946	39.660	80,946	73,904	0	0	0	6,858	0	6,858	0	11/21/2019	
69355F-10-2	PPD ORD			2,294.000	78,501	34.220	78,501	69,311	0	0	0	9,190	0	9,190	0	09/17/2020	
693656-10-0	PVH ORD			2,541.000	238,574	93.890	238,574	183,761	0	3	0	54,360	0	54,360	0	12/09/2020	
69366J-20-0	PTC THERAPEUTICS ORD			920.000	56,148	61.030	56,148	48,779	0	0	0	7,368	0	7,368	0	11/24/2020	
693718-10-8	PACCAR ORD			448.000	38,653	86.280	38,653	26,125	314	1,567	0	3,404	0	3,404	0	04/15/2020	
695156-10-9	PACKAGING CORP OF AMERICA ORD			119.000	16,411	137.910	16,411	12,713	119	376	0	3,084	0	3,084	0	06/24/2019	
701094-10-4	PARKER HANNIFIN ORD			168.000	45,765	272.410	45,765	21,670	0	570	0	10,809	0	10,809	0	11/19/2020	
701877-10-2	PARSLEY ENERGY CL A ORD			3,517.998	49,956	14.200	49,956	48,377	0	619	0	1,578	0	1,578	0	07/31/2020	
703343-10-3	PATRICK INDUSTRIES ORD			2,263.000	154,676	68.350	154,676	108,985	0	2,314	0	37,890	0	37,890	0	03/24/2020	
704326-10-7	PAYCHEX ORD			413.000	38,483	93.180	38,483	19,765	0	1,016	0	3,712	0	3,712	0	04/01/2020	
70432V-10-2	PAYCOM SOFTWARE ORD			62.000	28,040	452.250	28,040	19,377	0	0	0	8,662	0	8,662	0	01/27/2020	
70438V-10-6	PAYLOCITY HOLDING ORD			764.000	157,315	205.910	157,315	87,903	0	0	0	65,009	0	65,009	0	11/21/2019	
70450Y-10-3	PAYPAL HOLDINGS ORD			1,495.000	350,129	234.200	350,129	59,562	0	0	0	187,628	0	187,628	0	06/23/2020	
705573-10-3	PEGASYSTEMS ORD			575.000	76,625	133.260	76,625	50,489	17	58	0	25,227	0	25,227	0	12/23/2020	
707569-10-9	PENN NATIONAL GAMING ORD			889.000	76,783	86.370	76,783	57,384	0	0	0	19,399	0	19,399	0	11/10/2020	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
70975L-10-7	PENUMBRA ORD			956.000	167,300	175.000	167,300	176,026	0	0	0	(8,726)	0	(8,726)	0	12/18/2020	
712704-10-5	PEOPLES UNITED FINANCIAL ORD			603.000	7,797	12.930	7,797	9,186	0	433	0	(2,394)	0	(2,394)	0	11/22/2019	
713448-10-8	PEPSICO ORD			1,763.000	261,453	148.300	261,453	155,718	1,842	6,912	0	20,448	0	20,448	0	09/04/2020	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			7,319.000	348,458	47.610	348,458	354,239	0	0	0	(15,190)	0	(15,190)	0	09/04/2020	
714046-10-9	PERKINELMER ORD			140.000	20,090	143.500	20,090	6,377	0	39	0	6,496	0	6,496	0	09/30/2019	
717081-10-3	PFIZER ORD			7,092.000	261,057	36.810	261,057	193,209	0	0	0	67,847	0	67,847	0	11/19/2020	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			1,985.000	164,338	82.790	164,338	157,038	2,382	9,244	0	(4,341)	0	(4,341)	0	07/23/2020	
718546-10-4	PHILLIPS 66 ORD			571.000	39,936	69.940	39,936	45,189	0	2,056	0	(23,679)	0	(23,679)	0	09/30/2019	
723484-10-1	PINNACLE WEST ORD			142.000	11,353	79.950	11,353	8,675	0	451	0	(1,417)	0	(1,417)	0	06/24/2019	
723787-10-7	PIONEER NATURAL RESOURCE ORD			213.000	24,259	113.890	24,259	31,165	117	445	0	(7,983)	0	(7,983)	0	09/30/2019	
72703H-10-1	PLANET FITNESS CL A ORD			1,913.000	148,506	77.630	148,506	132,726	0	0	0	12,637	0	12,637	0	12/15/2020	
72919P-20-2	PLUG POWER ORD			1,615.000	54,765	33.910	54,765	37,291	0	0	0	17,473	0	17,473	0	11/17/2020	
73278L-10-5	POOL ORD			50.000	18,625	372.500	18,625	16,401	0	29	0	2,224	0	2,224	0	10/06/2020	
733174-70-0	POPULAR ORD			1,469.000	82,734	56.320	82,734	58,848	588	0	0	23,886	0	23,886	0	10/08/2020	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD			2,862.000	122,408	42.770	122,408	166,917	1,166	3,078	0	(44,509)	0	(44,509)	0	08/25/2020	
74144T-10-8	T ROWE PRICE GROUP ORD			287.000	43,449	151.390	43,449	23,414	0	1,040	0	8,436	0	8,436	0	06/10/2020	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			329.000	16,322	49.610	16,322	14,992	0	737	0	(1,773)	0	(1,773)	0	09/30/2019	
74267C-10-6	PROASSURANCE ORD			1,832.000	32,591	17.790	32,591	40,965	92	392	0	(8,374)	0	(8,374)	0	05/08/2020	
742718-10-9	PROCTER & GAMBLE ORD			3,166.001	440,517	139.140	440,517	226,106	0	9,801	0	45,035	0	45,035	0	10/01/2020	
743315-10-3	PROGRESSIVE ORD			753.000	74,457	98.880	74,457	23,628	0	1,967	0	19,959	0	19,959	0	04/01/2020	
74340W-10-3	PROLOGIS REIT			951.000	94,777	99.660	94,777	49,807	0	2,206	0	9,595	0	9,595	0	03/04/2020	
743606-10-5	PROSPERITY BANCSHARES ORD			2,456.000	170,348	69.360	170,348	141,224	1,203	1,130	0	29,125	0	29,125	0	07/29/2020	
744320-10-2	PRUDENTIAL FINANCIAL ORD			510.000	39,816	78.070	39,816	42,717	0	2,244	0	(7,992)	0	(7,992)	0	06/24/2019	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			639.000	37,254	58.300	37,254	23,296	0	1,252	0	(479)	0	(479)	0	06/24/2019	
74460D-10-9	PUBLIC STORAGE REIT ORD			195.000	45,031	230.930	45,031	34,025	0	1,560	0	3,421	0	3,421	0	03/10/2020	
745867-10-1	PULTEGROUP ORD			356.000	15,351	43.120	15,351	7,803	50	155	0	1,378	0	1,378	0	11/19/2020	
74624M-10-2	PURE STORAGE CL A ORD			2,040.000	46,124	22.610	46,124	43,617	0	0	0	3,852	0	3,852	0	12/21/2020	
74736K-10-1	QORVO ORD			148.000	24,608	166.270	24,608	7,435	0	0	0	7,406	0	7,406	0	09/30/2019	
74736L-10-9	Q2 HOLDINGS ORD			718.000	90,849	126.530	90,849	60,493	0	0	0	30,892	0	30,892	0	08/10/2020	
747525-10-3	QUALCOMM ORD			1,443.000	219,827	152.340	219,827	84,905	0	3,701	0	92,806	0	92,806	0	04/01/2020	
74762E-10-2	QUANTA SERVICES ORD			180.000	12,964	72.020	12,964	5,321	11	36	0	5,636	0	5,636	0	09/30/2019	
74834L-10-0	QUEST DIAGNOSTICS ORD			168.000	20,021	119.170	20,021	10,115	0	371	0	2,080	0	2,080	0	06/24/2019	
74838J-10-1	QUIDEL ORD			535.000	96,113	179.650	96,113	102,809	0	0	0	(6,696)	0	(6,696)	0	12/18/2020	
750469-20-7	RADIUS HEALTH ORD			510.000	9,109	17.860	9,109	11,946	0	0	0	(1,173)	0	(1,173)	0	11/21/2019	
750917-10-6	RAMBUS ORD			6,523.000	113,892	17.460	113,892	93,739	0	0	0	20,153	0	20,153	0	09/11/2020	
751212-10-1	RALPH LAUREN CL A ORD			65.000	6,743	103.740	6,743	9,262	0	89	0	(876)	0	(876)	0	09/30/2019	
753422-10-4	RAPID7 ORD			1,354.000	122,077	90.160	122,077	83,136	0	0	0	37,999	0	37,999	0	12/23/2020	
75382E-10-9	RAPT THERAPEUTICS ORD			817.000	16,136	19.750	16,136	16,652	0	0	0	(516)	0	(516)	0	11/16/2020	
754730-10-9	RAYMOND JAMES ORD			158.000	15,116	95.670	15,116	12,024	0	234	0	981	0	981	0	06/24/2019	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			1,934.990	138,371	71.510	138,371	99,931	0	2,672	0	38,440	0	38,440	0	09/18/2020	
756109-10-4	REALTY INCOME REIT ORD			445.000	27,666	62.170	27,666	23,920	104	1,212	0	(4,500)	0	(4,500)	0	04/01/2020	
75615P-10-3	REATA PHARMACEUTICALS CL A ORD			603.000	74,543	123.620	74,543	86,349	0	0	0	(10,873)	0	(10,873)	0	12/15/2020	
75737F-10-8	REDFIN ORD			1,656.000	113,651	68.630	113,651	58,484	0	0	0	55,167	0	55,167	0	11/24/2020	
758849-10-3	REGENCY CENTERS REIT ORD			213.000	9,711	45.590	9,711	14,062	127	380	0	(3,728)	0	(3,728)	0	06/24/2019	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			136.000	65,703	483.110	65,703	53,060	0	0	0	8,124	0	8,124	0	09/25/2020	
7591EP-10-0	REGIONS FINANCIAL ORD			1,269.000	20,456	16.120	20,456	12,032	197	787	0	(1,320)	0	(1,320)	0	06/24/2019	
759351-60-4	REINSURANCE GROUP OF AMER ORD			729.000	84,491	115.900	84,491	66,230	0	1,691	0	(13,865)	0	(13,865)	0	06/03/2020	
75943R-10-2	RELAY THERAPEUTICS ORD			200.000	8,312	41.560	8,312	4,000	0	0	0	4,312	0	4,312	0	07/16/2020	
759509-10-2	RELIANCE STEEL ORD			484.000	57,959	119.750	57,959	56,519	0	1,299	0	(5)	0	(5)	0	11/21/2019	
76029L-10-0	REPAY HOLDINGS CL A ORD			3,801.000	103,577	27.250	103,577	90,372	0	0	0	13,206	0	13,206	0	10/19/2020	
760759-10-0	REPUBLIC SERVICES ORD			267.000	25,712	96.300	25,712	9,873	113	438	0	1,781	0	1,781	0	06/24/2019	
761152-10-7	RESMED ORD			188.000	39,961	212.560	39,961	15,718	0	290	0	10,836	0	10,836	0	02/28/2020	
76155X-10-0	REVOLUTION MEDICINES ORD			456.000	18,053	39.590	18,053	15,024	0	0	0	3,029	0	3,029	0	11/16/2020	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			6,533.000	320,836	49.110	320,836	304,851	1,405	5,178	0	21,953	0	21,953	0	12/03/2020	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
76243J-10-5	RHYTHM PHARMACEUTICALS ORD			353.000	10,495	29.730	10,495	7,367	0	0	0	2,390	0	2,390	0	11/21/2019	
770323-10-3	ROBERT HALF ORD			145.000	9,060	62.480	9,060	6,045	0	197	0	(97)	0	(97)	0	06/24/2019	
77313F-10-6	ROCKET PHARMACEUTICALS ORD			951.000	52,153	54.840	52,153	15,969	0	0	0	30,483	0	30,483	0	11/18/2020	
773903-10-9	ROCKWELL AUTOMAT ORD			149.000	37,371	250.810	37,371	17,590	0	615	0	7,173	0	7,173	0	09/30/2019	
775133-10-1	ROGERS ORD			721.000	111,964	155.290	111,964	91,155	0	0	0	23,262	0	23,262	0	07/31/2020	
775711-10-4	ROLLINS ORD			262.500	10,256	39.070	10,256	6,799	0	86	0	4,453	0	4,453	0	06/24/2019	
776696-10-6	ROPER TECHNOLOGIES ORD			134.000	57,766	431.090	57,766	22,468	0	273	0	10,197	0	10,197	0	06/10/2020	
778296-10-3	ROSS STORES ORD			460.000	56,493	122.810	56,493	18,608	0	131	0	2,939	0	2,939	0	03/15/2019	
781846-20-9	RUSH ENTERPRISES CL A ORD			2,077.000	86,029	41.420	86,029	56,228	0	485	0	29,801	0	29,801	0	05/29/2020	
78409V-10-4	S&P GLOBAL ORD			306.000	100,591	328.730	100,591	28,797	0	817	0	17,049	0	17,049	0	04/15/2020	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			146.000	41,191	282.130	41,191	22,992	0	272	0	5,907	0	5,907	0	02/28/2020	
78440X-10-1	SL GREEN RLTY REIT ORD			105.000	6,256	59.580	6,256	5,802	210	372	0	3,910	7,301	(3,392)	0	06/24/2019	
78486Q-10-1	SVB FINANCIAL GROUP ORD			65.000	25,209	387.830	25,209	17,129	0	0	0	8,891	0	8,891	0	06/24/2019	
78489X-10-3	SVMK ORD			3,624.000	92,593	25.550	92,593	62,003	0	0	0	27,832	0	27,832	0	11/21/2019	
78667J-10-8	SAGE THERAPEUTICS ORD			662.000	57,270	86.510	57,270	29,657	0	0	0	27,613	0	27,613	0	11/19/2020	
79466L-30-2	SALESFORCE.COM ORD			1,167.000	259,693	222.530	259,693	107,718	0	0	0	68,059	0	68,059	0	09/25/2020	
803607-10-0	SAREPTA THERAPEUTICS ORD			587.000	100,078	170.490	100,078	66,152	0	0	0	21,708	0	21,708	0	11/18/2020	
806407-10-2	HENRY SCHEIN ORD			185.000	12,369	66.860	12,369	10,585	0	0	0	26	0	26	0	06/24/2019	
806857-10-8	SCHLUMBERGER ORD			1,760.000	38,421	21.830	38,421	73,496	220	2,200	0	(32,331)	0	(32,331)	0	09/30/2019	
808513-10-5	CHARLES SCHWAB ORD			1,914.000	101,519	53.040	101,519	59,399	0	1,135	0	15,267	0	15,267	0	10/05/2020	
808541-10-6	SCHWEITZER MAUD ORD			1,825.000	73,383	40.210	73,383	72,134	0	2,689	0	2,563	0	2,563	0	09/09/2020	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD			1,287.000	121,802	94.640	121,802	106,272	0	1,534	0	12,948	0	12,948	0	09/24/2020	
81211K-10-0	SEALED AIR ORD			194.000	8,883	45.790	8,883	6,711	0	124	0	1,156	0	1,156	0	06/24/2019	
816851-10-9	SEMPRA ENERGY ORD			377.000	48,034	127.410	48,034	37,952	394	1,510	0	(8,605)	0	(8,605)	0	06/19/2020	
81762P-10-2	SERVICENOW ORD			249.000	137,057	550.430	137,057	70,224	0	0	0	65,815	0	65,815	0	06/23/2020	
824348-10-6	SHERWIN WILLIAMS ORD			106.000	77,900	734.910	77,900	25,063	0	568	0	16,092	0	16,092	0	01/10/2020	
825690-10-0	SHUTTERSTOCK ORD			343.000	24,593	71.700	24,593	16,636	0	117	0	7,958	0	7,958	0	08/12/2020	
82657L-10-7	SIGILON THERAPEUTICS ORD			638.000	30,643	48.030	30,643	11,484	0	0	0	19,159	0	19,159	0	12/04/2020	
82669G-10-4	SIGNATURE BANK ORD			1,135.000	153,554	135.290	153,554	130,690	0	609	0	22,864	0	22,864	0	12/15/2020	
826919-10-2	SILICON LABORATORIES ORD			189.000	24,067	127.340	24,067	17,789	0	0	0	6,278	0	6,278	0	09/21/2020	
828806-10-9	SIMON PROP GRP REIT ORD			393.000	33,515	85.280	33,515	58,643	511	1,847	0	(25,026)	0	(25,026)	0	06/24/2019	
82900L-10-2	SIMPLY GOOD FOODS ORD			4,852.000	152,159	31.360	152,159	92,931	0	0	0	59,228	0	59,228	0	12/15/2020	
830830-10-5	SKYLINE CHAMPION ORD			6,655.000	205,906	30.940	205,906	208,714	0	0	0	5,474	0	5,474	0	07/31/2020	
83088M-10-2	SKYWORKS SOLUTIONS ORD			215.000	32,869	152.880	32,869	20,754	0	404	0	6,880	0	6,880	0	09/30/2019	
831865-20-9	A O SMITH ORD			174.000	9,539	54.820	9,539	9,609	0	171	0	1,249	0	1,249	0	03/15/2019	
832696-40-5	JM SMUCKER ORD			143.000	16,531	115.600	16,531	14,860	0	509	0	1,640	0	1,640	0	06/24/2019	
833034-10-1	SNAP ON ORD			70.000	11,980	171.140	11,980	7,739	0	313	0	122	0	122	0	03/15/2019	
840441-10-9	SOUTH STATE ORD			2,611.000	188,775	72.300	188,775	185,397	0	1,804	0	3,379	0	3,379	0	11/10/2020	
842587-10-7	SOUTHERN ORD			1,343.000	82,500	61.430	82,500	58,647	0	3,365	0	(2,903)	0	(2,903)	0	11/02/2020	
844741-10-8	SOUTHWEST AIRLINES ORD			772.000	35,983	46.610	35,983	19,395	0	221	0	(2,492)	0	(2,492)	0	09/25/2020	
854502-10-1	STANLEY BLACK AND DECKER ORD			202.000	36,069	178.560	36,069	18,499	0	546	0	2,857	0	2,857	0	07/06/2020	
855244-10-9	STARBUCKS ORD			1,496.000	160,042	106.980	160,042	59,132	0	2,513	0	28,514	0	28,514	0	06/24/2019	
857477-10-3	STATE STREET ORD			445.000	32,387	72.780	32,387	30,340	231	926	0	(2,812)	0	(2,812)	0	09/30/2019	
85914M-10-7	STEPSTONE GROUP CL A ORD			1,440.000	57,312	39.800	57,312	32,380	0	0	0	24,932	0	24,932	0	10/23/2020	
85917A-10-0	STERLING BAN ORD			4,998.000	89,864	17.980	89,864	102,165	0	1,399	0	(15,494)	0	(15,494)	0	11/21/2019	
863667-10-1	STRYKER ORD			416.000	101,937	245.040	101,937	42,452	262	931	0	14,538	0	14,538	0	10/23/2020	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD			1,604.000	72,389	45.130	72,389	59,348	0	0	0	13,041	0	13,041	0	12/01/2020	
87157D-10-9	SYNAPTICS ORD			242.000	23,329	96.400	23,329	17,485	0	0	0	5,844	0	5,844	0	07/20/2020	
871607-10-7	SYNOPSYS ORD			195.000	50,552	259.240	50,552	14,984	0	0	0	23,522	0	23,522	0	04/01/2020	
87161C-50-1	SYNOVUS FINANCIAL ORD			5,282.000	170,978	32.370	170,978	197,617	1,743	6,451	0	(33,537)	0	(33,537)	0	01/24/2020	
87164F-10-5	SYNDAX PHARMACEUTICALS ORD			466.000	10,364	22.240	10,364	5,312	0	0	0	5,051	0	5,051	0	04/30/2020	
87165B-10-3	SYNCHRONY FINANCIAL ORD			689.000	23,915	34.710	23,915	21,118	0	606	0	(896)	0	(896)	0	06/24/2019	
87166B-10-2	SYNEOS HEALTH CL A ORD			1,695.000	115,480	68.130	115,480	99,991	0	0	0	9,332	0	9,332	0	12/21/2020	
871829-10-7	SYSCO ORD			648.000	48,120	74.260	48,120	26,965	0	1,166	0	(7,309)	0	(7,309)	0	09/30/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
872540-10-9	TJX ORD			1,528.000	104,347	68.290	104,347	45,970	0	347	0	11,133	0	11,133	0	06/10/2020	
872590-10-4	T MOBILE US ORD			742.000	100,059	134.850	100,059	67,630	0	0	0	32,979	0	32,979	0	08/04/2020	
87265H-10-9	TRI POINTE GROUP ORD			3,016.000	52,026	17.250	52,026	51,106	0	0	0	920	0	920	0	10/23/2020	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			149.000	30,961	207.790	30,961	16,686	0	0	0	12,292	0	12,292	0	08/18/2020	
875372-20-3	TANDEM DIABETES CARE ORD			733.000	70,133	95.680	70,133	55,957	0	0	0	17,460	0	17,460	0	07/01/2020	
876030-10-7	TAPESTRY ORD			363.000	11,282	31.080	11,282	7,262	0	123	0	6,909	5,417	1,492	0	09/30/2019	
87612E-10-6	TARGET ORD			638.000	112,626	176.530	112,626	38,837	0	1,710	0	30,828	0	30,828	0	11/22/2019	
87808K-10-6	TCR2 THERAPEUTICS ORD			1,567.000	48,467	30.930	48,467	26,740	0	0	0	21,728	0	21,728	0	11/03/2020	
879360-10-5	TELEDYNE TECH ORD			47.000	18,423	391.980	18,423	15,086	0	0	0	3,337	0	3,337	0	06/19/2020	
879369-10-6	TELEFLEX ORD			58.000	23,871	411.570	23,871	15,119	0	79	0	2,038	0	2,038	0	09/30/2019	
880770-10-2	TERADYNE ORD			2,734.000	327,779	119.890	327,779	172,583	0	1,028	0	139,556	0	139,556	0	09/18/2020	
88160R-10-1	TESLA ORD			968.000	683,089	705.670	683,089	672,762	0	0	0	10,326	0	10,326	0	12/18/2020	
882508-10-4	TEXAS INSTRUMENTS ORD			1,170.000	192,032	164.130	192,032	59,784	0	4,342	0	42,067	0	42,067	0	03/04/2020	
882681-10-9	TEXAS ROADHOUSE ORD			1,011.000	79,020	78.160	79,020	76,786	0	0	0	2,234	0	2,234	0	11/30/2020	
883203-10-1	TEXTRON ORD			3,239.000	156,541	48.330	156,541	111,980	59	62	0	41,462	0	41,462	0	12/17/2020	
88322Q-10-8	TG THERAPEUTICS ORD			1,383.000	71,944	52.020	71,944	34,867	0	0	0	37,076	0	37,076	0	12/15/2020	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			506.000	235,685	465.780	235,685	64,680	113	429	0	71,332	0	71,332	0	03/04/2020	
885160-10-1	THOR INDUSTRIES ORD			2,019.000	187,747	92.990	187,747	143,038	828	2,388	0	39,060	0	39,060	0	12/15/2020	
88579Y-10-1	3M ORD			735.000	128,471	174.790	128,471	102,862	0	4,283	0	(924)	0	(924)	0	11/02/2020	
886547-10-8	TIFFANY ORD			136.000	17,877	131.450	17,877	12,434	79	316	0	(299)	0	(299)	0	09/30/2019	
889478-10-3	TOLL BROTHERS ORD			1,180.000	51,295	43.470	51,295	55,328	0	130	0	(4,033)	0	(4,033)	0	10/07/2020	
89055F-10-3	TOPBUILD ORD			1,032.000	189,971	184.080	189,971	113,404	0	0	0	83,592	0	83,592	0	11/21/2019	
892356-10-6	TRACTOR SUPPLY ORD			149.000	20,946	140.580	20,946	9,355	0	224	0	7,024	0	7,024	0	06/24/2019	
893641-10-0	TRANSDIGM GROUP ORD			71.000	43,938	618.850	43,938	21,414	0	2,048	0	4,791	0	4,791	0	10/01/2020	
89417E-10-9	TRAVELERS COMPANIES ORD			328.000	46,041	140.370	46,041	28,613	0	1,105	0	1,122	0	1,122	0	06/24/2019	
896288-10-7	TRINET GROUP ORD			3,444.000	277,586	80.600	277,586	186,780	0	0	0	82,530	0	82,530	0	02/24/2020	
89679E-30-0	TRIUMPH BANCORP ORD			2,890.000	140,310	48.550	140,310	101,813	0	0	0	30,432	0	30,432	0	11/21/2019	
898202-10-6	TRUPANION ORD			2,409.000	288,381	119.710	288,381	83,558	0	0	0	198,222	0	198,222	0	01/03/2020	
89832Q-10-9	TRUIST FINANCIAL ORD			1,727.004	82,775	47.930	82,775	59,785	0	3,096	0	(14,171)	0	(14,171)	0	02/28/2020	
90041T-10-8	TURNING POINT THERAPEUTICS ORD			515.000	62,753	121.850	62,753	32,399	0	0	0	30,354	0	30,354	0	10/27/2020	
90184L-10-2	TWITTER ORD			1,024.000	55,450	54.150	55,450	31,415	0	0	0	22,466	0	22,466	0	08/04/2020	
902104-10-8	II VI ORD			1,458.000	110,750	75.960	110,750	57,623	0	0	0	53,126	0	53,126	0	07/02/2020	
90214J-10-1	2U ORD			3,127.000	125,111	40.010	125,111	107,412	0	0	0	17,699	0	17,699	0	12/30/2020	
902252-10-5	TYLER TECHNOLOGIES ORD			51.000	22,263	436.520	22,263	16,994	0	0	0	5,269	0	5,269	0	06/19/2020	
902494-10-3	TYSON FOODS CL A ORD			372.000	23,972	64.440	23,972	16,186	0	634	0	(9,895)	0	(9,895)	0	06/24/2019	
902653-10-4	UDR REIT ORD			371.000	14,258	38.430	14,258	14,395	0	528	0	(3,068)	0	(3,068)	0	09/30/2019	
902973-30-4	US BANCORP ORD			1,743.000	81,206	46.590	81,206	71,422	732	2,928	0	(22,136)	0	(22,136)	0	06/24/2019	
90384S-30-3	ULTA BEAUTY ORD			74.000	21,250	287.160	21,250	16,736	0	0	0	2,517	0	2,517	0	09/30/2019	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			286.000	39,591	138.430	39,591	24,143	0	0	0	15,448	0	15,448	0	08/13/2020	
904311-10-7	UNDER ARMOUR CL A ORD			4,154.000	71,324	17.170	71,324	54,842	0	0	0	15,880	0	15,880	0	10/21/2020	
904311-20-6	UNDER ARMOUR CL C ORD			5,885.000	87,569	14.880	87,569	91,306	0	0	0	(6,991)	0	(6,991)	0	12/01/2020	
907818-10-8	UNION PACIFIC ORD			859.000	178,861	208.220	178,861	65,365	0	3,358	0	23,562	0	23,562	0	11/22/2019	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			386.000	16,695	43.250	16,695	21,054	0	0	0	(11,440)	0	(11,440)	0	10/23/2020	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			912.000	153,581	168.400	153,581	90,273	0	3,656	0	46,845	0	46,845	0	07/06/2020	
911363-10-9	UNITED RENTAL ORD			91.000	21,104	231.910	21,104	9,599	0	0	0	5,928	0	5,928	0	09/30/2019	
912008-10-9	US FOODS ORD			7,292.000	242,897	33.310	242,897	205,664	0	0	0	37,233	0	37,233	0	12/10/2020	
91324P-10-2	UNITEDHEALTH GRP ORD			1,211.000	424,673	350.680	424,673	126,933	0	5,815	0	68,612	0	68,612	0	09/04/2020	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			102.000	14,025	137.500	14,025	10,855	0	20	0	(608)	0	(608)	0	06/24/2019	
91529Y-10-6	UNUM ORD			264.000	6,056	22.940	6,056	8,901	0	301	0	(1,642)	0	(1,642)	0	06/24/2019	
917047-10-2	URBAN OUTFITTERS ORD			1,100.000	28,160	25.600	28,160	29,565	0	0	0	(1,405)	0	(1,405)	0	11/09/2020	
918204-10-8	VF ORD			412.000	35,189	85.410	35,189	23,540	0	795	0	(5,871)	0	(5,871)	0	06/24/2019	
91879Q-10-9	VAIL RESORTS ORD			509.000	141,991	278.960	141,991	115,832	0	1,508	0	24,819	0	24,819	0	05/18/2020	
91913Y-10-0	VALERO ENERGY ORD			532.000	30,095	56.570	30,095	30,314	0	2,058	0	(19,414)	0	(19,414)	0	06/10/2020	
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD			115.000	20,126	175.010	20,126	8,345	0	0	0	3,795	0	3,795	0	09/30/2019	

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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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92276F-10-0	VENTAS REIT ORD			475.000	23,294	49.040	23,294	26,013	214	1,180	0	(4,133)	0	(4,133)	0	09/30/2019	
92337F-10-7	VERACYTE ORD			1,626.000	79,576	48.940	79,576	48,524	0	0	0	31,052	0	31,052	0	11/16/2020	
92343E-10-2	VERISIGN ORD			130.000	28,132	216.400	28,132	10,307	0	0	0	3,084	0	3,084	0	06/24/2019	
92343V-10-4	VERIZON COMMUNICATIONS ORD			5,281.000	310,259	58.750	310,259	254,682	0	12,926	0	(13,453)	0	(13,453)	0	11/19/2020	
92345Y-10-6	VERISK ANALYTICS ORD			213.000	44,217	207.590	44,217	19,430	0	230	0	12,232	0	12,232	0	02/07/2020	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			335.000	79,174	236.340	79,174	33,299	0	0	0	5,380	0	5,380	0	06/19/2020	
925550-10-5	VIAVI SOLUTIONS ORD			4,707.000	70,487	14.975	70,487	56,714	0	0	0	13,773	0	13,773	0	11/06/2020	
92556H-20-6	VIACOMCBS CL B ORD			742.003	27,647	37.260	27,647	30,092	178	650	0	(2,670)	0	(2,670)	0	10/23/2020	
92556V-10-6	VIATRIS ORD			1,546.980	28,990	18.740	28,990	32,263	0	0	0	(3,273)	0	(3,273)	0	06/19/2020	
925652-10-9	VICI PPTYS ORD			8,684.000	221,442	25.500	221,442	193,842	2,972	9,720	0	4,991	0	4,991	0	06/17/2020	
92763M-10-5	VIPER ENERGY PARTNERS UNT			1,674.000	19,452	11.620	19,452	24,537	0	604	0	(5,085)	0	(5,085)	0	10/23/2020	
92826C-83-9	VISA CL A ORD			2,165.000	473,550	218.730	473,550	93,973	0	2,633	0	66,733	0	66,733	0	08/18/2020	
928881-10-1	VONTIER ORD			176.000	5,878	33.400	5,878	3,417	0	0	0	2,462	0	2,462	0	09/18/2020	
929042-10-9	VORNADO REALTY REIT ORD			200.000	7,468	37.340	7,468	13,183	0	866	0	(5,832)	0	(5,832)	0	06/24/2019	
929089-10-0	VOYA FINANCIAL ORD			1,653.000	97,213	58.810	97,213	70,383	0	992	0	(3,587)	0	(3,587)	0	12/19/2019	
929160-10-9	VULCAN MATERIALS ORD			172.000	25,509	148.310	25,509	12,167	0	231	0	1,061	0	1,061	0	04/01/2020	
92939U-10-6	WEC ENERGY GROUP ORD			407.998	37,548	92.030	37,548	20,090	0	1,026	0	(140)	0	(140)	0	04/15/2020	
929740-10-8	WABTEC ORD			230.000	16,836	73.200	16,836	16,405	0	110	0	(1,058)	0	(1,058)	0	09/30/2019	
931142-10-3	WALMART ORD			1,769.000	255,001	144.150	255,001	136,432	968	3,775	0	44,599	0	44,599	0	07/23/2020	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			909.000	36,251	39.880	36,251	52,475	0	1,682	0	(17,344)	0	(17,344)	0	11/22/2019	
93627C-10-1	WARRIOR MET COAL ORD			3,646.000	77,733	21.320	77,733	66,067	0	610	0	4,657	0	4,657	0	11/12/2020	
94106L-10-9	WASTE MANAGEMENT ORD			504.000	59,437	117.930	59,437	25,362	0	1,099	0	1,858	0	1,858	0	02/07/2020	
941848-10-3	WATERS ORD			84.000	20,783	247.420	20,783	8,862	0	0	0	1,157	0	1,157	0	02/13/2019	
949090-10-4	WELBILT ORD			2,059.000	27,179	13.200	27,179	17,405	0	0	0	9,774	0	9,774	0	11/12/2020	
949746-10-1	WELLS FARGO ORD			5,270.000	159,049	30.180	159,049	183,090	0	5,819	0	(108,853)	0	(108,853)	0	09/18/2020	
95040Q-10-4	WELLTOWER ORD			527.000	34,055	64.620	34,055	32,166	0	1,359	0	(7,758)	0	(7,758)	0	06/23/2020	
955306-10-5	WEST PHARM SVC ORD			93.000	26,348	283.310	26,348	19,625	0	31	0	6,723	0	6,723	0	05/21/2020	
957638-10-9	WESTERN ALLIANCE ORD			5,488.000	329,006	59.950	329,006	245,902	0	4,231	0	64,117	0	64,117	0	11/09/2020	
958102-10-5	WESTERN DIGITAL ORD			379.000	20,993	55.390	20,993	21,684	0	379	0	(3,062)	0	(3,062)	0	09/30/2019	
959802-10-9	WESTERN UNION ORD			535.000	11,738	21.940	11,738	8,348	0	482	0	(2,589)	0	(2,589)	0	06/24/2019	
96145D-10-5	WESTROCK ORD			326.000	14,191	43.530	14,191	16,785	0	347	0	202	0	202	0	02/13/2019	
96208T-10-4	WEX ORD			891.000	181,345	203.530	181,345	176,020	0	0	0	(5,284)	0	(5,284)	0	11/21/2019	
962166-10-4	WEYERHAEUSER REIT			943.000	31,619	33.530	31,619	26,471	0	481	0	3,140	0	3,140	0	09/30/2019	
963320-10-6	WHIRLPOOL ORD			79.000	14,259	180.490	14,259	10,764	0	383	0	2,604	0	2,604	0	09/30/2019	
966387-50-8	WHITING PETROLEUM ORD			674.000	16,850	25.000	16,850	14,773	0	0	0	2,077	0	2,077	0	12/18/2020	
969457-10-0	WILLIAMS ORD			1,542.000	30,917	20.050	30,917	41,725	0	2,467	0	(5,659)	0	(5,659)	0	09/30/2019	
97650W-10-8	WINTRUST FINANCIAL ORD			2,130.000	130,122	61.090	130,122	123,201	0	1,628	0	1,937	0	1,937	0	10/21/2020	
983134-10-7	WYNN RESORTS ORD			122.000	13,765	112.830	13,765	15,798	0	122	0	(3,177)	0	(3,177)	0	09/30/2019	
98389B-10-0	XCEL ENERGY ORD			665.000	44,336	66.670	44,336	23,179	286	1,097	0	1,931	0	1,931	0	09/04/2020	
983919-10-1	XILINX ORD			319.000	45,225	141.770	45,225	15,414	0	482	0	14,036	0	14,036	0	09/30/2019	
98419M-10-0	XYLEM ORD			229.000	23,310	101.790	23,310	9,079	0	238	0	5,267	0	5,267	0	09/30/2019	
98421M-10-6	XEROX HOLDINGS ORD			239.000	5,542	23.190	5,542	7,093	60	239	0	(3,270)	0	(3,270)	0	02/13/2019	
984241-10-9	Y MABS THERAPEUTICS ORD			702.000	34,756	49.510	34,756	28,431	0	0	0	6,325	0	6,325	0	11/24/2020	
98585X-10-4	YETI HOLDINGS ORD			1,303.000	89,216	68.470	89,216	63,261	0	0	0	25,637	0	25,637	0	10/29/2020	
988498-10-1	YUM BRANDS ORD			385.000	41,796	108.560	41,796	20,260	0	724	0	3,015	0	3,015	0	06/24/2019	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			69.000	26,519	384.330	26,519	17,422	0	0	0	8,893	0	8,893	0	12/20/2019	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			267.000	41,142	154.090	41,142	26,865	64	254	0	1,091	0	1,091	0	02/07/2020	
989701-10-7	ZIONS BANCORPORATION ORD			2,828.000	122,848	43.440	122,848	134,500	0	3,846	0	(23,981)	0	(23,981)	0	11/21/2019	
98978V-10-3	ZOETIS CL A ORD			614.000	101,617	165.500	101,617	23,241	0	489	0	20,350	0	20,350	0	03/10/2020	
98980G-10-2	ZSCALER ORD			537.000	107,244	199.710	107,244	38,286	0	0	0	68,751	0	68,751	0	12/23/2020	
98986T-10-8	ZYNGA CL A ORD			12,336.000	121,756	9.870	121,756	97,598	0	0	0	24,355	0	24,355	0	08/14/2020	
G0176J-10-9	ALLEGION ORD		C	116.000	13,500	116.380	13,500	5,750	0	148	0	(947)	0	(947)	0	02/13/2019	
G0250X-10-7	AMCOR ORD		C	2,062.000	24,270	11.770	24,270	22,991	0	954	0	1,918	0	1,918	0	06/24/2019	
G0403H-10-8	AON CL A ORD		C	298.000	62,958	211.270	62,958	26,079	0	530	0	888	0	888	0	06/24/2019	

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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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G0585R-10-6	ASSURED GUARANTY ORD		C	3,784.000	119,158	31.490	119,158	184,106	0	3,027	0	(66,334)	0	(66,334)	0	11/21/2019	
G0684D-10-7	ATHENE HOLDING CL A ORD		C	2,790.000	120,361	43.140	120,361	122,360	0	0	0	(10,853)	0	(10,853)	0	11/21/2019	
G0750C-10-8	AXALTA COATING SYSTEMS ORD			1,527.000	43,596	28.550	43,596	43,631	0	0	0	(2,825)	0	(2,825)	0	11/21/2019	
G1151C-10-1	ACCENTURE CL A ORD		C	808.000	211,058	261.210	211,058	74,987	0	2,624	0	41,145	0	41,145	0	06/23/2020	
G14838-10-9	MIMECAST ORD		C	1,827.000	103,847	56.840	103,847	86,751	0	0	0	17,230	0	17,230	0	12/23/2020	
G29183-10-3	EATON ORD		C	506.000	60,791	120.140	60,791	33,127	0	1,478	0	12,863	0	12,863	0	09/30/2019	
G3075P-10-1	ENSTAR GROUP ORD		C	225.000	46,100	204.890	46,100	45,144	0	0	0	(443)	0	(443)	0	11/21/2019	
G3198U-10-2	ESSENT GROUP ORD		C	1,901.000	82,123	43.200	82,123	56,045	0	912	0	26,078	0	26,078	0	05/29/2020	
G3223R-10-8	EVEREST RE GROUP ORD		C	52.000	12,173	234.090	12,173	13,154	0	322	0	(2,223)	0	(2,223)	0	06/24/2019	
G3323L-10-0	FABRINET ORD		C	596.000	46,244	77.590	46,244	35,817	0	0	0	7,599	0	7,599	0	11/21/2019	
G3922B-10-7	GENPACT ORD		C	3,327.000	137,605	41.360	137,605	107,445	0	1,142	0	(603)	0	(603)	0	11/12/2020	
G47567-10-5	IHS MARKIT ORD		C	478.000	42,939	89.830	42,939	24,363	0	322	0	6,815	0	6,815	0	02/07/2020	
G491BT-10-8	INVESCO ORD			490.000	8,541	17.430	8,541	10,601	0	380	0	(270)	0	(270)	0	06/24/2019	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS ORD		C	1,360.000	66,844	49.150	66,844	49,518	0	2,040	0	10,798	0	10,798	0	11/21/2019	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	916.000	42,676	46.590	42,676	36,730	260	893	0	5,386	0	5,386	0	03/15/2019	
G5494J-10-3	LINDE ORD		C	669.000	176,288	263.510	176,288	96,283	0	2,560	0	33,622	0	33,622	0	11/19/2020	
G5960L-10-3	MEDTRONIC ORD		C	1,716.000	201,012	117.140	201,012	115,477	995	3,582	0	6,860	0	6,860	0	08/04/2020	
G6095L-10-9	APTIV ORD		C	351.000	45,732	130.290	45,732	19,447	0	71	0	12,832	0	12,832	0	07/06/2020	
G6518L-10-8	NIELSEN HOLDINGS ORD			448.000	9,350	20.870	9,350	12,718	0	108	0	255	0	255	0	06/24/2019	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			427.000	10,859	25.430	10,859	12,121	0	0	0	(2,254)	6,013	(8,267)	0	11/19/2020	
G7483N-11-1	REINVENT TECHNOLOGY PARTNERS UNT			3,411.000	41,785	12.250	41,785	34,110	0	0	0	7,675	0	7,675	0	09/17/2020	
G7496G-10-3	RENAISSANCERE ORD		C	300.000	49,746	165.820	49,746	49,800	0	315	0	(54)	0	(54)	0	06/03/2020	
G7945M-10-7	SEAGATE TECHNOLOGY ORD		C	298.000	18,524	62.160	18,524	14,734	200	726	0	793	0	793	0	03/15/2019	
G7S00T-10-4	PENTAIR ORD		C	213.000	11,308	53.090	11,308	9,102	0	162	0	1,538	0	1,538	0	09/30/2019	
G8473T-10-0	STERIS ORD		C	108.000	20,470	189.540	20,470	16,183	0	166	0	4,009	0	4,009	0	12/20/2019	
G85158-10-6	STONECO CL A ORD		C	890.000	74,689	83.920	74,689	68,116	0	0	0	6,573	0	6,573	0	12/22/2020	
G87110-10-5	TECHNIPFMC ORD		C	535.000	5,029	9.400	5,029	6,707	0	70	0	4,485	10,926	(6,441)	0	09/30/2019	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	306.000	44,419	145.160	44,419	14,188	0	649	0	30,231	0	30,231	0	09/30/2019	
G9078F-10-7	TRITON INTERNATIONAL ORD		C	7,231.000	350,776	48.510	350,776	262,349	0	12,562	0	75,147	0	75,147	0	10/23/2020	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	163.000	34,341	210.680	34,341	21,384	116	412	0	1,425	0	1,425	0	06/24/2019	
G97822-10-3	PERRIGO ORD		C	170.000	7,602	44.720	7,602	9,957	0	153	0	(1,180)	0	(1,180)	0	09/30/2019	
H1467J-10-4	CHUBB ORD		C	574.000	88,350	153.920	88,350	60,495	456	1,749	0	(836)	0	(836)	0	03/10/2020	
H2906T-10-9	GARMIN ORD		C	196.000	23,453	119.660	23,453	11,702	0	549	0	4,226	0	4,226	0	11/02/2020	
H84989-10-4	TE CONNECTIVITY ORD		C	433.000	52,423	121.070	52,423	25,505	0	811	0	11,027	0	11,027	0	06/10/2020	
L0223L-10-1	ARDAGH GROUP CL A ORD		C	2,269.000	39,049	17.210	39,049	43,048	0	1,138	0	(5,378)	0	(5,378)	0	11/21/2019	
M47364-10-0	GAMIDA CELL ORD		C	2,707.000	22,712	8.390	22,712	23,247	0	0	0	(536)	0	(536)	0	12/17/2020	
M96088-10-5	UROGEN PHARMA ORD		C	385.000	6,938	18.020	6,938	9,160	0	0	0	(2,223)	0	(2,223)	0	04/27/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			323.000	29,606	91.660	29,606	25,883	0	1,357	0	(911)	0	(911)	0	03/15/2019	
N71542-10-9	PROQR THERAPEUTICS ORD		C	5,378.000	22,588	4.200	22,588	34,813	0	0	0	(17,697)	0	(17,697)	0	12/17/2020	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			236.000	17,627	74.690	17,627	20,892	0	335	0	(12,641)	0	(12,641)	0	11/19/2020	
Y2573F-10-2	FLEX ORD		C	5,693.000	102,360	17.980	102,360	64,153	0	0	0	31,855	0	31,855	0	05/27/2020	
Y62132-10-8	NAVIGATOR HOLDINGS ORD		C	660.000	7,227	10.950	7,227	8,286	0	0	0	(1,660)	0	(1,660)	0	01/10/2020	
Y95308-10-5	WAVE LIFE SCIENCES ORD		C	251.000	1,975	7.870	1,975	7,676	0	0	0	(36)	0	(36)	0	11/26/2019	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					69,277,648	XXX	69,277,648	42,990,786	53,443	805,456	0	11,460,694	313,355	11,147,339	0	XXX	XXX
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.			1.000	2,318,856	2,318,856.000	2,318,856	5,376,150	0	0	0	(3,108,167)	0	(3,108,167)	0	12/01/2018	
62080@-10-1	MOUNT CARMEL HEALTH PLAN OF NEW YORK, INC.			1.000	22,075,598	22,075,598.000	22,075,598	21,800,794	0	0	0	274,803	0	274,803	0	03/02/2020	
9299999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					24,394,454	XXX	24,394,454	27,176,944	0	0	0	(2,833,364)	0	(2,833,364)	0	XXX	XXX
056823-33-9	BAIL GIFF D EAFE AC K			234,648.094	3,897,505	16.610	3,897,505	2,974,648	0	39,249	0	812,831	0	812,831	0	12/29/2020	
09658L-51-3	BMO:PYRFORD ITL STK I			221,356.587	3,096,779	13.990	3,096,779	3,043,394	0	66,007	0	44,366	0	44,366	0	12/09/2020	
464287-65-5	ISHARES:RUSS 2000 ETF			359.000	70,386	196.060	70,386	61,880	0	213	0	8,505	0	8,505	0	11/24/2020	1.A
9499999. Subtotal - Mutual Funds					7,064,669	XXX	7,064,669	6,079,922	0	105,469	0	865,702	0	865,702	0	XXX	XXX
9799999 - Total Common Stocks					100,736,771	XXX	100,736,771	76,247,653	53,443	910,925	0	9,493,032	313,355	9,179,677	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 70,386	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
2A $ 0	2B $ 0	2C $ 0				
3A $ 0	3B $ 0	3C $ 0				
4A $ 0	4B $ 0	4C $ 0				
5A $ 0	5B $ 0	5C $ 0				
6 $ 0						

SCHEDULE 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
912828-H8-6	UNITED STATES TREASURY		06/18/2020	Merrill Lynch		510,508	500,000	2,885
912828-S2-7	UNITED STATES TREASURY		06/18/2020	HSBC (GLBL MRKT)		1,009,648	1,000,000	5,285
912828-T2-6	UNITED STATES TREASURY		12/22/2020	Various		4,924,725	4,760,000	14,370
0599999. Subtotal - Bonds - U.S. Governments						6,444,881	6,260,000	22,539
3140F0-JX-3	FN BC4777 - RMBS		01/09/2020	PERSHING LLC		1,296,273	1,277,608	799
31418D-HD-7	FN MA3827 - RMBS		01/09/2020	TD Securities LLC		1,382,928	1,367,226	855
3199999. Subtotal - Bonds - U.S. Special Revenues						2,679,201	2,644,834	1,653
001055-AM-4	AFLAC INC		09/23/2020	WELLS FARGO BANK, N.A./SIG		673,164	600,000	7,854
00206R-GQ-9	AT&T INC		07/30/2020	PERSHING LLC		1,018,088	850,000	17,057
00287Y-AQ-2	ABBVIE INC		09/23/2020	GOLDMAN SACHS		388,924	350,000	4,585
00507V-AP-4	ACTIVISION BLIZZARD INC		09/23/2020	J.P. MORGAN/CHASE		490,740	500,000	844
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC		04/27/2020	MERRILL LYNCH PIERCE		624,150	625,000	0
02079K-AD-9	ALPHABET INC		08/03/2020	GOLDMAN SACHS		398,904	400,000	0
023135-BS-4	AMAZON.COM INC		09/23/2020	BANK OF AMERICA CORPOR		1,048,575	1,025,000	4,783
03027X-BA-7	AMERICAN TOWER CORP		01/07/2020	J.P. MORGAN SECURITIES INC.		647,140	650,000	0
031162-CU-2	AMGEN INC		02/18/2020	BARCLAYS CAPITAL		1,199,580	1,200,000	0
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		09/23/2020	GOLDMAN		453,696	400,000	2,859
038222-AN-5	APPLIED MATERIALS INC		05/26/2020	MERRILL LYNCH PIERCE		647,511	650,000	0
053332-BA-9	AUTOZONE INC		08/04/2020	J.P. MORGAN CHASE BANK		299,088	300,000	0
110122-DP-0	BRISTOL-MYERS SQUIBB CO		11/09/2020	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		399,760	400,000	0
12596T-AA-9	CNH 19B A1 - ABS		01/01/2020	CITIGROUP GLOBAL MARKETS INC.		193,943	193,943	0
126650-CL-2	CVS HEALTH CORP		09/23/2020	MORGAN STANLEY AND CO INC		1,019,385	900,000	6,297
14043M-AC-5	COPAR 201 A3 - ABS		02/11/2020	RBC CAPITAL MARKETS		999,787	1,000,000	0
166764-BY-5	CHEVRON CORP		05/07/2020	J P MORGAN SECURITIES		840,000	840,000	0
191216-DE-7	COCA-COLA CO		09/14/2020	J.P. Morgan Securities LLC		399,924	400,000	0
22822V-AR-2	CROWN CASTLE INTERNATIONAL CORP		03/31/2020	Morgan Stanley		198,358	200,000	0
23338V-AK-2	DTE ELECTRIC CO		02/11/2020	JPMORGAN SECURITIES INC, NEW YORK		599,304	600,000	0
29278N-AQ-6	ENERGY TRANSFER OPERATING LP		01/07/2020	DEUTSCHE BANK SECURITIES, INC.		199,686	200,000	0
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC		01/06/2020	CITIGROUP GLOBAL MARKETS INC.		569,550	570,000	0
31677Q-BR-9	FIFTH THIRD BANK NA (OHIO)		01/28/2020	MORGAN STANLEY AND CO INC		249,823	250,000	0
35137L-AM-7	FOX CORP		03/31/2020	CITIGROUP GLOBAL MARKETS INC.		169,735	170,000	0
36260K-AA-2	GMCAR 2020-4 A1 - ABS		10/06/2020	CHASE SECURITIES INC		1,750,000	1,750,000	0
36260K-AD-6	GMCAR 2020-4 A4 - ABS		10/06/2020	J.P. MORGAN CHASE BANK		1,849,501	1,850,000	0
373334-KL-4	GEORGIA POWER CO		01/08/2020	BARCLAYS CAPITAL INC		394,064	400,000	3,533
437076-BY-7	HOME DEPOT INC		01/06/2020	Merrill Lynch		625,668	600,000	1,377
43813K-AA-0	HAROT 2020-3 A1 - ABS		09/22/2020	Barclays Bank		1,000,000	1,000,000	0
43813R-AC-1	HAROT 2020-1 A3 - ABS		12/09/2020	Various		1,556,165	1,550,000	268
438516-CB-0	HONEYWELL INTERNATIONAL INC		06/18/2020	JANE STREET		513,200	500,000	638
446150-AS-3	HUNTINGTON BANCSHARES INC		01/28/2020	MORGAN STANLEY & CO LLC		248,993	250,000	0
44891A-BP-1	HYUNDAI CAPITAL AMERICA		09/15/2020	BNP PARIBAS		549,852	550,000	0
44891R-AC-4	HART 2020-C A3 - ABS		10/20/2020	SMBC NIKKO SECURITIES		299,931	300,000	0
49456B-AR-2	KINDER MORGAN INC		07/27/2020	J.P. MORGAN SECURITIES INC.		198,120	200,000	0
548661-DY-0	LOWE'S COMPANIES INC		10/07/2020	WELLS FARGO BANK N.A		597,702	600,000	0
58769V-AA-8	MBART 2020-1 A1 - ABS		06/16/2020	CHASE SECURITIES INC		900,000	900,000	0
617446-8V-4	MORGAN STANLEY		12/07/2020	Morgan Stanley		1,000,000	1,000,000	0
67066G-AF-1	NVIDIA CORP		07/15/2020	GOLDMAN, SACHS & CO.		709,025	625,000	5,294
74340X-BM-2	PROLOGIS LP		02/03/2020	WELLS FARGO BANK N.A		918,812	925,000	0
776743-AL-0	ROPER TECHNOLOGIES INC		08/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		648,954	650,000	0
84861T-AE-8	SPIRIT REALTY LP		07/20/2020	BARCLAYS CAPITAL INC		903,960	900,000	560
87612E-BL-9	TARGET CORP		06/18/2020	U.S. Bank		1,387,893	1,300,000	6,663
89236X-AA-4	TAOT 2020-D A1 - ABS		10/06/2020	CHASE SECURITIES INC		1,300,000	1,300,000	0
89236X-AD-8	TAOT 2020-D A4 - ABS		10/09/2020	Various		875,108	875,000	5
89237V-AE-9	TAOT 2020-C A1 - ABS		07/21/2020	SMBC NIKKO SECURITIES AMERICA, INC.		1,125,000	1,125,000	0
91324P-DX-7	UNITEDHEALTH GROUP INC		07/27/2020	CitiGroup		799,268	750,000	2,958
92343V-CR-3	VERIZON COMMUNICATIONS INC		06/18/2020	JANE STREET EXECUTION SERVICES LLC		831,008	750,000	3,719
92343V-EU-4	VERIZON COMMUNICATIONS INC		07/27/2020	GOLDMAN		244,264	200,000	1,249
92343V-FE-9	VERIZON COMMUNICATIONS INC		07/30/2020	Merrill Lynch		575,095	500,000	5,819
931142-EL-3	WALMART INC		06/18/2020	JP MORGAN SECURITIES INC.		542,500	500,000	6,492
961214-EM-1	WESTPAC BANKING CORP	C	01/23/2020	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		675,000	675,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						36,747,893	35,798,943	82,853
8399997. Total - Bonds - Part 3						45,871,975	44,703,777	107,045
8399998. Total - Bonds - Part 5						1,600,000	1,600,485	0
8399999. Total - Bonds						47,471,975	46,304,262	107,045

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
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
000380-20-4	ABCAM ADR	C	12/29/2020	Morgan Stanley	3,200.000	61,967		0
001055-10-2	AFLAC ORD		04/15/2020	MERRILL LYNCH & CO	26.000	941		0
00166B-10-5	ALX ONCOLOGY HOLDINGS ORD		12/10/2020	Various	1,246.000	41,822		0
00206R-10-2	AT&T ORD		03/10/2020	Northern Trust	88.000	3,279		0
002824-10-0	ABBOTT LABORATORIES ORD		06/23/2020	Various	47.000	4,002		0
00287Y-10-9	ABBVIE ORD		07/06/2020	Various	398.320	33,788		0
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD		01/08/2020	LIQUIDNET, INC.	468.000	15,610		0
00434H-10-8	ACCELERON PHARMA ORD		10/26/2020	Various	205.000	21,989		0
00437E-10-2	ACCOLADE ORD		10/22/2020	GOLDMAN	1,949.000	58,124		0
00507V-10-9	ACTIVISION BLIZZARD ORD		02/07/2020	Northern Trust	29.000	1,779		0
00724F-10-1	ADOBE ORD		07/23/2020	Various	8.000	3,123		0
00773U-10-8	ADVERUM BIOTECHNOLOGIES ORD		11/23/2020	Various	2,390.000	38,503		0
007903-10-7	ADVANCED MICRO DEVICES ORD		02/28/2020	Northern Trust	76.000	3,227		0
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD		08/28/2020	Various	1,582.000	54,566		0
00847X-10-4	AGIOS PHARMACEUTICALS ORD		08/05/2020	Various	440.000	19,739		0
008492-10-0	AGREE REALTY REIT ORD		02/28/2020	BERNSTEIN (SANFORD C) & CO.	110.000	7,901		0
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		03/10/2020	Northern Trust	6.000	1,269		0
00973Y-10-8	AKERO THERAPEUTICS ORD		08/17/2020	Various	1,081.000	37,689		0
013872-10-6	ALCOA ORD		02/04/2020	Various	821.000	12,221		0
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		02/07/2020	JP MORGAN	18.000	3,028		0
01626L-10-5	ALIGOS THERAPEUTICS ORD		10/16/2020	Bear Stearns	400.000	6,000		0
01671P-10-0	ALLAKOS ORD		10/13/2020	Various	305.000	26,567		0
017175-10-0	ALLEGHANY ORD		09/21/2020	Various	267.000	142,163		0
01741R-10-2	ALLEGHENY TECHNOLOGIES ORD		12/14/2020	SCOTIA MCLEOD INC	992.000	16,350		0
018802-10-8	ALLIANT ENERGY ORD		07/23/2020	WILLIAMS CAPITAL GROUP	36.000	1,904		0
02079K-10-7	ALPHABET CL C ORD		10/01/2020	Various	8.000	11,401		0
02079K-30-5	ALPHABET CL A ORD		11/02/2020	Various	8.000	11,521		0
02208R-10-6	ALTRA INDUSTRIAL MOTION ORD		07/27/2020	Keybank	426.000	14,460		0
02209S-10-3	ALTRIA GROUP ORD		06/10/2020	CABRERA CAPITAL MARKETS	23.000	974		0
023135-10-6	AMAZON COM ORD		10/01/2020	Various	22.000	59,173		0
023436-10-8	AMEDISYS ORD		04/01/2020	INSTINET	322.000	57,071		0
02376R-10-2	AMERICAN AIRLINES GROUP ORD		07/06/2020	LOOP CAPITAL MARKETS LLC	165.000	2,116		0
025537-10-1	AMERICAN ELECTRIC POWER ORD		03/10/2020	Northern Trust	13.000	1,271		0
02553E-10-6	AMERICAN EAGLE OUTFITTERS ORD		12/01/2020	Various	5,529.000	94,342		0
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD		09/18/2020	Various	5,497.000	154,146		0
03027X-10-0	AMERICAN TOWER REIT		06/23/2020	GOLDMAN SACHS	9.000	2,402		0
030420-10-3	AMERICAN WATER WORKS ORD		11/02/2020	UBS AG	9.000	1,368		0
030506-10-9	AMERICAN WOODMARK ORD		10/07/2020	Various	705.000	57,283		0
03064D-10-8	AMERICOLD REALTY ORD		10/14/2020	Various	1,004.000	33,802		0
03152W-10-9	AMICUS THERAPEUTICS ORD		11/24/2020	Various	2,448.000	41,398		0
032095-10-1	AMPHENOL CL A ORD		11/02/2020	UBS AG	14.000	1,600		0
032654-10-5	ANALOG DEVICES ORD		08/18/2020	KCG AMERICAS LLC	12.000	1,416		0
03662Q-10-5	ANSYS ORD		01/10/2020	Northern Trust	7.000	1,838		0
03748R-74-7	APARTMENT INVST MGT CL A REIT ORD		12/01/2020	Various	188.863	8,518		0
03753U-10-6	APELLIS PHARMACEUTICALS ORD		12/04/2020	Various	1,281.000	46,557		0
037833-10-0	APPLE ORD		11/02/2020	Various	133.000	29,173		0
03836J-10-2	APREA THERAPEUTICS ORD		12/07/2020	BAYPOINT TRADING LLC	377.000	10,937		0
03990B-10-1	ARES MANAGEMENT CL A ORD		12/31/2020	Various	1,201.000	46,428		0
040047-60-7	ARENA PHARMACEUTICALS ORD		11/18/2020	Various	505.000	29,745		0
04316A-10-8	ARTISAN PARTNERS ASSET MGMT CL A ORD		06/19/2020	JEFFERIES & COMPANY, INC.	859.000	27,750		0
04335A-10-5	ARVINAS ORD		12/16/2020	GOLDMAN	200.000	14,000		0
04342Y-10-4	ASANA CL A ORD		12/23/2020	Various	1,943.000	50,957		0
04351P-10-1	ASCENDIS PHARMA ADR REP ORD	C	11/24/2020	Various	245.000	35,985		0
045327-10-3	ASPEN TECHNOLOGY ORD		12/23/2020	Various	273.000	33,353		0
04683R-10-6	ATEA PHARMACEUTICALS ORD		10/30/2020	Bear Stearns	299.000	7,176		0
04965G-10-9	ATRECA CL A ORD		07/16/2020	COWEN AND COMPANY, LLC	861.000	13,776		0
052769-10-6	AUTODESK ORD		02/07/2020	CITIGROUP GLOBAL MARKETS INC.	8.000	1,645		0
053015-10-3	AUTOMATIC DATA PROCESSING ORD		01/10/2020	MORGAN STANLEY	10.000	1,720		0
053332-10-2	AUTOZONE ORD		06/10/2020	CABRERA CAPITAL MARKETS	1.000	1,152		0
05338G-10-6	AVALARA ORD		12/23/2020	Various	802.000	81,366		0
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		03/04/2020	MORGAN STANLEY	7.000	1,508		0

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05370A-10-8	AVIDITY BIOSCIENCES ORD		06/12/2020	COWEN AND COMPANY, LLC	1,200.000	21,600		0
054540-20-8	AXCELIS TECHNOLOGIES ORD		03/03/2020	Various	2,128.000	52,963		0
05455M-10-0	AVROBIO ORD		11/20/2020	Various	1,141.000	24,256		0
05591B-10-9	BMC HOLDINGS ORD		09/30/2020	STIFEL NICOLAUS & CO.	979.000	41,933		0
05605H-10-0	BWX TECHNOLOGIES ORD		09/03/2020	Various	941.000	55,086		0
060505-10-4	BANK OF AMERICA ORD		04/15/2020	Various	98.000	2,849		0
06652V-20-8	BANNER ORD		11/11/2020	Various	849.000	37,648		0
071813-10-9	BAXTER INTERNATIONAL ORD		01/10/2020	MORGAN STANLEY	21.000	1,827		0
07373V-10-5	BEAM THERAPEUTICS ORD		11/19/2020	GOLDMAN	485.000	19,229		0
075887-10-9	BECTON DICKINSON ORD		06/10/2020	Various	35.000	8,368		0
08265T-20-8	BENTLEY SYSTEMS, INCORPORATED		12/23/2020	Various	758.000	25,013		0
084670-70-2	BERKSHIRE HATHWAY CL B ORD		09/18/2020	Various	70.000	14,819		0
090572-20-7	BIO RAD LABORATORIES CL A ORD		06/19/2020	MORGAN STANLEY	28.000	12,655		0
09073M-10-4	BIO TECHNE ORD		11/19/2020	Various	311.000	84,441		0
09077B-10-4	BIOATLA ORD		12/23/2020	Various	733.000	19,180		0
09203E-10-5	BLACK DIAMOND THERAPEUTICS ORD		04/21/2020	Various	732.000	14,379		0
09247X-10-1	BLACKROCK ORD		06/19/2020	Various	49.000	24,567		0
094235-10-8	BLOOMIN' BRANDS ORD		12/07/2020	Various	7,800.000	136,621		0
09627Y-10-9	BLUEPRINT MEDICINES ORD		11/02/2020	First Boston Corp	97.000	9,874		0
097023-10-5	BOEING ORD		07/06/2020	Various	13.000	2,881		0
099724-10-6	BORGWARNER ORD		10/06/2020	Northern Trust	50.000	1,997		0
100557-10-7	BOSTON BEER CL A ORD		07/23/2020	Various	191.000	77,981		0
101137-10-7	BOSTON SCIENTIFIC ORD		06/19/2020	Various	90.000	3,649		0
110122-10-8	BRISTOL MYERS SQUIBB ORD		03/04/2020	Northern Trust	25.000	1,515		0
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD		11/09/2020	Various	10,820.000	130,351		0
11135F-10-1	BROADCOM ORD		10/23/2020	Various	18.000	5,893		0
12008R-10-7	BUILDERS FIRSTSOURCE ORD		12/14/2020	Various	2,749.000	95,948		0
12468P-10-4	C3 AI CL A ORD		12/09/2020	BEAR STEARNS & CO	100.000	4,200		0
12572Q-10-5	CME GROUP CL A ORD		04/01/2020	MORGAN STANLEY	5.000	822		0
126650-10-0	CVS HEALTH ORD		08/18/2020	Various	39.000	2,420		0
127097-10-3	CABOT OIL & GAS ORD		12/18/2020	Various	1,729.000	26,775		0
127190-30-4	CACI INTERNATIONAL CL A ORD		10/05/2020	Various	410.000	103,698		0
127203-10-7	CACTUS CL A ORD		12/15/2020	SCOTIA MCLEOD INC	232.000	6,504		0
127387-10-8	CADENCE DESIGN SYSTEMS ORD		04/01/2020	MORGAN STANLEY	14.000	888		0
13089P-10-1	CALITHERA BIOSCIENCES ORD		08/03/2020	LIQUIDNET, INC.	4,232.000	20,631		0
133131-10-2	CAMDEN PROPERTY REIT ORD		11/20/2020	Various	498.000	50,460		0
134429-10-9	CAMPBELL SOUP ORD		10/01/2020	JP MORGAN	56.000	2,705		0
14161W-10-5	CARDLYTICS ORD		10/23/2020	Morgan Stanley	87.000	7,215		0
141788-10-9	CARGURUS CL A ORD		12/11/2020	Various	2,074.000	49,957		0
143658-30-0	CARNIVAL ORD		12/18/2020	Various	445.000	8,412		0
14448C-10-4	CARRIER GLOBAL ORD		04/03/2020	Various	1,038.000	16,729		0
148806-10-2	CATALENT ORD		09/18/2020	MERRILL LYNCH & CO	216.000	18,332		0
149568-10-7	CAVCO INDUSTRIES ORD		11/30/2020	Various	783.000	131,057		0
15135B-10-1	CENTENE ORD		04/01/2020	MORGAN STANLEY	231.320	8,777		0
15189T-10-7	CENTERPOINT ENERGY ORD		08/06/2020	Various	10,357.000	194,347		0
156504-30-0	CENTURY COMMUNITIES ORD		10/28/2020	Various	5,701.000	159,074		0
15872M-10-4	CHAMPIONX ORD WI		06/29/2020	Various	828.000	8,164		0
163092-10-9	CHEGG ORD		10/23/2020	Various	1,818.000	89,238		0
16383L-10-6	CHEMOCENTRYX ORD		08/06/2020	Various	660.000	35,903		0
166764-10-0	CHEVRON ORD		10/05/2020	Various	88.056	17,455		0
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		09/18/2020	MERRILL LYNCH & CO	3.000	3,646		0
171779-30-9	CIENA ORD		12/10/2020	ALLEN & CO	718.000	32,789		0
171798-10-1	CIMAREX ENERGY ORD		10/21/2020	Various	1,362.000	27,801		0
17243V-10-2	CINEMARK HOLDINGS ORD		11/10/2020	Various	1,038.000	16,901		0
17275R-10-2	CISCO SYSTEMS ORD		06/19/2020	Various	75.000	3,511		0
172908-10-5	CINTAS ORD		11/02/2020	Various	10.000	3,071		0
172967-42-4	CITIGROUP ORD		02/28/2020	Northern Trust	22.000	1,356		0
184496-10-7	CLEAN HARBORS ORD		12/02/2020	Various	2,373.000	145,106		0
185899-10-1	CLEVELAND CLIFFS ORD		12/15/2020	Keybank	3,015.000	39,861		0
191216-10-0	COCA-COLA ORD		06/19/2020	Various	66.000	3,221		0
192422-10-3	COGNEX ORD		03/06/2020	INVESTMENT TECHNOLOGY GROUP, I	228.000	10,136		0
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		03/10/2020	Northern Trust	24.000	1,336		0
20030N-10-1	COMCAST CL A ORD		11/02/2020	Various	144.000	5,813		0
20605P-10-1	CONCHO RESOURCES ORD		12/18/2020	Various	364.000	20,406		0
21036P-10-8	CONSTELLATION BRANDS CL A ORD		04/15/2020	UBS AG	6.000	983		0

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210373-10-6	CONSTELLATION PHARMACEUTICALS ORD		11/19/2020	Various	400.000	12,481		0
217204-10-6	COPART ORD		06/10/2020	CABRERA CAPITAL MARKETS	11.000	986		0
22160K-10-5	COSTCO WHOLESALE ORD		08/18/2020	Various	12.000	3,765		0
22304C-10-0	COVETRUS ORD		06/04/2020	Various	3,126.000	56,164		0
22663K-10-7	CRINETICS PHARMACEUTICALS ORD		11/18/2020	Various	1,394.000	18,966		0
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		11/02/2020	Various	21.000	3,230		0
231561-10-1	CURTISS WRIGHT ORD		08/04/2020	Various	351.000	32,111		0
23282W-60-5	CYTOKINETICS ORD		04/28/2020	JEFFERIES & COMPANY, INC.	1,936.000	31,058		0
235851-10-2	DANAHER ORD		06/23/2020	Various	23.000	3,623		0
237194-10-5	DARDEN RESTAURANTS ORD		05/01/2020	PIPER JAFFRAY	19.000	1,350		0
24344T-10-1	DECIPHERA PHARMACEUTICALS ORD		11/25/2020	Morgan Stanley	474.000	29,419		0
243537-10-7	DECKERS OUTDOOR ORD		09/21/2020	Various	152.000	22,849		0
247361-70-2	DELTA AIR LINES ORD		09/25/2020	WILLIAMS CAPITAL GROUP	102.000	2,936		0
252131-10-7	DEXCOM ORD		10/01/2020	Various	125.000	52,534		0
25278X-10-9	DIAMONDBACK ENERGY ORD		11/09/2020	Various	1,059.000	27,320		0
253031-10-8	DICERNA PHARMACEUTICALS ORD		09/11/2020	Various	732.000	14,779		0
253868-10-3	DIGITAL REALTY REIT ORD		03/11/2020	JP MORGAN	80.000	10,960		0
254687-10-6	WALT DISNEY ORD		11/19/2020	Various	55.000	6,904		0
256746-10-8	DOLLAR TREE ORD		06/10/2020	CABRERA CAPITAL MARKETS	10.000	928		0
25746U-10-9	DOMINION ENERGY ORD		06/19/2020	MORGAN STANLEY	40.000	3,334		0
25754A-20-1	DOMINOS PIZZA ORD		05/11/2020	Northern Trust	50.000	18,875		0
25960P-10-9	DOUGLAS EMMETT REIT ORD		03/13/2020	Various	1,400.000	45,259		0
260557-10-3	DOW ORD		02/07/2020	CITIGROUP GLOBAL MARKETS INC.	31.000	1,503		0
26441C-20-4	DUKE ENERGY ORD		11/02/2020	Various	30.000	2,826		0
26614N-10-2	DUPONT DE NEMOURS ORD		05/01/2020	PIPER JAFFRAY	23.000	1,066		0
267475-10-1	DYCOM INDUSTRIES ORD		05/20/2020	Various	1,712.000	48,072		0
26884L-10-9	EQT ORD		07/30/2020	Various	1,613.000	12,014		0
278865-10-0	ECOLAB ORD		07/23/2020	Various	23.000	4,829		0
281020-10-7	EDISON INTERNATIONAL ORD		06/19/2020	MORGAN STANLEY	31.000	1,726		0
28176E-10-8	EDWARDS LIFESCIENCES ORD		02/28/2020	Northern Trust	6.000	1,215		0
282559-10-3	89BIO ORD		09/17/2020	Various	883.000	25,200		0
282914-10-0	8X8 ORD		10/29/2020	Various	1,598.000	30,537		0
285512-10-9	ELECTRONIC ARTS ORD		04/01/2020	JP MORGAN	9.000	885		0
29261A-10-0	ENCOMPASS HEALTH ORD		11/18/2020	Morgan Stanley	159.000	12,241		0
29355A-10-7	ENPHASE ENERGY ORD		11/11/2020	First Boston Corp	311.000	37,091		0
29444U-70-0	EQUINIX REIT ORD		06/10/2020	Various	7.000	4,568		0
29786A-10-6	ETSY ORD		09/18/2020	Various	1,579.000	86,245		0
29977A-10-5	EVERCORE CL A ORD		12/22/2020	Various	933.000	85,600		0
30040W-10-8	EVERSOURCE ENERGY ORD		06/19/2020	MORGAN STANLEY	25.000	2,072		0
30161N-10-1	EXELON ORD		09/04/2020	GOLDMAN SACHS	47.000	1,764		0
30231G-10-2	EXXON MOBIL ORD		07/06/2020	Various	88.000	4,384		0
30303M-10-2	FACEBOOK CL A ORD		08/04/2020	Various	50.000	11,036		0
311900-10-4	FASTENAL ORD		05/01/2020	PIPER JAFFRAY	27.000	962		0
31428X-10-6	FEDEX ORD		03/25/2020	MERRILL LYNCH & CO	10.000	1,205		0
315616-10-2	F5 NETWORKS ORD		11/09/2020	CITATION GROUP	308.000	41,924		0
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		07/06/2020	Various	18.000	2,342		0
320517-10-5	FIRST HORIZON ORD		11/25/2020	Warburg Dillon Reed	5,510.000	71,359		0
33616C-10-0	FIRST REPUBLIC BANK ORD		11/19/2020	MERRILL LYNCH & CO	11.000	1,455		0
336433-10-7	FIRST SOLAR ORD		03/16/2020	Various	1,659.000	63,637		0
33829M-10-1	FIVE BELOW ORD		09/14/2020	Various	1,677.000	190,312		0
33830X-10-4	FIVE PRIME THERAPEUTICS ORD		11/13/2020	Various	632.000	12,952		0
33833Q-10-6	FIVE POINT HOLDINGS CL A ORD		12/23/2020	Various	2,920.000	15,613		0
345370-86-0	FORD MOTOR ORD		11/19/2020	MERRILL LYNCH & CO	170.000	1,500		0
34633R-10-4	FORMA THERAPEUTICS HLDG ORD		06/19/2020	JEFFERIES & COMPANY, INC.	800.000	16,000		0
34959J-10-8	FORTIVE ORD		10/09/2020	Various	440.000	17,438		0
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		12/30/2020	Various	2,010.000	131,164		0
35086T-10-9	FOUR CORNERS PROPERTY ORD		11/10/2020	Various	4,638.000	124,275		0
35104E-10-0	4D MOLECULAR THERAPEUTICS ORD		12/11/2020	GOLDMAN	200.000	4,600		0
363576-10-9	ARTHUR J GALLAGHER ORD		08/04/2020	UBS AG	14.000	1,484		0
369550-10-8	GENERAL DYNAMICS ORD		03/04/2020	MORGAN STANLEY	9.000	1,473		0
369604-10-3	GENERAL ELECTRIC ORD		08/18/2020	KCG AMERICAS LLC	224.000	1,458		0
370334-10-4	GENERAL MILLS ORD		02/07/2020	INSTINET INVESTMENT SERVICES LIMITED	29.000	1,502		0
37045V-10-0	GENERAL MOTORS ORD		11/19/2020	MERRILL LYNCH & CO	37.000	1,584		0
375558-10-3	GILEAD SCIENCES ORD		05/01/2020	PIPER JAFFRAY	12.000	955		0
37890U-10-8	GLOBAL BLOOD THERAPEUTICS ORD		10/13/2020	Warburg Dillon Reed	227.000	13,664		0

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37940X-10-2	GLOBAL PAYMENTS ORD		01/10/2020	Northern Trust	9.000	1,729		0
379577-20-8	GLOBUS MEDICAL CL A ORD		11/18/2020	Various	2,947.000	147,893		0
38141G-10-4	GOLDMAN SACHS GROUP ORD		09/18/2020	MERRILL LYNCH & CO	49.000	9,548		0
388689-10-1	GRAPHIC PACKAGING HOLDING ORD		09/09/2020	GOLDMAN	793.000	11,275		0
40171V-10-0	GUIDEWIRE SOFTWARE ORD		12/23/2020	Various	451.000	50,688		0
40412C-10-1	HCA HEALTHCARE ORD		02/07/2020	JP MORGAN	11.000	1,640		0
40434L-10-5	HP ORD		01/10/2020	Northern Trust	80.000	1,703		0
407497-10-6	HAMILTON LANE CL A ORD		10/23/2020	Various	406.000	28,367		0
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD		05/05/2020	Various	2,399.000	51,897		0
42225T-10-7	HEALTH CATALYST ORD		12/08/2020	Various	2,141.000	64,661		0
42250P-10-3	HEALTHPEAK PROPERTIES ORD		06/19/2020	MORGAN STANLEY	74.000	1,948		0
422704-10-6	HECLA MINING ORD		11/09/2020	Various	3,387.000	18,510		0
423452-10-1	HELMERICH AND PAYNE ORD		09/15/2020	GOLDMAN	379.000	5,905		0
427866-10-8	HERSHEY FOODS ORD		04/15/2020	MERRILL LYNCH & CO	6.000	877		0
42809H-10-7	HESS ORD		11/02/2020	UBS AG	38.000	1,437		0
431475-10-2	HILL ROM HOLDINGS ORD		11/18/2020	Various	2,224.000	235,364		0
437076-10-2	HOME DEPOT ORD		08/18/2020	Various	13.000	3,378		0
438083-10-7	HOMOLOGY MEDICINES ORD		11/09/2020	Various	1,935.000	25,292		0
438516-10-6	HONEYWELL INTERNATIONAL ORD		02/28/2020	Northern Trust	9.000	1,364		0
443201-10-8	HOWMET AEROSPACE ORD WI		04/01/2020	Various	492.000	8,378		0
443573-10-0	HUBSPOT ORD		12/23/2020	Various	76.000	26,512		0
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		11/05/2020	Various	394.000	68,048		0
447011-10-7	HUNTSMAN ORD		09/09/2020	Various	2,048.000	44,140		0
447462-10-2	HURON CONSULTING GROUP ORD		12/10/2020	Various	372.000	18,230		0
448579-10-2	HYATT HOTELS CL A ORD		08/20/2020	Morgan Stanley	787.000	42,454		0
452308-10-9	ILLINOIS TOOL ORD		03/10/2020	Northern Trust	8.000	1,282		0
452327-10-9	ILLUMINA ORD		02/07/2020	Northern Trust	5.000	1,505		0
45253H-10-1	IMMUNOGEN ORD		04/28/2020	Various	9,892.000	38,003		0
45332Y-10-9	INARI MEDICAL ORD		12/23/2020	Various	1,323.000	102,754		0
45337C-10-2	INCYTE ORD		05/01/2020	PIPER JAFFRAY	10.000	969		0
45687V-10-6	INGERSOLL RAND INC.		03/02/2020	Various	470.014	10,664		0
45688C-10-7	INGEVITY ORD		09/08/2020	GOLDMAN	197.000	11,265		0
457821-10-6	INSU ACQUISITION II CL A ORD		12/17/2020	BERNSTEIN (SANFORD C) & CO.	1,800.000	23,735		0
45790W-10-8	INOZYME PHARMA ORD		11/19/2020	Various	1,300.000	24,093		0
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD		11/17/2020	Various	2,695.000	131,958		0
458140-10-0	INTEL ORD		10/01/2020	Various	94.000	5,351		0
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		10/23/2020	CITIGROUP GLOBAL MARKETS INC.	21.000	2,078		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		08/04/2020	Various	23.000	2,831		0
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		11/10/2020	Various	8,011.000	126,611		0
461202-10-3	INTUIT ORD		08/18/2020	KCG AMERICAS LLC	5.000	1,550		0
46120E-60-2	INTUITIVE SURGICAL ORD		08/04/2020	Various	4.000	2,363		0
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD		11/18/2020	Various	749.000	22,066		0
46266C-10-5	IQVIA HOLDINGS ORD		09/25/2020	WILLIAMS CAPITAL GROUP	20.000	2,941		0
462726-10-0	IROBOT ORD		09/10/2020	Various	527.000	41,025		0
465741-10-6	ITRON ORD		05/05/2020	RAYMOND JAMES & ASSOCIATES	152.000	8,784		0
46590V-10-0	JBG SMITH PROPERTIES ORD		03/12/2020	Various	5,307.000	206,391		0
46625H-10-0	JPMORGAN CHASE ORD		09/04/2020	Various	51.000	5,742		0
47580P-10-3	JELD WEN HOLDING ORD		10/28/2020	Various	10,152.000	190,929		0
477143-10-1	JETBLUE AIRWAYS ORD		09/04/2020	Various	6,458.000	88,929		0
478160-10-4	JOHNSON & JOHNSON ORD		08/18/2020	Various	60.000	8,592		0
48020Q-10-7	JONES LANG LASALLE ORD		12/23/2020	MORGAN STANLEY	938.000	140,610		0
483007-70-4	KAISER ALUMINUM ORD		03/03/2020	BERNSTEIN (SANFORD C) & CO.	111.000	10,705		0
483497-10-3	KALVISTA PHARMACEUTICALS ORD		10/21/2020	Virtu Americas LLC	1,423.000	23,423		0
48576U-10-6	KARYOPHARM THERAPEUTICS ORD		11/19/2020	Various	1,471.000	23,463		0
487836-10-8	KELLOGG ORD		11/19/2020	MERRILL LYNCH & CO	22.000	1,435		0
489170-10-0	KENNAMETAL ORD		08/05/2020	Various	3,598.000	97,956		0
494368-10-3	KIMBERLY CLARK ORD		03/04/2020	MORGAN STANLEY	10.000	1,459		0
50015M-10-9	KODIAK SCIENCES ORD		04/30/2020	Various	151.000	7,965		0
500754-10-6	KRAFT HEINZ ORD		10/23/2020	CITIGROUP GLOBAL MARKETS INC.	60.000	1,882		0
50127T-10-9	KURA ONCOLOGY ORD		10/13/2020	PIPER JAFFRAY	414.000	13,703		0
501575-10-4	KYMERA THERAPEUTICS ORD		08/21/2020	Morgan Stanley	300.000	6,000		0
50212V-10-0	LPL FINANCIAL HOLDINGS ORD		11/10/2020	Various	1,986.000	149,573		0
517834-10-7	LAS VEGAS SANDS ORD		02/07/2020	GOLDMAN SACHS	24.000	1,622		0
518439-10-4	ESTEE LAUDER CL A ORD		07/06/2020	LOOP CAPITAL MARKETS LLC	8.000	1,552		0
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		12/04/2020	Various	316.000	10,302		0

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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
532457-10-8	ELI LILLY ORD		03/10/2020	Northern Trust	11.000	1,524		0
53815P-10-8	LIVERAMP HOLDINGS ORD		12/30/2020	JEFFERIES & COMPANY, INC.	156.000	11,484		0
539830-10-9	LOCKHEED MARTIN ORD		05/01/2020	PIPER JAFFRAY	2.000	769		0
548661-10-7	LOWE'S COMPANIES ORD		04/01/2020	MORGAN STANLEY	11.000	888		0
55024U-10-9	LUMENTUM HOLDINGS ORD		07/16/2020	RAYMOND JAMES & ASSOCIATES	648.000	53,132		0
552848-10-3	MGIC INVESTMENT ORD		09/02/2020	Various	6,343.000	58,417		0
55306N-10-4	MKS INSTRUMENTS ORD		03/19/2020	Various	723.000	66,326		0
55354G-10-0	MSCI ORD		03/25/2020	INSTINET INVESTMENT SERVICES LIMITED	4.000	1,082		0
57060D-10-8	MARKETAXESS HOLDINGS ORD		04/15/2020	MERRILL LYNCH & CO	2.000	793		0
571748-10-2	MARSH & MCLENNAN ORD		08/04/2020	Various	22.000	2,377		0
57636Q-10-4	MASTERCARD CL A ORD		08/04/2020	Various	10.000	2,800		0
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD		10/09/2020	MORGAN STANLEY	268.000	19,154		0
578605-10-7	MAYVILLE ENGINEERING CO ORD		09/17/2020	Various	3,097.000	23,228		0
58155Q-10-3	MCKESSON ORD		03/18/2020	CITIGROUP GLOBAL MARKETS INC.	33.000	4,413		0
584021-10-9	MEDALLIA ORD		12/23/2020	Various	3,500.000	104,556		0
58463J-30-4	MEDICAL PROPERTIES REIT ORD		12/03/2020	Various	7,531.000	164,140		0
58933Y-10-5	MERCK & CO ORD		04/01/2020	UBS AG	14.000	1,053		0
59001K-10-0	MERITOR ORD		11/17/2020	Various	10,865.000	259,451		0
59045L-10-6	MERSANA THERAPEUTICS ORD		08/04/2020	Various	1,612.000	32,048		0
594918-10-4	MICROSOFT ORD		11/02/2020	Various	150.000	27,430		0
595017-10-4	MICROCHIP TECHNOLOGY ORD		10/23/2020	Various	32.000	3,050		0
595112-10-3	MICRON TECHNOLOGY ORD		04/15/2020	MERRILL LYNCH & CO	20.000	928		0
596278-10-1	MIDDLEBY ORD		12/30/2020	Various	3,157.000	271,055		0
60468T-10-5	MIRATI THERAPEUTICS ORD		10/28/2020	Various	343.000	35,479		0
60855R-10-0	MOLINA HEALTHCARE ORD		09/22/2020	Various	341.000	55,438		0
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		02/07/2020	INSTINET INVESTMENT SERVICES LIMITED	29.000	1,696		0
60937P-10-6	MONGODB CL A ORD		12/23/2020	INSTINET	82.000	30,678		0
615369-10-5	MOODYS ORD		04/01/2020	MORGAN STANLEY	4.000	808		0
615394-20-2	MOOG CL A ORD		12/29/2020	Various	1,061.000	62,664		0
617446-44-8	MORGAN STANLEY ORD		10/02/2020	Various	374.047	9,719		0
629377-50-8	NRG ENERGY ORD		07/27/2020	Various	2,019.000	59,739		0
62944T-10-5	NVR ORD		10/23/2020	Various	2.000	7,654		0
63009R-10-9	NANOSTRING TECHNOLOGIES ORD		10/08/2020	Various	3,305.000	104,142		0
64110L-10-6	NETFLIX ORD		11/02/2020	Various	15.000	6,483		0
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		10/19/2020	Various	198.000	21,179		0
646025-10-6	NJ RESOURCES ORD		12/14/2020	Various	1,853.000	66,280		0
650111-10-7	NEW YORK TIMES CL A ORD		12/04/2020	Various	307.000	12,526		0
65339F-10-1	NEXTERA ENERGY ORD		07/23/2020	Various	13.000	3,600		0
654106-10-3	NIKE CL B ORD		08/18/2020	KCG AMERICAS LLC	14.000	1,491		0
65443P-10-2	908 DEVICES ORD		12/18/2020	COWEN AND COMPANY, LLC	500.000	10,000		0
65487U-10-8	NKARTA ORD		07/10/2020	COWEN AND COMPANY, LLC	1,708.000	30,744		0
670002-40-1	NOVAVAX ORD		11/11/2020	Various	623.000	83,706		0
67066G-10-4	NVIDIA ORD		09/04/2020	Various	23.000	7,764		0
67080M-10-3	NURIX THERAPEUTICS ORD		07/24/2020	Bear Stearns	2,407.000	45,625		0
676079-10-6	ODONATE THERAPEUTICS ORD		08/28/2020	Various	1,525.000	39,742		0
68062P-10-6	OLEMA PHARMACEUTICALS ORD		11/30/2020	Bear Stearns	558.000	12,433		0
682680-10-3	ONEOK ORD		07/06/2020	LOOP CAPITAL MARKETS LLC	56.000	1,846		0
68902V-10-7	OTIS WORLDWIDE ORD		04/03/2020	Various	519.000	25,517		0
69007J-10-6	OUTFRONT MEDIA ORD		12/04/2020	Various	3,789.000	57,241		0
690732-10-2	OWENS & MINOR ORD		12/21/2020	Various	3,243.000	75,154		0
69327R-10-1	PDC ENERGY ORD		07/21/2020	Various	774.000	10,134		0
69336V-10-1	PGT INNOVATIONS ORD		12/14/2020	Various	4,563.000	63,963		0
693506-10-7	PPG INDUSTRIES ORD		06/10/2020	CABRERA CAPITAL MARKETS	8.000	894		0
69351T-10-6	PPL ORD		02/28/2020	Northern Trust	88.000	2,620		0
69355F-10-2	PPD ORD		09/17/2020	Various	3,380.000	101,340		0
693656-10-0	PVH ORD		12/09/2020	Various	2,448.000	174,435		0
69366J-20-0	PTC THERAPEUTICS ORD		11/24/2020	Various	920.000	48,779		0
693718-10-8	PACCAR ORD		04/15/2020	MERRILL LYNCH & CO	14.000	920		0
701094-10-4	PARKER HANNIFIN ORD		11/19/2020	MERRILL LYNCH & CO	6.000	1,613		0
701877-10-2	PARSLEY ENERGY CL A ORD		07/31/2020	Various	4,142.098	57,406		0
703343-10-3	PATRICK INDUSTRIES ORD		03/24/2020	GOLDMAN	76.000	1,829		0
704326-10-7	PAYCHEX ORD		04/01/2020	MORGAN STANLEY	14.000	832		0
70432V-10-2	PAYCOM SOFTWARE ORD		01/27/2020	JP MORGAN	70.000	21,877		0
70450Y-10-3	PAYPAL HOLDINGS ORD		06/23/2020	Various	25.000	3,505		0
705573-10-3	PEGASYSTEMS ORD		12/23/2020	Various	127.000	15,714		0

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707569-10-9	PENN NATIONAL GAMING ORD		11/10/2020	Various	889.000	57,384		0
70975L-10-7	PENUMBRA ORD		12/18/2020	Various	1,274.000	232,921		0
713448-10-8	PEPSICO ORD		09/04/2020	Various	24.000	3,337		0
71377A-10-3	PERFORMANCE FOOD GROUP ORD		09/04/2020	Various	5,319.000	260,688		0
717081-10-3	PFIZER ORD		11/19/2020	Various	7,207.000	196,342		0
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		07/23/2020	Various	42.000	3,346		0
72703H-10-1	PLANET FITNESS CL A ORD		12/15/2020	Various	598.000	37,665		0
72919P-20-2	PLUG POWER ORD		11/17/2020	BERNSTEIN (SANFORD C) & CO.	1,615.000	37,291		0
73278L-10-5	POOL ORD		10/06/2020	MORGAN STANLEY	50.000	16,401		0
733174-70-0	POPULAR ORD		10/08/2020	BAIRD, ROBERT W., & COMPANY IN	1,469.000	58,848		0
736508-84-7	PORTLAND GENERAL ELECTRIC ORD		08/25/2020	Various	2,862.000	166,917		0
74144T-10-8	T ROWE PRICE GROUP ORD		06/10/2020	CABRERA CAPITAL MARKETS	7.000	900		0
74267C-10-6	PROASSURANCE ORD		05/08/2020	Various	3,598.000	99,882		0
742718-10-9	PROCTER & GAMBLE ORD		10/01/2020	Various	47.000	5,920		0
743315-10-3	PROGRESSIVE ORD		04/01/2020	Northern Trust	12.000	856		0
74340W-10-3	PROLOGIS REIT		03/04/2020	Various	151.000	13,870		0
743606-10-5	PROSPERITY BANCSHARES ORD		07/29/2020	Various	2,456.000	141,224		0
74460D-10-9	PUBLIC STORAGE REIT ORD		03/10/2020	Northern Trust	6.000	1,361		0
745867-10-1	PULTEGROUP ORD		11/19/2020	MERRILL LYNCH & CO	33.000	1,440		0
74624M-10-2	PURE STORAGE CL A ORD		12/21/2020	JEFFERIES & COMPANY, INC.	1,290.000	29,440		0
74736L-10-9	Q2 HOLDINGS ORD		08/10/2020	Various	256.000	22,498		0
747525-10-3	QUALCOMM ORD		04/01/2020	JP MORGAN	13.000	847		0
74838J-10-1	QUIDEL ORD		12/18/2020	Various	603.000	115,917		0
750917-10-6	RAMBUS ORD		09/11/2020	Various	6,523.000	93,739		0
753422-10-4	RAPID7 ORD		12/23/2020	Various	823.000	54,395		0
75382E-10-9	RAPT THERAPEUTICS ORD		11/16/2020	LIQUIDNET, INC.	1,176.000	24,831		0
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		09/18/2020	Various	1,980.858	102,299		0
756109-10-4	REALTY INCOME REIT ORD		04/01/2020	Various	39.000	2,271		0
75615P-10-3	REATA PHARMACEUTICALS CL A ORD		12/15/2020	Various	538.000	67,747		0
75737F-10-8	REDFIN ORD		11/24/2020	Various	3,274.000	102,641		0
75886F-10-7	REGENERON PHARMACEUTICALS ORD		09/25/2020	Various	36.000	20,031		0
759351-60-4	REINSURANCE GROUP OF AMER ORD		06/03/2020	Bear Stearns	250.000	20,250		0
75943R-10-2	RELAY THERAPEUTICS ORD		07/16/2020	Bear Stearns	400.000	8,000		0
76029L-10-0	REPAY HOLDINGS CL A ORD		10/19/2020	Various	3,801.000	90,372		0
761152-10-7	RESMED ORD		02/28/2020	Northern Trust	9.000	1,386		0
76155X-10-0	REVOLUTION MEDICINES ORD		11/16/2020	Various	657.000	18,441		0
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD		12/03/2020	Bear Stearns	294.000	13,947		0
77313F-10-6	ROCKET PHARMACEUTICALS ORD		11/18/2020	Various	137.000	3,141		0
775133-10-1	ROGERS ORD		07/31/2020	SCOTIA MCLEOD INC	195.000	23,094		0
776696-10-6	ROPER TECHNOLOGIES ORD		06/10/2020	CABRERA CAPITAL MARKETS	2.000	810		0
781846-20-9	RUSH ENTERPRISES CL A ORD		05/29/2020	Various	2,164.000	87,875		0
78409V-10-4	S&P GLOBAL ORD		04/15/2020	MERRILL LYNCH & CO	4.000	1,081		0
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		02/28/2020	Northern Trust	5.000	1,305		0
78667J-10-8	SAGE THERAPEUTICS ORD		11/19/2020	Various	662.000	29,657		0
79466L-30-2	SALESFORCE.COM ORD		09/25/2020	Various	50.000	9,984		0
803607-10-0	SAREPTA THERAPEUTICS ORD		11/18/2020	Various	165.000	23,914		0
808513-10-5	CHARLES SCHWAB ORD		10/05/2020	MORGAN STANLEY	450.000	16,624		0
808541-10-6	SCHWEITZER MAUD ORD		09/09/2020	GOLDMAN	506.000	15,436		0
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD		09/24/2020	Various	371.000	29,144		0
816851-10-9	SEMPRA ENERGY ORD		06/19/2020	Various	24.000	3,166		0
81762P-10-2	SERVICENOW ORD		06/23/2020	Various	9.000	3,485		0
824348-10-6	SHERWIN WILLIAMS ORD		01/10/2020	MORGAN STANLEY	3.000	1,704		0
825690-10-0	SHUTTERSTOCK ORD		08/12/2020	Merrill Lynch	343.000	16,636		0
82657L-10-7	SIGILON THERAPEUTICS ORD		12/04/2020	Morgan Stanley	900.000	16,200		0
82669G-10-4	SIGNATURE BANK ORD		12/15/2020	Various	1,807.000	199,327		0
826919-10-2	SILICON LABORATORIES ORD		09/21/2020	JEFFERIES & COMPANY, INC.	189.000	17,789		0
82900L-10-2	SIMPLY GOOD FOODS ORD		12/15/2020	Various	4,852.000	92,931		0
830830-10-5	SKYLINE CHAMPION ORD		07/31/2020	Various	1,088.000	22,765		0
840441-10-9	SOUTH STATE ORD		11/10/2020	Various	2,795.538	198,505		0
842587-10-7	SOUTHERN ORD		11/02/2020	Various	51.000	3,100		0
844741-10-8	SOUTHWEST AIRLINES ORD		09/25/2020	Various	158.000	5,331		0
854502-10-1	STANLEY BLACK AND DECKER ORD		07/06/2020	LOOP CAPITAL MARKETS LLC	11.000	1,556		0
85914M-10-7	STEPSTONE GROUP CL A ORD		10/23/2020	Various	2,093.000	47,063		0
863667-10-1	STRYKER ORD		10/23/2020	Various	14.000	3,004		0
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD		12/01/2020	Bear Stearns	1,604.000	59,348		0

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87157D-10-9	SYNAPTICS ORD		07/20/2020	INSTINET	242.000	17,485		0
871607-10-7	SYNOPSYS ORD		04/01/2020	Northern Trust	7.000	860		0
87161C-50-1	SYNOVUS FINANCIAL ORD		01/24/2020	Various	1,506.000	55,871		0
87164F-10-5	SYNDAX PHARMACEUTICALS ORD		04/30/2020	Various	865.000	9,861		0
87166B-10-2	SYNEOS HEALTH CL A ORD		12/21/2020	Various	904.000	59,104		0
872540-10-9	TJX ORD		06/10/2020	CABRERA CAPITAL MARKETS	18.000	1,012		0
872590-10-4	T MOBILE US ORD		08/04/2020	Various	386.000	39,368		0
87265H-10-9	TRI POINTE GROUP ORD		10/23/2020	BAYPOINT TRADING LLC	3,016.000	51,106		0
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		08/18/2020	KCG AMERICAS LLC	8.000	1,406		0
875372-20-3	TANDEM DIABETES CARE ORD		07/01/2020	Various	466.000	40,555		0
87808K-10-6	TCR2 THERAPEUTICS ORD		11/03/2020	Various	2,603.000	43,835		0
879360-10-5	TELEDYNE TECH ORD		06/19/2020	MORGAN STANLEY	47.000	15,086		0
880770-10-2	TERADYNE ORD		09/18/2020	MERRILL LYNCH & CO	219.000	16,726		0
88160R-10-1	TESLA ORD		12/18/2020	GOLDMAN SACHS	968.000	672,762		0
882508-10-4	TEXAS INSTRUMENTS ORD		03/04/2020	MORGAN STANLEY	12.000	1,402		0
882681-10-9	TEXAS ROADHOUSE ORD		11/30/2020	Various	1,011.000	76,786		0
883203-10-1	TEXTRON ORD		12/17/2020	Various	2,947.000	102,055		0
88322Q-10-8	TG THERAPEUTICS ORD		12/15/2020	Various	1,531.000	38,414		0
883556-10-2	THERMO FISHER SCIENTIFIC ORD		03/04/2020	MORGAN STANLEY	5.000	1,592		0
885160-10-1	THOR INDUSTRIES ORD		12/15/2020	Various	1,146.000	83,832		0
88579Y-10-1	3M ORD		11/02/2020	Various	19.000	3,073		0
889478-10-3	TOLL BROTHERS ORD		10/07/2020	Various	1,180.000	55,328		0
893641-10-0	TRANSDIGM GROUP ORD		10/01/2020	Various	8.000	3,867		0
896288-10-7	TRINET GROUP ORD		02/24/2020	JEFFERIES & COMPANY, INC.	41.000	2,420		0
898202-10-6	TRUPANION ORD		01/03/2020	Stifel Nicolaus & Co.	67.000	2,389		0
89832Q-10-9	TRUIST FINANCIAL ORD		02/28/2020	Northern Trust	29.000	1,315		0
90041T-10-8	TURNING POINT THERAPEUTICS ORD		10/27/2020	Various	1,074.000	66,071		0
90184L-10-2	TWITTER ORD		08/04/2020	UBS AG	41.000	1,479		0
902104-10-8	II VI ORD		07/02/2020	Various	1,990.000	78,649		0
90214J-10-1	2U ORD		12/30/2020	Various	3,127.000	107,412		0
902252-10-5	TYLER TECHNOLOGIES ORD		06/19/2020	MORGAN STANLEY	51.000	16,994		0
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD		08/13/2020	Various	311.000	26,253		0
904311-10-7	UNDER ARMOUR CL A ORD		10/21/2020	Various	3,861.000	41,585		0
904311-20-6	UNDER ARMOUR CL C ORD		12/01/2020	Various	2,799.000	30,052		0
910047-10-9	UNITED AIRLINES HOLDINGS ORD		10/23/2020	Various	108.000	3,646		0
911312-10-6	UNITED PARCEL SERVICE CL B ORD		07/06/2020	LOOP CAPITAL MARKETS LLC	14.000	1,616		0
912008-10-9	US FOODS ORD		12/10/2020	Various	7,292.000	205,664		0
91324P-10-2	UNITEDHEALTH GRP ORD		09/04/2020	Various	26.000	7,696		0
91533B-10-0	UPJOHN INC.		11/16/2020	Various	889.398	10,703		0
917047-10-2	URBAN OUTFITTERS ORD		11/09/2020	JEFFERIES & COMPANY, INC.	1,100.000	29,565		0
91879Q-10-9	VAIL RESORTS ORD		05/18/2020	Various	99.000	17,724		0
91913Y-10-0	VALERO ENERGY ORD		06/10/2020	CABRERA CAPITAL MARKETS	14.000	998		0
92337F-10-7	VERACYTE ORD		11/16/2020	Various	3,769.000	106,700		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		11/19/2020	Various	110.000	6,203		0
92345Y-10-6	VERISK ANALYTICS ORD		02/07/2020	Northern Trust	9.000	1,519		0
92532F-10-0	VERTEX PHARMACEUTICALS ORD		06/19/2020	MORGAN STANLEY	6.000	1,760		0
925550-10-5	VIAVI SOLUTIONS ORD		11/06/2020	Various	4,707.000	56,714		0
92556H-20-6	VIACOMCBS CL B ORD		10/23/2020	CITIGROUP GLOBAL MARKETS INC.	65.000	1,903		0
92556V-10-6	VIATRIS ORD		11/16/2020	Various	658.000	21,568		0
925652-10-9	VICI PPTYS ORD		06/17/2020	Various	2,508.000	58,432		0
92763M-10-5	VIPER ENERGY PARTNERS UNT		10/23/2020	Various	1,674.000	24,537		0
92826C-83-9	VISA CL A ORD		08/18/2020	Various	13.000	2,456		0
928881-10-1	VONTIER ORD		10/09/2020	Various	176.000	3,417		0
929160-10-9	VULCAN MATERIALS ORD		04/01/2020	JP MORGAN	8.000	834		0
92939U-10-6	WEC ENERGY GROUP ORD		04/15/2020	MERRILL LYNCH & CO	10.000	980		0
931142-10-3	WALMART ORD		07/23/2020	Various	27.000	3,390		0
93627C-10-1	WARRIOR MET COAL ORD		11/12/2020	Various	959.000	16,080		0
94106L-10-9	WASTE MANAGEMENT ORD		02/07/2020	GOLDMAN SACHS	14.000	1,739		0
949090-10-4	WELBILT ORD		11/12/2020	GOLDMAN	4,100.000	34,658		0
949746-10-1	WELLS FARGO ORD		09/18/2020	Various	572.000	14,929		0
95040Q-10-4	WELLTOWER ORD		06/23/2020	GOLDMAN SACHS	46.000	2,398		0
955306-10-5	WEST PHARM SVC ORD		05/21/2020	Northern Trust	100.000	21,102		0
957638-10-9	WESTERN ALLIANCE ORD		11/09/2020	Various	2,644.000	96,725		0
966387-50-8	WHITING PETROLEUM ORD		12/18/2020	Various	674.000	14,773		0
97650W-10-8	WINTRUST FINANCIAL ORD		10/21/2020	Various	1,431.000	70,007		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
98389B-10-0	XCEL ENERGY ORD		09/04/2020	JP MORGAN	25.000	1,778		0
984241-10-9	Y MABS THERAPEUTICS ORD		11/24/2020	Various	817.000	33,088		0
98585X-10-4	YETI HOLDINGS ORD		10/29/2020	Various	2,799.000	113,145		0
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		02/07/2020	Northern Trust	10.000	1,583		0
98978V-10-3	ZOETIS CL A ORD		03/10/2020	Northern Trust	10.000	1,328		0
98980G-10-2	ZSCALER ORD		12/23/2020	CITATION GROUP	84.000	17,429		0
98986T-10-8	ZYNGA CL A ORD		08/14/2020	Various	7,504.000	69,178		0
G1151C-10-1	ACCENTURE CL A ORD	C	06/23/2020	Various	17.000	3,346		0
G14838-10-9	MIMECAST ORD	C	12/23/2020	Various	1,427.000	69,403		0
G3198U-10-2	ESSENT GROUP ORD	C	05/29/2020	Various	2,879.000	81,273		0
G3922B-10-7	GENPACT ORD	C	11/12/2020	Various	531.000	20,300		0
G47567-10-5	IHS MARKIT ORD	C	02/07/2020	CITIGROUP GLOBAL MARKETS INC.	21.000	1,699		0
G5494J-10-3	LINDE ORD	C	11/19/2020	MERRILL LYNCH & CO	6.000	1,518		0
G5960L-10-3	MEDTRONIC ORD	C	08/04/2020	Various	31.000	2,982		0
G6095L-10-9	APTIV ORD	C	07/06/2020	LOOP CAPITAL MARKETS LLC	29.000	2,319		0
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		11/19/2020	Various	158.000	3,413		0
G7483N-11-1	REINVENT TECHNOLOGY PARTNERS UNT		09/17/2020	Morgan Stanley	3,411.000	34,110		0
G7496G-10-3	RENAISSANCERE ORD	C	06/03/2020	GOLDMAN	300.000	49,800		0
G85158-10-6	STONECO CL A ORD	C	12/22/2020	Various	890.000	68,116		0
G8994E-10-3	TRANE TECHNOLOGIES ORD	C	03/02/2020	Various	306.000	14,188		0
G9078F-10-7	TRITON INTERNATIONAL ORD	C	10/23/2020	Various	2,408.000	81,744		0
H1467J-10-4	CHUBB ORD	C	03/10/2020	Northern Trust	10.000	1,390		0
H2906T-10-9	GARMIN ORD	C	11/02/2020	UBS AG	14.000	1,471		0
H84989-10-4	TE CONNECTIVITY ORD	C	06/10/2020	CABRERA CAPITAL MARKETS	12.000	1,048		0
M47364-10-0	GAMIDA CELL ORD	C	12/17/2020	Various	2,707.000	23,247		0
M96088-10-5	UROGEN PHARMA ORD	C	04/27/2020	COWEN AND COMPANY, LLC	885.000	21,057		0
N71542-10-9	PROQR THERAPEUTICS ORD	C	12/17/2020	Various	2,453.000	10,768		0
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		11/19/2020	MERRILL LYNCH & CO	21.000	1,563		0
Y2573F-10-2	FLEX ORD	C	05/27/2020	CITIGROUP GLOBAL MARKETS INC.	543.000	5,512		0
Y62132-10-8	NAVIGATOR HOLDINGS ORD	C	01/10/2020	JEFFERIES & COMPANY, INC.	162.000	2,176		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						16,624,299	XXX	0
62080@-10-1	MOUNT CARMEL HEALTH PLAN OF NEW YORK, IN		04/01/2020	Unknown	1.000	21,800,794		0
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.		12/30/2020	Internal capital infusion	1.000	3,253,202		0
9299999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						25,053,996	XXX	0
056823-33-9	BAIL GIFF D EAFE AC K		12/29/2020	Not Available	2,350.260	39,249		0
09658L-51-3	BMO:PYRFORD ITL STK I		12/09/2020	Not Available	4,739.770	65,267		0
464287-65-5	ISHARES:RUSS 2000 ETF		11/24/2020	Various	1,568.000	265,174		0
9499999. Subtotal - Common Stocks - Mutual Funds						369,690	XXX	0
9799997. Total - Common Stocks - Part 3						42,047,985	XXX	0
9799998. Total - Common Stocks - Part 5						3,742,891	XXX	0
9799999. Total - Common Stocks						45,790,876	XXX	0
9899999. Total - Preferred and Common Stocks						45,790,876	XXX	0
9999999 - Totals						93,262,852	XXX	107,045

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3620AA-TY-4	GN 724267 - RMBS		12/01/2020	Paydown		40,352	40,352	41,966	41,820	0	(1,467)	0	(1,467)	0	40,352	0	0	0	1,078	09/15/2039
912828-5M-8	UNITED STATES TREASURY		02/11/2020	HSBC SECURITIES		676,172	600,000	624,466	622,547	0	(265)	0	(265)	0	622,282	0	53,890	53,890	4,688	11/15/2028
912828-6B-1	UNITED STATES TREASURY		01/08/2020	Various		1,040,292	975,000	988,711	987,916	0	(25)	0	(25)	0	987,890	0	52,402	52,402	10,293	02/15/2029
912828-D5-6	UNITED STATES TREASURY		01/09/2020	HSBC		371,292	360,000	348,370	350,501	0	48	0	48	0	350,549	0	20,743	20,743	3,439	08/15/2024
912828-MP-2	UNITED STATES TREASURY		02/15/2020	Maturity @ 100.00		1,340,000	1,340,000	1,396,382	1,340,796	0	(796)	0	(796)	0	1,340,000	0	0	0	24,288	02/15/2020
912828-PC-8	UNITED STATES TREASURY		11/15/2020	Various		1,652,031	1,650,000	1,761,813	1,672,224	0	(19,217)	0	(19,217)	0	1,653,007	0	(976)	(976)	38,210	11/15/2020
912828-U6-5	UNITED STATES TREASURY		02/11/2020	HSBC SECURITIES		779,582	775,000	763,571	769,755	0	333	0	333	0	770,087	0	9,495	9,495	2,851	11/30/2021
912828-UN-8	UNITED STATES TREASURY		02/11/2020	HSBC SECURITIES		508,984	500,000	496,853	496,817	0	125	0	125	0	496,943	0	12,042	12,042	110	02/15/2023
912828-VS-6	UNITED STATES TREASURY		10/06/2020	J.P. Morgan Securities LLC		1,998,560	1,875,000	1,926,905	1,905,528	0	(6,363)	0	(6,363)	0	1,899,165	0	99,395	99,395	54,518	08/15/2023
912828-WC-0	UNITED STATES TREASURY		02/06/2020	Unknown		4,997,639	5,000,000	4,996,485	4,997,312	0	327	0	327	0	4,997,639	0	0	0	23,558	10/31/2020
912828-XM-7	UNITED STATES TREASURY		07/31/2020	Maturity @ 100.00		2,000,000	2,000,000	1,981,172	1,991,179	0	8,821	0	8,821	0	2,000,000	0	0	0	32,500	07/31/2020
912828-XX-3	UNITED STATES TREASURY		01/09/2020	Deutsche Bank		2,028,906	2,000,000	2,017,266	2,015,576	0	(83)	0	(83)	0	2,015,493	0	13,413	13,413	1,099	06/30/2024
912828-YS-3	UNITED STATES TREASURY		09/23/2020	Various		2,186,980	2,000,000	1,987,578	1,987,651	0	751	0	751	0	1,988,402	0	198,579	198,579	27,112	11/15/2029
0599999. Subtotal - Bonds - U.S. Governments						19,620,791	19,115,352	19,331,538	19,179,621	0	(17,811)	0	(17,811)	0	19,161,810	0	458,982	458,982	223,742	XXX
3128PL-A2-8	FH J08125 - RMBS		12/01/2020	Paydown		6,588	6,588	6,644	6,605	0	(17)	0	(17)	0	6,588	0	0	0	121	06/01/2023
312935-M2-2	FH A88477 - RMBS		12/01/2020	Paydown		46,170	46,170	48,161	47,974	0	(1,805)	0	(1,805)	0	46,170	0	0	0	1,153	09/01/2039
3133EE-W5-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/15/2020	Maturity @ 100.00		618,000	618,000	626,226	618,834	0	(834)	0	(834)	0	618,000	0	0	0	5,562	06/15/2020
31371L-6G-9	FN 255671 - RMBS		12/01/2020	Paydown		12,403	12,403	12,386	12,382	0	21	0	21	0	12,403	0	0	0	337	04/01/2035
3138AB-YR-4	FN AH9719 - RMBS		12/01/2020	Paydown		31,691	31,691	32,776	32,715	0	(1,023)	0	(1,023)	0	31,691	0	0	0	765	04/01/2041
3138AK-QW-2	FN AI5868 - RMBS		12/01/2020	Paydown		55,433	55,433	57,668	57,507	0	(2,074)	0	(2,074)	0	55,433	0	0	0	1,225	07/01/2041
3138E2-GH-2	FN AJ9199 - RMBS		12/01/2020	Paydown		92,344	92,344	94,844	94,785	0	(2,441)	0	(2,441)	0	92,344	0	0	0	1,941	01/01/2042
3138EG-HX-5	FN AL0245 - RMBS		12/01/2020	Paydown		60,612	60,612	61,199	61,296	0	(684)	0	(684)	0	60,612	0	0	0	1,241	04/01/2041
3138M5-LN-7	FN AP2132 - RMBS		12/01/2020	Paydown		350,422	350,422	351,662	351,568	0	(1,146)	0	(1,146)	0	350,422	0	0	0	6,659	08/01/2042
3138WE-6X-2	FN AS5385 - RMBS		12/01/2020	Paydown		434,510	434,510	443,498	443,583	0	(9,073)	0	(9,073)	0	434,510	0	0	0	8,754	07/01/2045
31402Q-WA-5	FN 735141 - RMBS		12/01/2020	Paydown		17,316	17,316	16,948	16,998	0	318	0	318	0	17,316	0	0	0	456	01/01/2035
31403C-6L-0	FN 745275 - RMBS		12/01/2020	Paydown		12,590	12,590	13,040	12,984	0	(394)	0	(394)	0	12,590	0	0	0	316	02/01/2036
31403D-WU-9	FN 745959 - RMBS		12/01/2020	Paydown		12,784	12,784	13,547	13,465	0	(681)	0	(681)	0	12,784	0	0	0	338	11/01/2036
31408F-6B-0	FN 850566 - RMBS		12/01/2020	Paydown		5,806	5,806	5,506	5,509	0	297	0	297	0	5,806	0	0	0	115	01/01/2036
31409W-LB-5	FN 880622 - RMBS		12/01/2020	Paydown		9,213	9,213	8,924	8,958	0	256	0	256	0	9,213	0	0	0	222	04/01/2036
3140F0-JX-3	FN BC4777 - RMBS		12/01/2020	Paydown		244,519	244,519	248,091	0	0	(3,572)	0	(3,572)	0	244,519	0	0	0	3,144	10/01/2031
31411E-2C-0	FN 906271 - RMBS		12/01/2020	Paydown		25,848	25,848	25,525	25,527	0	321	0	321	0	25,848	0	0	0	814	01/01/2037
31411E-YD-3	FN 906208 - RMBS		12/01/2020	Paydown		19,689	19,689	19,432	19,441	0	248	0	248	0	19,689	0	0	0	287	01/01/2037
31412P-6K-2	FN 931574 - RMBS		12/01/2020	Paydown		7,994	7,994	8,169	8,132	0	(138)	0	(138)	0	7,994	0	0	0	182	02/01/2035
31412W-N2-8	FN 937009 - RMBS		01/09/2020	Various		128,560	111,415	110,997	110,994	0	1	0	1	0	110,995	0	17,564	17,564	724	06/01/2037
31413V-UA-3	FN 956977 - RMBS		01/09/2020	Various		35,663	31,940	31,995	32,044	0	0	0	0	0	32,044	0	3,619	3,619	208	12/01/2037
31416N-3J-9	FN AA5300 - RMBS		04/25/2020	Paydown		179	179	189	179	0	0	0	0	0	179	0	0	0	2	09/01/2020
31416T-L5-6	FN AA9347 - RMBS		12/01/2020	Paydown		36,137	36,137	37,317	37,187	0	(1,050)	0	(1,050)	0	36,137	0	0	0	939	08/01/2039
31418D-HD-7	FN MA3827 - RMBS		12/01/2020	Paydown		475,178	475,178	480,635	0	0	(5,457)	0	(5,457)	0	475,178	0	0	0	7,057	11/01/2034
3199999. Subtotal - Bonds - U.S. Special Revenues						2,739,648	2,718,782	2,755,377	2,018,669	0	(28,929)	0	(28,929)	0	2,718,466	0	21,183	21,183	42,557	XXX
00206R-AZ-5	AT&T INC		06/29/2020	Call @ 100.00		1,298,429	1,250,000	1,379,338	1,276,645	0	(7,974)	0	(7,974)	0	1,268,670	0	(18,670)	(18,670)	90,678	08/15/2021
00206R-DB-5	AT&T INC		07/23/2020	Call @ 100.00		1,054,744	1,000,000	1,027,073	1,010,588	0	(2,587)	0	(2,587)	0	1,008,002	0	(8,002)	(8,002)	87,255	03/15/2022
00440E-AT-4	CHUBB INA HOLDINGS INC		11/03/2020	Maturity @ 100.00		500,000	500,000	499,720	499,984	0	16	0	16	0	500,000	0	0	0	11,500	11/03/2020
00751Y-AB-2	ADVANCE AUTO PARTS INC		09/16/2020	Call @ 100.00		1,052,570	1,000,000	1,010,250	1,002,923	0	(980)	0	(980)	0	1,001,943	0	(1,943)	(1,943)	105,195	01/15/2022
02582J-HQ-6	AMXCA 181 A - ABS		03/15/2020	Paydown		1,000,000	1,000,000	999,884	1,000,014	0	(14)	0	(14)	0	1,000,000	0	0	0	6,675	10/17/2022
02587A-AJ-3	AMXCA 171 A - ABS		02/15/2020	Paydown		330,000	330,000	329,922	330,003	0	(3)	0	(3)	0	330,000	0	0	0	1,062	09/15/2022
05588C-AA-0	BMWOT 19A A1 - ABS		03/25/2020	Paydown		292,484	292,484	292,484	292,484	0	0	0	0	0	292,484	0	0	0	941	09/25/2020
06406H-BP-3	BANK OF NEW YORK COMPANY, INC. (THE)		01/15/2020	Maturity @ 100.00		625,000	625,000	641,035	625,082	0	(82)	0	(82)	0	625,000	0	0	0	14,375	01/15/2020
12596T-AA-9	CNH 19B A1 - ABS		02/18/2020	Paydown		193,943	193,943	193,943	0	0	0	0	0	0	193,943	0	0	0	551	06/12/2020
12597C-AA-5	CNH 2019-C A1 - ABS		07/15/2020	Paydown		428,801	428,801	428,801	428,801	0	0	0	0	0	428,801	0	0	0	2,890	11/16/2020
14043T-AA-4	COPAR 192 A1 - ABS		03/16/2020	Paydown		296,510	296,510	296,510	296,510	0	0	0	0	0	296,510	0	0	0	1,057	09/15/2020
14315P-AA-3	CARMX 193 A1 - ABS		03/16/2020	Paydown		182,394	182,394	182,394	182,394	0	0	0	0	0	182,394	0	0	0	564	08/17/2020
14315W-AA-8	CARMX 2019-4 A1 - ABS		06/15/2020	Paydown		532,749	532,749	532,749	532,749	0	0	0	0	0	532,749	0	0	0	2,703	11/16/2020
15200W-AB-1	CNP IV A2 - ABS		10/15/2020	Paydown		17,534	17,534	17,534	17,535	0	(1)	0	(1)	0	17,534	0	0	0	195	10/15/2021
17275R-AX-0	CISCO SYSTEMS INC		06/15/2020	Maturity @ 100.00		925,000	925,000	923,751	924,922	0	78	0	78	0	925,000	0	0	0	11,331	06/15/2020
17305E-GB-5	CCCIT 2017-A3 A3 - ABS		04/07/2020	Various		725,000	725,000	726,936	725,177	0	(177)	0	(177)	0	725,000	0	0	0	6,960	04/07/2022
19416Q-DY-3	COLGATE-PALMOLIVE CO		12/18/2020	Call @ 100.00		867,318	850,000	853,145	850,664	0	(332)	0	(332)	0	850,332	0	(332)	(332)	40,052	11/15/2021

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
20030N-BD-2	COMCAST CORP		09/10/2020	Call @ 100.00		1,050,070	1,000,000	1,023,420	1,011,715	0	(3,122)	0	(3,122)	0	1,008,593	0	(8,593)	(8,593)	86,094	07/15/2022
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC		05/18/2020	Tender Offer		956,644	925,000	1,027,842	944,567	0	(5,011)	0	(5,011)	0	939,556	0	17,089	17,089	17,199	06/15/2021
34528D-AA-1	FORDL 19B A1 - ABS		03/16/2020	Paydown		327,883	327,883	327,883	327,883	0	0	0	0	0	327,883	0	0	0	1,220	08/15/2020
34531E-AE-6	FORDO 2017-A A4 - ABS		11/15/2020	Paydown		1,000,000	1,000,000	999,834	999,936	0	64	0	64	0	1,000,000	0	0	0	14,847	04/15/2022
36260K-AA-2	GMCAR 2020-4 A1 - ABS		12/16/2020	Paydown		927,967	927,967	927,967	0	0	0	0	0	0	927,967	0	0	0	201	10/18/2021
37045X-BV-7	GENERAL MOTORS FINANCIAL COMPANY INC		04/13/2020	Maturity @ 100.00		285,000	285,000	284,601	284,967	0	33	0	33	0	285,000	0	0	0	3,776	04/13/2020
38013F-AD-3	GMCAR 2018-4 A3 - ABS		12/16/2020	Paydown		198,793	198,793	198,762	198,769	0	24	0	24	0	198,793	0	0	0	4,904	10/16/2023
43811B-AC-8	HAROT 2017-2 A3 - ABS		12/15/2020	Paydown		163,073	163,073	163,059	163,083	0	(10)	0	(10)	0	163,073	0	0	0	1,293	08/16/2021
43813K-AA-0	HAROT 2020-3 A1 - ABS		12/18/2020	Paydown		444,363	444,363	444,363	0	0	0	0	0	0	444,363	0	0	0	114	10/18/2021
43814U-AC-3	HAROT 181 A3 - ABS		02/19/2020	Various		408,435	406,437	406,384	406,420	0	3	0	3	0	406,424	0	2,011	2,011	1,877	02/15/2022
46625H-HZ-6	JPMORGAN CHASE & CO		09/21/2020	Adjustment		1,028,450	1,000,000	1,138,550	1,024,741	0	(13,068)	0	(13,068)	0	1,011,723	0	16,727	16,727	39,955	05/10/2021
47788C-AC-6	JDOT 2018 A3 - ABS		12/15/2020	Paydown		296,944	296,944	296,923	296,938	0	6	0	6	0	296,944	0	0	0	4,043	04/18/2022
47788E-AC-2	JDOT 2018-B A3 - ABS		12/15/2020	Paydown		354,109	354,109	354,082	354,092	0	17	0	17	0	354,109	0	0	0	6,908	11/15/2022
58769V-AA-8	MBART 2020-1 A1 - ABS		12/15/2020	Paydown		839,468	839,468	839,468	0	0	0	0	0	0	839,468	0	0	0	523	07/15/2021
58772R-AD-6	MBART 2018-1 A3 - ABS		12/15/2020	Paydown		437,164	437,164	437,147	437,152	0	12	0	12	0	437,164	0	0	0	8,740	01/17/2023
61746B-EA-0	MORGAN STANLEY		12/07/2020	BNY CAPITAL MARKETS		1,007,920	1,000,000	995,320	998,131	0	1,346	0	1,346	0	999,477	0	8,443	8,443	28,333	04/21/2021
637071-AJ-0	NATIONAL OILWELL VARCO INC		08/26/2020	Adjustment		409,860	396,000	392,170	394,743	0	276	0	276	0	395,020	0	14,840	14,840	7,579	12/01/2022
65479G-AD-1	NAROT 2018-B A3 - ABS		12/15/2020	Paydown		281,718	281,718	281,709	281,712	0	7	0	7	0	281,718	0	0	0	6,688	03/15/2023
749685-AX-1	RPM INTERNATIONAL INC		04/15/2020	PERSHING LLC		681,168	650,000	649,064	649,131	0	59	0	59	0	649,190	0	31,978	31,978	18,567	03/01/2029
780082-AA-1	ROYAL BANK OF CANADA	C	02/05/2020	Maturity @ 100.00		400,000	400,000	399,944	400,002	0	(2)	0	(2)	0	400,000	0	0	0	3,750	02/05/2021
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD		04/07/2020	MARKETAXESS		195,419	330,000	329,064	329,438	0	29	0	29	0	329,468	0	(134,048)	(134,048)	6,919	03/15/2028
822582-AM-4	SHELL INTERNATIONAL FINANCE BV	C	03/25/2020	Maturity @ 100.00		1,150,000	1,150,000	1,175,824	1,150,754	0	(754)	0	(754)	0	1,150,000	0	0	0	25,156	03/25/2020
87165B-AE-3	SYNCHRONY FINANCIAL		02/03/2020	Maturity @ 100.00		345,000	345,000	344,279	344,989	0	11	0	11	0	345,000	0	0	0	4,658	02/03/2020
89190B-AE-8	TAOT 2017-B A4 - ABS		12/15/2020	Paydown		141,992	141,992	141,954	142,002	0	(10)	0	(10)	0	141,992	0	0	0	2,671	09/15/2022
89236X-AA-4	TAOT 2020-D A1 - ABS		12/15/2020	Paydown		720,588	720,588	720,588	0	0	0	0	0	0	720,588	0	0	0	140	10/15/2021
89237V-AE-9	TAOT 2020-C A1 - ABS		12/15/2020	Paydown		1,081,833	1,081,833	1,081,833	0	0	0	0	0	0	1,081,833	0	0	0	406	08/16/2021
89238M-AE-8	TAOT 2017-A A4 - ABS		12/15/2020	Paydown		754,064	754,064	753,905	754,125	0	(61)	0	(61)	0	754,064	0	0	0	10,741	09/15/2022
90290E-AA-7	USAOT 191 A1 - ABS		02/21/2020	Paydown		112,502	112,502	112,502	112,502	0	0	0	0	0	112,502	0	0	0	266	08/17/2020
92867X-AA-4	VWALT 2019-A A1 - ABS		06/22/2020	Paydown		455,582	455,582	455,582	455,582	0	0	0	0	0	455,582	0	0	0	2,621	10/20/2020
92868L-AD-3	VALET 2018-1 A3 - ABS		12/20/2020	Paydown		160,711	160,711	160,688	160,696	0	15	0	15	0	160,711	0	0	0	3,833	11/21/2022
94106L-BG-3	WASTE MANAGEMENT INC		07/20/2020	Call @ 100.00		404,000	400,000	399,216	399,264	0	41	0	41	0	399,306	0	694	694	12,242	06/15/2029
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						27,343,197	27,135,607	27,599,394	23,019,812	0	(32,150)	0	(32,150)	0	27,195,872	0	(79,806)	(79,806)	710,246	XXX
8399997. Total - Bonds - Part 4						49,703,637	48,969,741	49,686,309	44,218,102	0	(78,891)	0	(78,891)	0	49,076,148	0	400,358	400,358	976,546	XXX
8399998. Total - Bonds - Part 5						1,600,594	1,600,485	1,600,000		0	0	0	0	0	1,600,000	0	594	594	6,801	XXX
8399999. Total - Bonds						51,304,231	50,570,226	51,286,309	44,218,102	0	(78,891)	0	(78,891)	0	50,676,148	0	400,953	400,953	983,347	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
001055-10-2	AFLAC ORD		10/06/2020	Northern Trust	103.000	3,849		3,238	5,300	(2,164)	0	0	(2,164)	0	3,238	0	611	611	86	
00166B-10-5	ALX ONCOLOGY HOLDINGS ORD		11/02/2020	Various	335.000	13,578		10,004	0	0	0	0	0	0	10,004	0	3,574	3,574	0	
00183L-10-2	ANGI HOMESERVICES CL A ORD		03/03/2020	FAHNESTOCK & CO.	1,174.000	8,164		8,808	9,944	(1,135)	0	0	(1,135)	0	8,808	0	(644)	(644)	0	
00206R-10-2	AT&T ORD		12/18/2020	Various	276.000	8,273		9,105	10,685	(1,677)	0	0	(1,677)	0	9,105	0	(832)	(832)	391	
002824-10-0	ABBOTT LABORATORIES ORD		12/18/2020	GOLDMAN SACHS	35.000	3,814		1,501	2,978	(1,538)	0	0	(1,538)	0	1,501	0	2,313	2,313	50	
00287Y-10-9	ABBVIE ORD		12/18/2020	GOLDMAN SACHS	28.320	2,953		1,798	2,070	(691)	0	0	(691)	0	1,798	0	1,155	1,155	121	
00289Y-10-7	ABEONA THERAPEUTICS ORD		06/04/2020	JEFFERIES & COMPANY, INC.	1,843.000	5,336		4,553	6,027	(1,474)	0	0	(1,474)	0	4,553	0	783	783	0	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD		12/18/2020	Various	710.000	29,277		22,730	19,019	(874)	0	0	(874)	0	22,730	0	6,547	6,547	0	
00437E-10-2	ACCOLADE ORD		12/08/2020	Morgan Stanley	239.000	13,798		7,128	0	0	0	0	0	0	7,128	0	6,670	6,670	0	
00724F-10-1	ADOBE ORD		12/18/2020	Various	12.000	5,915		1,240	3,907	(2,727)	0	0	(2,727)	0	1,240	0	4,675	4,675	0	
00771V-10-8	AERIE PHARMACEUTICALS ORD		11/18/2020	JEFFERIES & COMPANY, INC.	387.000	4,768		7,172	9,354	(2,182)	0	0	(2,182)	0	7,172	0	(2,404)	(2,404)	0	
007800-10-5	AEROJET ROCKETDYNE HOLDINGS ORD		08/11/2020	Various	1,420.000	67,131		60,855	64,837	(3,983)	0	0	(3,983)	0	60,855	0	6,277	6,277	0	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD		12/30/2020	Various	5,778.000	316,056		208,646	166,807	(9,191)	0	0	(9,191)	0	208,646	0	107,410	107,410	899	
008492-10-0	AGREE REALTY REIT ORD		12/23/2020	Various	397.000	26,217		29,528	25,805	1,622	0	0	1,622	0	29,528	0	(3,311)	(3,311)	924	
00900T-10-7	AIMMUNE THERAPEUTICS ORD		03/12/2020	LEERINK SWANN & CO INC.	382.000	5,730		9,981	12,786	(2,804)	0	0	(2,804)	0	9,981	0	(4,251)	(4,251)	0	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
013872-10-6	ALCOA ORD		03/31/2020	Dain Rauscher	1,021.000	6,316		18,813	14,671	(904)	0	0	(904)	0	18,813	0	(12,496)	(12,496)	0	
015351-10-9	ALEXION PHARMACEUTICALS ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
01741R-10-2	ALLEGHENY TECHNOLOGIES ORD		03/31/2020	Various	1,349.000	22,344		30,659	27,870	2,789	0	0	2,789	0	30,659	0	(8,315)	(8,315)	0	
018522-30-0	ALLETE ORD		05/06/2020	Various	518.000	34,810		41,093	42,046	(953)	0	0	(953)	0	41,093	0	(6,284)	(6,284)	169	
018581-10-8	ALLIANCE DATA SYSTEMS ORD		06/19/2020	MORGAN STANLEY	52.000	2,465		5,881	5,834	5,832	0	5,785	47	0	5,881	0	(3,417)	(3,417)	44	
020002-10-1	ALLSTATE ORD		12/18/2020	GOLDMAN SACHS	30.000	3,222		1,311	3,374	(2,063)	0	0	(2,063)	0	1,311	0	1,911	1,911	64	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD		11/19/2020	Various	380.000	50,473		41,766	43,765	(1,998)	0	0	(1,998)	0	41,766	0	8,707	8,707	0	
02079K-10-7	ALPHABET CL C ORD		12/21/2020	Various	18.000	28,730		10,373	23,653	(13,717)	0	0	(13,717)	0	10,373	0	18,357	18,357	0	
02079K-30-5	ALPHABET CL A ORD		12/18/2020	Various	6.000	10,049		3,441	7,889	(4,606)	0	0	(4,606)	0	3,442	0	6,607	6,607	0	
02156B-10-3	ALTERYX CL A ORD		11/10/2020	Various	740.000	94,316		77,417	74,052	3,365	0	0	3,365	0	77,417	0	16,899	16,899	0	
02208R-10-6	ALTRA INDUSTRIAL MOTION ORD		12/02/2020	Various	3,414.000	108,439		113,179	115,763	(9,950)	0	0	(9,950)	0	113,179	0	(4,741)	(4,741)	813	
02209S-10-3	ALTRIA GROUP ORD		12/18/2020	GOLDMAN SACHS	40.000	1,751		1,567	1,977	(426)	0	0	(426)	0	1,567	0	184	184	135	
023135-10-6	AMAZON COM ORD		12/21/2020	Various	8.000	24,846		5,510	14,249	(9,510)	0	0	(9,510)	0	5,510	0	19,336	19,336	0	
025816-10-9	AMERICAN EXPRESS ORD		12/18/2020	GOLDMAN SACHS	30.000	3,525		1,708	3,735	(2,027)	0	0	(2,027)	0	1,708	0	1,817	1,817	52	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD		11/09/2020	Various	1,046.000	28,246		29,285	0	0	0	0	0	0	29,285	0	(1,039)	(1,039)	68	
03027X-10-0	AMERICAN TOWER REIT		12/18/2020	GOLDMAN SACHS	10.000	2,215		973	2,262	(1,331)	0	0	(1,331)	0	973	0	1,242	1,242	43	
030506-10-9	AMERICAN WOODMARK ORD		04/17/2020	Various	775.000	37,373		78,924	80,995	(2,071)	0	0	(2,071)	0	78,924	0	(41,552)	(41,552)	0	
03064D-10-8	AMERICOLD REALTY ORD		12/09/2020	Various	2,911.000	97,160		105,421	87,262	4,509	0	0	4,509	0	105,421	0	(8,261)	(8,261)	1,335	
03076C-10-6	AMERIPRISE FINANCE ORD		12/18/2020	GOLDMAN SACHS	16.000	2,991		1,805	2,665	(861)	0	0	(861)	0	1,805	0	1,186	1,186	65	
031162-10-0	AMGEN ORD		12/18/2020	GOLDMAN SACHS	21.000	4,798		2,582	5,062	(2,481)	0	0	(2,481)	0	2,582	0	2,216	2,216	134	
032654-10-5	ANALOG DEVICES ORD		10/09/2020	MORGAN STANLEY	157.000	18,941		9,999	18,191	(8,655)	0	0	(8,655)	0	9,999	0	8,942	8,942	287	
03662Q-10-5	ANSYS ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
036752-10-3	ANTHEM ORD		12/18/2020	GOLDMAN SACHS	10.000	3,086		1,239	3,020	(1,782)	0	0	(1,782)	0	1,239	0	1,848	1,848	29	
03676B-10-2	ANTERO MIDSTREAM ORD		02/28/2020	WALL STREET ACCESS NY	902.000	3,622		4,300	6,846	(2,546)	0	0	(2,546)	0	4,300	0	(678)	(678)	277	
03748R-74-7	APARTMENT INVST MGT CL A REIT ORD		12/18/2020	GOLDMAN SACHS	188.263	864		8,491	0	0	0	0	0	0	8,491	0	(7,627)	(7,627)	7,107	
03748R-75-4	APARTMENT INVST MGT CL A REIT ORD		12/01/2020	Adjustment	187.003	7,100		7,100	9,659	(2,559)	0	0	(2,559)	0	7,100	0	0	0	1,763	
03753U-10-6	APELLIS PHARMACEUTICALS ORD		09/03/2020	Barclays Bank - CP	153.000	4,647		4,563	1,909	(126)	0	0	(126)	0	4,563	0	84	84	0	
037833-10-0	APPLE ORD		12/21/2020	Various	896.000	132,499		23,496	90,215	(67,985)	0	0	(67,985)	0	23,496	0	109,002	109,002	740	
038222-10-5	APPLIED MATERIAL ORD		12/18/2020	GOLDMAN SACHS	25.000	2,152		537	1,526	(989)	0	0	(989)	0	537	0	1,615	1,615	22	
03852U-10-6	ARAMARK ORD		11/30/2020	Various	3,523.000	113,403		149,912	152,898	(2,986)	0	0	(2,986)	0	149,912	0	(36,509)	(36,509)	1,153	
03965L-10-0	HOWMET AEROSPACE ORD		04/01/2020	Adjustment	492.000	10,930		10,930	15,139	(4,209)	0	0	(4,209)	0	10,930	0	0	0	10	
040047-60-7	ARENA PHARMACEUTICALS ORD		10/22/2020	Various	112.000	8,812		5,328	3,595	33	0	0	33	0	5,328	0	3,484	3,484	0	
04010E-10-9	ARGAN ORD		07/23/2020	Various	352.000	14,995		12,872	14,129	(1,257)	0	0	(1,257)	0	12,872	0	2,123	2,123	178	
040413-10-6	ARISTA NETWORKS ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
04316A-10-8	ARTISAN PARTNERS ASSET MGMT CL A ORD		10/13/2020	Various	246.000	10,893		7,947	0	0	0	0	0	0	7,947	0	2,946	2,946	165	
04351P-10-1	ASCENDIS PHARMA ADR REP ORD	C	08/24/2020	GOLDMAN	43.000	5,933		5,532	2,805	(435)	0	0	(435)	0	5,532	0	401	401	0	
045327-10-3	ASPEN TECHNOLOGY ORD		03/20/2020	BERNSTEIN (SANFORD C) & CO.	65.000	5,483		3,859	7,172	(4,038)	0	0	(4,038)	0	3,859	0	1,624	1,624	0	
045396-10-8	ASSEMBLY BIOSCIENCES ORD		11/24/2020	JEFFERIES & COMPANY, INC.	357.000	4,607		4,976	7,304	(2,328)	0	0	(2,328)	0	4,976	0	(369)	(369)	0	
04911A-10-7	ATLANTIC UNION BANKSHARES ORD		09/03/2020	GOLDMAN	183.000	4,353		6,942	6,872	70	0	0	70	0	6,942	0	(2,589)	(2,589)	137	
04963C-20-9	ATRICURE ORD		04/24/2020	COWEN AND COMPANY, LLC	729.000	28,357		20,931	23,700	(2,769)	0	0	(2,769)	0	20,931	0	7,426	7,426	0	
04965G-10-9	ATRECA CL A ORD		08/12/2020	COWEN AND COMPANY, LLC	657.000	8,908		9,100	3,609	(1,288)	0	0	(1,288)	0	9,100	0	(192)	(192)	0	
05070R-10-4	AUDENTES THERAPEUTICS ORD		01/15/2020	Not Available	224.000	13,440		6,229	13,404	(7,176)	0	0	(7,176)	0	6,229	0	7,211	7,211	0	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		12/18/2020	GOLDMAN SACHS	10.000	1,792		770	1,674	(935)	0	0	(935)	0	770	0	1,022	1,022	36	
053332-10-2	AUTOZONE ORD		12/18/2020	Various	4.000	4,659		2,308	4,688	(2,454)	0	0	(2,454)	0	2,308	0	2,350	2,350	0	
05370A-10-8	AVIDITY BIOSCIENCES ORD		12/10/2020	Various	670.000	19,470		12,060	0	0	0	0	0	0	12,060	0	7,410	7,410	0	
054540-20-8	AXCELIS TECHNOLOGIES ORD		09/22/2020	JEFFERIES & COMPANY, INC.	1,392.000	31,357		34,645	0	0	0	0	0	0	34,645	0	(3,288)	(3,288)	0	
05508R-10-6	B AND G FOODS ORD		03/26/2020	Various	3,535.000	57,248		56,965	63,383	(6,417)	0	0	(6,417)	0	56,965	0	283	283	1,679	
05605H-10-0	BWX TECHNOLOGIES ORD		12/22/2020	First Boston Corp	163.000	9,632		9,542	0	0	0	0	0	0	9,542	0	90	90	57	
05971J-10-2	BANCORPSOUTH BANK ORD		03/26/2020	Various	2,350.000	42,438		72,744	73,814	(1,070)	0	0	(1,070)	0	72,744	0	(30,306)	(30,306)	870	
05990K-10-6	BANC OF CALIFORNIA ORD		12/10/2020	KEEFE BRUYETTE + WOODS INC	1,329.000	19,232		20,376	22,832	(2,456)	0	0	(2,456)	0	20,376	0	(1,143)	(1,143)	319	
060505-10-4	BANK OF AMERICA ORD		12/18/2020	Various	684.000	17,711		11,573	23,863	(12,478)	0	0	(12,478)	0	11,573	0	6,138	6,138	215	
07373V-10-5	BEAM THERAPEUTICS ORD		12/18/2020	Morgan Stanley	31.000	2,300		1,229	0	0	0	0	0	0	1,229	0	1,071	1,071	0	
075887-10-9	BECTON DICKINSON ORD		12/18/2020	GOLDMAN SACHS	11.000	2,773		1,650	2,716	(1,309)	0	0	(1,309)	0	1,650	0	1,123	1,123	26	
084423-10-2	WR BERKLEY ORD		12/18/2020	GOLDMAN SACHS	26.000	1,723		1,774	1,797	(23)	0	0	(23)	0	1,774	0	(51)	(51)	9	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
084670-70-2	BERKSHIRE HATHWAY CL B ORD		12/18/2020	GOLDMAN SACHS	79.000	17,650		10,284	17,405	(7,578)	0	0	(7,578)	0	10,284	0	7,367	7,367	0	
09062X-10-3	BIOGEN ORD		12/18/2020	Various	41.000	10,946		8,922	12,166	(3,244)	0	0	(3,244)	0	8,922	0	2,024	2,024	0	
09073M-10-4	BIO TECHNE ORD		12/18/2020	Various	107.000	29,097		24,900	14,942	(185)	0	0	(185)	0	24,900	0	4,197	4,197	62	
09203E-10-5	BLACK DIAMOND THERAPEUTICS ORD		08/13/2020	LIQUIDNET, INC.	422.000	12,132		8,290	0	0	0	0	0	0	8,290	0	3,843	3,843	0	
092113-10-9	BLACK HILLS ORD		08/10/2020	Various	2,501.000	159,622		192,381	196,429	(4,047)	0	0	(4,047)	0	192,381	0	(32,759)	(32,759)	2,161	
09215C-10-5	BLACK KNIGHT ORD		11/10/2020	Various	932.000	81,061		57,269	60,095	(2,826)	0	0	(2,826)	0	57,269	0	23,792	23,792	0	
092270-10-0	BLACKBAUD ORD		11/03/2020	Various	729.000	36,504		60,380	58,028	2,351	0	0	2,351	0	60,380	0	(23,875)	(23,875)	87	
09247X-10-1	BLACKROCK ORD		12/18/2020	Various	18.000	10,308		6,443	6,821	(2,600)	0	0	(2,600)	0	6,443	0	3,865	3,865	137	
093671-10-5	H&R BLOCK ORD		09/18/2020	MERRILL LYNCH & CO	252.000	3,502		6,764	5,917	847	0	0	847	0	6,764	0	(3,262)	(3,262)	262	
095229-10-0	BLUCORA ORD		06/24/2020	Various	2,689.000	31,281		56,982	70,290	(13,309)	0	0	(13,309)	0	56,982	0	(25,700)	(25,700)	0	
09609G-10-0	BLUEBIRD BIO ORD		11/18/2020	Various	761.000	37,284		56,625	66,778	(10,153)	0	0	(10,153)	0	56,625	0	(19,340)	(19,340)	0	
09627Y-10-9	BLUEPRINT MEDICINES ORD		08/04/2020	JEFFERIES & COMPANY, INC.	114.000	8,393		8,643	9,133	(490)	0	0	(490)	0	8,643	0	(250)	(250)	0	
097023-10-5	BOEING ORD		12/18/2020	GOLDMAN SACHS	18.000	3,955		2,243	5,754	(3,326)	0	260	(3,585)	0	2,243	0	1,712	1,712	36	
09857L-10-8	BOOKING HOLDINGS ORD		12/18/2020	Various	2.000	3,809		2,516	4,107	(1,592)	0	0	(1,592)	0	2,516	0	1,294	1,294	0	
100557-10-7	BOSTON BEER CL A ORD		10/14/2020	Various	31.000	28,706		12,657	0	0	0	0	0	0	12,657	0	16,049	16,049	0	
105368-20-3	BRANDYWINE REALTY REIT ORD		02/20/2020	Various	12,303.000	194,606		183,948	193,772	(9,824)	0	0	(9,824)	0	183,948	0	10,658	10,658	2,338	
10918L-10-3	BRIGHAM MINERALS CL A ORD		07/31/2020	First Boston Corp	243.000	2,667		4,609	5,210	(601)	0	0	(601)	0	4,609	0	(1,942)	(1,942)	182	
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/18/2020	Various	128.000	7,482		6,691	8,148	(1,521)	0	0	(1,521)	0	6,691	0	790	790	150	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD		12/23/2020	Warburg Dillon Reed	360.000	5,812		4,337	0	0	0	0	0	0	4,337	0	1,475	1,475	0	
11135F-10-1	BROADCOM ORD		12/18/2020	GOLDMAN SACHS	5.000	2,173		735	1,525	(847)	0	0	(847)	0	735	0	1,438	1,438	48	
122017-10-6	BURLINGTON STORES ORD		09/24/2020	Various	590.000	122,509		85,905	134,538	(48,633)	0	0	(48,633)	0	85,905	0	36,604	36,604	0	
12468P-10-4	C3 AI CL A ORD		12/10/2020	RBC Dain Rauscher (US)	56.000	6,492		2,352	0	0	0	0	0	0	2,352	0	4,140	4,140	0	
125523-10-0	CIGNA ORD		12/18/2020	GOLDMAN SACHS	22.000	4,336		2,808	4,499	(1,690)	0	0	(1,690)	0	2,808	0	1,527	1,527	1	
126408-10-3	CSX ORD		12/18/2020	GOLDMAN SACHS	28.000	2,538		869	2,026	(1,157)	0	0	(1,157)	0	869	0	1,669	1,669	29	
126650-10-0	CVS HEALTH ORD		12/18/2020	GOLDMAN SACHS	29.000	2,017		1,888	2,105	(259)	0	0	(259)	0	1,888	0	129	129	57	
127055-10-1	CABOT ORD		09/03/2020	COWEN AND COMPANY, LLC	122.000	4,553		5,782	5,797	(15)	0	0	(15)	0	5,782	0	(1,229)	(1,229)	85	
127097-10-3	CABOT OIL & GAS ORD		11/09/2020	Various	2,122.000	38,545		33,150	17,596	(1,297)	0	0	(1,297)	0	33,150	0	5,395	5,395	230	
127190-30-4	CACI INTERNATIONAL CL A ORD		12/22/2020	GOLDMAN	105.000	25,718		26,557	0	0	0	0	0	0	26,557	0	(838)	(838)	0	
133131-10-2	CAMDEN PROPERTY REIT ORD		03/10/2020	CITIGROUP GLOBAL MARKETS INC.	474.000	47,570		52,789	43,352	1,864	0	0	1,864	0	52,789	0	(5,219)	(5,219)	327	
141619-10-6	CARDIOVASCULAR SYSTEMS ORD		07/01/2020	Various	863.000	26,841		37,950	41,933	(3,983)	0	0	(3,983)	0	37,950	0	(11,109)	(11,109)	0	
14161W-10-5	CARDLYTICS ORD		12/30/2020	Various	84.000	12,172		4,851	4,851	(566)	0	0	(566)	0	4,851	0	7,321	7,321	0	
141788-10-9	CARGURUS CL A ORD		11/23/2020	Various	1,077.000	24,336		35,273	21,724	3,112	0	0	3,112	0	35,273	0	(10,937)	(10,937)	0	
143130-10-2	CARMAX ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
144285-10-3	CARPENTER TECHNOLOGY ORD		12/14/2020	Various	1,301.000	33,140		67,618	64,764	2,855	0	0	2,855	0	67,618	0	(34,479)	(34,479)	849	
146229-10-9	CARTERS ORD		11/30/2020	Various	1,267.000	115,260		127,127	138,534	(11,407)	0	0	(11,407)	0	127,127	0	(11,867)	(11,867)	604	
149123-10-1	CATERPILLAR ORD		12/18/2020	GOLDMAN SACHS	19.000	3,438		1,787	2,806	(1,019)	0	0	(1,019)	0	1,787	0	1,651	1,651	78	
149568-10-7	CAVCO INDUSTRIES ORD		11/09/2020	Various	381.000	70,702		67,917	47,020	30	0	0	30	0	67,917	0	2,785	2,785	0	
15135B-10-1	CENTENE ORD		02/14/2020	Not Available	0.320	21		13	14	(5)	0	0	(5)	0	13	0	8	8	0	
15189T-10-7	CENTERPOINT ENERGY ORD		12/18/2020	Various	1,104.000	24,043		21,099	1,839	(191)	0	0	(191)	0	21,099	0	2,944	2,944	454	
15201P-10-9	CENTERSTATE BANKS ORD		06/08/2020	Unknown	3,683.000	93,160		93,160	92,001	1,159	0	0	1,159	0	93,160	0	0	0	1,031	
156504-30-0	CENTURY COMMUNITIES ORD		10/14/2020	Various	2,452.000	64,481		64,468	23,458	87	0	0	87	0	64,468	0	13	13	0	
15677J-10-8	CERIDIAN HCM HOLDING ORD		12/30/2020	Various	534.000	48,637		31,043	36,248	(5,205)	0	0	(5,205)	0	31,043	0	17,594	17,594	0	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		12/18/2020	Various	20.000	11,273		5,677	9,702	(4,025)	0	0	(4,025)	0	5,677	0	5,597	5,597	0	
163092-10-9	CHEGG ORD		11/23/2020	Various	628.000	22,494		25,124	0	0	0	0	0	0	25,124	0	(2,629)	(2,629)	0	
16383L-10-6	CHEMOCENTRYX ORD		10/22/2020	JEFFERIES & COMPANY, INC.	84.000	4,624		4,570	0	0	0	0	0	0	4,570	0	54	54	0	
166764-10-0	CHEVRON ORD		12/18/2020	GOLDMAN SACHS	45.060	3,929		4,472	5,239	(1,082)	0	0	(1,082)	0	4,472	0	(543)	(543)	227	
171798-10-1	CIMAREX ENERGY ORD		03/02/2020	CITIGROUP GLOBAL MARKETS INC.	128.000	4,182		7,750	6,719	1,031	0	0	1,031	0	7,750	0	(3,568)	(3,568)	26	
17243V-10-2	CINEMARK HOLDINGS ORD		12/04/2020	Various	1,779.000	22,149		44,040	49,561	(502)	0	10,173	(10,675)	0	44,040	0	(21,891)	(21,891)	527	
17275R-10-2	CISCO SYSTEMS ORD		12/18/2020	GOLDMAN SACHS	82.000	3,726		1,536	3,879	(2,395)	0	0	(2,395)	0	1,536	0	2,190	2,190	117	
172967-42-4	CITIGROUP ORD		12/18/2020	Various	146.000	7,922		7,100	11,572	(4,543)	0	0	(4,543)	0	7,100	0	822	822	181	
184496-10-7	CLEAN HARBORS ORD		08/04/2020	Various	1,550.000	94,267		123,928	102,518	(1,460)	0	0	(1,460)	0	123,928	0	(29,661)	(29,661)	0	
185899-10-1	CLEVELAND CLIFFS ORD		03/20/2020	Dain Rauscher	3,395.000	10,852		25,626	28,518	(2,892)	0	0	(2,892)	0	25,626	0	(14,774)	(14,774)	204	
191216-10-0	COCA-COLA ORD		12/18/2020	GOLDMAN SACHS	53.000	2,848		2,022	2,895	(907)	0	0	(907)	0	2,022	0	826	826	87	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		12/18/2020	GOLDMAN SACHS	34.000	2,755		1,675	2,038	(427)	0	0	(427)	0	1,675	0	1,080	1,080	30	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
192479-10-3	COHERENT ORD		03/16/2020	Various	339.000	34,912		50,593	56,393	(5,800)	0	0	(5,800)	0	50,593	0	(15,681)	(15,681)	0	
19247A-10-0	COHEN & STEERS ORD		01/23/2020	LIQUIDNET, INC.	205.000	14,744		13,417	12,866	551	0	0	551	0	13,417	0	1,327	1,327	0	
198516-10-6	COLUMBIA SPORTSWEAR ORD		12/09/2020	Various	746.000	62,997		72,622	74,742	(2,120)	0	0	(2,120)	0	72,622	0	(9,625)	(9,625)	185	
20030N-10-1	COMCAST CL A ORD		12/18/2020	GOLDMAN SACHS	82.000	4,173		1,997	3,598	(1,681)	0	0	(1,681)	0	1,997	0	2,176	2,176	73	
20605P-10-1	CONCHO RESOURCES ORD		10/14/2020	Various	189.000	9,302		10,382	0	0	0	0	0	0	10,382	0	(1,080)	(1,080)	45	
20825C-10-4	CONOCOPHILLIPS ORD		12/18/2020	GOLDMAN SACHS	68.000	2,786		3,379	4,422	(1,043)	0	0	(1,043)	0	3,379	0	(593)	(593)	115	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
210373-10-6	CONSTELLATION PHARMACEUTICALS ORD		08/04/2020	JEFFERIES & COMPANY, INC.	277.000	7,634		9,675	9,811	(2,546)	0	0	(2,546)	0	9,675	0	(2,040)	(2,040)	0	
216648-40-2	COOPER ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
22002T-10-8	CORPORATE OFFICE PROP REIT ORD		12/08/2020	Various	3,268.000	81,730		93,141	96,014	(2,873)	0	0	(2,873)	0	93,141	0	(11,411)	(11,411)	3,335	
22160K-10-5	COSTCO WHOLESALE ORD		12/18/2020	GOLDMAN SACHS	9.000	3,303		1,217	2,590	(1,432)	0	0	(1,432)	0	1,217	0	2,086	2,086	115	
222070-20-3	COTY CL A ORD		09/18/2020	MERRILL LYNCH & CO	370.000	1,128		6,333	4,163	2,170	0	0	2,170	0	6,333	0	(5,205)	(5,205)	46	
22304C-10-0	COVETRUS ORD		10/20/2020	Morgan Stanley	425.000	11,976		7,636	0	0	0	0	0	0	7,636	0	4,340	4,340	0	
225447-10-1	CREE ORD		03/03/2020	Various	715.000	32,548		31,520	32,997	(1,477)	0	0	(1,477)	0	31,520	0	1,028	1,028	0	
22663K-10-7	CRINETICS PHARMACEUTICALS ORD		12/18/2020	JEFFERIES & COMPANY, INC.	236.000	3,230		3,211	0	0	0	0	0	0	3,211	0	19	19	0	
228368-10-6	CROWN HOLDINGS ORD		09/03/2020	Bear Stearns	84.000	6,504		6,309	6,093	215	0	0	215	0	6,309	0	195	195	0	
231021-10-6	CUMMINS ORD		12/18/2020	GOLDMAN SACHS	10.000	2,243		1,337	1,790	(452)	0	0	(452)	0	1,337	0	906	906	53	
231561-10-1	CURTISS WRIGHT ORD		01/13/2020	JEFFERIES & COMPANY, INC.	114.000	16,579		15,788	16,061	(273)	0	0	(273)	0	15,788	0	791	791	0	
232806-10-9	CYPRESS SEMICONDUCTOR ORD		02/24/2020	Various	2,536.000	59,298		59,337	59,165	172	0	0	172	0	59,337	0	(39)	(39)	279	
23282W-60-5	CYTOKINETICS ORD		11/24/2020	BAYPOINT TRADING LLC	942.000	15,411		15,112	0	0	0	0	0	0	15,112	0	299	299	0	
235851-10-2	DANAHER ORD		12/18/2020	Various	31.000	5,849		2,181	4,672	(2,574)	0	0	(2,574)	0	2,181	0	3,668	3,668	15	
23918K-10-8	DAVITA ORD		10/06/2020	Northern Trust	28.000	2,389		1,682	2,101	(419)	0	0	(419)	0	1,682	0	707	707	0	
243537-10-7	DECKERS OUTDOOR ORD		07/09/2020	Various	59.000	11,828		8,826	7,596	(467)	0	0	(467)	0	8,826	0	3,003	3,003	0	
244199-10-5	DEERE ORD		12/21/2020	INVESTMENT TECHNOLOGY GROUP INC.	7.000	1,861		716	1,213	(497)	0	0	(497)	0	716	0	1,146	1,146	21	
24665A-10-3	DELEK US HOLDINGS ORD		08/27/2020	Various	494.000	7,918		17,869	16,564	1,305	0	0	1,305	0	17,869	0	(9,950)	(9,950)	369	
25278X-10-9	DIAMONDBACK ENERGY ORD		09/03/2020	Various	163.000	5,631		4,015	0	0	0	0	0	0	4,015	0	1,617	1,617	79	
254687-10-6	WALT DISNEY ORD		12/18/2020	GOLDMAN SACHS	32.000	5,532		2,575	4,520	(2,039)	0	0	(2,039)	0	2,575	0	2,957	2,957	28	
25470F-30-2	DISCOVERY SRS C ORD		12/18/2020	GOLDMAN SACHS	74.000	1,814		2,040	2,256	(217)	0	0	(217)	0	2,040	0	(225)	(225)	0	
256677-10-5	DOLLAR GENERAL ORD		12/18/2020	GOLDMAN SACHS	16.000	3,368		1,074	2,496	(1,422)	0	0	(1,422)	0	1,074	0	2,294	2,294	22	
256746-10-8	DOLLAR TREE ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
25746U-10-9	DOMINION ENERGY ORD		12/18/2020	GOLDMAN SACHS	46.000	3,467		3,179	3,669	(632)	0	0	(632)	0	3,179	0	288	288	128	
25754A-20-1	DOMINOS PIZZA ORD		06/26/2020	Various	126.000	46,729		35,104	37,016	(1,912)	0	0	(1,912)	0	35,104	0	11,625	11,625	178	
25960P-10-9	DOUGLAS EMMETT REIT ORD		02/11/2020	Various	1,875.000	80,444		81,226	82,313	(1,087)	0	0	(1,087)	0	81,226	0	(781)	(781)	525	
26441C-20-4	DUKE ENERGY ORD		12/18/2020	GOLDMAN SACHS	20.000	1,806		1,469	1,767	(357)	0	0	(357)	0	1,469	0	337	337	75	
26614N-10-2	DUPONT DE NEMOURS ORD		12/18/2020	GOLDMAN SACHS	26.000	1,854		1,937	1,629	279	0	0	279	0	1,937	0	(82)	(82)	31	
267475-10-1	DYCOM INDUSTRIES ORD		08/11/2020	RBC Dain Rauscher (US)	764.000	35,935		32,367	26,632	143	0	0	143	0	32,367	0	3,568	3,568	0	
26884L-10-9	EQT ORD		11/09/2020	Various	1,431.000	16,041		10,930	7,170	(1,394)	0	0	(1,394)	0	10,930	0	5,111	5,111	30	
269246-40-1	E TRADE FINANCIAL ORD		10/02/2020	Adjustment	302.000	6,950		6,950	13,702	(6,752)	0	0	(6,752)	0	6,950	0	0	0	127	
278642-10-3	EBAY ORD		06/19/2020	MORGAN STANLEY	134.000	6,470		2,307	4,839	(2,532)	0	0	(2,532)	0	2,307	0	4,163	4,163	43	
278865-10-0	ECOLAB ORD		12/18/2020	GOLDMAN SACHS	22.010	3,214		2,500	4,073	(1,762)	0	0	(1,762)	0	2,500	0	714	714	20	
282559-10-3	89BIO ORD		12/10/2020	Various	675.000	18,167		19,280	6,291	554	0	0	554	0	19,280	0	(1,112)	(1,112)	0	
29261A-10-0	ENCOMPASS HEALTH ORD		12/18/2020	Various	538.000	41,712		38,044	35,080	533	0	0	533	0	38,044	0	3,668	3,668	415	
292766-10-2	ENERPLUS ORD	C	11/06/2020	Various	2,596.000	4,508		16,467	18,509	(2,043)	0	0	(2,043)	0	16,467	0	(11,958)	(11,958)	140	
29414B-10-4	EPAM SYSTEMS ORD		09/10/2020	Various	588.000	161,709		116,309	124,750	(8,441)	0	0	(8,441)	0	116,309	0	45,400	45,400	0	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		04/29/2020	Various	1,706.000	105,390		119,154	120,085	(931)	0	0	(931)	0	119,154	0	(13,764)	(13,764)	1,107	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		01/10/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
297178-10-5	ESSEX PROPERTY REIT ORD		01/15/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
29786A-10-6	ETSY ORD		12/30/2020	Various	859.000	88,003		39,241	16,220	(768)	0	0	(768)	0	39,241	0	48,761	48,761	0	
30161N-10-1	EXELON ORD		12/18/2020	GOLDMAN SACHS	44.000	1,873		1,406	1,932	(587)	0	0	(587)	0	1,406	0	467	467	65	
302081-10-4	EXLSERVICE HOLDINGS ORD		12/23/2020	Various	556.000	34,047		38,418	38,620	(202)	0	0	(202)	0	38,418	0	(4,371)	(4,371)	0	
30231G-10-2	EXXON MOBIL ORD		12/18/2020	GOLDMAN SACHS	75.000	3,204		4,336	5,149	804	0	1,677	(873)	0	4,336	0	(1,132)	(1,132)	260	
302445-10-1	FLIR SYSTEMS ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
30303M-10-2	FACEBOOK CL A ORD		12/21/2020	Various	54.000	14,542		5,062	10,917	(6,033)	0	0	(6,033)	0	5,062	0	9,480	9,480	0	
303250-10-4	FAIR ISAAC ORD		11/05/2020	Various	82.000	35,280		29,323	30,724	(1,401)	0	0	(1,401)	0	29,323	0	5,957	5,957	0	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		12/21/2020	INVESTMENT TECHNOLOGY GROUP INC.	13.000	1,850		1,247	1,768	(559)	0	0	(559)	0	1,247	0	603	603	14	
336433-10-7	FIRST SOLAR ORD		07/27/2020	BAIRD, ROBERT W., & COMPANY IN	962.000	59,250		44,668	28,059	(1,058)	0	0	(1,058)	0	44,668	0	14,582	14,582	0	
337738-10-8	FISERV ORD		12/18/2020	GOLDMAN SACHS	25.000	2,870		1,400	2,891	(1,490)	0	0	(1,490)	0	1,400	0	1,470	1,470	0	
33829M-10-1	FIVE BELOW ORD		12/04/2020	RBC Dain Rauscher (US)	193.000	31,137		21,902	0	0	0	0	0	0	21,902	0	9,235	9,235	0	
344849-10-4	FOOT LOCKER ORD		09/01/2020	Various	647.000	17,106		27,232	25,227	2,006	0	0	2,006	0	27,232	0	(10,126)	(10,126)	505	
34553D-10-1	FORESCOUT TECHNOLOGIES ORD		04/03/2020	Various	1,463.000	46,299		50,466	47,986	2,480	0	0	2,480	0	50,466	0	(4,167)	(4,167)	0	
34633R-10-4	FORMA THERAPEUTICS HLDG ORD		11/24/2020	Various	537.000	19,807		10,740	0	0	0	0	0	0	10,740	0	9,067	9,067	0	
346375-10-8	FORMFACTOR ORD		12/28/2020	Various	3,430.000	117,743		76,174	89,077	(12,903)	0	0	(12,903)	0	76,174	0	41,569	41,569	0	
34959J-10-8	FORTIVE ORD		10/09/2020	Adjustment	375.000	15,929		15,929	28,646	(12,718)	0	0	(12,718)	0	15,929	0	0	0	79	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		11/09/2020	Various	3,982.000	254,823		244,323	217,911	(9,787)	0	0	(9,787)	0	244,323	0	10,500	10,500	961	
34983P-10-4	FORTY SEVEN ORD		04/09/2020	Various	1,414.000	126,991		17,266	55,669	(38,403)	0	0	(38,403)	0	17,266	0	109,725	109,725	0	
3621LQ-10-9	G1 THERAPEUTICS ORD		11/19/2020	Various	1,742.000	21,940		39,258	46,041	(6,783)	0	0	(6,783)	0	39,258	0	(17,318)	(17,318)	0	
369604-10-3	GENERAL ELECTRIC ORD		12/18/2020	GOLDMAN SACHS	213.000	2,302		2,263	2,330	(95)	0	0	(95)	0	2,263	0	39	39	8	
37045V-10-0	GENERAL MOTORS ORD		12/18/2020	GOLDMAN SACHS	40.000	1,640		1,318	1,431	(152)	0	0	(152)	0	1,318	0	322	322	15	
375558-10-3	GILEAD SCIENCES ORD		12/18/2020	GOLDMAN SACHS	33.000	1,950		2,435	2,129	287	0	0	287	0	2,435	0	(485)	(485)	67	
37890U-10-8	GLOBAL BLOOD THERAPEUTICS ORD		08/04/2020	JEFFERIES & COMPANY, INC.	98.000	6,766		5,509	7,790	(2,281)	0	0	(2,281)	0	5,509	0	1,257	1,257	0	
379577-20-8	GLOBUS MEDICAL CL A ORD		10/22/2020	Various	1,078.000	55,922		53,742	12,834	(842)	0	0	(842)	0	53,742	0	2,180	2,180	0	
38000Q-10-2	GLYCOMIMETICS ORD		11/24/2020	Various	1,815.000	6,777		9,421	9,601	(180)	0	0	(180)	0	9,421	0	(2,644)	(2,644)	0	
38141G-10-4	GOLDMAN SACHS GROUP ORD		12/18/2020	Various	23.000	5,078		3,569	5,062	(1,685)	0	0	(1,685)	0	3,569	0	1,510	1,510	49	
387328-10-7	GRANITE CONSTRUCTION ORD		03/03/2020	Various	4,020.000	100,731		105,692	111,233	(5,542)	0	0	(5,542)	0	105,692	0	(4,961)	(4,961)	523	
393657-10-1	GREENBRIER ORD		03/02/2020	Various	2,084.000	49,024		59,336	67,584	(8,248)	0	0	(8,248)	0	59,336	0	(10,312)	(10,312)	563	
399473-10-7	GROUPON ORD		02/27/2020	Bear Stearns	2,165.000	2,963		6,003	5,174	829	0	0	829	0	6,003	0	(3,040)	(3,040)	0	
404111-10-6	HBT FINANCIAL ORD		07/28/2020	Morgan Stanley	2,762.000	34,217		47,559	52,450	(4,892)	0	0	(4,892)	0	47,559	0	(13,342)	(13,342)	829	
40425J-10-1	HMS HOLDINGS ORD		03/30/2020	JEFFERIES & COMPANY, INC.	738.000	18,434		21,839	21,845	(6)	0	0	(6)	0	21,839	0	(3,405)	(3,405)	0	
40434L-10-5	HP ORD		10/06/2020	Northern Trust	164.000	3,109		2,331	3,230	(1,044)	0	0	(1,044)	0	2,331	0	778	778	87	
405024-10-0	HAEMONETICS ORD		02/05/2020	Various	382.000	43,003		45,717	43,892	1,826	0	0	1,826	0	45,717	0	(2,714)	(2,714)	0	
410120-10-9	HANCOCK WHITNEY ORD		06/05/2020	KEEFE BRUYETTE + WOODS INC	846.000	23,312		34,359	37,122	(2,763)	0	0	(2,763)	0	34,359	0	(11,047)	(11,047)	457	
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD		12/22/2020	Various	966.000	50,992		23,135	9,978	(1,033)	0	0	(1,033)	0	23,135	0	27,858	27,858	866	
410867-10-5	HANOVER INSURANCE GROUP ORD		08/20/2020	Various	307.000	40,657		36,573	41,958	(5,384)	0	0	(5,384)	0	36,573	0	4,084	4,084	70	
412822-10-8	HARLEY DAVIDSON ORD		06/19/2020	MORGAN STANLEY	195.000	4,839		4,885	7,252	3,761	0	6,128	(2,367)	0	4,885	0	(46)	(46)	78	
42225T-10-7	HEALTH CATALYST ORD		08/20/2020	Morgan Stanley	180.000	5,850		4,511	0	0	0	0	0	0	4,511	0	1,339	1,339	0	
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP ORD		05/13/2020	COLLINS STEWART INC.	1,936.000	4,169		15,842	18,644	(2,801)	0	0	(2,801)	0	15,842	0	(11,674)	(11,674)	0	
423452-10-1	HELMERICH AND PAYNE ORD		05/21/2020	JP MORGAN	141.000	2,629		8,181	6,406	1,775	0	0	1,775	0	8,181	0	(5,551)	(5,551)	200	
427746-10-2	HERON THERAPEUTICS ORD		03/24/2020	LIQUIDNET, INC.	766.000	8,851		18,112	18,001	111	0	0	111	0	18,112	0	(9,261)	(9,261)	0	
431475-10-2	HILL ROM HOLDINGS ORD		12/18/2020	Various	238.000	23,893		25,420	0	0	0	0	0	0	25,420	0	(1,526)	(1,526)	132	
436106-10-8	HOLLYFRONTIER ORD		06/29/2020	Various	306.000	9,571		16,222	15,517	705	0	0	705	0	16,222	0	(6,651)	(6,651)	186	
437076-10-2	HOME DEPOT ORD		12/18/2020	Various	30.000	7,837		2,081	6,501	(4,479)	0	0	(4,479)	0	2,081	0	5,757	5,757	147	
438083-10-7	HOMOLOGY MEDICINES ORD		01/06/2020	JEFFERIES & COMPANY, INC.	456.000	8,381		7,622	9,439	(1,817)	0	0	(1,817)	0	7,622	0	759	759	0	
438516-10-6	HONEYWELL INTERNATIONAL ORD		12/18/2020	GOLDMAN SACHS	22.000	4,621		1,999	3,856	(1,890)	0	0	(1,890)	0	1,999	0	2,622	2,622	80	
44157R-10-9	HOUGHTON MIFFLIN HARCOURT ORD		08/20/2020	Morgan Stanley	2,053.000	4,673		12,272	12,831	(559)	0	0	(559)	0	12,272	0	(7,599)	(7,599)	0	
443573-10-0	HUBSPOT ORD		09/30/2020	BERNSTEIN (SANFORD C) & CO.	4.000	1,169		592	604	(47)	0	0	(47)	0	592	0	577	577	0	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		12/22/2020	Various	436.000	98,920		107,291	89,062	3,775	0	0	3,775	0	107,291	0	(8,372)	(8,372)	121	
447011-10-7	HUNTSMAN ORD		08/20/2020	Morgan Stanley	245.000	5,144		5,555	2,671	68	0	0	68	0	5,555	0	(411)	(411)	80	
447462-10-2	HURON CONSULTING GROUP ORD		07/13/2020	Various	1,379.000	58,184		90,810	92,176	(3,820)	0	0	(3,820)	0	90,810	0	(32,626)	(32,626)	0	
448579-10-2	HYATT HOTELS CL A ORD		09/03/2020	Various	2,491.000	117,888		191,769	219,985	(30,310)	0	0	(30,310)	0	191,769	0	(73,881)	(73,881)	490	
44930G-10-7	ICU MEDICAL ORD		07/01/2020	Various	257.000	53,489		47,275	48,090	(815)	0	0	(815)	0	47,275	0	6,214	6,214	0	
450056-10-6	IRHYTHM TECHNOLOGIES ORD		07/01/2020	Various	694.000	71,767		48,501	47,254	1,246	0	0	1,246	0	48,501	0	23,266	23,266	0	
450828-10-8	IBERIABANK ORD		04/08/2020	GOLDMAN	2,225.000	84,207		161,410	166,497	(5,087)	0	0	(5,087)	0	161,410	0	(77,204)	(77,204)	2,047	
452308-10-9	ILLINOIS TOOL ORD		12/18/2020	GOLDMAN SACHS	12.000	2,446		1,051	2,110	(1,100)	0	0	(1,100)	0	1,051	0	1,396	1,396	52	
452327-10-9	ILLUMINA ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
45253H-10-1	IMMUNOGEN ORD		08/17/2020	BAYPOINT TRADING LLC	5,309.000	19,283		20,396	0	0	0	0	0	0	20,396	0	(1,113)	(1,113)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
45687V-10-6	INGERSOLL RAND INC.		03/20/2020	Not Available	0.010	0		0	0	0	0	0	0	0	0	0	0	0	0	
45790W-10-8	INOZYME PHARMA ORD		08/13/2020	Various	291.000	7,084		4,656	0	0	0	0	0	0	4,656	0	2,428	2,428	0	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD		12/18/2020	JEFFERIES & COMPANY, INC.	321.000	19,792		16,467	4,569	19	0	0	19	0	16,467	0	3,326	3,326	0	
458140-10-0	INTEL ORD		12/18/2020	Various	400.000	20,417		10,472	23,596	(13,455)	0	0	(13,455)	0	10,472	0	9,945	9,945	447	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		12/18/2020	GOLDMAN SACHS	16.000	1,805		629	1,438	(855)	0	0	(855)	0	629	0	1,176	1,176	14	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		12/18/2020	GOLDMAN SACHS	16.000	2,014		2,081	2,102	381	0	442	(61)	0	2,081	0	(67)	(67)	103	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		10/22/2020	CITATION GROUP	573.000	10,953		8,966	0	0	0	0	0	0	8,966	0	1,988	1,988	267	
46071F-10-3	INTERSECT ENT ORD		01/21/2020	LIQUIDNET, INC.	864.000	21,060		18,423	21,514	(3,090)	0	0	(3,090)	0	18,423	0	2,637	2,637	0	
461202-10-3	INTUIT ORD		12/21/2020	INVESTMENT TECHNOLOGY GROUP INC.	5.000	1,874		554	1,290	(760)	0	0	(760)	0	554	0	1,320	1,320	11	
462222-10-0	IONIS PHARMACEUTICALS ORD		04/30/2020	JEFFERIES & COMPANY, INC.	276.000	15,556		16,629	16,673	(44)	0	0	(44)	0	16,629	0	(1,074)	(1,074)	0	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD		12/17/2020	Various	501.000	18,531		11,615	9,578	(2,265)	0	0	(2,265)	0	11,615	0	6,916	6,916	0	
462726-10-0	IROBOT ORD		11/23/2020	GOLDMAN	33.000	2,647		2,569	0	0	0	0	0	0	2,569	0	78	78	0	
465741-10-6	ITRON ORD		04/20/2020	Various	587.000	45,586		46,487	49,279	(2,792)	0	0	(2,792)	0	46,487	0	(901)	(901)	0	
46625H-10-0	JPMORGAN CHASE ORD		12/18/2020	Various	150.000	15,926		8,493	20,704	(12,381)	0	0	(12,381)	0	8,493	0	7,432	7,432	374	
47009K-10-7	JAGGED PEAK ENERGY ORD		01/10/2020	Unknown	3,734.000	27,141		27,141	31,702	(4,561)	0	0	(4,561)	0	27,141	0	0	0	0	
47580P-10-3	JELD WEN HOLDING ORD		12/30/2020	Various	8,858.000	146,328		175,655	134,536	(15,983)	0	0	(15,983)	0	175,655	0	(29,326)	(29,326)	0	
477143-10-1	JETBLUE AIRWAYS ORD		10/22/2020	Various	3,585.000	44,156		56,854	25,522	739	0	0	739	0	56,854	0	(12,698)	(12,698)	0	
478160-10-4	JOHNSON & JOHNSON ORD		12/18/2020	GOLDMAN SACHS	50.000	7,725		4,093	7,165	(3,198)	0	0	(3,198)	0	4,093	0	3,632	3,632	198	
483007-70-4	KAISER ALUMINUM ORD		10/30/2020	Various	339.000	26,034		35,481	28,528	(930)	0	0	(930)	0	35,481	0	(9,446)	(9,446)	370	
483497-10-3	KALVISTA PHARMACEUTICALS ORD		10/30/2020	BAYPOINT TRADING LLC	75.000	1,298		1,235	0	0	0	0	0	0	1,235	0	64	64	0	
485170-30-2	KANSAS CITY SOUTHERN ORD		12/18/2020	GOLDMAN SACHS	9.000	1,779		862	1,378	(517)	0	0	(517)	0	862	0	917	917	14	
48576U-10-6	KARYOPHARM THERAPEUTICS ORD		05/19/2020	JEFFERIES & COMPANY, INC.	731.000	12,985		11,725	14,013	(2,288)	0	0	(2,288)	0	11,725	0	1,260	1,260	0	
488401-10-0	KEMPER ORD		12/11/2020	Various	381.000	29,654		29,332	29,528	(196)	0	0	(196)	0	29,332	0	323	323	433	
489170-10-0	KENNAMETAL ORD		12/14/2020	Various	4,159.000	106,208		127,295	82,340	(8,206)	0	0	(8,206)	0	127,295	0	(21,087)	(21,087)	1,393	
489398-10-7	KENNEDY WILSON HOLDINGS ORD		05/18/2020	Various	7,064.000	112,853		158,435	157,527	908	0	0	908	0	158,435	0	(45,582)	(45,582)	2,589	
50015M-10-9	KODIAK SCIENCES ORD		12/17/2020	Various	903.000	77,718		31,440	57,862	(31,634)	0	0	(31,634)	0	31,440	0	46,279	46,279	0	
500255-10-4	KOHL'S ORD		09/18/2020	MERRILL LYNCH & CO	203.000	4,750		11,007	10,343	665	0	0	665	0	11,007	0	(6,258)	(6,258)	143	
50050N-10-3	KONTOOR BRANDS ORD		09/30/2020	Various	1,310.000	35,334		46,115	55,007	(8,892)	0	0	(8,892)	0	46,115	0	(10,781)	(10,781)	561	
500688-10-6	KOSMOS ENERGY ORD		04/01/2020	Various	5,126.000	3,875		35,440	29,218	6,222	0	0	6,222	0	35,440	0	(31,565)	(31,565)	232	
50187T-10-6	LGI HOMES ORD		04/16/2020	B RILEY & CO	227.000	10,662		16,146	16,038	109	0	0	109	0	16,146	0	(5,484)	(5,484)	0	
502431-10-9	L3HARRIS TECHNOLOGIES ORD		12/18/2020	GOLDMAN SACHS	15.000	2,808		1,307	2,968	(1,661)	0	0	(1,661)	0	1,307	0	1,501	1,501	51	
512807-10-8	LAM RESEARCH ORD		12/18/2020	GOLDMAN SACHS	4.000	1,924		328	1,170	(842)	0	0	(842)	0	328	0	1,596	1,596	19	
517834-10-7	LAS VEGAS SANDS ORD		12/18/2020	GOLDMAN SACHS	29.000	1,665		1,784	1,893	(216)	0	0	(216)	0	1,784	0	(119)	(119)	23	
518415-10-4	LATTICE SEMICONDUCTOR ORD		12/28/2020	Various	1,317.000	52,265		24,552	25,207	(655)	0	0	(655)	0	24,552	0	27,713	27,713	0	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		10/23/2020	CITATION GROUP	629.000	18,987		26,934	27,278	(1,284)	0	0	(1,284)	0	26,934	0	(7,946)	(7,946)	0	
531229-88-8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD		06/10/2020	Various	1,973.000	42,216		53,678	58,282	(4,604)	0	0	(4,604)	0	53,678	0	(11,463)	(11,463)	0	
53223X-10-7	LIFE STORAGE ORD		12/03/2020	Various	626.000	68,873		68,619	67,783	836	0	0	836	0	68,619	0	253	253	2,679	
532457-10-8	ELI LILLY ORD		12/18/2020	Various	74.000	11,632		4,662	9,627	(5,069)	0	0	(5,069)	0	4,662	0	6,970	6,970	173	
539830-10-9	LOCKHEED MARTIN ORD		12/18/2020	GOLDMAN SACHS	6.000	2,136		1,057	2,322	(1,279)	0	0	(1,279)	0	1,057	0	1,079	1,079	43	
540424-10-8	LOEWS ORD		12/18/2020	GOLDMAN SACHS	39.000	1,708		1,663	2,047	(384)	0	0	(384)	0	1,663	0	45	45	10	
546347-10-5	LOUISIANA PACIFIC ORD		05/08/2020	Various	3,350.000	71,803		97,754	99,395	(1,640)	0	0	(1,640)	0	97,754	0	(25,951)	(25,951)	461	
548661-10-7	LOWE'S COMPANIES ORD		12/18/2020	GOLDMAN SACHS	52.000	8,486		2,630	6,158	(3,575)	0	0	(3,575)	0	2,630	0	5,856	5,856	117	
55024U-10-9	LUMENTUM HOLDINGS ORD		11/06/2020	Various	538.000	45,374		40,310	20,774	(3,097)	0	0	(3,097)	0	40,310	0	5,064	5,064	0	
55272X-10-2	MFA FINANCIAL REIT ORD		03/26/2020	KCG AMERICAS LLC	12,255.000	23,503		93,486	93,751	(265)	0	0	(265)	0	93,486	0	(69,983)	(69,983)	2,451	
552953-10-1	MGM RESORTS INTERNATIONAL ORD		10/06/2020	Northern Trust	143.000	3,010		4,650	4,758	(108)	0	0	(108)	0	4,650	0	(1,640)	(1,640)	22	
55354G-10-0	MSCI ORD		12/18/2020	GOLDMAN SACHS	5.000	2,215		808	1,244	(485)	0	0	(485)	0	808	0	1,407	1,407	14	
55616P-10-4	MACYS ORD		04/03/2020	JP MORGAN	391.000	1,880		10,496	6,647	3,849	0	0	3,849	0	10,496	0	(8,616)	(8,616)	295	
556269-10-8	STEVEN MADDEN ORD		12/01/2020	Various	1,172.000	31,838		49,613	50,408	(795)	0	0	(795)	0	49,613	0	(17,774)	(17,774)	176	
558868-10-5	MADRIGAL PHARMACEUTI ORD		08/03/2020	First Boston Corp	139.000	14,603		13,994	12,664	1,330	0	0	1,330	0	13,994	0	609	609	0	
56418H-10-0	MANPOWERGROUP ORD		10/28/2020	Various	265.000	21,208		24,196	25,732	(1,535)	0	0	(1,535)	0	24,196	0	(2,988)	(2,988)	106	
571748-10-2	MARSH & MCLENNAN ORD		12/18/2020	GOLDMAN SACHS	18.000	2,093		981	1,939	(1,023)	0	0	(1,023)	0	981	0	1,112	1,112	32	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		12/18/2020	GOLDMAN SACHS	14.000	1,803		886	2,120	(1,234)	0	0	(1,234)	0	886	0	918	918	7	
573284-10-6	MARTIN MARIETTA MATERIALS ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
574599-10-6	MASCO ORD		12/18/2020	GOLDMAN SACHS	41.000	2,279		814	1,968	(1,153)	0	0	(1,153)	0	814	0	1,465	1,465	22	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Mount Carmel Health Plan, Inc.

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
574795-10-0	MASIMO ORD		07/01/2020	Various	510.000	114,929		36,064	80,611	(44,547)	0	0	(44,547)	0	36,064	0	78,866	78,866	0	
57636Q-10-4	MASTERCARD CL A ORD		12/18/2020	GOLDMAN SACHS	21.000	7,147		1,863	6,216	(4,404)	0	0	(4,404)	0	1,863	0	5,284	5,284	33	
57776J-10-0	MAXLINEAR ORD		01/13/2020	KCG AMERICAS LLC	1,740.000	36,894		38,136	36,923	1,213	0	0	1,213	0	38,136	0	(1,242)	(1,242)	0	
580135-10-1	MCDONALD'S ORD		12/18/2020	GOLDMAN SACHS	16.000	3,441		1,677	3,162	(1,485)	0	0	(1,485)	0	1,677	0	1,765	1,765	81	
58155Q-10-3	MCKESSON ORD		05/14/2020	MORGAN STANLEY	60.000	8,373		8,787	7,785	505	0	0	505	0	8,787	0	(414)	(414)	34	
58463J-30-4	MEDICAL PROPERTIES REIT ORD		09/03/2020	RBC Dain Rauscher (US)	463.000	8,581		10,396	0	0	0	0	0	0	10,396	0	(1,815)	(1,815)	233	
58933Y-10-5	MERCK & CO ORD		12/18/2020	GOLDMAN SACHS	40.000	3,181		2,082	3,622	(1,554)	0	0	(1,554)	0	2,082	0	1,099	1,099	97	
59045L-10-6	MERSANA THERAPEUTICS ORD		12/16/2020	LIQUIDNET, INC.	313.000	7,661		6,223	0	0	0	0	0	0	6,223	0	1,438	1,438	0	
59156R-10-8	METLIFE ORD		12/18/2020	GOLDMAN SACHS	45.000	2,054		1,691	2,294	(602)	0	0	(602)	0	1,691	0	363	363	82	
592688-10-5	METTLER TOLEDO ORD		12/18/2020	GOLDMAN SACHS	2.000	2,270		867	1,587	(720)	0	0	(720)	0	867	0	1,403	1,403	0	
594918-10-4	MICROSOFT ORD		12/21/2020	Various	232.000	49,208		10,779	36,072	(25,883)	0	0	(25,883)	0	10,779	0	38,430	38,430	424	
596278-10-1	MIDDLEBY ORD		12/01/2020	Various	690.000	78,870		61,858	15,716	745	0	0	745	0	61,858	0	17,012	17,012	0	
60468T-10-5	MIRATI THERAPEUTICS ORD		11/18/2020	Various	168.000	24,927		16,146	8,468	(2,554)	0	0	(2,554)	0	16,146	0	8,781	8,781	0	
60855R-10-0	MOLINA HEALTHCARE ORD		11/18/2020	Various	679.000	123,868		94,672	75,802	96	0	0	96	0	94,672	0	29,197	29,197	0	
609027-10-7	MONARCH CASINO AND RESORT ORD		11/11/2020	Various	981.000	44,343		43,734	47,628	(3,893)	0	0	(3,893)	0	43,734	0	608	608	0	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		12/18/2020	GOLDMAN SACHS	29.000	1,691		1,012	1,572	(587)	0	0	(587)	0	1,012	0	679	679	34	
60937P-10-6	MONGODB CL A ORD		06/23/2020	Various	84.000	14,589		11,940	11,055	885	0	0	885	0	11,940	0	2,649	2,649	0	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD		07/17/2020	Various	198.000	43,503		23,008	35,248	(12,240)	0	0	(12,240)	0	23,008	0	20,495	20,495	186	
615394-20-2	MOOG CL A ORD		11/02/2020	Various	352.000	22,950		18,676	0	0	0	0	0	0	18,676	0	4,275	4,275	88	
617446-44-8	MORGAN STANLEY ORD		12/18/2020	Various	149.050	6,691		4,727	7,208	(2,690)	0	0	(2,690)	0	4,727	0	1,963	1,963	87	
62857M-10-5	MYOKARDIA ORD		11/11/2020	Various	384.000	53,158		22,309	27,988	(5,679)	0	0	(5,679)	0	22,309	0	30,849	30,849	0	
629209-30-5	NMI HOLDINGS CL A ORD		04/17/2020	CITIGROUP GLOBAL MARKETS INC.	2,703.000	31,957		88,792	89,686	(894)	0	0	(894)	0	88,792	0	(56,834)	(56,834)	0	
629377-50-8	NRG ENERGY ORD		11/17/2020	First Boston Corp	2,770.000	88,986		101,301	80,179	(1,155)	0	0	(1,155)	0	101,301	0	(12,315)	(12,315)	2,772	
62944T-10-5	NVR ORD		12/18/2020	Various	3.000	11,506		11,155	9,293	(220)	0	0	(220)	0	11,155	0	350	350	0	
63009R-10-9	NANOSTRING TECHNOLOGIES ORD		12/21/2020	Various	2,004.000	122,657		62,644	0	0	0	0	0	0	62,644	0	60,013	60,013	0	
63934E-10-8	NAVISTAR INTERNATIONAL ORD		03/02/2020	WALL STREET ACCESS NY	466.000	16,930		14,507	13,486	1,021	0	0	1,021	0	14,507	0	2,422	2,422	0	
64110D-10-4	NETAPP ORD		12/18/2020	GOLDMAN SACHS	27.000	1,750		1,079	1,681	(602)	0	0	(602)	0	1,079	0	671	671	52	
64110L-10-6	NETFLIX ORD		12/18/2020	GOLDMAN SACHS	8.000	4,275		983	2,521	(1,628)	0	0	(1,628)	0	983	0	3,293	3,293	0	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		09/17/2020	Various	188.000	20,626		21,308	14,909	809	0	0	809	0	21,308	0	(682)	(682)	0	
646025-10-6	NJ RESOURCES ORD		02/21/2020	Various	1,309.000	56,148		56,138	58,342	(2,204)	0	0	(2,204)	0	56,138	0	11	11	409	
650111-10-7	NEW YORK TIMES CL A ORD		10/26/2020	Various	1,286.000	46,495		40,037	40,853	(1,417)	0	0	(1,417)	0	40,037	0	6,458	6,458	127	
651639-10-6	NEWMONT ORD		12/18/2020	GOLDMAN SACHS	42.000	2,541		1,140	1,825	(685)	0	0	(685)	0	1,140	0	1,401	1,401	27	
65339F-10-1	NEXTERA ENERGY ORD		12/18/2020	GOLDMAN SACHS	42.000	3,129		1,142	2,491	(1,408)	0	0	(1,408)	0	1,142	0	1,987	1,987	58	
65343E-10-8	NEXTCURE ORD		11/24/2020	Various	345.000	3,375		12,445	19,434	(6,989)	0	0	(6,989)	0	12,445	0	(9,070)	(9,070)	0	
653656-10-8	NICE ADR REP 1 ORD		01/01/2020	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	55	
65487U-10-8	NKARTA ORD		12/18/2020	Various	1,203.000	43,192		21,654	0	0	0	0	0	0	21,654	0	21,538	21,538	0	
655044-10-5	NOBLE ENERGY ORD		10/05/2020	Adjustment	605.000	16,082		16,082	15,028	1,054	0	0	1,054	0	16,082	0	0	0	97	
655664-10-0	NORDSTROM ORD		06/19/2020	MORGAN STANLEY	133.000	2,270		7,422	5,444	1,978	0	0	1,978	0	7,422	0	(5,152)	(5,152)	49	
655844-10-8	NORFOLK SOUTHERN ORD		12/18/2020	GOLDMAN SACHS	10.000	2,324		941	1,941	(1,000)	0	0	(1,000)	0	941	0	1,383	1,383	38	
66987E-20-6	NOVAGOLD RESOURCES ORD	C	12/01/2020	Various	1,003.000	10,654		6,774	8,987	(2,213)	0	0	(2,213)	0	6,774	0	3,880	3,880	0	
670002-40-1	NOVAVAX ORD		08/11/2020	Various	170.000	29,533		25,010	0	0	0	0	0	0	25,010	0	4,523	4,523	0	
67066G-10-4	NVIDIA ORD		12/18/2020	GOLDMAN SACHS	8.000	4,247		601	1,828	(1,305)	0	0	(1,305)	0	601	0	3,646	3,646	4	
670704-10-5	NUVASIVE ORD		07/01/2020	JEFFERIES & COMPANY, INC.	766.000	43,188		54,593	59,242	(4,649)	0	0	(4,649)	0	54,593	0	(11,405)	(11,405)	0	
67080M-10-3	NURIX THERAPEUTICS ORD		08/20/2020	Various	1,564.000	28,932		29,646	0	0	0	0	0	0	29,646	0	(714)	(714)	0	
67103H-10-7	O'REILLY AUTOMOTIVE ORD		12/18/2020	GOLDMAN SACHS	4.000	1,805		640	1,753	(1,113)	0	0	(1,113)	0	640	0	1,165	1,165	0	
674599-10-5	OCCIDENTAL PETROLEUM ORD		12/18/2020	GOLDMAN SACHS	104.000	1,926		5,112	4,286	826	0	0	826	0	5,112	0	(3,186)	(3,186)	166	
676079-10-6	ODONATE THERAPEUTICS ORD		11/24/2020	Morgan Stanley	580.000	12,142		18,010	6,861	1,004	0	0	1,004	0	18,010	0	(5,868)	(5,868)	0	
679295-10-5	OKTA CL A ORD		09/22/2020	Various	209.000	42,074		26,907	24,112	2,794	0	0	2,794	0	26,907	0	15,168	15,168	0	
68062P-10-6	OLEMA PHARMACEUTICALS ORD		11/24/2020	COWEN AND COMPANY, LLC	180.000	9,476		3,420	0	0	0	0	0	0	3,420	0	6,056	6,056	0	
682189-10-5	ON SEMICONDUCTOR ORD		03/02/2020	Various	2,834.000	55,952		58,560	69,093	(10,533)	0	0	(10,533)	0	58,560	0	(2,608)	(2,608)	0	
68389X-10-5	ORACLE ORD		12/18/2020	Various	386.000	22,836		13,326	20,450	(7,124)	0	0	(7,124)	0	13,326	0	9,510	9,510	269	
68554V-10-8	ORASURE TECHNOLOGIES ORD		04/03/2020	Various	5,412.000	53,916		42,423	43,458	(1,035)	0	0	(1,035)	0	42,423	0	11,493	11,493	0	
68570P-10-1	ORCHARD THERAPEUTICS ADR	C	06/02/2020	Bear Stearns	724.000	6,711		7,413	9,955	(2,542)	0	0	(2,542)	0	7,413	0	(703)	(703)	0	
69007J-10-6	OUTFRONT MEDIA ORD		04/15/2020	Various	4,383.000	60,239		108,943	117,552	(8,609)	0	0	(8,609)	0	108,943	0	(48,704)	(48,704)	1,491	
690742-10-1	OWENS CORNIING ORD		03/24/2020	Various	806.000	29,399		54,157	52,487	1,670	0	0	1,670	0	54,157	0	(24,758)	(24,758)	365	
69327R-10-1	PDC ENERGY ORD		09/11/2020	Various	602.000	7,376		10,723	7,075	(694)	0	0	(694)	0	10,723	0	(3,348)	(3,348)	0	

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 Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
69336V-10-1	PGT INNOVATIONS ORD		06/08/2020	Various	1,306.000	15,875		16,971	12,348	(615)	0	0	(615)	0	16,971	0	(1,097)	(1,097)	0	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		10/06/2020	Northern Trust	23.000	2,603		1,849	3,672	(1,822)	0	0	(1,822)	0	1,849	0	753	753	79	
69354N-10-6	PRA GROUP ORD		08/28/2020	CITIGROUP GLOBAL MARKETS INC.	1,343.000	60,708		48,630	48,751	(121)	0	0	(121)	0	48,630	0	12,078	12,078	0	
69355F-10-2	PPD ORD		08/20/2020	Various	1,086.000	22,561		32,029	0	0	0	0	0	0	32,029	0	(9,468)	(9,468)	0	
695156-10-9	PACKAGING CORP OF AMERICA ORD		09/09/2020	Various	668.000	67,658		73,916	74,809	(893)	0	0	(893)	0	73,916	0	(6,258)	(6,258)	1,583	
701094-10-4	PARKER HANNIFIN ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
701877-10-2	PARSLEY ENERGY CL A ORD		10/21/2020	Various	624.100	5,695		9,028	0	0	0	0	0	0	9,028	0	(3,334)	(3,334)	66	
703343-10-3	PATRICK INDUSTRIES ORD		10/15/2020	Various	417.000	25,850		20,126	21,322	(1,444)	0	0	(1,444)	0	20,126	0	5,723	5,723	207	
70338P-10-0	PATTERN ENERGY GROUP CL A ORD		03/16/2020	Adjustment	1,510.000	40,393		41,263	40,400	863	0	0	863	0	41,263	0	(871)	(871)	637	
704326-10-7	PAYCHEX ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
70432V-10-2	PAYCOM SOFTWARE ORD		05/22/2020	Northern Trust	8.000	2,155		2,500	0	0	0	0	0	0	2,500	0	(346)	(346)	0	
70450Y-10-3	PAYPAL HOLDINGS ORD		12/18/2020	GOLDMAN SACHS	28.000	6,620		1,116	2,979	(1,928)	0	0	(1,928)	0	1,116	0	5,505	5,505	0	
705573-10-3	PEGASYSTEMS ORD		04/03/2020	WALL STREET ACCESS NY	36.000	2,207		2,794	2,867	(73)	0	0	(73)	0	2,794	0	(587)	(587)	1	
70975L-10-7	PENUMBRA ORD		10/22/2020	Various	318.000	68,783		56,895	0	0	0	0	0	0	56,895	0	11,888	11,888	0	
712704-10-5	PEOPLES UNITED FINANCIAL ORD		02/26/2020	FIRST UNION CAPITAL	887.000	13,403		12,746	14,990	(2,244)	0	0	(2,244)	0	12,746	0	656	656	157	
713448-10-8	PEPSICO ORD		12/18/2020	GOLDMAN SACHS	38.000	5,583		3,356	5,124	(1,838)	0	0	(1,838)	0	3,356	0	2,227	2,227	149	
717081-10-3	PFIZER ORD		12/18/2020	GOLDMAN SACHS	7,179.000	206,447		205,248	276,768	(74,653)	0	0	(74,653)	0	205,248	0	1,200	1,200	10,737	
717224-10-9	PHASEBIO PHARMACEUTICALS ORD		11/24/2020	Various	2,718.000	10,094		9,465	16,607	(7,142)	0	0	(7,142)	0	9,465	0	630	630	0	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		12/18/2020	GOLDMAN SACHS	37.000	3,185		2,927	3,083	(217)	0	0	(217)	0	2,927	0	258	258	172	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD		09/21/2020	Stephens Inc.	1,571.000	59,397		94,510	100,544	(6,034)	0	0	(6,034)	0	94,510	0	(35,113)	(35,113)	754	
723787-10-7	PIONEER NATURAL RESOURCE ORD		01/14/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
72703H-10-1	PLANET FITNESS CL A ORD		03/17/2020	GOLDMAN	825.000	31,867		59,639	61,611	(1,972)	0	0	(1,972)	0	59,639	0	(27,772)	(27,772)	0	
731068-10-2	POLARIS INDUSTRIES ORD		04/03/2020	Various	943.000	38,791		92,045	95,903	(3,858)	0	0	(3,858)	0	92,045	0	(53,255)	(53,255)	585	
73179P-10-6	POLYONE ORD		02/14/2020	COWEN AND COMPANY, LLC	947.000	29,867		30,010	34,840	(4,830)	0	0	(4,830)	0	30,010	0	(143)	(143)	357	
737010-10-8	PORTOLA PHARMACEUTICALS ORD		07/07/2020	Not Available	694.000	12,492		19,470	16,573	2,897	0	0	2,897	0	19,470	0	(6,978)	(6,978)	0	
737446-10-4	POST HOLDINGS ORD		07/23/2020	Various	1,030.000	90,795		105,192	112,373	(7,181)	0	0	(7,181)	0	105,192	0	(14,397)	(14,397)	0	
74144T-10-8	T ROWE PRICE GROUP ORD		12/18/2020	GOLDMAN SACHS	15.000	2,257		1,224	1,785	(606)	0	0	(606)	0	1,224	0	1,033	1,033	41	
74257L-10-8	PRINCIPIA BIOPHARMA ORD		09/11/2020	Various	814.000	74,433		25,709	44,591	(18,881)	0	0	(18,881)	0	25,709	0	48,724	48,724	0	
74267C-10-6	PROASSURANCE ORD		04/03/2020	Various	1,766.000	39,547		58,916	0	0	0	0	0	0	58,916	0	(19,370)	(19,370)	547	
742718-10-9	PROCTER & GAMBLE ORD		12/18/2020	GOLDMAN SACHS	59.000	8,203		4,214	7,262	(3,156)	0	0	(3,156)	0	4,214	0	3,989	3,989	183	
74346Y-10-3	PROS HOLDINGS ORD		02/14/2020	Various	584.000	29,954		33,381	34,993	(1,613)	0	0	(1,613)	0	33,381	0	(3,427)	(3,427)	0	
74349J-10-3	PROSIGHT GLOBAL ORD		06/05/2020	Barclays Bank - CP	1,913.000	19,588		31,931	30,857	1,075	0	0	1,075	0	31,931	0	(12,343)	(12,343)	0	
74624M-10-2	PURE STORAGE CL A ORD		01/17/2020	CITIGROUP GLOBAL MARKETS INC.	1,168.000	21,934		22,078	19,984	2,094	0	0	2,094	0	22,078	0	(144)	(144)	0	
74733V-10-0	QEP RESOURCES ORD		03/17/2020	Various	9,612.000	8,654		30,430	43,254	(12,824)	0	0	(12,824)	0	30,430	0	(21,776)	(21,776)	181	
74736L-10-9	Q2 HOLDINGS ORD		03/12/2020	Morgan Stanley	93.000	5,899		7,648	7,540	108	0	0	108	0	7,648	0	(1,750)	(1,750)	0	
747525-10-3	QUALCOMM ORD		12/18/2020	GOLDMAN SACHS	25.000	3,685		1,471	2,186	(730)	0	0	(730)	0	1,471	0	2,214	2,214	64	
74838J-10-1	QUIDEL ORD		10/22/2020	GOLDMAN	68.000	16,735		13,109	0	0	0	0	0	0	13,109	0	3,626	3,626	0	
750469-20-7	RADIUS HEALTH ORD		08/05/2020	JEFFERIES & COMPANY, INC.	516.000	6,197		12,086	10,403	1,684	0	0	1,684	0	12,086	0	(5,890)	(5,890)	0	
75281A-10-9	RANGE RESOURCES ORD		03/13/2020	Various	3,128.000	6,651		12,591	15,171	(2,580)	0	0	(2,580)	0	12,591	0	(5,940)	(5,940)	0	
753422-10-4	RAPID7 ORD		11/04/2020	Various	306.000	19,762		16,949	10,055	(257)	0	0	(257)	0	16,949	0	2,813	2,813	0	
75382E-10-9	RAPT THERAPEUTICS ORD		10/13/2020	Various	359.000	12,892		8,179	0	0	0	0	0	0	8,179	0	4,713	4,713	0	
755111-50-7	RAYTHEON ORD		04/03/2020	Adjustment	350.000	35,524		35,524	76,909	(41,385)	0	0	(41,385)	0	35,524	0	0	0	330	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		12/18/2020	Various	45.869	3,203		2,368	0	0	0	0	0	0	2,368	0	834	834	63	
75615P-10-3	REATA PHARMACEUTICALS CL A ORD		10/13/2020	Morgan Stanley	77.000	8,461		11,525	4,340	164	0	0	164	0	11,525	0	(3,064)	(3,064)	0	
75737F-10-8	REDFIN ORD		12/30/2020	Various	1,618.000	91,134		44,157	0	0	0	0	0	0	44,157	0	46,977	46,977	0	
758075-40-2	REDWOOD REIT ORD		03/31/2020	Various	6,535.000	33,985		105,191	108,089	(2,898)	0	0	(2,898)	0	105,191	0	(71,206)	(71,206)	2,091	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
75943R-10-2	RELAY THERAPEUTICS ORD		08/06/2020	Bear Stearns	200.000	7,774		4,000	0	0	0	0	0	0	4,000	0	3,774	3,774	0	
759509-10-2	RELIANCE STEEL ORD		12/01/2020	Various	328.000	34,755		38,302	39,281	(979)	0	0	(979)	0	38,302	0	(3,546)	(3,546)	443	
76155X-10-0	REVOLUTION MEDICINES ORD		08/03/2020	Various	201.000	4,363		3,417	0	0	0	0	0	0	3,417	0	946	946	0	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD		09/03/2020	GOLDMAN	96.000	4,624		4,476	4,384	92	0	0	92	0	4,476	0	148	148	59	
76243J-10-5	RHYTHM PHARMACEUTICALS ORD		12/22/2020	Various	808.000	20,347		16,863	18,552	(1,689)	0	0	(1,689)	0	16,863	0	3,484	3,484	0	
766559-60-3	RIGEL PHARMACEUTICALS ORD		11/18/2020	Various	2,656.000	6,629		6,097	5,684	414	0	0	414	0	6,097	0	532	532	0	
76680R-20-6	RINGCENTRAL CL A ORD		09/16/2020	Various	487.000	123,042		82,583	82,142	441	0	0	441	0	82,583	0	40,458	40,458	0	
77313F-10-6	ROCKET PHARMACEUTICALS ORD		11/04/2020	Various	194.000	5,660		3,247	3,897	(1,167)	0	0	(1,167)	0	3,247	0	2,413	2,413	0	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
77543R-10-2	ROKU CL A ORD		09/17/2020	Various	398.000	52,456		62,959	53,292	9,667	0	0	9,667	0	62,959	0	(10,503)	(10,503)	0	
781846-20-9	RUSH ENTERPRISES CL A ORD		11/16/2020	Various	4,994.000	168,872		198,446	177,863	(11,063)	0	0	(11,063)	0	198,446	0	(29,574)	(29,574)	770	
783549-10-8	RYDER SYSTEM ORD		03/04/2020	INVESTMENT TECHNOLOGY GROUP, I	378.000	13,661		18,852	20,529	(1,677)	0	0	(1,677)	0	18,852	0	(5,191)	(5,191)	212	
78409V-10-4	S&P GLOBAL ORD		12/18/2020	GOLDMAN SACHS	9.000	2,902		847	2,426	(1,610)	0	0	(1,610)	0	847	0	2,055	2,055	24	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
78442P-10-6	SLM ORD		06/03/2020	Various	8,958.000	62,024		75,633	79,816	(4,182)	0	0	(4,182)	0	75,633	0	(13,609)	(13,609)	269	
78489X-10-3	SVMK ORD		11/23/2020	Various	1,382.000	27,476		23,645	24,696	(1,052)	0	0	(1,052)	0	23,645	0	3,831	3,831	0	
78667J-10-8	SAGE THERAPEUTICS ORD		03/12/2020	BAYPOINT TRADING LLC	378.000	13,213		48,156	27,288	20,868	0	0	20,868	0	48,156	0	(34,942)	(34,942)	0	
78709Y-10-5	SAIA ORD		07/30/2020	Various	790.000	81,255		75,095	73,565	1,530	0	0	1,530	0	75,095	0	6,160	6,160	0	
79466L-30-2	SALESFORCE.COM ORD		12/18/2020	GOLDMAN SACHS	12.000	2,729		1,108	1,869	(863)	0	0	(863)	0	1,108	0	1,621	1,621	0	
800677-10-6	SANGAMO THERAPEUTICS ORD		02/04/2020	JEFFERIES & COMPANY, INC.	968.000	7,163		9,273	8,102	1,171	0	0	1,171	0	9,273	0	(2,110)	(2,110)	0	
80405P-10-7	SATSUMA PHARMACEUTICALS ORD		09/10/2020	JEFFERIES & COMPANY, INC.	698.000	10,870		12,492	13,737	(1,244)	0	0	(1,244)	0	12,492	0	(1,622)	(1,622)	0	
808541-10-6	SCHWEITZER MAUD ORD		08/20/2020	Morgan Stanley	329.000	10,481		14,142	13,815	328	0	0	328	0	14,142	0	(3,662)	(3,662)	290	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD		05/26/2020	Various	272.000	20,976		22,903	23,669	(767)	0	0	(767)	0	22,903	0	(1,927)	(1,927)	142	
81181C-10-4	SEAGEN ORD		11/24/2020	Morgan Stanley	301.000	49,859		21,177	34,392	(13,216)	0	0	(13,216)	0	21,177	0	28,683	28,683	0	
812578-10-2	SEATTLE GENETICS ORD		08/17/2020	Various	426.000	69,257		29,971	48,675	(18,704)	0	0	(18,704)	0	29,971	0	39,286	39,286	0	
81727U-10-5	SENSEONICS ORD		02/20/2020	BAYPOINT TRADING LLC	16,104.000	18,064		14,139	14,751	(612)	0	0	(612)	0	14,139	0	3,924	3,924	0	
82489T-10-4	SHOCKWAVE MEDICAL ORD		07/01/2020	JEFFERIES & COMPANY, INC.	417.000	19,501		15,528	18,315	(2,786)	0	0	(2,786)	0	15,528	0	3,972	3,972	0	
82657L-10-7	SIGILON THERAPEUTICS ORD		12/07/2020	COWEN AND COMPANY, LLC	262.000	7,742		4,716	0	0	0	0	0	0	4,716	0	3,026	3,026	0	
82669G-10-4	SIGNATURE BANK ORD		10/05/2020	KEEFE BRUYETTE + WOODS INC	672.000	55,957		68,637	0	0	0	0	0	0	68,637	0	(12,680)	(12,680)	376	
830830-10-5	SKYLINE CHAMPION ORD		05/20/2020	Various	1,167.000	24,186		37,411	34,744	1,610	0	0	1,610	0	37,411	0	(13,224)	(13,224)	0	
83088M-10-2	SKYWORKS SOLUTIONS ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
83570H-10-8	SONOS ORD		03/05/2020	ISI GROUP INC.	1,573.000	17,225		22,605	24,570	(1,966)	0	0	(1,966)	0	22,605	0	(5,380)	(5,380)	0	
840441-10-9	SOUTH STATE ORD		12/09/2020	WARBURG DILL LDN	184.538	13,790		13,109	0	0	0	0	0	0	13,109	0	681	681	127	
842587-10-7	SOUTHERN ORD		12/18/2020	GOLDMAN SACHS	30.000	1,804		1,310	1,840	(598)	0	0	(598)	0	1,310	0	494	494	75	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD		03/12/2020	Various	580.000	26,830		53,142	42,270	10,872	0	0	10,872	0	53,142	0	(26,312)	(26,312)	70	
855244-10-9	STARBUCKS ORD		12/18/2020	GOLDMAN SACHS	24.000	2,479		949	2,110	(1,161)	0	0	(1,161)	0	949	0	1,530	1,530	40	
857477-10-3	STATE STREET ORD		12/18/2020	GOLDMAN SACHS	33.000	2,332		2,250	2,610	(360)	0	0	(360)	0	2,250	0	82	82	69	
85914M-10-7	STEPSTONE GROUP CL A ORD		12/23/2020	SCOTIA MCLEOD INC	653.000	23,484		14,683	0	0	0	0	0	0	14,683	0	8,801	8,801	0	
85917A-10-0	STERLING BAN ORD		11/24/2020	PIPER JAFFRAY	2,817.000	47,512		57,583	59,382	(1,800)	0	0	(1,800)	0	57,583	0	(10,071)	(10,071)	789	
86150R-10-7	STOKE THERAPEUTICS ORD		04/15/2020	JEFFERIES & COMPANY, INC.	196.000	4,218		4,569	5,551	(982)	0	0	(982)	0	4,569	0	(351)	(351)	0	
863667-10-1	STRYKER ORD		12/18/2020	GOLDMAN SACHS	8.000	1,920		816	1,624	(864)	0	0	(864)	0	816	0	1,104	1,104	18	
87161C-50-1	SYNOVUS FINANCIAL ORD		06/04/2020	BAIRD, ROBERT W., & COMPANY IN	1,299.000	28,627		48,600	39,268	(1,696)	0	0	(1,696)	0	48,600	0	(19,973)	(19,973)	729	
87164F-10-5	SYNDAX PHARMACEUTICALS ORD		08/03/2020	COWEN AND COMPANY, LLC	399.000	5,778		4,549	0	0	0	0	0	0	4,549	0	1,230	1,230	0	
87165B-10-3	SYNCHRONY FINANCIAL ORD		10/06/2020	Northern Trust	77.000	2,117		2,360	2,773	(413)	0	0	(413)	0	2,360	0	(243)	(243)	51	
87166B-10-2	SYNEOS HEALTH CL A ORD		08/20/2020	Various	770.000	46,471		39,801	45,796	(5,994)	0	0	(5,994)	0	39,801	0	6,669	6,669	0	
872540-10-9	TJX ORD		12/18/2020	GOLDMAN SACHS	34.000	2,302		1,023	2,052	(1,051)	0	0	(1,051)	0	1,023	0	1,279	1,279	8	
872590-10-4	T MOBILE US ORD		12/18/2020	Various	40.000	4,314		3,383	2,126	40	0	0	40	0	3,383	0	932	932	0	
87265H-10-9	TRI POINTE GROUP ORD		07/16/2020	Various	8,137.000	97,313		124,027	126,774	(2,748)	0	0	(2,748)	0	124,027	0	(26,714)	(26,714)	0	
875372-20-3	TANDEM DIABETES CARE ORD		10/22/2020	Various	310.000	33,993		23,665	10,223	1,389	0	0	1,389	0	23,665	0	10,328	10,328	0	
87612E-10-6	TARGET ORD		12/18/2020	GOLDMAN SACHS	15.000	2,556		913	1,923	(1,010)	0	0	(1,010)	0	913	0	1,643	1,643	40	
87612G-10-1	TARGA RESOURCES ORD		03/09/2020	Barclays Bank - CP	3,729.000	59,519		141,879	152,255	(10,376)	0	0	(10,376)	0	141,879	0	(82,359)	(82,359)	3,393	
87808K-10-6	TCR2 THERAPEUTICS ORD		12/10/2020	Various	1,036.000	21,577		17,095	0	0	0	0	0	0	17,095	0	4,482	4,482	0	
87918A-10-5	TELADOC HEALTH ORD		06/26/2020	Various	858.000	118,222		66,327	71,832	(5,505)	0	0	(5,505)	0	66,327	0	51,896	51,896	0	
879360-10-5	TELEDYNE TECH ORD		06/26/2020	Various	199.000	62,996		68,389	68,961	(573)	0	0	(573)	0	68,389	0	(5,393)	(5,393)	0	
880770-10-2	TERADYNE ORD		12/28/2020	Various	483.000	51,149		29,932	32,936	(3,004)	0	0	(3,004)	0	29,932	0	21,217	21,217	153	
882508-10-4	TEXAS INSTRUMENTS ORD		12/18/2020	Various	31.000	4,702		1,584	3,937	(2,389)	0	0	(2,389)	0	1,584	0	3,118	3,118	96	
88322Q-10-8	TG THERAPEUTICS ORD		12/18/2020	Various	148.000	5,463		3,547	0	0	0	0	0	0	3,547	0	1,917	1,917	0	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		12/18/2020	GOLDMAN SACHS	9.000	4,200		1,150	2,895	(1,773)	0	0	(1,773)	0	1,150	0	3,050	3,050	8	
88579Y-10-1	3M ORD		12/18/2020	GOLDMAN SACHS	13.000	2,293		1,819	2,235	(469)	0	0	(469)	0	1,819	0	474	474	76	
89055F-10-3	TOPBUILD ORD		12/04/2020	Various	1,497.000	204,932		164,501	154,311	10,190	0	0	10,190	0	164,501	0	40,431	40,431	0	

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
89610F-10-1	TRICIDA ORD		12/16/2020	Various	1,156.000	11,937		47,332	43,627	3,704	0	0	3,704	0	47,332	0	(35,395)	(35,395)	0	
896239-10-0	TRIMBLE ORD		03/11/2020	KCG AMERICAS LLC	1,023.000	34,173		41,544	42,649	(1,105)	0	0	(1,105)	0	41,544	0	(7,371)	(7,371)	0	
896288-10-7	TRINET GROUP ORD		09/11/2020	Various	295.000	17,890		15,999	16,517	(709)	0	0	(709)	0	15,999	0	1,891	1,891	0	
898202-10-6	TRUPANION ORD		12/30/2020	Various	1,155.000	110,420		40,062	42,453	(3,165)	0	0	(3,165)	0	40,062	0	70,358	70,358	0	
89832Q-10-9	TRUIST FINANCIAL ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
90041T-10-8	TURNING POINT THERAPEUTICS ORD		12/17/2020	Various	559.000	47,109		33,672	0	0	0	0	0	0	33,672	0	13,438	13,438	0	
902104-10-8	II VI ORD		10/29/2020	Various	532.000	24,295		21,026	0	0	0	0	0	0	21,026	0	3,269	3,269	0	
902973-30-4	US BANCORP ORD		12/18/2020	GOLDMAN SACHS	71.000	3,185		2,909	4,210	(1,300)	0	0	(1,300)	0	2,909	0	275	275	119	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD		12/16/2020	Morgan Stanley	25.000	4,025		2,110	0	0	0	0	0	0	2,110	0	1,914	1,914	0	
904311-10-7	UNDER ARMOUR CL A ORD		12/29/2020	Various	2,332.000	45,104		39,980	35,352	(2,861)	0	0	(2,861)	0	39,980	0	5,124	5,124	0	
904311-20-6	UNDER ARMOUR CL C ORD		09/24/2020	Various	2,219.000	21,701		34,411	33,124	(2,830)	0	0	(2,830)	0	34,411	0	(12,710)	(12,710)	0	
907818-10-8	UNION PACIFIC ORD		12/18/2020	Various	38.000	7,388		2,892	6,870	(3,978)	0	0	(3,978)	0	2,892	0	4,497	4,497	93	
911363-10-9	UNITED RENTAL ORD		12/18/2020	GOLDMAN SACHS	7.000	1,593		738	1,167	(429)	0	0	(429)	0	738	0	854	854	0	
912008-10-9	US FOODS ORD		02/19/2020	Various	3,289.000	130,350		131,475	137,776	(6,301)	0	0	(6,301)	0	131,475	0	(1,124)	(1,124)	0	
913017-10-9	UNITED TECHNOLOGIES ORD		04/03/2020	Adjustment	1,038.000	100,486		100,486	155,451	(54,965)	0	0	(54,965)	0	100,486	0	0	0	763	
91324P-10-2	UNITEDHEALTH GRP ORD		12/18/2020	GOLDMAN SACHS	19.000	6,429		1,992	5,468	(3,595)	0	0	(3,595)	0	1,992	0	4,438	4,438	91	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
91879Q-10-9	VAIL RESORTS ORD		12/23/2020	Various	273.000	54,274		63,560	61,067	(797)	0	0	(797)	0	63,560	0	(9,285)	(9,285)	620	
92337F-10-7	VERACYTE ORD		12/18/2020	Various	2,143.000	86,906		58,176	0	0	0	0	0	0	58,176	0	28,729	28,729	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/18/2020	GOLDMAN SACHS	84.000	5,078		4,051	5,052	(1,098)	0	0	(1,098)	0	4,051	0	1,027	1,027	206	
92556H-20-6	VIACOMCBS CL B ORD		01/10/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
92556V-10-6	VIATRIS ORD		12/11/2020	FRACTIONAL SHARES	0.418	10		9	0	0	0	0	0	0	9	0	1	1	0	
925652-10-9	VICI PPTYS ORD		12/23/2020	Various	3,381.000	64,512		76,595	72,604	(9,567)	0	0	(9,567)	0	76,595	0	(12,084)	(12,084)	1,742	
92826C-83-9	VISA CL A ORD		12/18/2020	Various	41.000	8,243		1,769	7,671	(5,935)	0	0	(5,935)	0	1,769	0	6,474	6,474	36	
931142-10-3	WALMART ORD		12/18/2020	Various	66.000	9,185		5,090	7,728	(2,760)	0	0	(2,760)	0	5,090	0	4,094	4,094	141	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		12/18/2020	GOLDMAN SACHS	64.000	2,604		3,695	3,773	(79)	0	0	(79)	0	3,695	0	(1,091)	(1,091)	118	
93627C-10-1	WARRIOR MET COAL ORD		08/20/2020	Morgan Stanley	311.000	4,697		5,678	5,557	(674)	0	0	(674)	0	5,678	0	(981)	(981)	43	
949090-10-4	WELBILT ORD		12/30/2020	Various	2,041.000	24,337		17,253	0	0	0	0	0	0	17,253	0	7,084	7,084	0	
94946T-10-6	WELLCARE HEALTH ORD		01/23/2020	Unknown	64.000	22,394		19,260	21,133	(1,874)	0	0	(1,874)	0	19,260	0	3,134	3,134	0	
949746-10-1	WELLS FARGO ORD		12/18/2020	Various	199.000	5,561		7,052	10,253	(3,434)	0	0	(3,434)	0	7,052	0	(1,491)	(1,491)	208	
95040Q-10-4	WELLTOWER ORD		12/18/2020	GOLDMAN SACHS	32.000	2,049		1,953	2,402	(586)	0	0	(586)	0	1,953	0	95	95	83	
95058W-10-0	WENDYS ORD		11/09/2020	Various	3,978.000	88,914		81,535	88,351	(6,816)	0	0	(6,816)	0	81,535	0	7,379	7,379	710	
955306-10-5	WEST PHARM SVC ORD		12/18/2020	GOLDMAN SACHS	7.000	1,944		1,477	0	0	0	0	0	0	1,477	0	466	466	2	
957638-10-9	WESTERN ALLIANCE ORD		12/11/2020	Various	730.000	38,437		32,817	25,670	(2,737)	0	0	(2,737)	0	32,817	0	5,620	5,620	547	
96208T-10-4	WEX ORD		07/09/2020	GOLDMAN	103.000	15,968		20,348	21,574	(1,226)	0	0	(1,226)	0	20,348	0	(4,380)	(4,380)	0	
963320-10-6	WHIRLPOOL ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
974155-10-3	WINGSTOP ORD		02/24/2020	Various	260.000	25,561		18,880	22,420	(3,540)	0	0	(3,540)	0	18,880	0	6,681	6,681	0	
97650W-10-8	WINTRUST FINANCIAL ORD		11/13/2020	KEEFE BRUYETTE + WOODS INC	804.000	42,848		46,504	29,201	(1,881)	0	0	(1,881)	0	46,504	0	(3,656)	(3,656)	456	
98212B-10-3	WPX ENERGY ORD		12/18/2020	Various	5,359.000	43,016		52,623	73,633	(21,009)	0	0	(21,009)	0	52,623	0	(9,608)	(9,608)	0	
983134-10-7	WYNN RESORTS ORD		01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
98389B-10-0	XCEL ENERGY ORD		12/18/2020	GOLDMAN SACHS	25.000	1,652		871	1,530	(723)	0	0	(723)	0	871	0	781	781	41	
984241-10-9	Y MABS THERAPEUTICS ORD		12/16/2020	Bear Stearns	115.000	6,065		4,657	0	0	0	0	0	0	4,657	0	1,407	1,407	0	
98585X-10-4	YETI HOLDINGS ORD		12/29/2020	Various	2,468.000	112,744		78,278	31,819	(5,094)	0	0	(5,094)	0	78,278	0	34,467	34,467	0	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD		07/02/2020	Various	242.000	56,448		35,436	61,816	(26,381)	0	0	(26,381)	0	35,436	0	21,012	21,012	0	
989701-10-7	ZIONS BANCORPORATION ORD		12/09/2020	Various	1,769.000	63,770		86,759	91,846	(5,087)	0	0	(5,087)	0	86,759	0	(22,989)	(22,989)	1,712	
98980G-10-2	ZSCALER ORD		11/05/2020	Various	1,038.000	91,045		47,792	48,267	(475)	0	0	(475)	0	47,792	0	43,252	43,252	0	
98986T-10-8	ZYNGA CL A ORD		11/23/2020	Various	881.000	8,425		6,757	2,708	17	0	0	17	0	6,757	0	1,668	1,668	0	
G01767-10-5	ALKERMES ORD	C	02/04/2020	JEFFERIES & COMPANY, INC.	632.000	11,156		13,321	12,893	428	0	0	428	0	13,321	0	(2,165)	(2,165)	0	
G0176J-10-9	ALLEGION ORD	C	01/02/2020	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
G0177J-10-8	ALLERGAN ORD	C	05/08/2020	MERGER	415.002	80,099		71,151	79,336	(8,185)	0	0	(8,185)	0	71,151	0	8,948	8,948	614	
G0408V-10-2	AON CL A ORD	C	04/01/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
G0684D-10-7	ATHENE HOLDING CL A ORD	C	09/03/2020	RBC Dain Rauscher (US)	138.000	4,931		6,052	6,490	(438)	0	0	(438)	0	6,052	0	(1,121)	(1,121)	0	
G1151C-10-1	ACCENTURE CL A ORD	C	12/18/2020	GOLDMAN SACHS	20.000	5,325		1,856	4,125	(2,350)	0	0	(2,350)	0	1,856	0	3,469	3,469	65	
G14838-10-9	MIMECAST ORD	C	09/30/2020	BERNSTEIN (SANFORD C) & CO.	95.000	4,446		4,268	1,299	9	0	0	9	0	4,268	0	178	178	0	

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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
G17766-10-9	CAMBIUM NETWORKS ORD		02/14/2020	INVESTMENT TECHNOLOGY GROUP, I	837.000	5,195		5,990	7,315	(1,326)	0	0	(1,326)	0	5,990	0	(795)	(795)	0	
G1890L-10-7	CAPRI HOLDINGS LTD.	C	05/11/2020	JP MORGAN	190.000	2,718		10,614	7,249	3,365	0	0	3,365	0	10,614	0	(7,896)	(7,896)	0	
G1991C-10-5	CARDTRONICS CL A ORD	C	11/09/2020	Various	2,627.000	53,055		109,870	117,296	(7,426)	0	0	(7,426)	0	109,870	0	(56,815)	(56,815)	0	
G21810-10-9	CLARIVATE ORD	C	11/30/2020	Various	2,137.000	57,831		36,832	35,902	930	0	0	930	0	36,832	0	21,000	21,000	0	
G29183-10-3	EATON ORD	C	12/18/2020	GOLDMAN SACHS	24.000	2,786		1,571	2,273	(702)	0	0	(702)	0	1,571	0	1,215	1,215	70	
G3198U-10-2	ESSENT GROUP ORD	C	05/28/2020	Various	978.000	34,830		25,228	0	0	0	0	0	0	25,228	0	9,601	9,601	0	
G3323L-10-0	FABRINET ORD	C	08/20/2020	Morgan Stanley	79.000	5,551		4,748	5,122	(375)	0	0	(375)	0	4,748	0	804	804	0	
G4705A-10-0	ICON ORD	C	06/04/2020	Various	345.000	56,646		25,500	59,419	(33,919)	0	0	(33,919)	0	25,500	0	31,146	31,146	0	
G47567-10-5	IHS MARKIT ORD	C	10/06/2020	Northern Trust	43.000	3,326		2,192	3,109	(1,058)	0	0	(1,058)	0	2,192	0	1,135	1,135	22	
G47791-10-1	TRANE TECHNOLOGIES PLC	C	03/02/2020	Adjustment	306.000	18,289		18,289	40,674	(22,385)	0	0	(22,385)	0	18,289	0	0	0	0	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS ORD	C	01/22/2020	BAIRD, ROBERT W., & COMPANY IN	747.000	31,577		27,199	30,784	(3,585)	0	0	(3,585)	0	27,199	0	4,379	4,379	224	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	12/18/2020	GOLDMAN SACHS	83.000	3,838		3,328	3,379	(51)	0	0	(51)	0	3,328	0	510	510	81	
G5494J-10-3	LINDE ORD	C	12/18/2020	Various	26.000	6,068		3,729	5,511	(1,811)	0	0	(1,811)	0	3,729	0	2,339	2,339	75	
G5960L-10-3	MEDTRONIC ORD	C	12/18/2020	GOLDMAN SACHS	22.000	2,568		1,480	2,451	(1,009)	0	0	(1,009)	0	1,480	0	1,087	1,087	46	
G8473T-10-0	STERIS ORD	C	07/01/2020	CITIGROUP GLOBAL MARKETS INC.	515.000	79,096		77,741	78,496	(755)	0	0	(755)	0	77,741	0	1,355	1,355	381	
G97822-10-3	PERRIGO ORD	C	01/02/2020	Transfers	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
H1467J-10-4	CHUBB ORD	C	12/18/2020	GOLDMAN SACHS	11.000	1,676		1,159	1,683	(550)	0	0	(550)	0	1,159	0	517	517	34	
H17182-10-8	CRISPR THERAPEUTICS ORD	C	12/04/2020	Various	181.000	25,821		11,170	11,024	146	0	0	146	0	11,170	0	14,651	14,651	0	
H8817H-10-0	TRANSOCEAN ORD	C	01/30/2020	Various	3,681.000	19,340		18,286	25,325	(7,039)	0	0	(7,039)	0	18,286	0	1,054	1,054	0	
M20598-10-4	CAESARSTONE ORD	C	03/19/2020	FAHNESTOCK & CO.	2,206.000	18,545		33,399	33,244	154	0	0	154	0	33,399	0	(14,853)	(14,853)	0	
M96088-10-5	UROGEN PHARMA ORD	C	08/04/2020	JEFFERIES & COMPANY, INC.	500.000	11,138		11,897	0	0	0	0	0	0	11,897	0	(758)	(758)	0	
N01045-10-8	AFFIMED ORD	C	03/23/2020	JEFFERIES & COMPANY, INC.	2,698.000	4,605		6,201	7,393	(1,192)	0	0	(1,192)	0	6,201	0	(1,596)	(1,596)	0	
N59465-10-9	VIATRIS ORD		11/16/2020	Adjustment	658.000	21,568		21,568	13,226	8,342	0	0	8,342	0	21,568	0	0	0	0	
N71542-10-9	PROQR THERAPEUTICS ORD	C	08/03/2020	Morgan Stanley	724.000	3,815		5,534	6,103	(1,111)	0	0	(1,111)	0	5,534	0	(1,718)	(1,718)	0	
N72482-12-3	QIAGEN ORD	C	03/11/2020	BAIRD, ROBERT W., & COMPANY IN	1,668.000	68,543		68,930	56,378	12,552	0	0	12,552	0	68,930	0	(387)	(387)	0	
N96617-11-8	WRIGHT MEDICAL GROUP ORD	C	02/20/2020	GOLDMAN	667.000	20,256		19,683	20,330	(648)	0	0	(648)	0	19,683	0	574	574	0	
Y2573F-10-2	FLEX ORD	C	04/07/2020	ISI GROUP INC.	1,008.000	8,896		11,478	12,721	(1,243)	0	0	(1,243)	0	11,478	0	(2,582)	(2,582)	0	
Y62132-10-8	NAVIGATOR HOLDINGS ORD	C	06/09/2020	Various	535.000	4,221		6,716	6,230	(487)	0	0	(487)	0	6,716	0	(2,495)	(2,495)	0	
Y95308-10-5	WAVE LIFE SCIENCES ORD	C	08/03/2020	Various	964.000	8,804		29,483	7,726	21,756	0	0	21,756	0	29,483	0	(20,678)	(20,678)	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						14,285,325	XXX	14,098,871	13,401,456	(1,303,038)	0	24,465	(1,327,503)	0	14,098,873	0	186,453	186,453	105,566	XXX
464287-65-5	ISHARES:RUSS 2000 ETF		12/23/2020	Various	5,410.000	787,418		866,039	695,980	(33,234)	0	0	(33,234)	0	866,039	0	(78,621)	(78,621)	366	
9499999. Subtotal - Common Stocks - Mutual Funds						787,418	XXX	866,039	695,980	(33,234)	0	0	(33,234)	0	866,039	0	(78,621)	(78,621)	366	XXX
9799997. Total - Common Stocks - Part 4						15,072,743	XXX	14,964,909	14,097,436	(1,336,272)	0	24,465	(1,360,737)	0	14,964,911	0	107,832	107,832	105,932	XXX
9799998. Total - Common Stocks - Part 5						4,459,448	XXX	3,742,891		0	0	0	0	0	3,742,891	0	716,557	716,557	12,946	XXX
9799999. Total - Common Stocks						19,532,191	XXX	18,707,800	14,097,436	(1,336,272)	0	24,465	(1,360,737)	0	18,707,802	0	824,389	824,389	118,878	XXX
9899999. Total - Preferred and Common Stocks						19,532,191	XXX	18,707,800	14,097,436	(1,336,272)	0	24,465	(1,360,737)	0	18,707,802	0	824,389	824,389	118,878	XXX
9999999 - Totals						70,836,422	XXX	69,994,109	58,315,537	(1,336,272)	(78,891)	24,465	(1,439,628)	0	69,383,950	0	1,225,341	1,225,341	1,102,225	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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
14043M-AA-9	COPAR 2020-1 A1 - ABS		02/11/2020	Dain Rauscher	08/17/2020	Paydown	600,000	600,000	600,000	600,000	0	0	0	0	0	0	0	0	2,393	0
36259K-AA-5	GMALT 2020-1 A1 - ABS		02/10/2020	CHASE SECURITIES INC	09/21/2020	Paydown	600,000	600,000	600,000	600,000	0	0	0	0	0	0	0	0	3,261	0
674599-16-2	OCCIDENTAL PETROLEUM CORPORATION		07/06/2020	Various	08/19/2020	Adjustment	0	0	594	0	0	0	0	0	0	0	594	594	0	0
872590-11-2	T MOBILE US SUBSRTS		06/26/2020	Unknown	07/29/2020	Processed internally	485	0	0	0	0	0	0	0	0	0	0	0	0	0
89239R-AA-4	TAOT 2020-B A1 - ABS		04/20/2020	Montgomery	10/15/2020	Paydown	400,000	400,000	400,000	400,000	0	0	0	0	0	0	0	0	1,147	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,600,485	1,600,000	1,600,594	1,600,000	0	0	0	0	0	0	594	594	6,801	0
8399998. Total - Bonds							1,600,485	1,600,000	1,600,594	1,600,000	0	0	0	0	0	0	594	594	6,801	0
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
00123Q-10-4	AGNC INVESTMENT REIT ORD		04/03/2020	Dain Rauscher	06/03/2020	Merrill Lynch	3,000.000	27,773	39,853	27,773	0	0	0	0	0	0	12,081	12,081	720	0
00289Y-10-7	ABEONA THERAPEUTICS ORD		02/19/2020	LIQUIDNET, INC.	06/04/2020	JEFFERIES & COMPANY, INC.	1,601.000	6,595	4,635	6,595	0	0	0	0	0	0	(1,960)	(1,960)	0	0
004225-10-8	ACADIA PHARMACEUTICALS ORD		03/12/2020	CITIGROUP GLOBAL MARKETS INC.	07/21/2020	Warburg Dillon Reed	540.000	19,161	25,063	19,161	0	0	0	0	0	0	5,902	5,902	0	0
005111-10-9	ACUTUS MEDICAL ORD		08/06/2020	Bear Stearns	08/10/2020	COWEN AND COMPANY, LLC	200.000	3,600	5,577	3,600	0	0	0	0	0	0	1,977	1,977	0	0
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES ORD		01/24/2020	Bear Stearns	07/01/2020	BAYPOINT TRADING LLC	857.000	24,097	40,580	24,097	0	0	0	0	0	0	16,483	16,483	0	0
00773U-10-8	ADVERUM BIOTECHNOLOGIES ORD		01/13/2020	LIQUIDNET, INC.	02/28/2020	LIQUIDNET, INC.	954.000	10,492	11,668	10,492	0	0	0	0	0	0	1,175	1,175	0	0
007800-10-5	AEROJET ROCKETDYNE HOLDINGS ORD		06/12/2020	Various	08/11/2020	Various	437.000	19,128	18,976	19,128	0	0	0	0	0	0	(152)	(152)	0	0
00973J-10-1	AKOUOS ORD		06/26/2020	Merrill Lynch	11/18/2020	Various	400.000	6,800	8,163	6,800	0	0	0	0	0	0	1,363	1,363	0	0
02156B-10-3	ALTERYX CL A ORD		06/02/2020	BERNSTEIN (SANFORD C) & CO.	11/10/2020	Various	24.000	3,515	2,931	3,515	0	0	0	0	0	0	(584)	(584)	0	0
03044L-10-5	AMERICAN WELL CL A ORD		09/17/2020	Morgan Stanley	10/05/2020	LIQUIDNET, INC.	500.000	9,000	15,648	9,000	0	0	0	0	0	0	6,648	6,648	0	0
030506-10-9	AMERICAN WOODMARK ORD		02/26/2020	Various	04/17/2020	Various	295.000	29,758	14,226	29,758	0	0	0	0	0	0	(15,533)	(15,533)	0	0
03076K-10-8	AMERIS BANCORP ORD		01/24/2020	Stifel Nicolaus & Co.	07/08/2020	Stephens Inc.	1,592.000	66,419	34,013	66,419	0	0	0	0	0	0	(32,406)	(32,406)	478	0
03748R-74-7	APARTMENT INVST MGT CL A REIT ORD		12/01/2020	Various	12/18/2020	GOLDMAN SACHS	2.141	115	10	115	0	0	0	0	0	0	(106)	(106)	81	0
03748R-75-4	APARTMENT INVST MGT CL A REIT ORD		11/04/2020	Not Available	12/01/2020	Unknown	49.500	1,533	1,533	1,533	0	0	0	0	0	0	0	0	0	0
03750L-10-9	APARTMENT INCOME REIT ORD		12/15/2020	Not Available	12/18/2020	GOLDMAN SACHS	190.000	7,211	7,077	7,211	0	0	0	0	0	0	(134)	(134)	0	0
03852U-10-6	ARAMARK ORD		11/09/2020	First Boston Corp	11/30/2020	First Boston Corp	406.000	14,362	14,285	14,362	0	0	0	0	0	0	(76)	(76)	37	0
03966V-10-7	ARCONIC ORD		04/01/2020	Various	04/03/2020	MORGAN STANLEY	123.000	2,552	991	2,552	0	0	0	0	0	0	(1,561)	(1,561)	0	0
04010E-10-9	ARGAN ORD		05/08/2020	Various	07/23/2020	Various	579.000	20,770	24,403	20,770	0	0	0	0	0	0	3,633	3,633	264	0
04271T-10-0	ARRAY TECHNOLOGIES ORD		10/15/2020	GOLDMAN	10/16/2020	JEFFERIES & COMPANY, INC.	500.000	11,000	19,395	11,000	0	0	0	0	0	0	8,395	8,395	0	0
05478C-10-5	AZEK COMPANY CL A ORD		06/12/2020	Merrill Lynch	06/16/2020	Various	700.000	16,100	20,059	16,100	0	0	0	0	0	0	3,959	3,959	0	0
05508R-10-6	B AND G FOODS ORD		03/17/2020	Various	03/26/2020	Various	1,141.000	17,719	19,056	17,719	0	0	0	0	0	0	1,337	1,337	0	0
05605H-10-0	BWX TECHNOLOGIES ORD		03/11/2020	Various	05/22/2020	Various	1,193.000	67,774	66,404	67,774	0	0	0	0	0	0	(1,371)	(1,371)	225	0
05988J-10-3	BANDWIDTH CL A ORD		05/01/2020	KCG AMERICAS LLC	11/09/2020	Various	122.000	10,639	18,025	10,639	0	0	0	0	0	0	7,386	7,386	0	0
09215C-10-5	BLACK KNIGHT ORD		03/12/2020	INVESTMENT TECHNOLOGY GROUP, I	11/10/2020	Various	105.000	6,512	9,132	6,512	0	0	0	0	0	0	2,620	2,620	0	0
09227Q-10-0	BLACKBAUD ORD		02/12/2020	Dain Rauscher	11/03/2020	Various	133.000	10,674	6,660	10,674	0	0	0	0	0	0	(4,014)	(4,014)	16	0
09609G-10-0	BLUEBIRD BIO ORD		05/19/2020	GOLDMAN	11/18/2020	Various	200.000	11,000	10,224	11,000	0	0	0	0	0	0	(776)	(776)	0	0
141619-10-6	CARDIOVASCULAR SYSTEMS ORD		05/08/2020	JEFFERIES & COMPANY, INC.	07/01/2020	LIQUIDNET, INC.	201.000	7,668	6,272	7,668	0	0	0	0	0	0	(1,396)	(1,396)	0	0
146229-10-9	CARTERS ORD		09/11/2020	Various	11/30/2020	Various	594.000	51,510	51,316	51,510	0	0	0	0	0	0	(194)	(194)	113	0
15201P-10-9	CENTERSTATE BANKS ORD		06/05/2020	KEEFE BRUYETTE + WOODS INC	06/08/2020	Unknown	694.000	13,727	13,727	13,727	0	0	0	0	0	0	0	0	0	0
15687V-10-9	CERTARA ORD		12/11/2020	Merrill Lynch	12/11/2020	MKM PARTNERS	100.000	2,300	3,316	2,300	0	0	0	0	0	0	1,016	1,016	0	0
15872M-10-4	CHAMPIONX ORD WI		06/05/2020	Various	06/19/2020	Various	370.245	1,684	4,640	1,684	0	0	0	0	0	0	2,955	2,955	0	0
15912K-10-0	CHANGE HEALTHCARE ORD		03/13/2020	Various	03/30/2020	GOLDMAN SACHS	387.892	5,008	3,078	5,008	0	0	0	0	0	0	(1,930)	(1,930)	0	0
174610-10-5	CITIZENS FINANCIAL GROUP ORD		04/17/2020	Various	10/23/2020	Various	4,936.000	101,737	138,864	101,737	0	0	0	0	0	0	37,126	37,126	3,850	0
192479-10-3	COHERENT ORD		01/31/2020	INVESTMENT TECHNOLOGY GROUP, I	03/16/2020	Various	50.000	7,091	5,149	7,091	0	0	0	0	0	0	(1,942)	(1,942)	0	0
198516-10-6	COLUMBIA SPORTSWEAR ORD		05/06/2020	Various	12/09/2020	Various	473.000	40,354	39,996	40,354	0	0	0	0	0	0	(358)	(358)	90	0
200340-10-7	COMERICA ORD		10/23/2020	Barclays Bank - CP	11/10/2020	Bear Stearns	1,344.000	61,923	71,128	61,923	0	0	0	0	0	0	9,205	9,205	0	0
201723-10-3	COMMERCIAL METALS ORD		07/07/2020	Various	12/14/2020	Various	2,373.000	37,314	47,712	37,314	0	0	0	0	0	0	10,398	10,398	683	0
22002T-10-8	CORPORATE OFFICE PROP REIT ORD		05/01/2020	Various	12/08/2020	Various	483.000	12,372	12,198	12,372	0	0	0	0	0	0	(174)	(174)	266	0
238337-10-9	DAVE BUSTERS ENTERTAINMENT ORD		02/04/2020	Various	03/09/2020	GOLDMAN	399.000	17,739	10,077	17,739	0	0	0	0	0	0	(7,662)	(7,662)	0	0
24665A-10-3	DELEK US HOLDINGS ORD		03/30/2020	Various	08/27/2020	Various	122.000	1,810	2,024	1,810	0	0	0	0	0	0	214	214	65	0
264120-10-6	DUCK CREEK TECH ORD		08/14/2020	Bear Stearns	08/14/2020	MKM PARTNERS	100.000	2,700	3,933	2,700	0	0	0	0	0	0	1,233	1,233	0	0
26484T-10-6	DUN BRADST HLDG ORD		07/01/2020	Merrill Lynch	07/01/2020	ALLEN & CO	1,700.000	37,400	42,697	37,400	0	0	0	0	0	0	5,297	5,297	0	0
265504-10-0	DUNKIN BRANDS GROUP ORD		09/18/2020	Various	11/09/2020	Various	1,559.000	110,515	160,804	110,515	0	0	0	0	0	0	50,289	50,289	677	0
26818M-10-8	DYNE THERAPEUTICS ORD		09/17/2020	Bear Stearns	12/17/2020	Various	1,500.000	28,500	31,394	28,500	0	0	0	0	0	0	2,894	2,894	0	0
270087-10-9	EARGO ORD		10/16/2020	Bear Stearns	10/16/2020	BERNSTEIN (SANFORD C) & CO.	100.000	1,800	3,620	1,800	0	0	0	0	0	0	1,820	1,820	0	0
29089Q-10-5	EMERGENT BIOSOLUTIONS ORD		08/05/2020	SCOTIA MCLEOD INC	10/13/2020	COWEN AND COMPANY, LLC	30.000	4,013	2,880	4,013	0	0	0	0	0	0	(1,134)	(1,134)	0	0

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
29415F-10-4	ENVISTA HOLDINGS ORD		04/24/2020	LIQUIDNET, INC.	07/15/2020	CITATION GROUP	1,095.000	18,990	23,608	18,990	0	0	0	0	0	0	4,618	4,618	0	0
294600-10-1	EQUITRANS MIDSTREAM ORD		04/20/2020	Various	09/22/2020	Various	865.000	6,450	8,020	6,450	0	0	0	0	0	0	1,570	1,570	219	0
30161Q-10-4	EXELIXIS ORD		08/05/2020	SCOTIA MCLEOD INC	11/24/2020	BAYPOINT TRADING LLC	861.000	19,906	15,765	19,906	0	0	0	0	0	0	(4,142)	(4,142)	0	0
337930-70-5	FLAGSTAR BANCORP ORD		11/05/2020	Morgan Stanley	11/09/2020	Morgan Stanley	1,600.000	48,960	50,426	48,960	0	0	0	0	0	0	1,466	1,466	0	0
344849-10-4	FOOT LOCKER ORD		03/09/2020	Various	09/01/2020	Various	723.000	24,841	19,115	24,841	0	0	0	0	0	0	(5,725)	(5,725)	289	0
34959J-10-8	FORTIVE ORD		09/18/2020	MERRILL LYNCH & CO	10/09/2020	Unknown	65.000	4,927	4,927	4,927	0	0	0	0	0	0	0	0	0	0
34983P-10-4	FORTY SEVEN ORD		03/23/2020	GOLDMAN	04/09/2020	Not Available	155.000	14,463	14,803	14,463	0	0	0	0	0	0	340	340	0	0
349853-10-1	FORWARD AIR ORD		03/25/2020	LIQUIDNET, INC.	04/08/2020	Dain Rauscher	569.000	28,020	28,609	28,020	0	0	0	0	0	0	589	589	0	0
364760-10-8	GAP ORD		06/26/2020	FIRST UNION CAPITAL	09/21/2020	Various	1,528.000	19,295	24,811	19,295	0	0	0	0	0	0	5,516	5,516	0	0
37148K-10-0	GENERATION BIO ORD		06/12/2020	Bear Stearns	11/18/2020	Various	800.000	15,200	21,535	15,200	0	0	0	0	0	0	6,335	6,335	0	0
38000Q-10-2	GLYCOMIMETICS ORD		03/23/2020	LIQUIDNET, INC.	11/24/2020	Various	907.000	1,872	3,387	1,872	0	0	0	0	0	0	1,515	1,515	0	0
38046W-10-5	GOHEALTH CL A ORD		07/15/2020	Merrill Lynch	07/15/2020	Stifel Nicolaus & Co.	1,000.000	21,000	25,000	21,000	0	0	0	0	0	0	4,000	4,000	0	0
38246G-10-8	GOODRX HOLDINGS CL A ORD		09/23/2020	Morgan Stanley	09/29/2020	Morgan Stanley	100.000	3,300	5,669	3,300	0	0	0	0	0	0	2,369	2,369	0	0
436106-10-8	HOLLYFRONTIER ORD		03/30/2020	Various	06/29/2020	Various	75.000	1,730	2,215	1,730	0	0	0	0	0	0	485	485	26	0
443320-10-6	HUB GROUP CL A ORD		06/26/2020	Various	09/04/2020	Various	1,438.000	69,963	76,745	69,963	0	0	0	0	0	0	6,781	6,781	0	0
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		05/28/2020	Various	07/30/2020	Various	1,107.000	118,291	141,120	118,291	0	0	0	0	0	0	22,829	22,829	146	0
44930G-10-7	ICU MEDICAL ORD		03/11/2020	COWEN AND COMPANY, LLC	07/01/2020	Various	28.000	5,158	5,828	5,158	0	0	0	0	0	0	670	670	0	0
452907-10-8	IMMUNOMEDICS ORD		08/10/2020	COWEN AND COMPANY, LLC	09/14/2020	Various	1,046.000	43,153	84,652	43,153	0	0	0	0	0	0	41,499	41,499	0	0
45332Y-10-9	INARI MEDICAL ORD		05/22/2020	Morgan Stanley	05/22/2020	COWEN AND COMPANY, LLC	100.000	1,900	4,314	1,900	0	0	0	0	0	0	2,414	2,414	0	0
45826H-10-9	INTEGER HOLDINGS ORD		03/27/2020	Various	07/07/2020	Various	605.000	44,452	43,519	44,452	0	0	0	0	0	0	(934)	(934)	0	0
46185L-10-3	INVITAE ORD		04/02/2020	Bear Stearns	07/01/2020	JEFFERIES & COMPANY, INC.	1,427.000	14,232	41,929	14,232	0	0	0	0	0	0	27,697	27,697	0	0
47074L-10-5	JAMF HOLDING ORD		07/22/2020	GOLDMAN	07/22/2020	KCG AMERICAS LLC	100.000	2,600	4,766	2,600	0	0	0	0	0	0	2,166	2,166	0	0
48666K-10-9	KB HOME ORD		04/02/2020	Various	06/03/2020	Various	2,509.000	57,072	68,312	57,072	0	0	0	0	0	0	11,240	11,240	104	0
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD		03/04/2020	BAIRD, ROBERT W., & COMPANY IN	07/24/2020	Various	4,242.000	152,160	180,620	152,160	0	0	0	0	0	0	28,460	28,460	300	0
50050N-10-3	KONTOOR BRANDS ORD		08/06/2020	Various	09/30/2020	Various	1,190.000	24,001	28,085	24,001	0	0	0	0	0	0	4,084	4,084	0	0
50107A-10-4	KRONOS BIO ORD		10/09/2020	GOLDMAN	10/09/2020	STIFEL NICOLAUS & CO.	100.000	1,900	2,807	1,900	0	0	0	0	0	0	907	907	0	0
50187T-10-6	LGI HOMES ORD		03/13/2020	Stifel Nicolaus & Co.	04/16/2020	B RILEY & CO	314.000	18,417	14,748	18,417	0	0	0	0	0	0	(3,669)	(3,669)	0	0
52490G-10-2	LEGEND BIOTECH 2 ADR REP ORD		06/05/2020	Morgan Stanley	11/18/2020	Various	674.000	17,595	21,913	17,595	0	0	0	0	0	0	4,318	4,318	0	0
52567D-10-7	LEMONADE ORD		07/02/2020	GOLDMAN	07/02/2020	Dain Rauscher	100.000	2,900	6,298	2,900	0	0	0	0	0	0	3,398	3,398	0	0
526057-10-4	LENNAR CL A ORD		06/19/2020	Various	09/30/2020	Various	3,864.000	130,335	258,206	130,335	0	0	0	0	0	0	127,871	127,871	677	0
531172-10-4	LIBERTY PROPERTY REIT ORD		02/03/2020	Northern Trust	02/04/2020	Unknown	200.000	12,391	12,391	12,391	0	0	0	0	0	0	0	0	0	0
55087P-10-4	LYFT CL A ORD		10/28/2020	Various	11/04/2020	Various	2,574.000	59,927	76,091	59,927	0	0	0	0	0	0	16,164	16,164	0	0
556269-10-8	STEVEN MADDEN ORD		09/30/2020	Various	12/01/2020	Various	2,278.000	49,052	61,884	49,052	0	0	0	0	0	0	12,832	12,832	29	0
57060D-10-8	MARKETAXESS HOLDINGS ORD		03/03/2020	FAHNESTOCK & CO.	06/30/2020	Various	94.000	33,886	46,669	33,886	0	0	0	0	0	0	12,783	12,783	56	0
574795-10-0	MASIMO ORD		03/11/2020	LIQUIDNET, INC.	07/01/2020	Various	43.000	7,761	9,690	7,761	0	0	0	0	0	0	1,929	1,929	0	0
609027-10-7	MONARCH CASINO AND RESORT ORD		03/13/2020	Various	11/11/2020	Various	402.000	15,791	18,171	15,791	0	0	0	0	0	0	2,380	2,380	0	0
615394-20-2	MOOG CL A ORD		03/26/2020	Various	04/17/2020	Various	789.000	57,464	41,635	57,464	0	0	0	0	0	0	(15,829)	(15,829)	0	0
62857M-10-5	MYOKARDIA ORD		09/14/2020	GOLDMAN	11/11/2020	Various	323.000	39,410	71,733	39,410	0	0	0	0	0	0	32,324	32,324	0	0
629209-30-5	NMI HOLDINGS CL A ORD		02/19/2020	Various	04/17/2020	CITIGROUP GLOBAL MARKETS INC.	1,592.000	47,128	18,822	47,128	0	0	0	0	0	0	(28,306)	(28,306)	0	0
63947U-10-7	NCINO ORD		07/14/2020	Barclays Bank - CP	07/14/2020	Various	200.000	6,200	15,587	6,200	0	0	0	0	0	0	9,387	9,387	0	0
655044-10-5	NOBLE ENERGY ORD		03/23/2020	INSTINET	04/16/2020	WALL STREET ACCESS NY	286.000	1,238	1,785	1,238	0	0	0	0	0	0	548	548	0	0
670704-10-5	NUVASIVE ORD		05/13/2020	Morgan Stanley	07/01/2020	JEFFERIES & COMPANY, INC.	200.000	11,049	11,276	11,049	0	0	0	0	0	0	227	227	0	0
67181A-10-7	OAK STREET HEALTH ORD		08/06/2020	Bear Stearns	10/20/2020	First Boston Corp	100.000	2,100	5,161	2,100	0	0	0	0	0	0	3,061	3,061	0	0
69242L-10-6	OYSTER POINT PHARMA ORD		06/10/2020	COWEN AND COMPANY, LLC	11/19/2020	Various	683.000	19,120	16,224	19,120	0	0	0	0	0	0	(2,896)	(2,896)	0	0
702712-10-0	PASSAGE BIO ORD		02/28/2020	Bear Stearns	02/28/2020	Stifel Nicolaus & Co.	400.000	7,200	8,753	7,200	0	0	0	0	0	0	1,553	1,553	0	0
704551-10-0	PEABODY ENERGY ORD		02/18/2020	B RILEY & CO	03/03/2020	Keybank	1,746.000	12,785	8,863	12,785	0	0	0	0	0	0	(3,922)	(3,922)	0	0
717081-10-3	PFIZER ORD		06/19/2020	Various	11/16/2020	Unknown	104.000	3,520	3,520	3,520	0	0	0	0	0	0	0	0	93	0
72352L-10-6	PINTEREST CL A ORD		03/12/2020	Morgan Stanley	09/17/2020	Various	1,518.000	20,331	50,909	20,331	0	0	0	0	0	0	30,578	30,578	0	0
737446-10-4	POST HOLDINGS ORD		03/17/2020	Morgan Stanley	07/23/2020	Various	119.000	10,375	10,490	10,375	0	0	0	0	0	0	114	114	0	0
74006W-10-8	PRAXIS PRECISION MEDICINES ORD		10/16/2020	COWEN AND COMPANY, LLC	10/16/2020	STIFEL NICOLAUS & CO.	200.000	3,800	5,512	3,800	0	0	0	0	0	0	1,712	1,712	0	0
74346Y-10-3	PROS HOLDINGS ORD		02/04/2020	Dain Rauscher	02/14/2020	Various	161.000	10,086	8,258	10,086	0	0	0	0	0	0	(1,828)	(1,828)	0	0
755111-50-7	RAYTHEON ORD		01/10/2020	Northern Trust	04/03/2020	Unknown	8.000	1,826	1,826	1,826	0	0	0	0	0	0	0	0	0	0
7591EP-10-0	REGIONS FINANCIAL ORD		04/07/2020	Various	07/06/2020	COWEN AND COMPANY, LLC	9,985.000	90,944	107,987	90,944	0	0	0	0	0	0	17,043	17,043	1,548	0
759916-10-9	REPLIGEN ORD		07/01/2020	BERNSTEIN (SANFORD C) & CO.	11/19/2020	Various	698.000	86,369	131,695	86,369	0	0	0	0	0	0	45,326	45,326	0	0
760273-10-2	REPARE THERAPEUTICS ORD	C	06/19/2020	Morgan Stanley	07/23/2020	Various	1,300.000	26,000	36,712	26,000	0	0	0	0	0	0	10,712	10,712	0	0

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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
77543R-10-2	ROKU CL A ORD		03/16/2020	Various	09/17/2020	Various	575.000	49,959	76,193	49,959	0	0	0	0	0	0	26,234	26,234	0	0
78469X-10-7	SPX FLOW ORD		03/30/2020	WALL STREET ACCESS NY	08/05/2020	Various	709.000	18,548	28,593	18,548	0	0	0	0	0	0	10,045	10,045	0	0
80689H-10-2	SCHNEIDER NATIONAL CL B ORD		03/31/2020	Various	05/27/2020	Various	3,937.000	72,064	85,449	72,064	0	0	0	0	0	0	13,385	13,385	0	0
81578P-10-6	SEER CL A ORD		12/04/2020	Bear Stearns	12/07/2020	COWEN AND COMPANY, LLC	200.000	3,800	11,421	3,800	0	0	0	0	0	0	7,621	7,621	0	0
816307-30-0	SELECTQUOTE ORD		05/21/2020	First Boston Corp	05/22/2020	COWEN AND COMPANY, LLC	100.000	2,000	2,640	2,000	0	0	0	0	0	0	640	640	0	0
82452J-10-9	SHIFT4 PAYMENTS CL A ORD		06/05/2020	First Boston Corp	06/05/2020	Dain Rauscher	100.000	2,300	3,295	2,300	0	0	0	0	0	0	995	995	0	0
82489T-10-4	SHOCKWAVE MEDICAL ORD		03/09/2020	Various	07/01/2020	JEFFERIES & COMPANY, INC.	760.000	30,298	35,541	30,298	0	0	0	0	0	0	5,243	5,243	0	0
830566-10-5	SKECHERS USA CL A ORD		09/29/2020	Various	10/19/2020	Various	1,022.000	30,299	34,438	30,299	0	0	0	0	0	0	4,139	4,139	0	0
83304A-10-6	SNAP CL A ORD		04/22/2020	Various	09/17/2020	Various	3,944.000	46,654	87,962	46,654	0	0	0	0	0	0	41,308	41,308	0	0
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD		03/06/2020	Morgan Stanley	03/12/2020	Barclays Bank - CP	477.000	22,496	15,504	22,496	0	0	0	0	0	0	(6,992)	(6,992)	0	0
860372-10-1	STEWART INFO SVC ORD		08/13/2020	GOLDMAN	10/15/2020	ISI GROUP INC.	600.000	22,800	27,704	22,800	0	0	0	0	0	0	4,904	4,904	180	0
864159-10-8	STURM RUGER ORD		10/14/2020	Various	12/17/2020	Various	712.000	46,753	45,957	46,753	0	0	0	0	0	0	(796)	(796)	399	0
86646P-10-3	SUMO LOGIC ORD		09/17/2020	Morgan Stanley	09/22/2020	COWEN AND COMPANY, LLC	43.000	946	1,038	946	0	0	0	0	0	0	92	92	0	0
866674-10-4	SUN COMMUNITIES REIT ORD		04/30/2020	Various	09/09/2020	Various	794.000	104,677	114,390	104,677	0	0	0	0	0	0	9,713	9,713	569	0
86771W-10-5	SUNRUN ORD		07/27/2020	Barclays Bank - CP	12/01/2020	JMP SECURITIES	1,049.000	44,472	66,536	44,472	0	0	0	0	0	0	22,065	22,065	0	0
87265H-10-9	TRI POINTE GROUP ORD		03/02/2020	Various	07/16/2020	Various	412.000	6,496	4,927	6,496	0	0	0	0	0	0	(1,569)	(1,569)	0	0
879360-10-5	TELEDYNE TECH ORD		02/18/2020	Various	06/26/2020	Various	85.000	33,234	26,066	33,234	0	0	0	0	0	0	(7,168)	(7,168)	0	0
88339T-10-3	THERAPEUTICS ACQUISITION CL A ORD		07/08/2020	JEFFERIES & COMPANY, INC.	11/13/2020	Various	1,100.000	11,000	15,215	11,000	0	0	0	0	0	0	4,215	4,215	0	0
89457R-10-1	TREAN INSURANCE GROUP ORD		07/16/2020	Bear Stearns	07/16/2020	BURNS FRY HOARE GOVETT INC	1,300.000	19,500	20,396	19,500	0	0	0	0	0	0	896	896	0	0
89610F-10-1	TRICIDA ORD		04/28/2020	JEFFERIES & COMPANY, INC.	12/16/2020	Various	173.000	5,037	1,786	5,037	0	0	0	0	0	0	(3,250)	(3,250)	0	0
91332U-10-1	UNITY SOFTWARE ORD		09/18/2020	GOLDMAN	09/18/2020	ALLEN & CO	200.000	10,400	14,075	10,400	0	0	0	0	0	0	3,675	3,675	0	0
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		04/22/2020	Various	07/01/2020	JEFFERIES & COMPANY, INC.	337.000	36,246	41,301	36,246	0	0	0	0	0	0	5,055	5,055	0	0
92343X-10-0	VERINT SYSTEMS ORD		01/29/2020	Warburg Dillon Reed	03/12/2020	Warburg Dillon Reed	538.000	31,552	21,155	31,552	0	0	0	0	0	0	(10,396)	(10,396)	0	0
92538J-10-6	VERTEX CL A ORD		07/29/2020	GOLDMAN	07/29/2020	CITATION GROUP	100.000	1,900	2,440	1,900	0	0	0	0	0	0	540	540	0	0
92840M-10-2	VISTRA ORD		05/05/2020	Various	11/12/2020	First Boston Corp	2,637.000	50,817	51,791	50,817	0	0	0	0	0	0	974	974	712	0
92918V-10-9	VROOM ORD		06/09/2020	GOLDMAN	07/21/2020	LIQUIDNET, INC.	300.000	6,600	14,400	6,600	0	0	0	0	0	0	7,800	7,800	0	0
95058W-10-0	WENDYS ORD		09/30/2020	Various	11/09/2020	Various	988.000	21,654	22,443	21,654	0	0	0	0	0	0	790	790	0	0
974155-10-3	WINGSTOP ORD		09/21/2020	Various	10/20/2020	WILLIAM BLAIR & CO	201.000	27,494	25,394	27,494	0	0	0	0	0	0	(2,100)	(2,100)	0	0
98212B-10-3	WPX ENERGY ORD		11/09/2020	Various	12/18/2020	Various	1,493.000	8,326	12,072	8,326	0	0	0	0	0	0	3,747	3,747	0	0
98980F-10-4	ZOOMINFO TECHNOLOGIES CL A ORD		06/04/2020	Morgan Stanley	06/10/2020	COWEN AND COMPANY, LLC	100.000	2,100	5,886	2,100	0	0	0	0	0	0	3,786	3,786	0	0
G0177J-10-8	ALLERGAN ORD	C	02/28/2020	Northern Trust	05/08/2020	MERGER	8.000	1,497	1,544	1,497	0	0	0	0	0	0	47	47	6	0
G05155-12-5	ASCENDANT DIGITAL ACQUI UNT		07/24/2020	Warburg Dillon Reed	11/23/2020	BAYPOINT TRADING LLC	3,394.000	33,940	34,826	33,940	0	0	0	0	0	0	886	886	0	0
G1991C-10-5	CARDTRONICS CL A ORD	C	02/24/2020	Warburg Dillon Reed	11/09/2020	Various	129.000	4,930	2,460	4,930	0	0	0	0	0	0	(2,470)	(2,470)	0	0
G28302-12-6	DRAGONEER GROWTH OPPORTUNITIES UNT		08/14/2020	CITIGROUP GLOBAL MARKETS INC.	08/14/2020	COWEN AND COMPANY, LLC	3,400.000	34,000	36,469	34,000	0	0	0	0	0	0	2,469	2,469	0	0
G8473T-10-0	STERIS ORD	C	04/03/2020	Various	07/01/2020	CITIGROUP GLOBAL MARKETS INC.	76.000	10,832	11,672	10,832	0	0	0	0	0	0	840	840	28	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								3,395,921	4,109,791	3,395,921	0	0	0	0	0	0	713,871	713,871	12,946	0
464287-65-5	ISHARES:RUSS 2000 ETF		08/17/2020	Various	08/19/2020	Various	2,726.000	346,970	349,656	346,970	0	0	0	0	0	0	2,686	2,686	0	0
9499999. Subtotal - Common Stocks - Mutual Funds								346,970	349,656	346,970	0	0	0	0	0	0	2,686	2,686	0	0
9799998. Total - Common Stocks								3,742,891	4,459,448	3,742,891	0	0	0	0	0	0	716,557	716,557	12,946	0
9899999. Total - Preferred and Common Stocks								3,742,891	4,459,448	3,742,891	0	0	0	0	0	0	716,557	716,557	12,946	0
9999999 - Totals								5,342,891	6,060,042	5,342,891	0	0	0	0	0	0	717,151	717,151	19,747	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.		16456	83-1422704	8BI	NO		2,318,856		1.000	100.0
62080@-10-1	MOUNT CARMEL HEALTH PLAN OF NEW YORK, INC.		16723	83-3278543	8BI	NO		22,075,598		1.000	100.0
1399999. Subtotal - Common Stock - U.S. Health Entity							0	24,394,454	0	XXX	XXX
1899999. Total Common Stocks							0	24,394,454	0	XXX	XXX
1999999 - Totals							0	24,394,454	0	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $

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
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.	MOUNT CARMEL HEALTH PLAN, INC.	0	1.000	100.0
62080@-10-1	MOUNT CARMEL HEALTH PLAN OF NEW YORK, INC.	MOUNT CARMEL HEALTH PLAN, INC.		1.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			02/19/2020	DEUTSCHE BANK ALEX BROWN	01/31/2021	2,499,714	0	3,034	0	0	2,500,000	2,496,680	14,385	0	1.375	1.516	JJ	17,188	1,794
UNITED STATES TREASURY			07/02/2020	SALOMON BROTHERS INC	01/28/2021	2,999,665	0	2,223	0	0	3,000,000	2,997,442	0	0	0.000	0.152	N/A	0	0
UNITED STATES TREASURY			07/21/2020	Nomura International Trust Co	03/25/2021	1,999,394	0	1,191	0	0	2,000,000	1,998,203	0	0	0.000	0.133	N/A	0	0
UNITED STATES TREASURY			07/14/2020	Nomura International Trust Co	01/14/2021	1,999,893	0	1,385	0	0	2,000,000	1,998,509	0	0	0.000	0.150	N/A	0	0
UNITED STATES TREASURY			08/05/2020	CHASE SECURITIES INC	02/04/2021	1,499,851	0	648	0	0	1,500,000	1,499,204	0	0	0.000	0.107	N/A	0	0
UNITED STATES TREASURY			08/19/2020	Various	02/11/2021	2,999,618	0	1,284	0	0	3,000,000	2,998,334	0	0	0.000	0.113	N/A	0	0
UNITED STATES TREASURY			12/02/2020	Various	04/01/2021	3,299,263	0	442	0	0	3,300,000	3,298,821	0	0	0.000	0.091	N/A	0	0
UNITED STATES TREASURY			11/27/2020	SALOMON BROTHERS INC	11/04/2021	1,998,226	0	209	0	0	2,000,000	1,998,017	0	0	0.000	0.106	N/A	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						19,295,625	0	10,415	0	0	19,300,000	19,285,210	14,385	0	XXX	XXX	XXX	17,188	1,794
0599999. Total - U.S. Government Bonds						19,295,625	0	10,415	0	0	19,300,000	19,285,210	14,385	0	XXX	XXX	XXX	17,188	1,794
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
FEDERAL HOME LOAN BANKS			09/23/2020	JEFFERIES & COMPANY, INC.	03/24/2021	1,299,674	0	397	0	0	1,300,000	1,299,277	0	0	0.000	0.110	N/A	0	0
FEDERAL FARM CREDIT BANKS FUNDING CORP			03/25/2020	Warburg Dillon Reed	01/15/2021	599,921	0	1,598	0	0	600,000	598,323	0	0	0.000	0.341	N/A	0	0
FEDERAL HOME LOAN BANKS			04/17/2020	Morgan Stanley	01/19/2021	424,948	0	733	0	0	425,000	424,215	0	0	0.000	0.243	N/A	0	0
FEDERAL HOME LOAN BANKS			07/17/2020	SALOMON BROTHERS INC	04/07/2021	569,742	0	452	0	0	570,000	569,289	0	0	0.000	0.170	N/A	0	0
FEDERAL HOME LOAN BANKS			11/05/2020	BANK OF NY/MELLON TRUST OF NEW	04/28/2021	999,675	0	158	0	0	1,000,000	999,517	0	0	0.000	0.100	N/A	0	0
FEDERAL FARM CREDIT BANKS FUNDING CORP			08/18/2020	UBS SEC LLC -NY	03/16/2021	999,753	0	453	0	0	1,000,000	999,300	0	0	0.000	0.120	N/A	0	0
FEDERAL FARM CREDIT BANKS FUNDING CORP			09/15/2020	Warburg Dillon Reed	07/28/2021	499,595	0	210	0	0	500,000	499,386	0	0	0.000	0.140	N/A	0	0
FEDERAL FARM CREDIT BANKS FUNDING CORP			10/01/2020	MIZUHO SECURITES FIXED	07/20/2021	2,198,655	0	618	0	0	2,200,000	2,198,037	0	0	0.000	0.110	N/A	0	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						7,591,964	0	4,620	0	0	7,595,000	7,587,344	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						7,591,964	0	4,620	0	0	7,595,000	7,587,344	0	0	XXX	XXX	XXX	0	0
Honeywell International Inc.			11/19/2020	CHASE SECURITIES INC	05/10/2021	399,785	0	70	0	0	400,000	399,715	0	0	0.000	0.150	N/A	0	0
PepsiCo, Inc.			09/02/2020	CHASE SECURITIES INC	03/01/2021	999,754	0	500	0	0	1,000,000	999,254	0	0	0.000	0.150	N/A	0	0
PepsiCo, Inc.			07/17/2020	MIZUHO SECURITIES USA INC.	02/22/2021	1,149,701	0	966	0	0	1,150,000	1,148,735	0	0	0.000	0.180	N/A	0	0
Collateralized Commercial Paper Flex Co.			08/13/2020	RBC Dain Rauscher (US)	03/08/2021	999,542	0	979	0	0	1,000,000	998,563	0	0	0.000	0.250	N/A	0	0
Exxon Mobil Corporation			08/19/2020	Montgomery	02/08/2021	999,810	0	675	0	0	1,000,000	999,135	0	0	0.000	0.180	N/A	0	0
Ciesco, LLC			09/16/2020	First Boston Corp	03/02/2021	2,299,272	0	1,347	0	0	2,300,000	2,297,925	0	0	0.000	0.190	N/A	0	0
Toyota Motor Credit Corporation			09/08/2020	DIRECT	04/05/2021	999,191	0	990	0	0	1,000,000	998,200	0	0	0.000	0.311	N/A	0	0
Apple Inc.			09/14/2020	GOLDMAN	01/04/2021	1,499,986	0	500	0	0	1,500,000	1,499,487	0	0	0.000	0.110	N/A	0	0
Toyota Motor Credit Corporation			09/24/2020	CastleOak Securities	06/21/2021	1,298,642	0	779	0	0	1,300,000	1,297,863	0	0	0.000	0.220	N/A	0	0
Exxon Mobil Corporation			09/25/2020	Barclays Bank	01/21/2021	1,299,913	0	425	0	0	1,300,000	1,299,489	0	0	0.000	0.120	N/A	0	0
Sheffield Receivables Company LLC			10/14/2020	CHASE SECURITIES INC	02/01/2021	499,910	0	230	0	0	500,000	499,679	0	0	0.000	0.210	N/A	0	0
The Procter & Gamble Company			10/01/2020	GOLDMAN	01/07/2021	1,799,970	0	455	0	0	1,800,000	1,799,515	0	0	0.000	0.100	N/A	0	0
Chevron Corporation			10/26/2020	CITIGROUP GLOBAL MARKETS INC.	02/16/2021	499,917	0	121	0	0	500,000	499,796	0	0	0.000	0.130	N/A	0	0
Chevron Corporation			11/17/2020	CHASE SECURITIES INC	03/12/2021	849,769	0	149	0	0	850,000	849,620	0	0	0.000	0.140	N/A	0	0
National Securities Clearing Corporation			10/26/2020	Barclays Bank	02/12/2021	499,913	0	140	0	0	500,000	499,773	0	0	0.000	0.150	N/A	0	0
The Procter & Gamble Company			11/16/2020	GOLDMAN	04/16/2021	499,796	0	89	0	0	500,000	499,706	0	0	0.000	0.140	N/A	0	0
Sheffield Receivables Company LLC			11/02/2020	Montgomery	02/12/2021	1,449,662	0	483	0	0	1,450,000	1,449,178	0	0	0.000	0.200	N/A	0	0
MetLife Short Term Funding LLC			11/09/2020	First Boston Corp	03/16/2021	649,773	0	163	0	0	650,000	649,610	0	0	0.000	0.170	N/A	0	0
New York Life Capital Corporation			11/16/2020	CHASE SECURITIES INC	02/16/2021	599,900	0	100	0	0	600,000	599,801	0	0	0.000	0.130	N/A	0	0
PACCAR Financial Corp.			11/23/2020	MITSUBISHI UFJ SECURITIES	02/23/2021	1,799,629	0	273	0	0	1,800,000	1,799,356	0	0	0.000	0.140	N/A	0	0
Chevron Corporation			12/14/2020	Barclays Bank	03/17/2021	549,863	0	31	0	0	550,000	549,831	0	0	0.000	0.120	N/A	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						21,643,695	0	9,464	0	0	21,650,000	21,634,231	0	0	XXX	XXX	XXX	0	0
Fairway Finance Corp.			08/13/2020	GOLDMAN	02/08/2021	699,852	0	548	0	0	700,000	699,304	0	0	0.000	0.200	N/A	0	0
Old Line Funding, LLC		C	10/05/2020	GOLDMAN	02/22/2021	1,324,638	0	801	0	0	1,325,000	1,323,837	0	0	0.000	0.189	N/A	0	0
Collateralized Commercial Paper V Co. LL			08/28/2020	CHASE SECURITIES INC	02/08/2021	999,757	0	805	0	0	1,000,000	998,952	0	0	0.000	0.230	N/A	0	0
Fairway Finance Corp.			09/16/2020	GOLDMAN	03/02/2021	699,755	0	437	0	0	700,000	699,318	0	0	0.000	0.210	N/A	0	0
Liberty Street Funding LLC			09/28/2020	Not Available	01/26/2021	499,938	0	238	0	0	500,000	499,700	0	0	0.000	0.180	N/A	0	0
Liberty Street Funding LLC			10/06/2020	CITIGROUP GLOBAL MARKETS INC.	02/03/2021	1,799,703	0	783	0	0	1,800,000	1,798,920	0	0	0.000	0.180	N/A	0	0
Collateralized Commercial Paper V Co. LL			11/17/2020	RBC Dain Rauscher (US)	02/16/2021	299,916	0	83	0	0	300,000	299,833	0	0	0.000	0.220	N/A	0	0
Fairway Finance Corp.			11/18/2020	GOLDMAN	05/18/2021	599,475	0	165	0	0	600,000	599,310	0	0	0.000	0.230	N/A	0	0
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,923,033	0	3,859	0	0	6,925,000	6,919,174	0	0	XXX	XXX	XXX	0	0

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						28,566,728	0	13,323	0	0	28,575,000	28,553,405	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						48,531,284	0	24,499	0	0	48,545,000	48,506,784	14,385	0	XXX	XXX	XXX	17,188	1,794
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						6,923,033	0	3,859	0	0	6,925,000	6,919,174	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						55,454,317	0	28,358	0	0	55,470,000	55,425,959	14,385	0	XXX	XXX	XXX	17,188	1,794
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						55,454,317	0	28,358	0	0	XXX	55,425,959	14,385	0	XXX	XXX	XXX	17,188	1,794

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
1A $ 26,887,589 1B $ 0 1C $ 2,574,311 1D $ 10,796,768 1E $ 15,195,649 1F $ 0 1G $ 0
2A $ 0 2B $ 0 2C $ 0
3A $ 0 3B $ 0 3C $ 0
4A $ 0 4B $ 0 4C $ 0
5A $ 0 5B $ 0 5C $ 0
6 $ 0

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

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 *
Northern Trust Company		0.000	0	0	1,302,381	XXX
PNC Bank					(2,150,806)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(848,425)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(848,425)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	0	0	(848,425)	XXX

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

1. January	(6,236,659)	4. April	3,017,404	7. July	(1,435,067)	10. October	(3,418,357)
2. February	(4,582,902)	5. May	(2,435,286)	8. August	45,303	11. November	(639,174)
3. March	(49,686)	6. June	(266,374)	9. September	(744,364)	12. December	(848,425)

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 and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		11/27/2020	0.000	02/25/2021	699,913	0	51
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						699,913	0	51
0599999. Total - U.S. Government Bonds						699,913	0	51
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	Amazon.com, Inc.		12/09/2020	0.000	02/02/2021	1,999,857	0	105
	Apple Inc.		12/04/2020	0.000	02/02/2021	799,929	0	62
	Chevron Corporation		12/11/2020	0.000	02/02/2021	399,968	0	21
	Emerson Electric Co.		11/02/2020	0.000	01/14/2021	2,299,909	0	422
	MetLife Short Term Funding LLC		10/19/2020	0.000	01/06/2021	1,149,981	0	284
	MetLife Short Term Funding LLC		10/26/2020	0.000	01/12/2021	499,979	0	128
	National Rural Utilities Cooperative Fin		12/15/2020	0.000	01/11/2021	1,499,950	0	85
	National Rural Utilities Cooperative Fin		12/21/2020	0.000	01/21/2021	299,977	0	13
	National Securities Clearing Corporation		11/04/2020	0.000	01/25/2021	1,799,820	0	435
	New York Life Capital Corporation		11/03/2020	0.000	02/01/2021	749,916	0	160
	Novartis Finance Corporation		12/17/2020	0.000	03/15/2021	289,906	0	19
	PACCAR Financial Corp.		12/02/2020	0.000	01/06/2021	499,992	0	46
	Sheffield Receivables Company LLC		11/23/2020	0.000	02/17/2021	399,885	0	95
	USAA Capital Corporation		11/12/2020	0.000	02/10/2021	899,880	0	150
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						13,588,948	0	2,025
	Fairway Finance Corp.		12/16/2020	0.000	01/21/2021	299,975	0	20
	Gotham Funding Corporation		10/27/2020	0.000	01/21/2021	1,299,877	0	393
	Old Line Funding, LLC		12/01/2020	0.000	01/25/2021	999,880	0	150
	Victory Receivables Corporation		11/23/2020	0.000	02/02/2021	999,831	0	206
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,599,563	0	769
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						17,188,511	0	2,794
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						14,288,860	0	2,076
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						3,599,563	0	769
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						17,888,423	0	2,845
	REPURCHASE AGREEMENT		12/31/2020		01/02/2021	106,477,049	0	12,013
8499999. Subtotal - Sweep Accounts						106,477,049	0	12,013
316175-50-4	FIDELITY IMM:TRS I		04/01/2020	0.010		0	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						0	0	0
665278-40-4	NORTHERN INST:US GVT SHS		12/31/2020	0.000		1,166,461	0	4
665278-40-4	NORTHERN INST:US GVT SHS	SD	12/09/2020	0.000		11,595	0	24
8699999. Subtotal - All Other Money Market Mutual Funds						1,178,057	0	28
8899999 - Total Cash Equivalents						125,543,529	0	14,886

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 699,913 1B $ 0 1C $ 5,399,612 1D $ 4,189,503 1E $ 7,599,396 1F $ 0 1G $ 0
2A $ 0 2B $ 0 2C $ 0
3A $ 0 3B $ 0 3C $ 0
4A $ 0 4B $ 0 4C $ 0
5A $ 0 5B $ 0 5C $ 0
6 $ 0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	0	BENEFIT OF ALL POLICYHOLDERS	469,172	487,261	0	0
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	469,172	487,261	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. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0