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QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

CENTRAL MUTUAL INSURANCE COMPANY

NAIC Group Code 0036 (Current Period), 0036 (Prior Period) NAIC Company Code 20230 Employer's ID Number 34-4202560

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

Country of Domicile United States of America

Incorporated/Organized 04/17/1876 Commenced Business 10/02/1876

Statutory Home Office 800 SOUTH WASHINGTON STREET (Street and Number), VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)

Main Administrative Office 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Mail Address P.O. BOX 351 (Street and Number or P.O. Box), VAN WERT, OH, US 45891-0351 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Internet Web Site Address WWW.CENTRAL-INSURANCE.COM

Statutory Statement Contact AMY RENEE DOUGAL (Name) (419)238-5551-2176 (Area Code)(Telephone Number)(Extension)

ADOUGAL@CENTRAL-INSURANCE.COM (E-Mail Address) (419)238-7626 (Fax Number)

OFFICERS

Name	Title
EVAN PENNINGTON PURMORT	PRESIDENT
KEITH ALLEN GOAD	CHIEF FINANCIAL OFFICER
AMY RENEE DOUGAL	TREASURER

OTHERS

ROBERT JOSEPH COLEMAN, VICE PRESIDENT
TRINTIN CHAD GLENN, CHIEF ACTUARY
MATTHEW PAUL KORTE, VICE PRESIDENT
TIMOTHY LEE RAUCH, VICE PRESIDENT
PAUL JOSEPH EDWARDS, VICE PRESIDENT
CYNTHIA MARIE HURLESS, CHIEF OPERATING OFFICER
DAVID T LEE, VICE PRESIDENT
JANA LOU RINGWALD, VICE PRESIDENT
ANGELA MARIE GIBSON, VICE PRESIDENT
BENJAMIN SCOTT FAUROTE, VICE PRESIDENT
JOCELYN LEIGH PFEIFER, VICE PRESIDENT
MATTHEW LANE ZOLLNER, VICE PRESIDENT

DIRECTORS OR TRUSTEES

EDWARD RAY BUHL
CYNTHIA MARIE HURLESS
EVAN PENNINGTON PURMORT
DENNIS DALE STRIPE
JOSIE LEE COVINGTON II
THOMAS B KEARNEY
FRANCIS WALWORTH PURMORT III
DAVID CARTER WARD
BENJAMIN SCOTT FAUROTE
EDWARD JOSEPH NOONAN
ROMEL GARRY SALAM

State of Ohio
County of Van Wert ss

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

(Signature)	(Signature)	(Signature)
EVAN PENNINGTON PURMORT	KEITH ALLEN GOAD	AMY RENEE DOUGAL
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
PRESIDENT	CHIEF FINANCIAL OFFICER	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this 2ND day of AUGUST, 2021

a. Is this an original filing? Yes[X] No[ ]
b. If no,
1. State the amendment number
2. Date filed 08/10/2021
3. Number of pages attached

(Notary Public Signature)

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	984,204,820		984,204,820	989,188,253
2. Stocks:				
2.1 Preferred stocks	1,800,000		1,800,000	1,856,532
2.2 Common stocks	590,819,305	2,167,077	588,652,228	528,202,334
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $...............0 encumbrances)	36,939,409	885,570	36,053,839	36,647,618
4.2 Properties held for the production of income (less $...............0 encumbrances)	287,948		287,948	295,133
4.3 Properties held for sale (less $...............0 encumbrances)				
5. Cash ($......13,251,418), cash equivalents ($......37,300,986) and short-term investments ($...............0)	50,552,404		50,552,404	29,082,190
6. Contract loans (including $...............0 premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities	230,000		230,000	
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,664,833,886	3,052,647	1,661,781,240	1,585,272,060
13. Title plants less $...............0 charged off (for Title insurers only)				
14. Investment income due and accrued	7,745,831		7,745,831	7,849,161
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	35,605,149	512,497	35,092,653	33,264,599
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........231,697 earned but unbilled premiums)	166,128,666	27,915	166,100,750	161,566,915
15.3 Accrued retrospective premiums ($...............0) and contracts subject to redetermination ($...............0)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	39,391,452		39,391,452	37,301,319
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	29,936,343	8,626,147	21,310,196	20,450,408
19. Guaranty funds receivable or on deposit	68,962		68,962	78,987
20. Electronic data processing equipment and software	28,500,719	28,449,620	51,099	62,666
21. Furniture and equipment, including health care delivery assets ($...............0)	2,717,587	2,717,587		
22. Net adjustments in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($...............0) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	4,815,054	154,183	4,660,871	3,485,921
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,979,743,650	43,540,595	1,936,203,054	1,849,332,036
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	1,979,743,650	43,540,595	1,936,203,054	1,849,332,036
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. EQUITIES & DEPOSITS IN POOLS & ASSOCIATIONS	4,600,638		4,600,638	3,425,697
2502. ENSERVIO PREFUND	(46,785)		(46,785)	(46,785)
2503. PREPAID LICENSE FEES	5,500		5,500	5,500
2598. Summary of remaining write-ins for Line 25 from overflow page	255,701	154,183	101,518	101,509
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	4,815,054	154,183	4,660,871	3,485,921

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $.....127,814,107)	402,398,019	377,476,526
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	134,866,967	128,542,859
4.	Commissions payable, contingent commissions and other similar charges	13,572,723	18,376,977
5.	Other expenses (excluding taxes, licenses and fees)	20,039,820	20,478,269
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	5,511,342	5,238,245
7.1	Current federal and foreign income taxes (including $...............0 on realized capital gains (losses))	3,116,002	5,543,342
7.2	Net deferred tax liability		
8.	Borrowed money $...............0 and interest thereon $...............0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $......69,115,890 and including warranty reserves of $...............0 and accrued accident and health experience rating refunds including $...............0 for medical loss ratio rebate per the Public Health Service Act)	326,254,412	313,616,833
10.	Advance premium	5,272,917	4,361,075
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	361,361	139,779
12.	Ceded reinsurance premiums payable (net of ceding commissions)	3,308,354	5,648,392
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	23,288,007	21,953,683
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $...............0 certified)	4,551,000	4,551,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	527,622	1,743,495
20.	Derivatives		
21.	Payable for securities	3,247,628	3,501,000
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $...............0 and interest thereon $...............0		
25.	Aggregate write-ins for liabilities	46,862,209	45,558,593
26.	TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25)	993,178,383	956,730,068
27.	Protected cell liabilities		
28.	TOTAL liabilities (Lines 26 and 27)	993,178,383	956,730,068
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	943,024,671	892,601,960
36.	Less treasury stock, at cost:		
	36.1 ....0 shares common (value included in Line 30 $...............0)		
	36.2 ....0 shares preferred (value included in Line 31 $...............0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	943,024,671	892,601,960
38.	TOTALS (Page 2, Line 28, Col. 3)	1,936,203,054	1,849,332,028
DETAILS OF WRITE-INS			
2501.	Reserve - Pension Plan Benefits	44,561,320	43,301,530
2502.	Reserve for Investment Expenses	390,000	
2503.	Reserve for Escheats	1,789,438	2,109,406
2598.	Summary of remaining write-ins for Line 25 from overflow page	121,452	147,657
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	46,862,209	45,558,593
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned			
	1.1 Direct (written $.....359,218,246)	351,001,560	360,506,265	717,330,688
	1.2 Assumed (written $......38,918,958)	31,858,647	28,551,635	59,273,624
	1.3 Ceded (written $......90,688,200)	88,163,847	89,553,789	176,754,620
	1.4 Net (written $.....307,449,005)	294,696,361	299,504,111	599,849,693
DEDUCTIONS:				
2.	Losses incurred (current accident year $.....203,719,974)			
	2.1 Direct	224,315,256	255,262,273	444,331,465
	2.2 Assumed	17,382,024	13,589,418	24,004,510
	2.3 Ceded	62,987,562	71,390,295	121,129,632
	2.4 Net	178,709,717	197,461,396	347,206,343
3.	Loss adjustment expenses incurred	29,696,598	29,882,281	56,321,165
4.	Other underwriting expenses incurred	103,499,241	100,170,557	200,043,025
5.	Aggregate write-ins for underwriting deductions			
6.	TOTAL underwriting deductions (Lines 2 through 5)	311,905,557	327,514,234	603,570,533
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(17,209,196)	(28,010,123)	(3,720,840)
	INVESTMENT INCOME			
9.	Net investment income earned	18,767,931	18,591,475	36,801,425
10.	Net realized capital gains (losses) less capital gains tax of $.......3,682,993	13,855,069	37,101,453	37,726,021
11.	Net investment gain (loss) (Lines 9 + 10)	32,623,000	55,692,928	74,527,446
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $..............0 amount charged off $.........349,987)	(349,987)	(354,698)	(727,768)
13.	Finance and service charges not included in premiums	721,730	828,549	1,578,854
14.	Aggregate write-ins for miscellaneous income	251,388	188,561	252,267
15.	TOTAL other income (Lines 12 through 14)	623,131	662,411	1,103,353
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	16,036,936	28,345,216	71,909,959
17.	Dividends to policyholders	309,919	183,189	262,428
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	15,727,017	28,162,027	71,647,531
19.	Federal and foreign income taxes incurred	911,611	(1,477,820)	6,437,193
20.	Net income (Line 18 minus Line 19) (to Line 22)	14,815,406	29,639,847	65,210,338
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	892,601,743	896,848,105	896,848,105
22.	Net income (from Line 20)	14,815,406	29,639,847	65,210,338
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.......8,295,397	31,206,495	(84,668,038)	(33,097,855)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	1,947,038	270,614	7,175,042
27.	Change in nonadmitted assets	1,757,095	(21,863,132)	(26,337,529)
28.	Change in provision for reinsurance			1,288,000
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from Protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	696,675	1,373,822	(18,484,358)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	50,422,710	(75,246,887)	(4,246,362)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	943,024,452	821,601,218	892,601,743
DETAILS OF WRITE-INS				
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	Miscellaneous Income	251,388	188,561	252,267
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	251,388	188,561	252,267
3701.	Gains and Losses in Surplus (SSAP's 92 & 102)	696,675	1,373,822	(18,484,358)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	696,675	1,373,822	(18,484,358)

CASH FLOW

			1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
		Cash from Operations			
1.	Premiums collected net of reinsurance		299,653,972	298,744,302	593,655,966
2.	Net investment income		20,224,180	20,395,275	39,873,201
3.	Miscellaneous income		623,131	662,412	1,103,354
4.	TOTAL (Lines 1 to 3)		320,501,283	319,801,988	634,632,521
5.	Benefit and loss related payments		155,878,357	158,201,804	309,224,912
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts				
7.	Commissions, expenses paid and aggregate write-ins for deductions		129,247,665	126,101,381	237,623,122
8.	Dividends paid to policyholders		88,337	100,041	320,117
9.	Federal and foreign income taxes paid (recovered) net of $..............0 tax on capital gains (losses)		7,021,944		12,334,311
10.	TOTAL (Lines 5 through 9)		292,236,304	284,403,225	559,502,463
11.	Net cash from operations (Line 4 minus Line 10)		28,264,979	35,398,763	75,130,059
		Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:				
	12.1	Bonds	83,908,236	61,502,912	98,585,016
	12.2	Stocks	188,012,000	268,908,330	465,809,963
	12.3	Mortgage loans			
	12.4	Real estate			
	12.5	Other invested assets			
	12.6	Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7	Miscellaneous proceeds	(253,373)	8,403,100	3,501,000
	12.8	TOTAL investment proceeds (Lines 12.1 to 12.7)	271,666,863	338,814,342	567,895,979
13.	Cost of investments acquired (long-term only):				
	13.1	Bonds	79,162,201	82,900,244	239,612,134
	13.2	Stocks	191,938,046	250,614,989	452,947,891
	13.3	Mortgage loans			
	13.4	Real estate	328,724	116,142	190,669
	13.5	Other invested assets			
	13.6	Miscellaneous applications	230,000	(2,185,000)	(2,185,000)
	13.7	TOTAL investments acquired (Lines 13.1 to 13.6)	271,658,970	331,446,375	690,565,694
14.	Net increase (or decrease) in contract loans and premium notes				
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)		7,893	7,367,967	(122,669,715)
		Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):				
	16.1	Surplus notes, capital notes			
	16.2	Capital and paid in surplus, less treasury stock			
	16.3	Borrowed funds			
	16.4	Net deposits on deposit-type contracts and other insurance liabilities			
	16.5	Dividends to stockholders			
	16.6	Other cash provided (applied)	(6,802,658)	(1,053,573)	(10,702,338)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)		(6,802,658)	(1,053,573)	(10,702,338)
		RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)		21,470,214	41,713,157	(58,241,994)
19.	Cash, cash equivalents and short-term investments:				
	19.1	Beginning of year	29,082,191	87,324,184	87,324,184
	19.2	End of period (Line 18 plus Line 19.1)	50,552,405	129,037,341	29,082,191

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001				

Notes to Financial Statement

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Central Mutual Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining solvency under the Ohio Insurance Law. The *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	14,815,406	65,210,335
(2) State Prescribed Practices that increase/(decrease) from NAIC SAP:					
				0	0
(3) State Permitted Practices that increase/(decrease) from NAIC SAP:					
				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	14,815,406	65,210,335
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	943,024,671	892,601,960
(6) State Prescribed Practices that increase/(decrease) from NAIC SAP:					
				0	0
(7) State Permitted Practices that increase/(decrease) from NAIC SAP:					
				0	0
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	943,024,671	892,601,960

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports received from ceding companies for reinsurance.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, Central Mutual Insurance Company uses the following accounting policies:

1. Short-term investments are stated at amortized cost.
2. Bonds not backed by other loans are stated at the lower of amortized cost or fair value using the interest method.
3. Common stocks are stated at market value except investments in stocks of uncombined subsidiaries and affiliates in which Central Mutual Insurance Company has an interest of 20% or more are carried on the equity basis.
4. Preferred stocks are stated at market value except qualified sinking fund preferred stocks which are stated at amortized cost.
5. Central Mutual Insurance Company has no mortgage loans on real estate.
6. Loan-backed securities are stated at amortized cost. Prepayment assumptions for loan-backed bonds and structured securities are obtained from dealer surveys. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used to value these securities.
7. Central Mutual Insurance Company owns 100% of the common stock of All America Insurance Company, a property and casualty insurance company. Central Mutual Insurance Company owns 100% of Security Central, a holding company. Stocks held in all subsidiaries are carried at their Admitted Asset Equivalent.
8. Central Mutual Insurance Company has no investments in joint ventures, partnerships or limited liability companies.
9. Central Mutual Insurance Company owns no derivatives.
10. Central Mutual Insurance Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts - Premiums.
11. Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate,

Notes to Financial Statement

the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

D. Going Concern

1.
   a. No principal conditions or events have occurred to raise substantial doubt about All America's ability to continue as a going concern.
   b. N/A
   c. N/A

2. N/A
3. N/A
4. N/A

2. Investments

D. Loan-Backed Securities

(1) The Company uses Clearwater Analytics for investments reporting. For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors' models.

(2) Securities with a recognized other-than-temporary impairment – N/A, NONE

(3) Securities by CUSIP with an other-than-temporary impairment – N/A, NONE

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

Description	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	201,111
2. 12 Months or Longer	781,397
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	54,481,190
2. 12 Months or Longer	13,624,441

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – NONE

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A

H. Repurchase Agreements Accounted for as a Sale – N/A

I. Reverse Repurchase Agreements Accounted for as a Sale – N/A

M. Working Capital Finance Investments – NONE

N. Offsetting and Netting of Assets and Liabilities – NONE

R. Reporting Entity's Share of Cash Pool by Asset type.

Asset Type	1 Percent Share
(1) Cash	26.0%
(2) Cash Equivalents	74.0%
(3) Short-Term Investments	0%
(4) Total	100%

8. Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives – N/A, None

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees – N/A, None

Notes to Financial Statement

11. Debt – N/A, Central Mutual Insurance Company has no debt obligations.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans.

A. Defined Benefit Plan

4. Components of net periodic benefit cost

	Description	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No 11	
		June 30, 2021	Prior Year End	June 30, 2021	2020	June 30, 2021	Prior Year End
a.	Service cost	11,850,619	8,915,819	804,486	726,237	0	0
b.	Interest cost	6,775,101	7,220,280	1,365,450	1,682,511	0	0
c.	Expected return on plan assets	(16,106,140)	(14,270,382)	(1,720,772)	(1,583,788)	0	0
d.	Transition asset or obligation	0	0	0	0	0	0
e.	Gains and losses	3,375,835	2,747,643	323,283	210	0	0
f.	Prior service cost or credit	0	0	(2,305,767)	(2,305,767)	0	0
g.	Gain or loss recognized due to a settlement or curtailment	0	0	0	0	0	0
h.	Total net periodic benefit cost	5,895,415	4,613,360	(1,533,320)	(1,480,597)	0	0

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets – N/A, None

20. Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
PREFERRED STOCK	1,870,019	0	0	0	1,870,019
COMMON STOCK	419,560,530	0	171,258,776	0	590,819,306
BONDS	1,048,572,321	0	0	0	1,048,572,321
DERIVATIVES - WARRANTS	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
Total assets at fair value / NAV	1,470,002,870	0	171,258,776	0	1,641,261,645
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	0	0	0	0	0
DERIVATIVE LIABILITIES	0	0	0	0	0
Total liabilities at fair value	0	0	0	0	0

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance For Current Quarter End
a. Assets										
EQUITY SECURITIES	170,522,179	0	0	0	736,597	0	0	0	0	171,258,776
EQUITY SECURITIES	0	0	0	0	0	0	0	0	0	0
Total Assets	170,522,179	0	0	0	0	0	0	0	0	171,258,776
b. Liabilities										
Total Liabilities	0	0	0	0	0	0	0	0	0	0

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk-Sharing Provisions of the Affordable Care Act (ACA) – N/A, None

25. Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020 were $493.4 million. As of June 30, 2021, $89.3 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $373.3 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Personal Auto, CMP, Commercial Auto, and Work Comp lines of insurance. Therefore, there has been a $30.7 million favorable prior-year development since December 31, 2020 to June 30, 2021. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this decrease, the Company experienced $0 million of unfavorable (favorable) prior year claim development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

There were no changes in the methodologies and assumptions used in calculating the liability for unpaid losses and loss adjusting expenses for the most recent reporting period.

36. Financial Guaranty Insurance – N/A, Central Mutual Insurance Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[ ] No[X]
1.2 If yes, has the report been filed with the domiciliary state? Yes[ ] No[ ] N/A[X]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[ ] No[X]
2.2 If yes, date of change: ....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[ ] No[X]
If yes, complete Schedule Y, Parts 1 and 1A.
3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[ ] No[X]
3.3 If the response to 3.2 is yes, provide a brief description of those changes:
3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[ ] No[X]
3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[ ] No[X]
If yes, complete and file the merger history data file with the NAIC.
4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes[ ] No[ ] N/A[X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016
6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/18/2018
6.4 By what department or departments?
OHIO
6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[ ] No[ ] N/A[X]
6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[ ] No[ ] N/A[X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes[ ] No[X]
7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[ ] No[X]
8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[ ] No[X]
8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
		No	No	No	No

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.
9.11 If the response to 9.1 is No, please explain:
9.2 Has the code of ethics for senior managers been amended? Yes[ ] No[X]
9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[ ] No[X]
9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[ ] No[X]
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[ ] No[X]
11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[X] No[ ]

GENERAL INTERROGATORIES (Continued)

INVESTMENT

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds		
14.22	Preferred Stock		
14.23	Common Stock	170,522,179	169,091,699
14.24	Short-Term Investments		
14.25	Mortgages Loans on Real Estate		
14.26	All Other		
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	170,522,179	169,091,699
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above		

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes[ ] No[X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[ ] No[ ] N/A[X]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

16.3 Total payable for securities lending reported on the liability page $ 0

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes[X] No[ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JP MORGAN CHASE BANK	4 CHASE METROTECH CENTER FLOOR 6, BROOKLYN, NY 11245

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes[ ] No[X]

17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management - Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
GOLDMAN SACHS ASSET MANAGEMENT, LP	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes[X] No[ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes[X] No[ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
177038	GOLDMAN SACHS ASSET MANAGEMENT, LP	CF5M58QA35CFPUX70H17	SEC	NO

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes[X] No[ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

GENERAL INTERROGATORIES (Continued)

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes[ ] No[X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

   Has the reporting entity self-designated PLGI securities? Yes[ ] No[X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
   a. The shares were purchased prior to January 1, 2019.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security
   c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
   d. The fund only or predominantly holds bonds in its portfolio.
   e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
   f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

   Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes[ ] No[X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes[ ] No[ ] N/A[X]
   If yes, attach an explanation.

2 . Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes[ ] No[X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes[ ] No[X]
3.2 If yes, give full and complete information thereto

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes[ ] No[X]
4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
04.2999 Total										

5. Operating Percentages:
   5.1 A&H loss percent 0.000%
   5.2 A&H cost containment percent 0.000%
   5.3 A&H expense percent excluding cost containment expenses 0.000%

6.1 Do you act as a custodian for health savings accounts? Yes[ ] No[X]
6.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0
6.3 Do you act as an administrator for health savings accounts? Yes[ ] No[X]
6.4 If yes, please provide the balance of the funds administered as of the reporting date. $ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes[X] No[ ]
7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes[ ] No[X]

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
Affiliates						
00000	AA-3191400	Convex Re Ltd	BMU	Unauthorized		
00000	AA-3191437	Group Ark Ins Ltd	BMU	Unauthorized		
00000	AA-5420050	KOREAN REINS CO	KOR	Unauthorized		
42307	13-3138390	NAVIGATORS INS CO	NY	Authorized		
00000	AA-3191432	Vantage Risk Ltd	BMU	Unauthorized		
00000	AA-1127414	Lloyd's Syndicate Number 1414	GBR	Authorized		
00000	AA-1120198	LLOYD'S SYNDICATE NUMBER 1618	GBR	Authorized		
00000	AA-1120337	Aspen Ins UK Ltd	GBR	Authorized		
00000	AA-1120075	Lloyd's Syndicate Number 4020	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama (AL)	N						
2. Alaska (AK)	N						
3. Arizona (AZ)	L	15,131,985	14,552,326	4,827,857	5,986,229	19,665,634	16,763,426
4. Arkansas (AR)	L						
5. California (CA)	L			370	1,575	1,608,232	893,784
6. Colorado (CO)	L	6,350,999	7,296,382	2,581,570	3,081,014	8,566,361	8,735,074
7. Connecticut (CT)	L	20,452,671	20,175,030	8,370,216	7,829,495	28,549,273	23,999,627
8. Delaware (DE)	L						
9. District of Columbia (DC)	N						
10. Florida (FL)	N			6,516	3,933	629,439	672,175
11. Georgia (GA)	L	47,767,497	47,271,238	22,568,413	23,881,763	59,353,920	48,467,181
12. Hawaii (HI)	N						
13. Idaho (ID)	L	2,921,740	1,872,102	820,532	515,367	1,859,566	703,369
14. Illinois (IL)	L	7,815,899	8,031,270	4,563,470	4,367,779	17,258,164	18,991,469
15. Indiana (IN)	L	14,991,688	15,255,759	7,952,523	9,218,502	19,268,799	17,194,114
16. Iowa (IA)	L						
17. Kansas (KS)	N						
18. Kentucky (KY)	L	4,917,720	4,752,030	1,465,952	2,271,657	6,777,133	5,090,175
19. Louisiana (LA)	N						
20. Maine (ME)	L						
21. Maryland (MD)	L	1,195,142	671,526	(6,809)	254,918	1,897,014	1,514,154
22. Massachusetts (MA)	L	10,491,222	8,568,194	1,895,512	1,971,324	12,132,984	13,110,897
23. Michigan (MI)	L	11,055,017	11,072,635	5,498,560	4,814,017	18,681,053	19,092,093
24. Minnesota (MN)	L						
25. Mississippi (MS)	L						
26. Missouri (MO)	N						
27. Montana (MT)	L						
28. Nebraska (NE)	N						
29. Nevada (NV)	L	3,647,284	2,821,277	1,239,549	792,032	5,251,958	2,245,197
30. New Hampshire (NH)	L	8,461,591	8,412,189	2,683,017	8,080,646	8,225,106	7,174,807
31. New Jersey (NJ)	L			300,953	308,604	16,039,903	13,599,554
32. New Mexico (NM)	L	10,501,355	10,547,338	4,386,892	6,738,770	15,075,214	13,520,293
33. New York (NY)	L	13,585,323	12,485,238	4,641,553	4,268,943	16,796,931	17,550,420
34. North Carolina (NC)	L	34,731,413	36,774,369	16,989,753	18,010,641	38,729,205	41,337,067
35. North Dakota (ND)	N						
36. Ohio (OH)	L	39,879,851	39,736,017	25,645,256	19,446,999	51,346,538	52,987,896
37. Oklahoma (OK)	L	5,007,762	4,642,331	2,423,560	5,984,267	10,160,796	22,091,769
38. Oregon (OR)	L						
39. Pennsylvania (PA)	L	134,553	109,845	11,358	1,467	101,835	90,077
40. Rhode Island (RI)	N						
41. South Carolina (SC)	L	10,329,111	9,738,759	2,151,236	4,157,222	12,952,440	9,398,591
42. South Dakota (SD)	N						
43. Tennessee (TN)	L	13,425,842	12,890,214	5,702,176	33,870,092	14,629,616	13,675,471
44. Texas (TX)	L	59,166,550	63,361,264	70,968,262	41,474,550	88,581,800	91,786,563
45. Utah (UT)	L	2,201,410	1,032,926	393,761	185,820	1,235,561	796,936
46. Vermont (VT)	L					647,649	227,910
47. Virginia (VA)	L	14,250,801	13,503,504	4,720,115	4,232,366	15,384,556	13,860,246
48. Washington (WA)	L						
49. West Virginia (WV)	N						
50. Wisconsin (WI)	L	803,821	249,308	615,258	58,093	588,018	93,206
51. Wyoming (WY)	N						
52. American Samoa (AS)	N						
53. Guam (GU)	N						
54. Puerto Rico (PR)	N						
55. U.S. Virgin Islands (VI)	N						
56. Northern Mariana Islands (MP)	N						
57. Canada (CAN)	N						
58. Aggregate other alien (OT)	XXX						
59. Totals	XXX	359,218,247	355,823,071	203,417,381	211,808,085	491,994,698	475,663,541
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998 Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999 TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX						

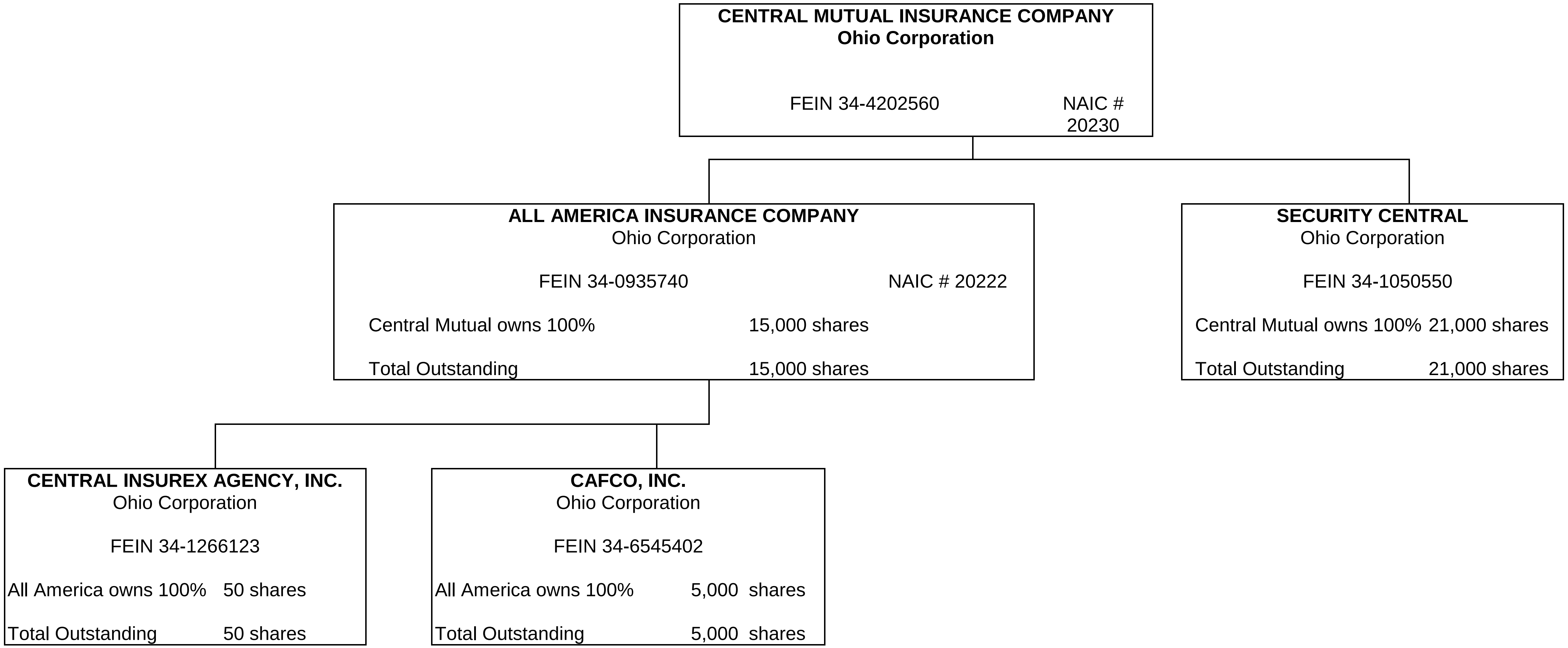
(a) Active Status Counts:

L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG 37
E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile – See DSLI)
D – Domestic Surplus Lines Insurer (DSLI) – Reporting entities authorized to write surplus lines in the state of domicile.
R – Registered - Non-domiciled RRGs
Q – Qualified - Qualified or accredited reinsurer
N – None of the above – Not allowed to write business in the state 20

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
36	CENTRAL INSURANCE COMPANIES	20230	34-4202560				CENTRAL MUTUAL INSURANCE COMPANY	OH	UDP		Board of Directors		Central Mutual Insurance Company	N	0000001
36	CENTRAL INSURANCE COMPANIES	20222	34-0935740				ALL AMERICA INSURANCE COMPANY	OH	DS	Central Mutual Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	N	0000001
36	CENTRAL INSURANCE COMPANIES	00000	34-1050550				SECURITY CENTRAL CORPORATION	OH	NIA	Central Mutual Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	N	
36	CENTRAL INSURANCE COMPANIES	00000	34-1266123				CENTRAL INSUREX AGENCY, INC.	OH	IA	All America Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	N	
36	CENTRAL INSURANCE COMPANIES	00000	34-6545402				CAFCO, INC.	OH	NIA	All America Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	N	

Asterisk	Explanation
0000001	Central Mutual and All America participate in an intercompany pooling agreement whereby Central Mutual receives 84% of all premiums, losses, and expenses and All America receives 16%.

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	3,387,219	962,718	28.422	20.994
2.	Allied lines	5,223,351	3,617,916	69.264	85.026
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	76,524,517	64,834,085	84.723	76.927
5.	Commercial multiple peril	72,074,569	49,130,946	68.167	90.657
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	10,365,141	2,976,834	28.720	26.536
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims made				
12.	Earthquake	979,400			
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation	4,318,617	504,181	11.675	(39.143)
17.1	Other liability - occurrence	24,612,115	13,001,131	52.824	54.239
17.2	Other liability - claims made				
17.3	Excess Workers' Compensation				
18.1	Products liability - occurrence	9,166,336	1,979,471	21.595	34.858
18.2	Products liability - claims made				
19.1	19.2 Private passenger auto liability	53,301,209	27,809,831	52.175	66.160
19.3	19.4 Commercial auto liability	37,388,012	28,257,991	75.580	84.456
21.	Auto physical damage	53,462,049	31,234,129	58.423	66.613
22.	Aircraft (all perils)				
23.	Fidelity	7,779			
24.	Surety	661			
26.	Burglary and theft	8,981			
27.	Boiler and machinery	181,604	6,023	3.317	50.501
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	TOTALS	351,001,560	224,315,256	63.907	70.807
DETAILS OF WRITE-INS					
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	1,677,462	3,311,683	3,313,263
2.	Allied lines	2,401,763	5,090,812	4,964,002
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	41,101,981	73,844,274	77,708,083
5.	Commercial multiple peril	40,909,230	78,156,700	69,933,565
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	6,120,302	11,415,095	9,578,528
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims made			
12.	Earthquake	633,229	1,059,820	997,210
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation	2,796,794	5,238,544	4,622,820
17.1	Other liability - occurrence	14,393,769	27,144,180	24,709,564
17.2	Other liability - claims made			
17.3	Excess Workers' Compensation			
18.1	Products liability - occurrence	4,907,208	10,443,215	9,419,381
18.2	Products liability - claims made			
19.1	19.2 Private passenger auto liability	26,169,004	49,387,544	56,660,228
19.3	19.4 Commercial auto liability	20,745,177	42,765,906	36,738,194
21.	Auto physical damage	26,600,718	51,183,167	56,970,919
22.	Aircraft (all perils)			
23.	Fidelity	2,352	4,745	6,759
24.	Surety	100	715	715
26.	Burglary and theft	6,364	8,338	7,974
27.	Boiler and machinery	83,824	163,508	191,868
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	TOTALS	188,549,277	359,218,246	355,823,073
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)			

PART 3 (000 omitted)
LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2021 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2018 + Prior	105,477	61,426	166,902	61,088	2,752	63,839	110,938	129,923	(98,952)	141,909	66,549	(27,703)	38,846
2. 2019	70,194	39,385	109,579	17,051	2,733	19,784	68,210	21,387	(5,509)	84,088	15,068	(20,774)	(5,707)
3. Subtotals 2019 + Prior	175,671	100,811	276,482	78,139	5,484	83,624	179,148	151,311	(104,461)	225,998	81,617	(48,477)	33,140
4. 2020	80,865	148,673	229,538	(5,924)	15,178	9,253	42,555	34,091	85,509	162,155	(44,234)	(13,895)	(58,129)
5. Subtotals 2020 + Prior	256,535	249,484	506,019	72,215	20,662	92,877	221,703	185,402	(18,952)	388,153	37,382	(62,372)	(24,990)
6. 2021	X X X	X X X	X X X	X X X	84,284	84,284	X X X	57,018	92,095	149,112	X X X	X X X	X X X
7. Totals	256,535	249,484	506,019	72,215	104,946	177,161	221,703	242,419	73,143	537,265	37,382	(62,372)	(24,990)
											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
8. Prior Year-End Surplus As Regards Policyholders	892,602										1. 14.572	2. (25.000)	3. (4.938)
													Col. 13, Line 7 Line 8
													4. (2.800)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	RESPONSES
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	No
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	No
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No

Explanations:

Bar Codes:

Trusteed Surplus Statement
20230202149000002 2021 Document Code: 490

Supplement A to Schedule T
20230202145500002 2021 Document Code: 455

Medicare Part D Coverage Supplement
20230202136500002 2021 Document Code: 365

Director and Officer Supplement
20230202150500002 2021 Document Code: 505

OVERFLOW PAGE FOR WRITE-INS

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1197. Summary of remaining write-ins for Line 11 (Lines 1104 through 1196)				
2504. EMPLOYEE LOAN	117,423	117,423		0
2505. IDAHO INTERMOUNTAIN CLAIMS	101,518		101,518	101,509
2506. SECURITY DEPOSITS	36,760	36,760		
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	255,701	154,183	101,518	101,509

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
2504. Reserve for Bad Faith Claims	100,097	100,097
2505. Corporate Credit Card Payable	23,528	49,733
2506. Reserve for Police Reports/Tele-Interpreter	(2,173)	(2,173)
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	121,452	147,657
2997. Summary of remaining write-ins for Line 29 (Lines 2904 through 2996)		
3297. Summary of remaining write-ins for Line 32 (Lines 3204 through 3296)		

SCHEDULE A - VERIFICATION

Real Estate

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	37,662,461	39,229,279
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	404,218	119,113
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other-than-temporary impairment recognized		
8.	Deduct current year's depreciation	839,321	1,685,931
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	37,227,358	37,662,461
10.	Deduct total nonadmitted amounts	885,570	795,203
11.	Statement value at end of current period (Line 9 minus Line 10)	36,341,788	36,867,258

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		1 Year To Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest poin[ts and commitment fees]		
9.	Total foreign exchange change in book value/recorded inve[stment excluding accrued interest]		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

NONE

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other-than-temporary impairment recognized		
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)		

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,521,363,088	1,389,265,331
2.	Cost of bonds and stocks acquired	271,100,246	692,560,025
3.	Accrual of discount	464,858	333,092
4.	Unrealized valuation increase (decrease)	39,506,030	(41,896,895)
5.	Total gain (loss) on disposals	17,546,533	47,751,613
6.	Deduct consideration for bonds and stocks disposed of	272,181,532	565,125,651
7.	Deduct amortization of premium	1,236,395	2,255,099
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	261,296	730,673
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	1,576,824,125	1,521,363,088
12.	Deduct total nonadmitted amounts	2,167,077	2,115,982
13.	Statement value at end of current period (Line 11 minus Line 12)	1,574,657,048	1,519,247,106

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	754,966,632	22,462,515	30,389,860	(1,010,632)	754,966,632	746,028,655		761,901,808
2. NAIC 2 (a)	192,124,340	9,363,508	2,810,804	653,856	192,124,340	199,330,899		188,226,911
3. NAIC 3 (a)	29,248,879		500,000	28,314	29,248,879	28,777,193		31,061,527
4. NAIC 4 (a)	5,566,583		447,033	77,684	5,566,583	5,197,233		6,051,639
5. NAIC 5 (a)	5,187,787		346,118	29,171	5,187,787	4,870,840		5,372,867
6. NAIC 6 (a)								
7. Total Bonds	987,094,220	31,826,023	34,493,815	(221,608)	987,094,220	984,204,820		992,614,751
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	1,440,000				1,440,000	1,440,000		1,496,531
10. NAIC 3	360,000				360,000	360,000		360,000
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	1,800,000				1,800,000	1,800,000		1,856,531
15. Total Bonds & Preferred Stock	988,894,220	31,826,023	34,493,815	(221,608)	988,894,220	986,004,820		994,471,283

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $...............0; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0

SCHEDULE DA - PART 1

Short - Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals	0	X X X			

SCHEDULE DA - Verification

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,426,495	
2.	Cost of short-term investments acquired		3,558,130
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	3,425,000	
7.	Deduct amortization of premium	1,495	131,635
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	0	3,426,495
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	0	3,426,495

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	11,582,723	43,527,731
2.	Cost of cash equivalents acquired	100,264,231	219,870,077
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)	(4,136)	875
5.	Total gain (loss) on disposals	(8,471)	2,898
6.	Deduct consideration received on disposals	74,533,360	251,818,857
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	37,300,986	11,582,723
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	37,300,986	11,582,723

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	04/01/2021	DIVISION SEVEN	4,548		4,548	
OUTLOTS NOS 85-94 INCLUSIVE SUBDIVISION	VAN WERT	OH	05/01/2021	WAIBEL	26,269		26,269	
LEASEHOLD IMPROVEMENTS 90 SOUTH 400 WEST SUITE 520	SALT LAKE CITY	UT	05/01/2021	ANIXTER	8,630		8,630	
LEASEHOLD IMPROVEMENTS 90 SOUTH 400 WEST SUITE 520	SALT LAKE CITY	UT	05/01/2021	INSPIRED TECHNOLOGIES	5,654		5,654	
LEASEHOLD IMPROVEMENTS 90 SOUTH 400 WEST SUITE 520	SALT LAKE CITY	UT	05/01/2021	STEELCASE	79,297		79,297	
LEASEHOLD IMPROVEMENTS 11605 HAYNES BRIDGE RD 500	ALPHARETTA	GA	06/01/2021	BAKER AUDIO VISUAL	34,725		34,725	
0199999 Subtotal - Acquired by Purchase					159,123		159,123	
0399999 Totals					159,123		159,123	

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B/A C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE																			
0399999 Totals																			

E02 Schedule B Part 2 . . . . NONE

E02 Schedule B Part 3 . . . . NONE

E03 Schedule BA Part 2 . . . . NONE

E03 Schedule BA Part 3 . . . . NONE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
013595XC2	ALBUQUERQUE N MEX MUN SCH DIST NO 012		03/04/2021	Stifel Nicolaus & Co.	XXX	2,090,000	2,090,000		1.D FE
64966QUV0	NEW YORK N Y		03/05/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,989,580	2,000,000		1.C FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					XXX	4,079,580	4,090,000		XXX
Bonds - U.S. Special Revenue, Special Assessment									
64971MT44	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/03/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	3,942,705	3,250,000	58,961	1.A FE
783186UH0	RUTGERS ST UNIV N J		01/13/2021	JEFFERIES & COMPANY, INC.	XXX	1,185,480	1,095,000	6,500	1.E FE
913366KB5	UNIV CALIF REGTS MED CTR POOLED REV		01/12/2021	Bank of America Securities	XXX	2,840,197	2,720,000	13,400	1.D FE
92818MPR5	VIRGINIA ST RES AUTH CLEAN WTR REV		06/14/2021	Unknown	XXX	41,247	40,000	191	Z
98851WAK9	YUMA ARIZ PLEDGED REV		01/13/2021	Stifel Nicolaus & Co.	XXX	30,000	30,000		1.D FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	8,039,629	7,135,000	79,053	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
030360AD3	AMERICAN UNIVERSITY		01/13/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	1,299,522	1,120,000	12,452	1.E FE
04942VAW4	ATLAS SENIOR LOAN FUND XIII LTD - CDO	C	03/19/2021	JEFFERIES & COMPANY, INC.	XXX	2,500,000	2,500,000		1.D
072863AH6	BAYLOR SCOTT & WHITE HOLDINGS		01/14/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	745,000	745,000		1.D FE
110122DQ8	BRISTOL-MYERS SQUIBB CO		04/29/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	3,175,436	3,375,000	23,109	1.F FE
12554AAL6	CIFC 192R AR - CDO	C	03/18/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	2,400,000	2,400,000		1.D
14686AAQ2	CARVAL CLO II LTD. - CDO		02/25/2021	Bank of America Securities	XXX	8,000,000	8,000,000		Z
197361AU2	CECLO 28R BR - CDO		04/14/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	900,000	900,000		Z
22822VAT8	CROWN CASTLE INTERNATIONAL CORP		04/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	2,443,746	2,525,000	17,202	2.C FE
31428XCD6	FEDEX CORP		04/20/2021	WELLS FARGO SECURITIES	XXX	996,710	1,000,000		2.B FE
36262GAA9	GXO LOGISTICS INC		06/22/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	3,247,628	3,250,000		2.C FE
44932BAQ9	ICG 183R AR - CDO		03/24/2021	MORGAN STANLEY CO	XXX	8,000,000	8,000,000		1.D
50220PAD5	LSEGA FINANCING PLC	C	04/07/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	4,988,650	5,000,000	1,042	1.G FE
539830BP3	LOCKHEED MARTIN CORP		04/29/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	2,655,369	2,700,000	19,148	1.G FE
55954PAN4	MAGNE 21R AR - CDO	C	02/25/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	2,000,000	2,000,000		Z
62954WAE5	NTT FINANCE CORP	C	04/29/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	3,174,720	3,200,000	11,013	1.F FE
693475BA2	PNC FINANCIAL SERVICES GROUP INC		04/20/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	2,000,000	2,000,000		1.G FE
74460WAE7	PUBLIC STORAGE		04/26/2021	RBC CAPITAL MARKETS	XXX	2,343,995	2,325,000	743	1.F FE
754730AH2	RAYMOND JAMES FINANCIAL INC		03/18/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	969,082	975,000		2.A FE
808513BG9	CHARLES SCHWAB CORP		04/29/2021	WELLS FARGO SECURITIES	XXX	3,183,098	3,375,000	8,044	1.F FE
817826AD2	7-ELEVEN INC		01/28/2021	Various	XXX	4,612,090	4,625,000		2.B FE
858119BM1	STEEL DYNAMICS INC		04/26/2021	JP MORGAN SECS INC., - FIXED INCOME	XXX	2,675,425	2,500,000	23,247	2.C FE
86944BAH6	SUTTER HEALTH		01/12/2021	MORGAN STANLEY CO	XXX	2,732,522	2,600,000	17,122	1.E FE
87154EBG4	SYMPHONY CLO XV LIMITED - CDO		02/22/2021	MUFG SECURITIES AMERICAS INC.	XXX	2,000,000	2,000,000		1.C FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	67,042,992	67,115,000	133,121	XXX
8399997 Subtotal - Bonds - Part 3					XXX	79,162,201	78,340,000	212,173	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	79,162,201	78,340,000	212,173	XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
8999999 Subtotal - Preferred Stocks					XXX		XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
001055102	AFLAC ORD		01/07/2021	INSTINET	23,315.000	1,042,537	XXX		
00130H105	THE AES CORPORATION		03/26/2021	Various	8,885.000	223,112	XXX		
00206R102	AT&T ORD		03/26/2021	Various	109,325.000	3,122,412	XXX		
002824100	ABBOTT LABORATORIES ORD		03/02/2021	INSTINET	9,720.000	1,087,419	XXX		
00287Y109	ABBVIE ORD		01/07/2021	INSTINET	6,365.000	678,229	XXX		
00507V109	ACTIVISION BLIZZARD ORD		03/26/2021	Various	7,175.000	680,206	XXX		
00751Y106	ADVANCE AUTO PARTS ORD		01/07/2021	INSTINET	210.000	34,938	XXX		

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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007903107	ADVANCED MICRO DEVICES ORD		03/02/2021	INSTINET	340.000	28,972	XXX		
00912X302	AIR LEASE CL A ORD		03/02/2021	INSTINET	360.000	16,184	XXX		
009158106	AIR PRODUCTS AND CHEMICALS ORD		03/02/2021	Various	2,960.000	775,892	XXX		
012653101	ALBEMARLE ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	405.000	60,521	XXX		
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		03/02/2021	INSTINET	290.000	46,559	XXX		
018802108	ALLIANT ENERGY ORD		01/07/2021	INSTINET	10,530.000	522,254	XXX		
020002101	ALLSTATE ORD		03/02/2021	INSTINET	2,475.000	273,302	XXX		
02005N100	ALLY FINANCIAL ORD		03/26/2021	Various	5,420.000	243,106	XXX		
02079K305	ALPHABET CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	495.000	1,046,023	XXX		
02209S103	ALTRIA GROUP ORD		02/17/2021	JP MORGAN SECURITIES LLC	40.000	1,748	XXX		
023608102	AMEREN ORD		03/02/2021	Various	4,655.000	334,057	XXX		
02376R102	AMERICAN AIRLINES GROUP ORD		03/26/2021	Various	2,420.000	52,016	XXX		
024835100	AMERICAN CAMPUS COMM REIT ORD		03/02/2021	INSTINET	355.000	14,793	XXX		
025537101	AMERICAN ELECTRIC POWER ORD		03/26/2021	Various	23,145.000	1,881,169	XXX		
025816109	AMERICAN EXPRESS ORD		03/02/2021	INSTINET	3,205.000	425,007	XXX		
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD		04/15/2021	Various	17,325.000	562,933	XXX		
026874784	AMERICAN INTERNATIONAL GROUP ORD		03/02/2021	INSTINET	21,600.000	989,425	XXX		
03044L105	AMERICAN WELL CL A ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	2,470.000	44,237	XXX		
03064D108	AMERICOLD REALTY ORD		04/15/2021	JP MORGAN SECURITIES LLC	4,035.000	159,024	XXX		
03073E105	AMERISOURCEBERGEN ORD		01/07/2021	INSTINET	1,060.000	115,828	XXX		
032095101	AMPHENOL CL A ORD		03/02/2021	INSTINET	5,340.000	691,329	XXX		
032654105	ANALOG DEVICES ORD		04/15/2021	JP MORGAN SECURITIES LLC	930.000	149,060	XXX		
035710409	ANNALY CAPITAL MANAGEMENT REIT ORD		03/02/2021	INSTINET	21,350.000	178,834	XXX		
036752103	ANTHEM ORD		02/17/2021	JP MORGAN SECURITIES LLC	220.000	64,103	XXX		
037411105	APACHE ORD		02/17/2021	JP MORGAN SECURITIES LLC	885.000	16,452	XXX		
03750L109	APARTMENT INCOME REIT ORD		04/15/2021	Various	20,375.000	866,403	XXX		
03768E105	APOLLO GLOBAL MANAGEMENT CL A ORD		04/15/2021	JP MORGAN SECURITIES LLC	27,880.000	1,359,004	XXX		
03852U106	ARAMARK ORD		02/17/2021	JP MORGAN SECURITIES LLC	5.000	184	XXX		
039483102	ARCHER DANIELS MIDLAND ORD		03/26/2021	Various	12,795.000	734,190	XXX		
04247X102	ARMSTRONG WORLD INDUSTRIES ORD		01/07/2021	INSTINET	480.000	37,809	XXX		
053015103	AUTOMATIC DATA PROCESSING ORD		03/02/2021	INSTINET	480.000	84,271	XXX		
053484101	AVALONBAY COMMUNITIES REIT ORD		02/17/2021	JP MORGAN SECURITIES LLC	75.000	13,365	XXX		
05351W103	AVANGRID ORD		03/02/2021	Not Available	675.000	31,108	XXX		
053807103	AVNET ORD		03/02/2021	Various	10,270.000	400,438	XXX		
05722G100	BAKER HUGHES CL A ORD		03/02/2021	Various	2,720.000	64,491	XXX		
060505104	BANK OF AMERICA ORD		03/02/2021	INSTINET	3,190.000	113,847	XXX		
064058100	BANK OF NEW YORK MELLON ORD		03/26/2021	Various	35,975.000	1,656,736	XXX		
06417N103	BANK OZK ORD		01/07/2021	Not Available	6,610.000	233,311	XXX		
084310101	BERKELEY LIGHTS ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	2,340.000	104,609	XXX		
084670702	BERKSHIRE HATHAWAY CL B ORD		04/15/2021	Various	520.000	138,295	XXX		
086516101	BEST BUY ORD		03/02/2021	INSTINET	980.000	100,700	XXX		
09073M104	BIO TECHNE ORD		03/26/2021	Various	705.000	274,010	XXX		
09247X101	BLACKROCK ORD		03/02/2021	Various	1,605.000	1,153,896	XXX		
093671105	H&R BLOCK ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,475.000	28,858	XXX		
097023105	BOEING ORD		03/26/2021	Various	490.000	118,156	XXX		
099724106	BORGWARNER ORD		01/07/2021	INSTINET	2,210.000	90,687	XXX		
101121101	BOSTON PROPERTIES REIT ORD		03/02/2021	INSTINET	145.000	14,586	XXX		
101137107	BOSTON SCIENTIFIC ORD		01/07/2021	INSTINET	4,925.000	180,050	XXX		
110122108	BRISTOL MYERS SQUIBB ORD		02/17/2021	JP MORGAN SECURITIES LLC	9,760.000	590,204	XXX		
11120U105	BRIXMOR PROPERTY GROUP REIT ORD		03/02/2021	INSTINET	2,175.000	42,182	XXX		
11135F101	BROADCOM ORD		03/02/2021	JP MORGAN SECURITIES LLC	1,505.000	726,070	XXX		
125269100	CF INDUSTRIES HOLDINGS ORD		04/15/2021	Various	10,800.000	469,971	XXX		
12541W209	CH ROBINSON WORLDWIDE ORD		02/17/2021	JP MORGAN SECURITIES LLC	3,080.000	275,503	XXX		
125523100	CIGNA ORD		03/02/2021	Various	4,760.000	996,589	XXX		

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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125896100	CMS ENERGY ORD		01/07/2021	INSTINET	3,415.000	199,178	XXX		
126117100	CNA FINANCIAL ORD		02/17/2021	Various	29,980.000	1,283,793	XXX		
126408103	CSX ORD		02/17/2021	JP MORGAN SECURITIES LLC	2,350.000	211,098	XXX		
126650100	CVS HEALTH ORD		04/15/2021	Various	20,505.000	1,537,267	XXX		
127097103	CABOT OIL & GAS ORD		04/15/2021	JP MORGAN SECURITIES LLC	3,285.000	55,125	XXX		
133131102	CAMDEN PROPERTY REIT ORD		04/15/2021	Various	2,380.000	267,321	XXX		
134429109	CAMPBELL SOUP ORD		03/02/2021	INSTINET	1,805.000	82,065	XXX		
143130102	CARMAX ORD		01/07/2021	INSTINET	565.000	56,424	XXX		
14316J108	CARLYLE GROUP ORD		04/15/2021	Various	9,185.000	307,537	XXX		
143658300	CARNIVAL ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	2,465.000	63,630	XXX		
14448C104	CARRIER GLOBAL ORD		02/17/2021	Various	2,430.000	94,274	XXX		
149123101	CATERPILLAR ORD		03/26/2021	Various	3,615.000	735,739	XXX		
150870103	CELANESE ORD		03/26/2021	Various	8,265.000	1,211,636	XXX		
15135B101	CENTENE ORD		01/07/2021	INSTINET	4,340.000	300,433	XXX		
15189T107	CENTERPOINT ENERGY ORD		01/07/2021	INSTINET	11,395.000	241,255	XXX		
15912K100	CHANGE HEALTHCARE ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	1,590.000	35,960	XXX		
159864107	CHRLS RIVER LABS ORD		02/17/2021	JP MORGAN SECURITIES LLC	90.000	26,848	XXX		
166764100	CHEVRON ORD		04/15/2021	JP MORGAN SECURITIES LLC	3,130.000	323,839	XXX		
169905106	CHOICE HOTELS INTERNATIONAL ORD		03/02/2021	INSTINET	730.000	77,528	XXX		
17275R102	CISCO SYSTEMS ORD		03/02/2021	Various	11,200.000	511,690	XXX		
172967424	CITIGROUP ORD		01/07/2021	Not Available	7,905.000	528,714	XXX		
174610105	CITIZENS FINANCIAL GROUP ORD		03/26/2021	Various	45,290.000	1,917,941	XXX		
189054109	CLOROX ORD		04/15/2021	Various	5,265.000	1,020,363	XXX		
191216100	COCA-COLA ORD		03/02/2021	Various	40,255.000	2,021,385	XXX		
194162103	COLGATE PALMOLIVE ORD		03/26/2021	Various	13,210.000	1,079,539	XXX		
198516106	COLUMBIA SPORTSWEAR ORD		02/17/2021	JP MORGAN SECURITIES LLC	260.000	26,070	XXX		
20030N101	COMCAST CL A ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	3,005.000	166,253	XXX		
200340107	COMERICA ORD		03/02/2021	INSTINET	195.000	13,690	XXX		
205887102	CONAGRA BRANDS ORD		01/07/2021	Not Available	23,245.000	797,199	XXX		
20825C104	CONOCOPHILLIPS ORD		01/15/2021	Various	6,111.560	233,878	XXX		
209115104	CONSOLIDATED EDISON ORD		04/15/2021	Various	54,460.000	3,891,971	XXX		
21036P108	CONSTELLATION BRANDS CL A ORD		01/07/2021	INSTINET	1,565.000	360,675	XXX		
219350105	CORNING ORD		04/15/2021	Various	26,265.000	1,065,558	XXX		
225447101	CREE ORD		03/02/2021	Various	1,385.000	160,514	XXX		
22788C105	CROWDSTRIKE HOLDINGS CL A ORD		03/26/2021	Various	1,390.000	296,104	XXX		
231021106	CUMMINS ORD		04/15/2021	JP MORGAN SECURITIES LLC	315.000	82,468	XXX		
23283R100	CYRUSONE REIT ORD		02/17/2021	JP MORGAN SECURITIES LLC	5.000	352	XXX		
233331107	DTE ENERGY ORD		03/02/2021	Various	11,085.000	1,321,908	XXX		
235851102	DANAHER ORD		01/07/2021	INSTINET	545.000	131,015	XXX		
244199105	DEERE ORD		03/02/2021	INSTINET	1,240.000	437,320	XXX		
25179M103	DEVON ENERGY ORD		02/17/2021	Various	4,363.030	76,762	XXX		
253393102	DICKS SPORTING ORD		03/02/2021	Various	7,985.000	585,116	XXX		
253868103	DIGITAL REALTY REIT ORD		04/15/2021	Various	790.000	111,903	XXX		
254687106	WALT DISNEY ORD		02/17/2021	Various	6,305.000	1,128,035	XXX		
254709108	DISCOVER FINANCIAL SERVICES ORD		03/02/2021	INSTINET	225.000	21,806	XXX		
25470F302	DISCOVERY SRS C ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	3,515.000	137,602	XXX		
25746U109	DOMINION ENERGY ORD		03/02/2021	Various	26,625.000	1,888,836	XXX		
26441C204	DUKE ENERGY ORD		04/15/2021	Various	24,750.000	2,300,650	XXX		
26875P101	EOG RESOURCES ORD		02/17/2021	Various	6,525.000	386,330	XXX		
26884U109	EPR PROPERTIES REIT ORD		03/26/2021	Various	3,465.000	159,732	XXX		
277432100	EASTMAN CHEMICAL ORD		03/02/2021	Various	16,185.000	1,807,919	XXX		
278265103	EATON VANCE COM NON VTG ORD		01/07/2021	INSTINET	950.000	68,475	XXX		
281020107	EDISON INTERNATIONAL ORD		03/26/2021	Various	8,695.000	489,009	XXX		
28414H103	ELANCO ANIMAL HEALTH ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	1,500.000	41,851	XXX		

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285512109	ELECTRONIC ARTS ORD		04/15/2021	JP MORGAN SECURITIES LLC	805.000	114,580	XXX		
28618M106	ELEMENT SOLUTIONS ORD		02/17/2021	Various	2,575.000	48,713	XXX		
291011104	EMERSON ELECTRIC ORD		04/15/2021	Various	3,925.000	328,670	XXX		
29364G103	ENTERGY ORD		01/07/2021	INSTINET	11,700.000	1,120,654	XXX		
29452E101	EQUITABLE HOLDINGS ORD		03/02/2021	INSTINET	2,660.000	80,795	XXX		
29472R108	EQUITY LIFESTYLE PROP REIT ORD		01/07/2021	INSTINET	2,815.000	169,211	XXX		
29476L107	EQUITY RESIDENTIAL REIT ORD		03/02/2021	INSTINET	1,095.000	73,087	XXX		
29530P102	ERIE INDEMNITY CL A ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	185.000	41,153	XXX		
30034W106	EVERGY ORD		03/02/2021	INSTINET	5,335.000	285,815	XXX		
30040W108	EVERSOURCE ENERGY ORD		03/02/2021	INSTINET	12,285.000	990,009	XXX		
30161N101	EXELON ORD		03/02/2021	INSTINET	45,760.000	1,847,587	XXX		
30161Q104	EXELIXIS ORD		01/07/2021	INSTINET	1,260.000	28,069	XXX		
30212P303	EXPEDIA GROUP ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,290.000	220,600	XXX		
30231G102	EXXON MOBIL ORD		03/26/2021	Various	31,170.000	1,667,327	XXX		
302445101	FLIR SYSTEMS ORD		03/02/2021	INSTINET	520.000	28,056	XXX		
302491303	FMC ORD		03/02/2021	Various	915.000	97,343	XXX		
302520101	FNB ORD		03/02/2021	Various	48,045.000	568,387	XXX		
311900104	FASTENAL ORD		03/26/2021	Various	16,395.000	813,320	XXX		
31428X106	FEDEX ORD		03/02/2021	Various	800.000	208,651	XXX		
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		03/02/2021	INSTINET	1,455.000	202,351	XXX		
31620R303	FIDELITY NATIONAL FINANCIAL ORD		03/02/2021	Various	12,410.000	489,792	XXX		
316773100	FIFTH THIRD BANCORP ORD		03/02/2021	INSTINET	28,490.000	1,030,552	XXX		
31816Q101	FIREEYE ORD		01/07/2021	INSTINET	6,100.000	138,437	XXX		
31847R102	FIRST AMERICAN FINANCIAL ORD		03/02/2021	Various	6,650.000	357,908	XXX		
320517105	FIRST HORIZON ORD		03/02/2021	INSTINET	62,310.000	1,007,134	XXX		
32051X108	FIRST HAWAIIAN ORD		04/15/2021	Various	24,430.000	637,186	XXX		
336433107	FIRST SOLAR ORD		01/07/2021	INSTINET	495.000	51,951	XXX		
337738108	FISERV ORD		02/17/2021	JP MORGAN SECURITIES LLC	75.000	8,341	XXX		
343498101	FLOWERS FOODS ORD		03/02/2021	INSTINET	4,750.000	104,692	XXX		
34354P105	FLOWSERVE ORD		03/02/2021	INSTINET	2,150.000	81,501	XXX		
345370860	FORD MOTOR ORD		02/17/2021	JP MORGAN SECURITIES LLC	4,525.000	52,093	XXX		
35137L105	FOX CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	4,095.000	130,580	XXX		
354613101	FRANKLIN RESOURCES ORD		03/02/2021	INSTINET	26,500.000	717,707	XXX		
35671D857	FREEPORT MCMORAN ORD		03/26/2021	Various	8,825.000	279,086	XXX		
364760108	GAP ORD		02/17/2021	JP MORGAN SECURITIES LLC	2,665.000	60,878	XXX		
369550108	GENERAL DYNAMICS ORD		01/07/2021	INSTINET	8,455.000	1,281,525	XXX		
369604103	GENERAL ELECTRIC ORD		03/26/2021	Various	60,915.000	760,013	XXX		
370334104	GENERAL MILLS ORD		03/02/2021	INSTINET	25,260.000	1,401,176	XXX		
37045V100	GENERAL MOTORS ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	3,645.000	205,238	XXX		
371901109	GENTEX ORD		03/26/2021	Various	11,265.000	400,460	XXX		
372460105	GENUINE PARTS ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,195.000	118,603	XXX		
375558103	GILEAD SCIENCES ORD		03/02/2021	Various	21,920.000	1,394,255	XXX		
400110102	GRUBHUB ORD		04/15/2021	JP MORGAN SECURITIES LLC	505.000	36,748	XXX		
40412C101	HCA HEALTHCARE ORD		03/02/2021	Various	1,470.000	260,681	XXX		
40434L105	HP ORD		02/17/2021	JP MORGAN SECURITIES LLC	2,885.000	76,222	XXX		
406216101	HALLIBURTON ORD		02/17/2021	JP MORGAN SECURITIES LLC	2,180.000	44,488	XXX		
410345102	HANESBRANDS ORD		02/17/2021	JP MORGAN SECURITIES LLC	4,045.000	71,937	XXX		
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		02/17/2021	JP MORGAN SECURITIES LLC	6,500.000	324,687	XXX		
418056107	HASBRO ORD		04/15/2021	Various	7,195.000	685,413	XXX		
423452101	HELMERICH AND PAYNE ORD		03/02/2021	INSTINET	410.000	12,003	XXX		
427866108	HERSHEY FOODS ORD		01/07/2021	INSTINET	1,020.000	154,544	XXX		
42809H107	HESS ORD		02/17/2021	JP MORGAN SECURITIES LLC	5.000	308	XXX		
42824C109	HEWLETT PACKARD ENTERPRISE ORD		03/02/2021	INSTINET	48,175.000	598,850	XXX		
43300A203	HILTON WORLDWIDE HOLDINGS ORD		02/17/2021	JP MORGAN SECURITIES LLC	5.000	566	XXX		

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
437076102	HOME DEPOT ORD		02/17/2021	JP MORGAN SECURITIES LLC	540.000	151,193	XXX		
438516106	HONEYWELL INTERNATIONAL ORD		01/07/2021	INSTINET	4,105.000	873,520	XXX		
443510607	HUBBELL ORD		04/15/2021	JP MORGAN SECURITIES LLC	415.000	77,518	XXX		
446150104	HUNTINGTON BANCSHARES ORD		03/02/2021	Various	65,180.000	1,016,952	XXX		
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		01/07/2021	INSTINET	1,040.000	177,180	XXX		
447011107	HUNTSMAN ORD		03/02/2021	Various	12,660.000	354,475	XXX		
44980X109	IPG PHOTONICS ORD		03/02/2021	INSTINET	55.000	12,519	XXX		
452308109	ILLINOIS TOOL ORD		03/02/2021	Various	4,650.000	927,476	XXX		
45687V106	INGERSOLL RAND ORD		03/02/2021	Not Available	475.000	22,306	XXX		
458140100	INTEL ORD		03/26/2021	Various	10,450.000	562,274	XXX		
459200101	INTERNATIONAL BUSINESS MACHINES ORD		03/26/2021	Various	17,965.000	2,359,931	XXX		
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		03/02/2021	Various	2,160.000	297,178	XXX		
460146103	INTERNATIONAL PAPER ORD		04/15/2021	Various	21,225.000	1,167,010	XXX		
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		04/15/2021	JP MORGAN SECURITIES LLC	7,245.000	221,023	XXX		
46187W107	INVITATION HOMES ORD		03/02/2021	Various	16,830.000	492,202	XXX		
46625H100	JPMORGAN CHASE ORD		03/02/2021	INSTINET	6,850.000	1,032,359	XXX		
469814107	JACOBS ENGINEERING GROUP ORD		02/17/2021	JP MORGAN SECURITIES LLC	370.000	41,298	XXX		
47233W109	JEFFERIES FINANCIAL GROUP ORD		04/15/2021	Various	27,210.000	729,206	XXX		
477143101	JETBLUE AIRWAYS ORD		02/17/2021	JP MORGAN SECURITIES LLC	6,495.000	109,193	XXX		
478160104	JOHNSON & JOHNSON ORD		04/15/2021	Various	17,060.000	2,746,893	XXX		
48203R104	JUNIPER NETWORKS ORD		04/15/2021	JP MORGAN SECURITIES LLC	15,305.000	389,003	XXX		
48214T305	JUST EAT TAKEAWAY COM N V SPONSO ADR	C	06/15/2021	JP MORGAN SECURITIES LLC	1,694.275	36,748	XXX		
48251W104	KKR AND CO ORD		03/02/2021	Not Available	7,755.000	315,593	XXX		
485170302	KANSAS CITY SOUTHERN ORD		02/17/2021	Various	590.000	124,067	XXX		
487836108	KELLOGG ORD		02/17/2021	JP MORGAN SECURITIES LLC	13,290.000	767,697	XXX		
493267108	KEYCORP ORD		04/15/2021	JP MORGAN SECURITIES LLC	42,185.000	846,834	XXX		
49427F108	KILROY REALTY REIT ORD		01/07/2021	INSTINET	545.000	30,577	XXX		
494368103	KIMBERLY CLARK ORD		03/02/2021	Various	10,220.000	1,324,572	XXX		
49446R109	KIMCO REALTY REIT ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	4,055.000	77,639	XXX		
49456B101	KINDER MORGAN CL P ORD		03/02/2021	INSTINET	2,700.000	40,865	XXX		
500255104	KOHL'S ORD		01/07/2021	INSTINET	1,335.000	55,967	XXX		
500754106	KRAFT HEINZ ORD		03/02/2021	INSTINET	10,655.000	397,192	XXX		
501044101	KROGER ORD		01/07/2021	INSTINET	6,750.000	216,215	XXX		
512816109	LAMAR ADVERTISING CL A REIT		03/02/2021	INSTINET	230.000	19,751	XXX		
517834107	LAS VEGAS SANDS ORD		03/26/2021	Various	2,790.000	170,218	XXX		
525327102	LEIDOS HOLDINGS ORD		03/02/2021	INSTINET	1,300.000	118,383	XXX		
52567D107	LEMONADE ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	345.000	29,795	XXX		
526057104	LENNAR CL A ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	1,905.000	194,406	XXX		
530307305	LIBERTY BROADBAND SRS C ORD		01/07/2021	INSTINET	1,930.000	295,013	XXX		
533900106	LINCOLN ELECTRIC HOLDINGS ORD		03/26/2021	Various	2,940.000	353,668	XXX		
552953101	MGM RESORTS INTERNATIONAL ORD		02/17/2021	JP MORGAN SECURITIES LLC	10.000	350	XXX		
553498106	MSA SAFETY ORD		01/07/2021	INSTINET	230.000	35,903	XXX		
553530106	MSC INDUSTRIAL CL A ORD		03/26/2021	Various	4,320.000	372,176	XXX		
56418H100	MANPOWERGROUP ORD		04/15/2021	JP MORGAN SECURITIES LLC	2,510.000	270,411	XXX		
571903202	MARRIOTT INTERNATIONAL CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	5.000	657	XXX		
580135101	MCDONALD'S ORD		04/15/2021	JP MORGAN SECURITIES LLC	615.000	141,908	XXX		
58933Y105	MERCK & CO ORD		06/03/2021	JP MORGAN SECURITIES LLC	40,628.000	3,007,449	XXX		
59156R108	METLIFE ORD		03/26/2021	Various	25,040.000	1,330,005	XXX		
595112103	MICRON TECHNOLOGY ORD		03/26/2021	Various	6,435.000	537,451	XXX		
609207105	MONDELEZ INTERNATIONAL CL A ORD		03/02/2021	Various	17,305.000	947,280	XXX		
617446448	MORGAN STANLEY ORD		03/26/2021	Various	15,307.193	1,115,000	XXX		
61945C103	MOSAIC ORD		02/17/2021	JP MORGAN SECURITIES LLC	120.000	3,631	XXX		
620076307	MOTOROLA SOLUTIONS ORD		02/17/2021	JP MORGAN SECURITIES LLC	210.000	38,167	XXX		
62955J103	NOV ORD		03/02/2021	INSTINET	1,260.000	19,250	XXX		

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
636180101	NATL FUEL GAS ORD		03/26/2021	Various	5,505.000	259,646	XXX		
636518102	NATIONAL INSTRUMENTS ORD		03/26/2021	Various	10,935.000	488,215	XXX		
63947U107	NCINO ORD		03/02/2021	Various	1,395.000	100,391	XXX		
64110D104	NETAPP ORD		03/26/2021	Various	3,960.000	283,478	XXX		
64828T201	NEW RESIDENTIAL INVESTMENT REIT ORD		03/02/2021	INSTINET	8,725.000	92,488	XXX		
651229106	NEWELL BRANDS ORD		04/15/2021	JP MORGAN SECURITIES LLC	35,020.000	883,151	XXX		
651639106	NEWMONT ORD		02/17/2021	JP MORGAN SECURITIES LLC	85.000	4,837	XXX		
65339F101	NEXTERA ENERGY ORD		03/26/2021	Various	9,115.000	696,619	XXX		
65473P105	NISOURCE ORD		03/26/2021	Various	69,355.000	1,560,738	XXX		
655664100	NORDSTROM ORD		03/26/2021	Various	2,315.000	84,463	XXX		
655844108	NORFOLK SOUTHERN ORD		03/26/2021	Various	1,670.000	423,916	XXX		
665859104	NORTHERN TRUST ORD		03/02/2021	Various	5,605.000	548,504	XXX		
67020Y100	NUANCE COMMUNICATIONS ORD		04/15/2021	JP MORGAN SECURITIES LLC	2,145.000	113,646	XXX		
670346105	NUCOR ORD		02/17/2021	JP MORGAN SECURITIES LLC	7,380.000	423,449	XXX		
670837103	OGE ENERGY ORD		03/26/2021	Various	61,700.000	1,883,589	XXX		
680223104	OLD REPUBLIC INTERNATIONAL ORD		03/02/2021	Various	41,755.000	833,099	XXX		
681919106	OMNICOM GROUP ORD		03/02/2021	Various	8,650.000	596,115	XXX		
682680103	ONEOK ORD		02/17/2021	JP MORGAN SECURITIES LLC	105.000	4,801	XXX		
68622V106	ORGANON ORD		06/03/2021	JP MORGAN SECURITIES LLC	1,893.300	66,575	XXX		
68902V107	OTIS WORLDWIDE ORD		04/15/2021	Various	5,070.000	350,419	XXX		
69007J106	OUTFRONT MEDIA ORD		03/02/2021	INSTINET	2,455.000	51,501	XXX		
69331C108	PG&E ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	3,780.000	45,195	XXX		
693475105	PNC FINANCIAL SERVICES GROUP ORD		01/07/2021	INSTINET	9,720.000	1,557,737	XXX		
693506107	PPG INDUSTRIES ORD		04/15/2021	Various	3,680.000	555,168	XXX		
69351T106	PPL ORD		03/02/2021	Various	122,415.000	3,390,535	XXX		
693718108	PACCAR ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	315.000	29,226	XXX		
695156109	PACKAGING CORP OF AMERICA ORD		03/02/2021	Various	12,295.000	1,648,059	XXX		
701094104	PARKER HANNIFIN ORD		03/26/2021	Various	2,055.000	645,045	XXX		
704326107	PAYCHEX ORD		01/07/2021	INSTINET	6,375.000	582,711	XXX		
705573103	PEGASYSTEMS ORD		03/26/2021	Various	705.000	87,554	XXX		
70614W100	PELOTON INTERACTIVE ORD		02/17/2021	Various	2,540.000	384,438	XXX		
70959W103	PENSKE AUTOMOTIVE GROUP VTG ORD		04/15/2021	Various	6,940.000	542,159	XXX		
712704105	PEOPLES UNITED FINANCIAL ORD		04/15/2021	Various	60,075.000	1,077,455	XXX		
713448108	PEPSICO ORD		03/02/2021	Various	10,185.000	1,355,394	XXX		
714046109	PERKINELMER ORD		03/02/2021	INSTINET	325.000	41,769	XXX		
717081103	PFIZER ORD		04/15/2021	Various	89,715.000	3,291,025	XXX		
718172109	PHILIP MORRIS INTERNATIONAL ORD		01/07/2021	INSTINET	9,170.000	760,775	XXX		
718546104	PHILLIPS 66 ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,450.000	114,217	XXX		
723484101	PINNACLE WEST ORD		03/26/2021	Various	21,135.000	1,672,705	XXX		
72352L106	PINTEREST CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	175.000	14,970	XXX		
723787107	PIONEER NATURAL RESOURCE ORD		01/12/2021	JP MORGAN SECURITIES LLC	791.890	68,939	XXX		
72703H101	PLANET FITNESS CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	15.000	1,174	XXX		
731068102	POLARIS INDUSTRIES ORD		02/17/2021	JP MORGAN SECURITIES LLC	245.000	28,960	XXX		
74051N102	PREMIER CL A ORD		04/15/2021	JP MORGAN SECURITIES LLC	3,735.000	131,460	XXX		
74144T108	T ROWE PRICE GROUP ORD		02/17/2021	JP MORGAN SECURITIES LLC	4,725.000	769,049	XXX		
74251V102	PRINCIPAL FINANCIAL GROUP ORD		04/15/2021	JP MORGAN SECURITIES LLC	7,825.000	450,574	XXX		
742718109	PROCTER & GAMBLE ORD		04/15/2021	Various	19,185.000	2,629,748	XXX		
74340W103	PROLOGIS REIT		04/15/2021	Various	2,670.000	273,530	XXX		
743606105	PROSPERITY BANCSHARES ORD		03/02/2021	Various	3,115.000	228,777	XXX		
744320102	PRUDENTIAL FINANCIAL ORD		04/15/2021	Various	34,660.000	3,103,720	XXX		
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		03/02/2021	Various	25,295.000	1,395,483	XXX		
74460D109	PUBLIC STORAGE REIT ORD		02/17/2021	JP MORGAN SECURITIES LLC	95.000	22,106	XXX		
745867101	PULTEGROUP ORD		03/02/2021	Various	13,835.000	636,784	XXX		
74834L100	QUEST DIAGNOSTICS ORD		01/07/2021	INSTINET	225.000	27,966	XXX		

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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74915M100	QURATE RETAIL SRS A ORD		03/02/2021	Various	31,660.000	367,200	XXX		
75513E101	RAYTHEON TECHNOLOGIES ORD		04/15/2021	Various	23,705.000	1,732,921	XXX		
759509102	RELIANCE STEEL ORD		01/07/2021	INSTINET	2,165.000	286,459	XXX		
760759100	REPUBLIC SERVICES ORD		02/17/2021	JP MORGAN SECURITIES LLC	4,880.000	438,845	XXX		
76171L106	REYNOLDS CONSUMER PRODUCTS ORD		02/17/2021	Various	3,925.000	118,674	XXX		
770323103	ROBERT HALF ORD		01/07/2021	INSTINET	2,590.000	168,711	XXX		
77311W101	ROCKET COMPANIES CL A ORD		03/02/2021	INSTINET	6,400.000	210,147	XXX		
773903109	ROCKWELL AUTOMAT ORD		01/07/2021	INSTINET	760.000	197,131	XXX		
78409V104	S&P GLOBAL ORD		01/07/2021	INSTINET	980.000	322,814	XXX		
78410G104	SBA COMMUNICATIONS CL A REIT ORD		02/17/2021	Various	2,065.000	539,653	XXX		
78573M104	SABRE ORD		03/02/2021	INSTINET	830.000	12,088	XXX		
78667J108	SAGE THERAPEUTICS ORD		02/17/2021	Various	440.000	39,440	XXX		
806857108	SCHLUMBERGER ORD		02/17/2021	JP MORGAN SECURITIES LLC	2,640.000	70,609	XXX		
808513105	CHARLES SCHWAB ORD		04/15/2021	Various	23,870.000	1,443,010	XXX		
816851109	SEMPRA ENERGY ORD		03/02/2021	Various	16,110.000	1,946,497	XXX		
828806109	SIMON PROP GRP REIT ORD		03/02/2021	INSTINET	120.000	13,600	XXX		
832696405	JM SMUCKER ORD		01/07/2021	INSTINET	4,520.000	529,990	XXX		
833034101	SNAP ON ORD		04/15/2021	Various	2,030.000	394,578	XXX		
835495102	SONOCO PRODUCTS ORD		02/17/2021	Various	6,020.000	367,437	XXX		
842587107	SOUTHERN ORD		04/15/2021	Various	46,990.000	2,939,771	XXX		
84265V105	SOUTHERN COPPER ORD		04/15/2021	Various	12,445.000	869,733	XXX		
844741108	SOUTHWEST AIRLINES ORD		03/26/2021	Various	5,120.000	300,861	XXX		
855244109	STARBUCKS ORD		03/02/2021	INSTINET	1,595.000	170,934	XXX		
85571B105	STARWOOD PROPERTY REIT		03/02/2021	INSTINET	5,755.000	134,335	XXX		
857477103	STATE STREET ORD		03/02/2021	Various	2,340.000	178,496	XXX		
858119100	STEEL DYNAMICS ORD		03/02/2021	Various	3,550.000	149,788	XXX		
862121100	STORE CAPITAL ORD		03/02/2021	Various	4,760.000	157,208	XXX		
863667101	STRYKER ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	720.000	171,374	XXX		
866674104	SUN COMMUNITIES REIT ORD		01/07/2021	INSTINET	1,780.000	254,912	XXX		
87161C501	SYNOVUS FINANCIAL ORD		03/02/2021	INSTINET	925.000	40,754	XXX		
87165B103	SYNCHRONY FINANCIAL ORD		04/15/2021	Various	15,095.000	571,290	XXX		
871829107	SYSCO ORD		03/26/2021	Various	5,445.000	438,494	XXX		
872307103	TCF FINANCIAL ORD		01/07/2021	INSTINET	7,380.000	317,444	XXX		
872540109	TJX ORD		01/07/2021	INSTINET	4,795.000	336,060	XXX		
872590104	T MOBILE US ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,010.000	122,677	XXX		
87612E106	TARGET ORD		04/15/2021	Various	2,460.000	476,328	XXX		
87918A105	TELADOC HEALTH ORD		03/26/2021	Various	710.000	134,683	XXX		
879360105	TELEDYNE TECH ORD		05/17/2021	Unknown	260.634	110,988	XXX		
882508104	TEXAS INSTRUMENTS ORD		01/07/2021	INSTINET	8,855.000	1,480,747	XXX		
883556102	THERMO FISHER SCIENTIFIC ORD		02/17/2021	JP MORGAN SECURITIES LLC	460.000	229,535	XXX		
885160101	THOR INDUSTRIES ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	430.000	56,786	XXX		
88579Y101	3M ORD		04/15/2021	Various	9,375.000	1,798,479	XXX		
896239100	TRIMBLE ORD		03/02/2021	INSTINET	390.000	29,666	XXX		
896522109	TRINITY INDUSTRIES ORD		03/02/2021	INSTINET	8,010.000	228,809	XXX		
89832Q109	TRUIST FINANCIAL ORD		04/15/2021	Various	44,030.000	2,338,067	XXX		
90138F102	TWILIO CL A ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	330.000	106,523	XXX		
90184L102	TWITTER ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,185.000	84,935	XXX		
90214J101	2U ORD		03/02/2021	INSTINET	2,615.000	108,173	XXX		
902494103	TYSON FOODS CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	875.000	58,421	XXX		
902653104	UDR REIT ORD		03/02/2021	Various	3,250.000	136,871	XXX		
902973304	US BANCORP ORD		03/02/2021	Various	40,400.000	2,024,751	XXX		
90353T100	UBER TECHNOLOGIES ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	1,735.000	94,576	XXX		
904214103	UMPQUA HOLDINGS ORD		01/07/2021	INSTINET	50,440.000	841,324	XXX		
904311107	UNDER ARMOUR CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	900.000	20,102	XXX		

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907818108	UNION PACIFIC ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,210.000	264,448	X X X		
911312106	UNITED PARCEL SERVICE CL B ORD		04/15/2021	Various	3,410.000	546,663	X X X		
91324P102	UNITEDHEALTH GRP ORD		04/15/2021	JP MORGAN SECURITIES LLC	115.000	44,745	X X X		
91332U101	UNITY SOFTWARE ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	1,150.000	120,881	X X X		
91529Y106	UNUM ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	36,825.000	1,014,102	X X X		
91879Q109	VAIL RESORTS ORD		03/26/2021	Various	650.000	194,789	X X X		
91913Y100	VALERO ENERGY ORD		03/02/2021	INSTINET	3,000.000	232,361	X X X		
92339V308	VEREIT ORD		03/02/2021	INSTINET	1,405.000	54,655	X X X		
92343V104	VERIZON COMMUNICATIONS ORD		03/26/2021	Various	29,215.000	1,645,027	X X X		
92766K106	VIRGIN GALACTIC HOLDINGS CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	25.000	1,209	X X X		
928254101	VIRTU FINANCIAL CL A ORD		04/15/2021	JP MORGAN SECURITIES LLC	4,325.000	135,142	X X X		
92840M102	VISTRA ORD		03/02/2021	INSTINET	6,525.000	110,424	X X X		
929042109	VORNADO REALTY REIT ORD		01/07/2021	INSTINET	1,240.000	44,611	X X X		
929160109	VULCAN MATERIALS ORD		01/07/2021	INSTINET	645.000	104,296	X X X		
92918V109	VROOM ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	3,835.000	154,151	X X X		
92939U106	WEC ENERGY GROUP ORD		01/07/2021	INSTINET	6,900.000	613,184	X X X		
931142103	WALMART ORD		03/02/2021	Various	4,785.000	638,329	X X X		
931427108	WALGREEN BOOTS ALLIANCE ORD		04/15/2021	Various	22,110.000	1,079,040	X X X		
94106L109	WASTE MANAGEMENT ORD		03/02/2021	INSTINET	4,350.000	493,358	X X X		
942622200	WATSCO ORD		03/02/2021	INSTINET	2,555.000	623,146	X X X		
94419L101	WAYFAIR CL A ORD		02/17/2021	Various	280.000	72,326	X X X		
947890109	WEBSTER FINANCIAL ORD		03/26/2021	Various	12,570.000	601,176	X X X		
949746101	WELLS FARGO ORD		04/15/2021	Various	32,280.000	1,238,285	X X X		
958102105	WESTERN DIGITAL ORD		01/07/2021	INSTINET	4,030.000	220,968	X X X		
959802109	WESTERN UNION ORD		03/02/2021	Various	39,345.000	937,467	X X X		
962166104	WEYERHAEUSER REIT		03/02/2021	Various	4,380.000	149,618	X X X		
963320106	WHIRLPOOL ORD		04/15/2021	Various	1,940.000	370,006	X X X		
969457100	WILLIAMS ORD		03/02/2021	INSTINET	7,890.000	187,845	X X X		
969904101	WILLIAMS SONOMA ORD		01/07/2021	INSTINET	4,050.000	438,921	X X X		
98311A105	WYNDHAM HOTELS RESORTS ORD		02/17/2021	JP MORGAN SECURITIES LLC	5.000	300	X X X		
983134107	WYNN RESORTS ORD		02/17/2021	JP MORGAN SECURITIES LLC	95.000	11,579	X X X		
98389B100	XCEL ENERGY ORD		03/02/2021	INSTINET	12,560.000	740,865	X X X		
98954M101	ZILLOW GROUP CL A ORD		03/26/2021	Various	2,620.000	384,354	X X X		
98954M200	ZILLOW GROUP CL C ORD		03/26/2021	Various	3,840.000	555,500	X X X		
G0250X107	AMCOR ORD	C	04/15/2021	Various	54,615.000	643,446	X X X		
G0585R106	ASSURED GUARANTY ORD	C	01/07/2021	INSTINET	975.000	34,937	X X X		
G16962105	BUNGE ORD		01/07/2021	INSTINET	4,475.000	312,491	X X X		
G29183103	EATON ORD	C	03/02/2021	INSTINET	11,975.000	1,589,076	X X X		
G47567105	IHS MARKIT ORD	C	01/07/2021	INSTINET	2,330.000	211,204	X X X		
G491BT108	INVESCO ORD		01/07/2021	INSTINET	22,500.000	414,518	X X X		
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	02/17/2021	JP MORGAN SECURITIES LLC	5,630.000	308,787	X X X		
G5494J103	LINDE ORD	C	03/02/2021	Various	505.000	126,429	X X X		
G5876H105	MARVELL TECHNOLOGY GROUP ORD	C	03/26/2021	Various	4,810.000	230,996	X X X		
G5960L103	MEDTRONIC ORD	C	03/02/2021	JP MORGAN SECURITIES LLC	4,915.000	579,703	X X X		
G6095L109	APTIV ORD	C	03/26/2021	Various	3,850.000	572,944	X X X		
G66721104	NORWEGIAN CRUISE LINE HOLDINGS ORD		02/17/2021	Various	1,250.000	31,248	X X X		
G6700G107	NVENT ELECTRIC ORD	C	03/26/2021	Various	25,165.000	641,852	X X X		
G7S00T104	PENTAIR ORD	C	01/07/2021	INSTINET	3,020.000	165,273	X X X		
G8994E103	TRANE TECHNOLOGIES ORD	C	02/17/2021	JP MORGAN SECURITIES LLC	480.000	72,370	X X X		
G97822103	PERRIGO ORD	C	01/07/2021	INSTINET	930.000	42,487	X X X		
H2906T109	GARMIN ORD	C	03/02/2021	INSTINET	1,115.000	142,137	X X X		
V7780T103	ROYAL CARIBBEAN GROUP ORD		02/17/2021	JP MORGAN SECURITIES LLC	270.000	20,371	X X X		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					X X X	191,938,046	X X X		X X X

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9799997 Subtotal - Common Stocks - Part 3					XXX	191,938,046	XXX		XXX
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks					XXX	191,938,046	XXX		XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	191,938,046	XXX		XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	271,100,246	XXX	212,173	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
032879TE8	ANCHOR BAY MICH SCH DIST		05/01/2021	Maturity @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				8,700	05/01/2021	1.C FE
205759KE2	COMSTOCK PARK MICH PUB SCHS		05/01/2021	Maturity @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				8,813	05/01/2021	1.C FE
338158PG7	FITCHBURG WIS		01/05/2021	Call @ 100.00	XXX	100,000	100,000	99,998	100,003		0		0		100,003		(3)	(3)	1,058	03/01/2026	1.B FE
660631WN8	NORTH LITTLE ROCK ARK SCH DIST NO 1		04/07/2021	Call @ 100.00	XXX	250,000	250,000	250,648	250,058		(58)		(58)		250,000				5,229	02/01/2028	1.C FE
821023MB1	SHEBOYGAN WIS AREA SCH DIST		03/29/2021	Call @ 100.00	XXX	750,000	750,000	750,000	750,000						750,000				11,438	04/01/2023	1.C FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					XXX	2,600,000	2,600,000	2,600,647	2,600,061		(58)		(58)		2,600,003		(3)	(3)	35,238	XXX	XXX
Bonds - U.S. Special Revenue, Special Assessment																					
16166NCG8	CHASKA MINN ECONOMIC DEV AUTH LEASE REV		02/01/2021	Maturity @ 100.00	XXX	600,000	600,000	600,000	600,000						600,000				8,010	02/01/2021	1.D FE
196707RJ4	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		03/01/2021	Call @ 100.00	XXX	500,000	500,000	500,000	500,000						500,000				6,720	03/01/2021	1.E FE
30711XEP5	CAS 2017-C01 1M2 - CMO/RMBS		06/25/2021	Paydown	XXX	11,321	11,321	12,209	12,005		(684)		(684)		11,321				114	07/25/2029	1.A
30711XUX0	CAS 2017-C07 1M2 - CMO/RMBS		06/25/2021	Paydown	XXX	60,276	60,276	61,024	60,522		(245)		(245)		60,276				437	05/25/2030	1.A
31335BQL3	FH G61359 - RMBS		06/01/2021	Paydown	XXX	273,800	273,800	273,115	273,182		617		617		273,800				2,567	03/01/2048	1.A
3133KJNE8	FH RA3089 - RMBS		06/01/2021	Paydown	XXX	288,774	288,774	304,092	303,343		(14,569)		(14,569)		288,774				2,154	07/01/2050	1.A
3136B1UG7	FNR 2018-26 DH - CMO/RMBS		06/01/2021	Paydown	XXX	270,922	270,922	272,277	271,739		(816)		(816)		270,922				2,986	06/25/2046	1.A
3138ERYX2	FN AL9725 - RMBS		06/01/2021	Paydown	XXX	207,273	207,273	206,399	206,455		818		818		207,273				2,093	01/01/2047	1.A
3138WHNF5	FN AS7589 - RMBS		06/01/2021	Paydown	XXX	602,371	602,371	606,606	606,092		(3,721)		(3,721)		602,371				5,882	07/01/2046	1.A
3140J76B6	FN BM3565 - RMBS		06/01/2021	Paydown	XXX	201,534	201,534	195,527	196,253		5,281		5,281		201,534				1,731	10/01/2047	1.A
3140J86V0	FN BM4483 - RMBS		06/01/2021	Paydown	XXX	126,725	126,725	130,685	130,093		(3,368)		(3,368)		126,725				1,490	09/01/2048	1.A
3140J9ME8	FN BM4856 - RMBS		06/01/2021	Paydown	XXX	176,343	176,343	181,798	181,569		(5,227)		(5,227)		176,343				2,014	04/01/2047	1.A
3140Q94H3	FN CA2623 - RMBS		06/01/2021	Paydown	XXX	514,934	514,934	525,876	522,674		(7,741)		(7,741)		514,934				5,701	11/01/2048	1.A
3140QDKP8	FN CA5701 - RMBS		06/01/2021	Paydown	XXX	531,788	531,788	561,160	559,949		(28,162)		(28,162)		531,788				3,837	05/01/2050	1.A
348761DK0	FORT SMITH ARK SALES & USE TAX		03/30/2021	Call @ 100.00	XXX	65,000	65,000	64,795	64,874		8		8		64,882		118	118		05/01/2025	1.D FE
4550576A2	INDIANA ST FIN AUTH REV		06/28/2021	Call @ 100.00	XXX	230,000	230,000	232,724	230,754		(147)		(147)		230,607		(607)	(607)	3,450	07/01/2023	1.D FE
45528UDJ7	INDIANAPOLIS IND LOC PUB IMPT BD BK		05/26/2021	Call @ 100.00	XXX	350,000	350,000	353,226	350,856		(856)		(856)		350,000				7,000	06/01/2023	1.E FE
507686NG4	LAKE CENTRAL IND MULTI- DISTRICT SCH BLD		01/12/2021	Call @ 100.00	XXX	1,445,000	1,445,000	1,445,000	1,445,000						1,445,000				32,874	07/15/2025	1.B FE
57419RYN9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		03/01/2021	Maturity @ 100.00	XXX	850,000	850,000	850,000	850,000						850,000				11,815	03/01/2021	1.C FE
593237ES5	MIAMI BEACH FLA REDEV AGY TAX INCREMENT		02/01/2021	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,017,424	1,000,345		(345)		(345)		1,000,000				16,825	02/01/2021	1.F FE
614091AL0	MONTGOMERY OHIO SPL OBLIG REV		05/26/2021	Call @ 100.00	XXX	1,065,000	1,065,000	1,143,308	1,070,522		(5,522)		(5,522)		1,065,000				25,959	12/01/2025	1.C FE
677555Q23	OHIO ST ECONOMIC DEV REV		05/21/2021	Call @ 100.00	XXX	75,000	75,000	75,000	75,000						75,000				902	06/01/2027	1.B FE
716418AN8	PETOSKEY MICH WTR SUPPLY & SEW DISP SYS		03/24/2021	Call @ 100.00	XXX	500,000	500,000	532,910	500,346		(346)		(346)		500,000				16,389	02/01/2024	1.D FE
736746XS2	PORTLAND ORE URBAN RENEWAL & REDEV		06/15/2021	Maturity @ 100.00	XXX	750,000	750,000	813,038	755,614		(5,614)		(5,614)		750,000				13,961	06/15/2021	Z
83755VPS7	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R		05/26/2021	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				44,167	08/01/2025	1.B FE
85732MLV7	STATE PUB SCH BLDG AUTH PA COLLEGE REV		02/24/2021	Call @ 100.00	XXX	1,000,000	1,000,000	1,048,486	1,002,017		(965)		(965)		1,001,052		(1,052)	(1,052)	27,500	03/01/2023	1.E FE
92818MQK9	VIRGINIA ST RES AUTH CLEAN WTR REV		06/14/2021	Unknown	XXX	41,247	40,000	42,043	41,314		(67)		(67)		41,247				991	11/01/2028	1.C FE
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	12,737,306	12,736,059	13,048,723	12,810,518		(71,670)		(71,670)		12,738,848		(1,541)	(1,541)	247,570	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
001055AL6	AFLAC INC		05/10/2021	Call @ 100.00	XXX	1,067,940	1,000,000	982,552	994,412		776		776		995,188		4,812	4,812	82,541	06/15/2023	1.G FE
00162LCS4	ALM XVI A2R - CDO	C	02/12/2021	Paydown	XXX	1,505,000	1,505,000	1,505,000	1,505,000						1,505,000				8,718	07/15/2027	1.A FE
02014PDN1	ALM 17R A2R - CDO		04/09/2021	Paydown	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				13,179	01/15/2028	1.C FE
04942VAC8	ATCLO XIII A1N - CDO	C	04/22/2021	Paydown	XXX	2,500,000	2,500,000	2,497,500	2,462,615		37,385		37,385		2,500,000				21,095	04/22/2031	Z
12553HAA6	CIM 2017-7 A - CMO/RMBS		06/01/2021	Paydown	XXX	434,464	434,464	433,735	433,726		738		738		434,464				4,087	04/25/2057	1.A FE
12554AAA0	CIFC 192 A - CDO	C	04/30/2021	Paydown	XXX	2,400,000	2,400,000	2,396,880	2,363,404		36,596		36,596		2,400,000				18,898	04/17/2030	1.A FE
126408GV9	CSX CORP		02/24/2021	Call @ 100.00	XXX	1,000,000	1,000,000	1,066,819	1,003,049		(2,322)		(2,322)		1,000,727		(727)	(727)	10,625	06/01/2021	2.A FE
12667GL84	CWALT 2005-27 1A2 - CMO/RMBS		06/01/2021	Paydown	XXX	84,389	84,389	83,967	81,582	454	2,353		2,807		84,389				462	08/25/2035	5.B FE
12669WAE6	CWL 2007-8 2A3 - RMBS		06/25/2021	Paydown	XXX	381,789	381,789	377,971	360,314	17,536	3,938		21,474		381,789				315	12/25/2033	5.B FE
14686AAA7	CARVL 2 AN - CDO		03/12/2021	Paydown	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				54,034	04/20/2032	Z
15723RAA2	COLFAX CORP		04/21/2021	Call @ 103.00	XXX	515,000	500,000	500,000	500,000						500,000		15,000	15,000	20,750	02/15/2024	3.B FE
197361AC2	CECLO 28 A1 - CDO		05/07/2021	Paydown	XXX	5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				40,009	11/07/2030	Z
197361AJ7	CECLO 28 B - CDO		05/07/2021	Paydown	XXX	900,000	900,000	900,000	900,000						900,000				11,201	11/07/2030	Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
23245PAA9	CWALT 2006-OA22 A1 - CMO/RMBS		03/25/2021	Paydown	XXX	164,114	164,114	153,447	137,149	16,829	10,135		26,965		164,114				57	02/25/2047	5.B FE
23245PAA9	CWALT 2006-OA22 A1 - RMBS		06/25/2021	Paydown	XXX	154,349	154,349	144,317	128,556	15,828	9,965		25,794		154,349				63	02/25/2047	5.B FE
3137G0AY5	STACR 2014-DN2 M3 - CMO/RMBS		06/25/2021	Paydown	XXX	452,548	452,548	503,530	449,052	28,310	(24,814)		3,496		452,548				4,207	04/25/2024	4.B FE
3137G0HJ1	STACR 2015-HQA2 M3 - CMO/RMBS		06/25/2021	Paydown	XXX	52,410	52,410	61,340	59,294		(6,884)		(6,884)		52,410				744	05/25/2028	1.G FE
31428XAV8	FEDEX CORP		05/20/2021	Call @ 100.00	XXX	784,150	750,000	734,903	746,128		628		628		746,756		3,244	3,244	46,244	04/15/2023	2.B FE
31620MAK2	FIDELITY NATIONAL INFORMATION SERVICES I		04/01/2021	Call @ 100.00	XXX	546,953	515,000	508,387	511,757		337		337		512,094		2,906	2,906	40,264	04/15/2023	2.B FE
36252TAS4	GSMS 2016-GS2 AAB - CMBS		06/01/2021	Paydown	XXX	34,625	34,625	33,717	34,129		496		496		34,625				506	05/12/2049	1.A FE
446150AJ3	HUNTINGTON BANCSHARES INC		02/10/2021	Call @ 100.00	XXX	800,000	800,000	798,424	799,935		41		41		799,977		23	23	10,500	03/14/2021	2.A FE
44932BAA4	ICG 183 A1 - CDO		04/07/2021	Paydown	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				53,105	01/26/2032	Z
46625HQJ2	JPMORGAN CHASE & CO		02/12/2021	Call @ 100.00	XXX	3,525,000	3,525,000	3,551,508	3,528,859		(3,140)		(3,140)		3,525,719		(719)	(719)	41,698	03/01/2021	1.F FE
548661CT2	LOWE'S COMPANIES INC		04/15/2021	Maturity @ 100.00	XXX	1,000,000	1,000,000	999,665	999,994		6		6		1,000,000				18,750	04/15/2021	2.A FE
55954PAC8	MAGNE 21 A - CDO	C	03/24/2021	Various	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				12,922	04/20/2030	1.A FE
59981HAA9	MCMLT 2017-1 A1 - CMO/RMBS		06/01/2021	Paydown	XXX	435,390	435,390	428,068	430,214		5,176		5,176		435,390				3,695	11/25/2058	1.A FE
606822AA2	MITSUBISHI UFJ FINANCIAL GROUP INC	C	03/01/2021	Maturity @ 100.00	XXX	3,525,000	3,525,000	3,566,066	3,530,977		(5,977)		(5,977)		3,525,000				51,994	03/01/2021	1.G FE
61747WAF6	MORGAN STANLEY		01/25/2021	Maturity @ 100.00	XXX	3,425,000	3,425,000	3,558,130	3,433,492		(8,492)		(8,492)		3,425,000				98,469	01/25/2021	1.F FE
61763MAE0	MSBAM 2014-C16 A4 - CMBS		06/01/2021	Paydown	XXX	50,059	50,059	50,262	50,128		(69)		(69)		50,059				775	06/17/2047	1.A FE
64132MAE8	NEUB 30 B1 - CDO	C	03/05/2021	Paydown	XXX	1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				14,859	01/20/2031	Z
703481AB7	PATTERSON-UTI ENERGY INC		03/01/2021	RBC CAPITAL MARKETS	XXX	1,885,000	2,000,000	1,877,700	1,840,000	63,252	1,931		65,182		1,905,182		(20,182)	(20,182)	46,522	02/01/2028	3.A FE
754730AE9	RAYMOND JAMES FINANCIAL INC		04/28/2021	Call @ 100.00	XXX	1,187,253	1,060,000	1,067,035	1,064,276		(228)		(228)		1,064,048		(4,048)	(4,048)	151,589	09/15/2026	2.A FE
83610CAN1	SNDPT 12R AR - CDO		01/20/2021	Paydown	XXX	5,900,000	5,900,000	5,900,000	5,900,000						5,900,000				22,743	10/20/2028	Z
86359UAA7	SASC 2006-OPT1 A1 - RMBS		06/25/2021	Paydown	XXX	76,561	76,561	75,173	75,323		1,238		1,238		76,561				62	04/25/2036	1.F FE
87154EAW0	SYMP 15RR B1R - CDO		03/02/2021	Paydown	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				16,151	01/17/2032	Z
872539AA9	TJX COMPANIES INC		04/12/2021	Call @ 100.00	XXX	750,000	750,000	770,100	751,215		(1,215)		(1,215)		750,000				6,875	06/15/2021	1.F FE
89169EAA7	TPMT 175 A1 - CMO/RMBS		06/25/2021	Paydown	XXX	324,479	324,479	322,679	319,230		5,249		5,249		324,479				686	02/26/2057	1.A FE
89173UAA5	TPMT 2017-4 A1 - RMBS		06/01/2021	Paydown	XXX	128,721	128,721	132,339	132,347		(3,626)		(3,626)		128,721				1,082	06/25/2057	1.A FE
89175JAA8	TPMT 176 A1 - CMO/RMBS		06/01/2021	Paydown	XXX	95,996	95,996	96,475	96,404		(409)		(409)		95,996				798	10/25/2057	1.A FE
89175VAA1	TPMT 182 A1 - RMBS		01/25/2021	Various	XXX	1,674,826	1,596,218	1,620,951	1,617,552		(824)		(824)		1,616,728		58,098	58,098	6,292	03/25/2058	1.A FE
904764AM9	UNILEVER CAPITAL CORP		02/10/2021	Maturity @ 100.00	XXX	700,000	700,000	752,234	701,554		(1,554)		(1,554)		700,000				14,875	02/10/2021	1.F FE
911312AM8	UNITED PARCEL SERVICE INC		01/15/2021	Maturity @ 100.00	XXX	1,000,000	1,000,000	975,499	999,871		129		129		1,000,000				15,625	01/15/2021	1.G FE
93362YAB8	WAMU 2006-AR5 12A - CMO/RMBS		06/01/2021	Paydown	XXX	471,211	471,211	458,842	404,269	55,408	11,535		66,942		471,211				2,046	06/25/2046	4.C FE
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	68,832,226	68,592,322	68,785,215	68,245,807	197,617	69,098		266,715		68,512,522		58,407	58,407	970,111	XXX	XXX
8399997 Subtotal - Bonds - Part 4					XXX	84,169,532	83,928,381	84,434,584	83,656,387	197,617	(2,631)		194,986		83,851,373		56,863	56,863	1,252,919	XXX	XXX
8399998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999 Subtotal - Bonds					XXX	84,169,532	83,928,381	84,434,584	83,656,387	197,617	(2,631)		194,986		83,851,373		56,863	56,863	1,252,919	XXX	XXX
8999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999 Subtotal - Preferred Stocks					XXX		XXX													XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
001055102	AFLAC ORD		02/17/2021	JP MORGAN SECURITIES LLC	23,315.000	1,091,675	XXX	1,042,537							1,042,537		49,138	49,138	7,694	XXX	
00130H105	THE AES CORPORATION		04/15/2021	Various	8,885.000	244,896	XXX	223,112							223,112		21,784	21,784	1,166	XXX	
00206R102	AT&T ORD		02/17/2021	Various	57,770.000	1,713,465	XXX	1,875,214	1,661,465	213,749			213,749		1,875,214		(161,749)	(161,749)	15,408	XXX	
002824100	ABBOTT LABORATORIES ORD		04/15/2021	JP MORGAN SECURITIES LLC	2,190.000	271,053	XXX	181,199	239,783	(58,584)			(58,584)		181,199		89,854	89,854	1,971	XXX	
00287Y109	ABBVIE ORD		04/15/2021	Various	9,945.000	1,063,908	XXX	911,431	1,065,607	(154,175)			(154,175)		911,431		152,477	152,477	23,361	XXX	
00434H108	ACCELERON PHARMA ORD		03/02/2021	Various	635.000	82,103	XXX	67,414	81,242	(13,827)			(13,827)		67,414		14,688	14,688		XXX	
00751Y106	ADVANCE AUTO PARTS ORD		03/26/2021	Various	795.000	147,659	XXX	121,711	92,143	(5,371)			(5,371)		121,711		25,949	25,949	340	XXX	
007903107	ADVANCED MICRO DEVICES ORD		02/17/2021	JP MORGAN SECURITIES LLC	475.000	42,627	XXX	32,553	43,562	(11,009)			(11,009)		32,553		10,074	10,074		XXX	
00846U101	AGILENT TECHNOLOGIES ORD		01/07/2021	INSTINET	3,505.000	443,435	XXX	334,772	415,307	(80,535)			(80,535)		334,772		108,663	108,663	680	XXX	
00847X104	AGIOS PHARMACEUTICALS ORD		03/26/2021	Various	3,725.000	188,281	XXX	192,556	161,404	31,152			31,152		192,556		(4,275)	(4,275)		XXX	
00912X302	AIR LEASE CL A ORD		01/07/2021	INSTINET	985.000	43,241	XXX	39,009	43,754	(4,745)			(4,745)		39,009		4,233	4,233	158	XXX	
012653101	ALBEMARLE ORD		01/07/2021	INSTINET	1,655.000	303,903	XXX	139,241	244,146	(104,904)			(104,904)		139,241		164,662	164,662	637	XXX	
018802108	ALLIANT ENERGY ORD		03/02/2021	INSTINET	10,530.000	494,940	XXX	522,254							522,254		(27,314)	(27,314)	4,238	XXX	
020002101	ALLSTATE ORD		01/07/2021	INSTINET	1,338.000	147,675	XXX	132,741	147,086	(14,346)			(14,346)		132,741		14,934	14,934	723	XXX	
02005N100	ALLY FINANCIAL ORD		02/17/2021	JP MORGAN SECURITIES LLC	5,525.000	232,211	XXX	168,622	197,022	(28,400)			(28,400)		168,622		63,589	63,589	1,050	XXX	
02079K305	ALPHABET CL A ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	220.000	444,442	XXX	332,404	385,581	(53,177)			(53,177)		332,404		112,038	112,038		XXX	
02209S103	ALTRIA GROUP ORD		04/15/2021	Various	25,815.000	1,159,254	XXX	1,166,332	1,058,415	107,917			107,917		1,166,332		(7,078)	(7,078)	28,042	XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
024835100	AMERICAN CAMPUS COMM REIT ORD		04/15/2021	JP MORGAN SECURITIES LLC	120.000	5,240	XXX	5,000	5,132	(133)			(133)		5,000		240	240	56	XXX	
025537101	AMERICAN ELECTRIC POWER ORD		04/15/2021	Various	23,145.000	1,824,716	XXX	1,881,169							1,881,169		(56,453)	(56,453)	13,475	XXX	
025932104	AMERICAN FINANCIAL GROUP ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,380.000	148,799	XXX	121,747	120,916	831			831		121,747		27,052	27,052	690	XXX	
026874784	AMERICAN INTERNATIONAL GROUP ORD		01/07/2021	INSTINET	7,500.000	306,309	XXX	178,675	283,950	(105,275)			(105,275)		178,675		127,633	127,633		XXX	
02772A109	AMERICAN NATIONAL GROUP ORD		01/07/2021	INSTINET	540.000	52,739	XXX	45,113	51,905	(6,792)			(6,792)		45,113		7,626	7,626		XXX	
03073E105	AMERISOURCEBERGEN ORD		03/02/2021	INSTINET	1,060.000	109,948	XXX	115,828							115,828		(5,880)	(5,880)	466	XXX	
032095101	AMPHENOL CL A ORD		01/07/2021	INSTINET	1,925.000	261,104	XXX	218,703	251,732	(33,029)			(33,029)		218,703		42,401	42,401	558	XXX	
032654105	ANALOG DEVICES ORD		03/26/2021	Various	4,505.000	695,370	XXX	495,677	665,524	(169,846)			(169,846)		495,677		199,692	199,692	1,107	XXX	
036752103	ANTHEM ORD		04/15/2021	Various	1,430.000	530,322	XXX	422,522	459,159	(36,637)			(36,637)		422,522		107,801	107,801	1,571	XXX	
03748R747	APARTMENT INVST MGT CL A REIT ORD		01/07/2021	INSTINET	471.000	2,355	XXX	25,997	2,487	23,510			23,510		25,997		(23,642)	(23,642)		XXX	
039483102	ARCHER DANIELS MIDLAND ORD		04/15/2021	Various	18,795.000	1,055,500	XXX	817,572	859,491	(142,107)			(142,107)		817,572		237,928	237,928	6,136	XXX	
04247X102	ARMSTRONG WORLD INDUSTRIES ORD		02/17/2021	JP MORGAN SECURITIES LLC	480.000	38,869	XXX	37,809							37,809		1,060	1,060		XXX	
044186104	ASHLAND GLOBAL ORD		03/02/2021	Various	4,070.000	353,445	XXX	322,015	322,344	(329)			(329)		322,015		31,431	31,431	934	XXX	
045487105	ASSOCIATED BANCORP ORD		01/07/2021	INSTINET	11,475.000	223,457	XXX	183,410	195,649	(12,239)			(12,239)		183,410		40,047	40,047		XXX	
049560105	ATMOS ENERGY ORD		01/07/2021	INSTINET	1,445.000	131,279	XXX	145,605	137,896	7,709			7,709		145,605		(14,326)	(14,326)		XXX	
052769106	AUTODESK ORD		03/26/2021	Various	910.000	250,804	XXX	214,269	277,859	(63,590)			(63,590)		214,269		36,534	36,534		XXX	
053015103	AUTOMATIC DATA PROCESSING ORD		01/07/2021	INSTINET	2,020.000	341,206	XXX	296,909	355,924	(59,015)			(59,015)		296,909		44,297	44,297	1,879	XXX	
053484101	AVALONBAY COMMUNITIES REIT ORD		04/15/2021	Various	1,545.000	288,067	XXX	319,857	235,832	70,660			70,660		319,857		(31,790)	(31,790)	2,457	XXX	
05351W103	AVANGRID ORD		01/07/2021	Not Available	7,340.000	334,885	XXX	360,741	333,603	27,138			27,138		360,741		(25,856)	(25,856)	3,230	XXX	
053611109	AVERY DENNISON ORD		01/07/2021	INSTINET	690.000	112,045	XXX	81,252	107,026	(25,774)			(25,774)		81,252		30,792	30,792		XXX	
05722G100	BAKER HUGHES CL A ORD		04/15/2021	JP MORGAN SECURITIES LLC	475.000	9,477	XXX	11,214	9,904	1,310			1,310		11,214		(1,737)	(1,737)	86	XXX	
060505104	BANK OF AMERICA ORD		02/17/2021	JP MORGAN SECURITIES LLC	6,645.000	227,841	XXX	218,330	201,410	16,920			16,920		218,330		9,511	9,511		XXX	
064058100	BANK OF NEW YORK MELLON ORD		03/02/2021	INSTINET	23,945.000	1,050,407	XXX	1,090,008							1,090,008		(39,601)	(39,601)	7,423	XXX	
06417N103	BANK OZK ORD		04/15/2021	JP MORGAN SECURITIES LLC	6,610.000	262,943	XXX	233,311							233,311		29,632	29,632	2,957	XXX	
075887109	BECTON DICKINSON ORD		03/26/2021	Various	3,204.000	784,961	XXX	847,853	801,705	46,148			46,148		847,853		(62,892)	(62,892)	991	XXX	
084310101	BERKELEY LIGHTS ORD		04/15/2021	JP MORGAN SECURITIES LLC	10.000	496	XXX	447							447		49	49		XXX	
084670702	BERKSHIRE HATHAWAY CL B ORD		03/26/2021	Various	10,235.000	2,403,234	XXX	2,058,357	2,373,189	(314,833)			(314,833)		2,058,357		344,878	344,878		XXX	
09062X103	BIOGEN ORD		03/02/2021	Various	2,105.000	554,228	XXX	556,656	515,430	41,226			41,226		556,656		(2,428)	(2,428)		XXX	
09247X101	BLACKROCK ORD		01/07/2021	INSTINET	480.000	359,673	XXX	246,550	346,339	(99,789)			(99,789)		246,550		113,123	113,123		XXX	
097023105	BOEING ORD		02/17/2021	Various	260.000	55,706	XXX	44,795	55,656	(10,861)			(10,861)		44,795		10,911	10,911		XXX	
099724106	BORGWARNER ORD		03/26/2021	Various	12,720.000	573,750	XXX	492,258	491,501	757			757		492,258		81,492	81,492	1,171	XXX	
101121101	BOSTON PROPERTIES REIT ORD		03/26/2021	Various	1,025.000	94,639	XXX	123,900	83,186	26,127			26,127		123,900		(29,260)	(29,260)	862	XXX	
101137107	BOSTON SCIENTIFIC ORD		03/02/2021	Various	9,235.000	350,302	XXX	354,427	331,998	22,429			22,429		354,427		(4,126)	(4,126)		XXX	
109194100	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		04/15/2021	JP MORGAN SECURITIES LLC	90.000	14,993	XXX	9,995	15,569	(5,574)			(5,574)		9,995		4,998	4,998		XXX	
110122108	BRISTOL MYERS SQUIBB ORD		04/15/2021	Various	20,380.000	1,306,916	XXX	1,265,002	1,264,171	830			830		1,265,002		41,915	41,915	18,240	XXX	
11120U105	BRIXMOR PROPERTY GROUP REIT ORD		02/17/2021	Various	2,050.000	33,552	XXX	33,873	33,928	(55)			(55)		33,873		(321)	(321)	441	XXX	
11135F101	BROADCOM ORD		01/07/2021	Not Available	3,475.000	1,530,177	XXX	1,247,710	1,521,529	(273,819)			(273,819)		1,247,710		282,467	282,467		XXX	
116794108	BRUKER ORD		01/07/2021	INSTINET	375.000	21,575	XXX	16,268	20,299	(4,031)			(4,031)		16,268		5,307	5,307		XXX	
122017106	BURLINGTON STORES ORD		02/17/2021	JP MORGAN SECURITIES LLC	40.000	10,563	XXX	7,354	10,462	(3,108)			(3,108)		7,354		3,209	3,209		XXX	
12503M108	CBOE GLOBAL MARKETS ORD		03/02/2021	Not Available	1,015.000	99,941	XXX	89,870	94,517	(4,646)			(4,646)		89,870		10,071	10,071	426	XXX	
12504L109	CBRE GROUP CL A ORD		01/07/2021	INSTINET	415.000	25,417	XXX	25,053	26,029	(976)			(976)		25,053		364	364		XXX	
125269100	CF INDUSTRIES HOLDINGS ORD		03/26/2021	Various	5,750.000	264,369	XXX	238,949	27,097	(5,895)			(5,895)		238,949		25,421	25,421	1,725	XXX	
12541W209	CH ROBINSON WORLDWIDE ORD		04/15/2021	Various	8,305.000	815,330	XXX	729,694	658,967	(44,215)			(44,215)		729,694		85,636	85,636	5,952	XXX	
125523100	CIGNA ORD		01/07/2021	INSTINET	1,015.000	221,674	XXX	210,735	211,303	(568)			(568)		210,735		10,939	10,939		XXX	
12572Q105	CME GROUP CL A ORD		03/26/2021	Various	3,825.000	777,714	XXX	707,832	696,341	11,491			11,491		707,832		69,882	69,882	11,750	XXX	
125896100	CMS ENERGY ORD		03/02/2021	INSTINET	3,415.000	187,271	XXX	199,178							199,178		(11,907)	(11,907)	1,486	XXX	
126117100	CNA FINANCIAL ORD		04/16/2021	JP MORGAN SECURITIES LLC	11,465.000	532,804	XXX	437,944	128,763	(18,138)			(18,138)		437,944		94,860	94,860	12,955	XXX	
126408103	CSX ORD		01/07/2021	INSTINET	485.000	45,520	XXX	32,589	44,014	(11,424)			(11,424)		32,589		12,931	12,931		XXX	
126650100	CVS HEALTH ORD		03/02/2021	INSTINET	8,755.000	604,918	XXX	506,506	597,967	(91,461)			(91,461)		506,506		98,412	98,412	4,378	XXX	
127097103	CABOT OIL & GAS ORD		02/17/2021	Various	5,095.000	91,456	XXX	93,247	82,947	10,301			10,301		93,247		(1,791)	(1,791)	283	XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
134429109	CAMPBELL SOUP ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	1,805.000	90,185	XXX	82,065							82,065		8,120	8,120		XXX	
143130102	CARMAX ORD		02/17/2021	JP MORGAN SECURITIES LLC	375.000	45,579	XXX	36,747	35,423	1,324			1,324		36,747		8,832	8,832		XXX	
14316J108	CARLYLE GROUP ORD		03/26/2021	Various	6,505.000	231,699	XXX	188,226	204,517	(16,291)			(16,291)		188,226		43,473	43,473	1,626	XXX	
150870103	CELANESE ORD		04/15/2021	JP MORGAN SECURITIES LLC	690.000	107,044	XXX	74,384	89,659	(15,275)			(15,275)		74,384		32,660	32,660	469	XXX	
15135B101	CENTENE ORD		02/17/2021	JP MORGAN SECURITIES LLC	6,210.000	364,001	XXX	421,264	112,256	8,576			8,576		421,264		(57,263)	(57,263)		XXX	
15189T107	CENTERPOINT ENERGY ORD		02/17/2021	JP MORGAN SECURITIES LLC	16,810.000	359,215	XXX	377,367	117,181	18,932			18,932		377,367		(18,152)	(18,152)	2,690	XXX	
15677J108	CERIDIAN HCM HOLDING ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,180.000	112,484	XXX	94,352	125,741	(31,388)			(31,388)		94,352		18,132	18,132		XXX	
15912K100	CHANGE HEALTHCARE ORD		02/17/2021	Various	6,615.000	157,717	XXX	77,086	123,370	(46,284)			(46,284)		77,086		80,631	80,631		XXX	
166764100	CHEVRON ORD		03/26/2021	Various	6,325.000	629,521	XXX	754,272	534,146	220,126			220,126		754,272		(124,751)	(124,751)	8,159	XXX	
169905106	CHOICE HOTELS INTERNATIONAL ORD		04/15/2021	JP MORGAN SECURITIES LLC	960.000	102,688	XXX	86,484	77,913	(15,855)			(15,855)		86,484		16,204	16,204		XXX	
172062101	CINCINNATI FINANCIAL ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	4,795.000	507,099	XXX	295,477	418,939	(123,462)			(123,462)		295,477		211,622	211,622	5,898	XXX	
17275R102	CISCO SYSTEMS ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	14,685.000	759,632	XXX	681,659	657,154	24,505			24,505		681,659		77,973	77,973	5,287	XXX	
172967424	CITIGROUP ORD		03/02/2021	Not Available	11,145.000	771,862	XXX	714,182	687,201	26,982			26,982		714,182		57,680	57,680	5,684	XXX	
174610105	CITIZENS FINANCIAL GROUP ORD		03/02/2021	INSTINET	28,470.000	1,265,394	XXX	984,660	797,090	(61,338)			(61,338)		984,660		280,734	280,734	11,103	XXX	
177376100	CITRIX SYSTEMS ORD		01/07/2021	INSTINET	675.000	86,288	XXX	93,416	87,818	5,598			5,598		93,416		(7,128)	(7,128)		XXX	
189054109	CLOROX ORD		03/02/2021	INSTINET	3,590.000	645,568	XXX	708,514	34,326	4,634			4,634		708,514		(62,946)	(62,946)	3,985	XXX	
191216100	COCA-COLA ORD		01/07/2021	INSTINET	12,170.000	607,392	XXX	636,488	667,403	(30,914)			(30,914)		636,488		(29,096)	(29,096)		XXX	
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	2,009.000	153,125	XXX	102,745	164,638	(61,893)			(61,893)		102,745		50,380	50,380	482	XXX	
194162103	COLGATE PALMOLIVE ORD		04/15/2021	Various	14,575.000	1,104,140	XXX	1,181,404	164,607	(18,790)			(18,790)		1,181,404		(77,264)	(77,264)	6,310	XXX	
198516106	COLUMBIA SPORTSWEAR ORD		03/02/2021	INSTINET	260.000	26,871	XXX	26,070							26,070		802	802		XXX	
20030N101	COMCAST CL A ORD		01/07/2021	INSTINET	3,235.000	163,952	XXX	103,684	169,514	(65,830)			(65,830)		103,684		60,268	60,268		XXX	
200340107	COMERICA ORD		01/07/2021	INSTINET	400.000	25,112	XXX	20,774	22,344	(1,570)			(1,570)		20,774		4,338	4,338	272	XXX	
205887102	CONAGRA BRANDS ORD		03/02/2021	Not Available	24,625.000	843,774	XXX	853,251	104,066	3,086			3,086		853,251		(9,477)	(9,477)	6,772	XXX	
20605P101	CONCHO RESOURCES ORD		01/15/2021	Unknown	4,186.000	233,878	XXX	233,878	244,253	(10,375)			(10,375)		233,878					XXX	
20825C104	CONOCOPHILLIPS ORD		01/19/2021	Various	200.560	8,892	XXX	11,811	8,020	3,791			3,791		11,811		(2,919)	(2,919)		XXX	
209115104	CONSOLIDATED EDISON ORD		02/17/2021	JP MORGAN SECURITIES LLC	49,235.000	3,451,366	XXX	3,489,047	399,292	22,467			22,467		3,489,047		(37,681)	(37,681)	38,157	XXX	
21036P108	CONSTELLATION BRANDS CL A ORD		03/02/2021	INSTINET	2,140.000	467,575	XXX	478,608	125,954	(8,021)			(8,021)		478,608		(11,034)	(11,034)	1,605	XXX	
21871D103	CORELOGIC ORD		06/04/2021	Various	2,820.000	223,252	XXX	193,999	218,042	(24,043)			(24,043)		193,999		29,253	29,253	688	XXX	
219350105	CORNING ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	7,685.000	326,833	XXX	220,696	276,660	(55,964)			(55,964)		220,696		106,137	106,137	1,844	XXX	
22052L104	CORTEVA ORD		03/02/2021	INSTINET	1,045.000	48,234	XXX	28,702	40,462	(11,761)			(11,761)		28,702		19,532	19,532	4	XXX	
222795502	COUSINS PROPERTIES REIT ORD		04/15/2021	Various	3,115.000	110,851	XXX	100,633	104,633	(4,000)			(4,000)		100,633		10,218	10,218	1,829	XXX	
224399105	CRANE ORD		01/07/2021	INSTINET	3,445.000	286,051	XXX	189,521	267,539	(78,018)			(78,018)		189,521		96,530	96,530		XXX	
225310101	CREDIT ACCEPTANCE ORD		02/17/2021	JP MORGAN SECURITIES LLC	70.000	25,280	XXX	32,428	24,230	8,198			8,198		32,428		(7,148)	(7,148)		XXX	
22822V101	CROWN CASTLE INTERNATIONAL REIT ORD		03/02/2021	Various	980.000	157,552	XXX	168,555	156,006	12,548			12,548		168,555		(11,003)	(11,003)		XXX	
229663109	CUBESMART REIT ORD		03/02/2021	INSTINET	2,520.000	89,397	XXX	78,762	84,697	(5,935)			(5,935)		78,762		10,635	10,635	857	XXX	
229899109	CULLEN FROST BANKERS ORD		03/02/2021	Various	11,620.000	1,168,903	XXX	938,411	1,013,613	(75,202)			(75,202)		938,411		230,492	230,492	2,837	XXX	
231021106	CUMMINS ORD		03/26/2021	Various	2,625.000	661,390	XXX	470,627	596,138	(125,511)			(125,511)		470,627		190,764	190,764	2,207	XXX	
233331107	DTE ENERGY ORD		01/07/2021	INSTINET	11,920.000	1,422,728	XXX	1,593,735	1,447,207	146,528			146,528		1,593,735		(171,007)	(171,007)	12,933	XXX	
235851102	DANAHER ORD		02/17/2021	JP MORGAN SECURITIES LLC	135.000	32,477	XXX	23,350	29,989	(6,639)			(6,639)		23,350		9,126	9,126	24	XXX	
244199105	DEERE ORD		02/17/2021	JP MORGAN SECURITIES LLC	250.000	78,433	XXX	64,551	67,263	(2,712)			(2,712)		64,551		13,882	13,882	190	XXX	
247361702	DELTA AIR LINES ORD		01/07/2021	INSTINET	10.000	405	XXX	594	402	192			192		594		(189)	(189)		XXX	
25179M103	DEVON ENERGY ORD		01/07/2021	CORPORATE REORGANIZATIONS	0.030	1	XXX	0	0	0			0		0		0	0		XXX	
253868103	DIGITAL REALTY REIT ORD		03/02/2021	Various	810.000	109,604	XXX	111,402	113,003	(1,601)			(1,601)		111,402		(1,798)	(1,798)	907	XXX	
254687106	WALT DISNEY ORD		04/15/2021	Various	1,810.000	337,193	XXX	252,753	327,936	(75,183)			(75,183)		252,753		84,440	84,440		XXX	
25470F302	DISCOVERY SRS C ORD		04/15/2021	JP MORGAN SECURITIES LLC	3,515.000	115,249	XXX	137,602							137,602		(22,354)	(22,354)		XXX	
25659T107	DOLBY LABORATORIES CL A ORD		01/07/2021	INSTINET	1,170.000	113,613	XXX	80,372	113,642	(33,270)			(33,270)		80,372		33,241	33,241		XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
25746U109	DOMINION ENERGY ORD		01/07/2021	INSTINET	27,555.000	2,020,784	XXX	2,261,505	2,072,136	189,369			189,369		2,261,505		(240,721)	(240,721)		XXX	
257651109	DONALDSON ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,450.000	87,425	XXX	70,694	81,026	(10,332)			(10,332)		70,694		16,731	16,731	305	XXX	
25960P109	DOUGLAS EMMETT REIT ORD		01/07/2021	INSTINET	300.000	8,216	XXX	10,660	8,754	1,906			1,906		10,660		(2,444)	(2,444)	84	XXX	
260003108	DOVER ORD		01/07/2021	INSTINET	1,435.000	185,107	XXX	131,150	181,169	(50,018)			(50,018)		131,150		53,957	53,957		XXX	
260557103	DOW ORD		02/17/2021	JP MORGAN SECURITIES LLC	3,070.000	179,449	XXX	111,785	170,385	(58,600)			(58,600)		111,785		67,665	67,665		XXX	
264411505	DUKE REALTY REIT ORD		03/26/2021	Various	1,755.000	73,448	XXX	67,531	70,147	(2,617)			(2,617)		67,531		5,918	5,918	379	XXX	
26441C204	DUKE ENERGY ORD		03/26/2021	Various	33,675.000	3,044,057	XXX	2,926,561	1,758,410	(134,998)			(134,998)		2,926,561		117,496	117,496	32,496	XXX	
26614N102	DUPONT DE NEMOURS ORD		03/02/2021	Various	13,285.000	1,037,582	XXX	690,040	944,696	(254,656)			(254,656)		690,040		347,542	347,542		XXX	
278265103	EATON VANCE COM NON VTG ORD		03/02/2021	Unknown	6,370.000	390,170	XXX	267,522	368,181	(169,134)			(169,134)		267,522		122,649	122,649	2,389	XXX	
278642103	EBAY ORD		01/07/2021	INSTINET	1,755.000	94,124	XXX	85,200	88,189	(2,989)			(2,989)		85,200		8,924	8,924		XXX	
278865100	ECOLAB ORD		03/26/2021	Various	4,045.000	857,033	XXX	813,260	875,176	(61,916)			(61,916)		813,260		43,773	43,773	3,108	XXX	
28414H103	ELANCO ANIMAL HEALTH ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,500.000	45,338	XXX	41,851							41,851		3,487	3,487		XXX	
285512109	ELECTRONIC ARTS ORD		03/26/2021	Various	3,765.000	519,044	XXX	508,601	540,654	(32,053)			(32,053)		508,601		10,443	10,443	418	XXX	
28618M106	ELEMENT SOLUTIONS ORD		04/15/2021	JP MORGAN SECURITIES LLC	2,575.000	50,083	XXX	48,713							48,713		1,371	1,371	129	XXX	
291011104	EMERSON ELECTRIC ORD		03/26/2021	Various	4,570.000	407,435	XXX	314,922	367,291	(52,369)			(52,369)		314,922		92,513	92,513	2,308	XXX	
29261A100	ENCOMPASS HEALTH ORD		02/17/2021	Various	2,655.000	226,088	XXX	182,281	219,542	(37,261)			(37,261)		182,281		43,807	43,807	743	XXX	
29364G103	ENTERGY ORD		03/02/2021	INSTINET	13,710.000	1,210,196	XXX	1,327,310	200,678	5,978			5,978		1,327,310		(117,114)	(117,114)	13,025	XXX	
29415F104	ENVISTA HOLDINGS ORD		01/07/2021	INSTINET	1,605.000	55,720	XXX	35,581	54,137	(18,556)			(18,556)		35,581		20,139	20,139		XXX	
294429105	EQUIFAX ORD		02/17/2021	JP MORGAN SECURITIES LLC	650.000	113,691	XXX	105,740	125,346	(19,606)			(19,606)		105,740		7,951	7,951		XXX	
29472R108	EQUITY LIFESTYLE PROP REIT ORD		03/02/2021	INSTINET	460.000	28,156	XXX	29,060	29,146	(85)			(85)		29,060		(905)	(905)	158	XXX	
29476L107	EQUITY RESIDENTIAL REIT ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	1,580.000	114,488	XXX	101,836	28,751	(2)			(2)		101,836		12,652	12,652	1,244	XXX	
297178105	ESSEX PROPERTY REIT ORD		03/26/2021	Various	375.000	94,930	XXX	90,255	89,033	1,222			1,222		90,255		4,675	4,675	779	XXX	
30034W106	EVERGY ORD		02/17/2021	JP MORGAN SECURITIES LLC	2,060.000	112,604	XXX	117,164	114,351	2,813			2,813		117,164		(4,560)	(4,560)		XXX	
30040W108	EVERSOURCE ENERGY ORD		01/07/2021	INSTINET	11,286.000	999,665	XXX	1,038,360	976,352	62,008			62,008		1,038,360		(38,695)	(38,695)		XXX	
30161N101	EXELON ORD		02/17/2021	JP MORGAN SECURITIES LLC	22,220.000	931,388	XXX	910,309	250,872	(25,141)			(25,141)		910,309		21,080	21,080		XXX	
30161Q104	EXELIXIS ORD		03/02/2021	Various	1,260.000	27,823	XXX	28,069							28,069		(246)	(246)		XXX	
302130109	EXPEDITORS INTERNATIONAL OF WASN ORD		01/07/2021	INSTINET	650.000	61,277	XXX	58,497	61,822	(3,324)			(3,324)		58,497		2,780	2,780		XXX	
30225T102	EXTRA SPACE STORAGE REIT ORD		02/17/2021	Various	720.000	78,590	XXX	85,043	83,419	1,623			1,623		85,043		(6,452)	(6,452)		XXX	
30231G102	EXXON MOBIL ORD		03/02/2021	INSTINET	16,655.000	940,623	XXX	1,289,638	686,519	603,119			603,119		1,289,638		(349,015)	(349,015)	14,490	XXX	
302445101	FLIR SYSTEMS ORD		05/17/2021	INSTINET	4,815.000	274,544	XXX	206,412	188,250	(9,894)			(9,894)		206,412		68,132	68,132	617	XXX	
311900104	FASTENAL ORD		03/02/2021	INSTINET	4,780.000	227,670	XXX	228,699	233,407	(4,709)			(4,709)		228,699		(1,029)	(1,029)	1,338	XXX	
313747206	FEDERAL REIT ORD		04/15/2021	Various	1,260.000	115,765	XXX	115,442	107,251	8,191			8,191		115,442		323	323	1,807	XXX	
31428X106	FEDEX ORD		01/07/2021	INSTINET	525.000	130,037	XXX	82,763	136,301	(53,537)			(53,537)		82,763		47,273	47,273		XXX	
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		02/17/2021	Various	2,145.000	292,805	XXX	306,536	303,432	3,105			3,105		306,536		(13,731)	(13,731)		XXX	
31620R303	FIDELITY NATIONAL FINANCIAL ORD		01/07/2021	INSTINET	3,390.000	132,327	XXX	143,620	132,515	11,105			11,105		143,620		(11,294)	(11,294)		XXX	
316773100	FIFTH THIRD BANCORP ORD		02/17/2021	Various	22,580.000	715,697	XXX	586,802	622,531	(35,728)			(35,728)		586,802		128,895	128,895	6,097	XXX	
32051X108	FIRST HAWAIIAN ORD		03/26/2021	Various	17,540.000	498,893	XXX	442,623	66,849	(3,017)			(3,017)		442,623		56,270	56,270	4,560	XXX	
32054K103	FIRST INDUSTRIAL REALTY TRUST ORD		03/26/2021	Various	5,490.000	246,457	XXX	232,794	231,294	1,500			1,500		232,794		13,663	13,663	1,373	XXX	
336433107	FIRST SOLAR ORD		04/15/2021	Various	1,480.000	115,455	XXX	111,407	97,436	(37,980)			(37,980)		111,407		4,048	4,048		XXX	
337738108	FISERV ORD		03/02/2021	INSTINET	75.000	8,716	XXX	8,341							8,341		375	375		XXX	
343498101	FLOWERS FOODS ORD		02/17/2021	JP MORGAN SECURITIES LLC	7,360.000	164,486	XXX	167,205	166,557	648			648		167,205		(2,719)	(2,719)		XXX	
34354P105	FLOWSERVE ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	2,150.000	84,001	XXX	81,501							81,501		2,500	2,500	430	XXX	
345370860	FORD MOTOR ORD		04/15/2021	Various	1,980.000	24,614	XXX	22,794							22,794		1,820	1,820		XXX	
34964C106	FORTUNE BRANDS HOME AND SECURITY ORD		03/26/2021	Various	2,070.000	178,751	XXX	150,026	177,440	(27,415)			(27,415)		150,026		28,725	28,725	511	XXX	
35137L105	FOX CL A ORD		04/15/2021	Various	4,095.000	155,127	XXX	130,580							130,580		24,546	24,546	729	XXX	
354613101	FRANKLIN RESOURCES ORD		03/26/2021	Various	39,985.000	1,026,888	XXX	817,893	999,225	(181,332)			(181,332)		817,893		208,995	208,995	11,196	XXX	
363576109	ARTHUR J GALLAGHER ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	761.000	94,971	XXX	71,724	94,143	(22,419)			(22,419)		71,724		23,247	23,247	365	XXX	
36467J108	GAMING AND LEISURE PROPERTIES REIT ORD		04/15/2021	JP MORGAN SECURITIES LLC	5,145.000	228,519	XXX	192,561	218,148	(25,587)			(25,587)		192,561		35,958	35,958	1,225	XXX	
369550108	GENERAL DYNAMICS ORD		04/15/2021	Various	8,265.000	1,516,270	XXX	1,228,629	671,922	(11,682)			(11,682)		1,228,629		287,642	287,642	18,772	XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
369604103	GENERAL ELECTRIC ORD		01/07/2021	INSTINET	11,730.000	132,954	XXX	86,113	126,684	(40,571)			(40,571)		86,113		46,841	46,841	12	XXX	
37045V100	GENERAL MOTORS ORD		01/07/2021	INSTINET	2,770.000	119,745	XXX	53,718	115,343	(61,625)			(61,625)		53,718		66,027	66,027		XXX	
372460105	GENUINE PARTS ORD		04/15/2021	Various	6,360.000	727,871	XXX	491,726	638,735	(147,009)			(147,009)		491,726		236,146	236,146	8,945	XXX	
375558103	GILEAD SCIENCES ORD		01/07/2021	INSTINET	10,405.000	653,251	XXX	806,166	606,195	199,971			199,971		806,166		(152,915)	(152,915)		XXX	
37940X102	GLOBAL PAYMENTS ORD		04/15/2021	Various	615.000	131,390	XXX	106,511	132,483	(25,972)			(25,972)		106,511		24,879	24,879	116	XXX	
384802104	WW GRAINGER ORD		02/17/2021	JP MORGAN SECURITIES LLC	655.000	242,997	XXX	219,625	267,463	(47,838)			(47,838)		219,625		23,372	23,372	1,002	XXX	
400110102	GRUBHUB ORD		06/15/2021	Various	3,730.000	255,783	XXX	266,051	239,521	(10,218)			(10,218)		266,051		(10,268)	(10,268)		XXX	
40412C101	HCA HEALTHCARE ORD		01/07/2021	INSTINET	395.000	68,543	XXX	49,119	64,962	(15,843)			(15,843)		49,119		19,424	19,424		XXX	
40434L105	HP ORD		04/15/2021	Various	49,910.000	1,382,792	XXX	863,657	1,227,287	(363,630)			(363,630)		863,657		519,135	519,135	12,262	XXX	
410345102	HANESBRANDS ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,875.000	37,669	XXX	33,345							33,345		4,324	4,324	281	XXX	
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		01/07/2021	INSTINET	4,270.000	215,520	XXX	219,534	209,145	10,390			10,390		219,534		(4,014)	(4,014)	1,388	XXX	
42225P501	HEALTHCAR TRST OF AM CL A REIT ORD		03/26/2021	Various	2,990.000	80,432	XXX	79,895	82,345	(2,449)			(2,449)		79,895		537	537	957	XXX	
42250P103	HEALTHPEAK PROPERTIES ORD		04/15/2021	JP MORGAN SECURITIES LLC	4,595.000	151,298	XXX	140,941	138,907	2,034			2,034		140,941		10,357	10,357	1,379	XXX	
423452101	HELMERICH AND PAYNE ORD		04/15/2021	Various	410.000	10,891	XXX	12,003							12,003		(1,112)	(1,112)		XXX	
426281101	JACK HENRY AND ASSOCIATES ORD		01/07/2021	INSTINET	5.000	826	XXX	893	810	83			83		893		(67)	(67)		XXX	
427866108	HERSHEY FOODS ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,020.000	154,677	XXX	154,544							154,544		133	133		XXX	
436106108	HOLLYFRONTIER ORD		01/07/2021	INSTINET	75.000	1,914	XXX	1,756	1,939	(183)			(183)		1,756		158	158		XXX	
437076102	HOME DEPOT ORD		04/15/2021	Various	5,890.000	1,629,945	XXX	1,569,201	1,564,502	4,699			4,699		1,569,201		60,744	60,744	1,724	XXX	
443510607	HUBBELL ORD		03/26/2021	Various	5,755.000	990,943	XXX	754,502	901,751	(147,249)			(147,249)		754,502		236,441	236,441	1,740	XXX	
444097109	HUDSON PACIFIC PROPERTIES REIT ORD		02/17/2021	Various	1,805.000	42,656	XXX	48,712	43,356	5,356			5,356		48,712		(6,056)	(6,056)		XXX	
444859102	HUMANA ORD		03/26/2021	Various	2,000.000	794,730	XXX	773,470	820,540	(47,070)			(47,070)		773,470		21,260	21,260	1,250	XXX	
446150104	HUNTINGTON BANCSHARES ORD		01/07/2021	INSTINET	69,325.000	1,008,039	XXX	882,655	875,575	7,080			7,080		882,655		125,385	125,385	10,399	XXX	
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		03/02/2021	Various	1,040.000	186,067	XXX	177,180							177,180		8,887	8,887	650	XXX	
44980X109	IPG PHOTONICS ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	55.000	11,300	XXX	12,519							12,519		(1,219)	(1,219)		XXX	
452308109	ILLINOIS TOOL ORD		03/26/2021	Various	5,045.000	1,078,668	XXX	1,021,732	1,028,575	(6,843)			(6,843)		1,021,732		56,936	56,936	5,751	XXX	
45687V106	INGERSOLL RAND ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	475.000	23,425	XXX	22,306							22,306		1,119	1,119		XXX	
457187102	INGREDION ORD		04/15/2021	Various	5,500.000	457,199	XXX	430,666	432,685	(2,019)			(2,019)		430,666		26,533	26,533	3,949	XXX	
458140100	INTEL ORD		03/02/2021	INSTINET	9,225.000	571,697	XXX	451,644	459,590	(7,945)			(7,945)		451,644		120,053	120,053	3,206	XXX	
459200101	INTERNATIONAL BUSINESS MACHINES ORD		03/02/2021	INSTINET	10,670.000	1,291,071	XXX	1,294,066	1,343,140	(49,073)			(49,073)		1,294,066		(2,996)	(2,996)	17,392	XXX	
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		03/26/2021	Various	5,395.000	688,323	XXX	657,063	587,192	69,871			69,871		657,063		31,260	31,260	6,075	XXX	
460146103	INTERNATIONAL PAPER ORD		02/17/2021	JP MORGAN SECURITIES LLC	26,555.000	1,287,477	XXX	895,166	1,320,315	(425,149)			(425,149)		895,166		392,312	392,312	13,609	XXX	
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		03/26/2021	Various	30,760.000	782,182	XXX	510,465	723,475	(213,010)			(213,010)		510,465		271,717	271,717	1,862	XXX	
46266C105	IQVIA HOLDINGS ORD		03/26/2021	Various	1,265.000	241,811	XXX	201,384	226,574	(25,190)			(25,190)		201,384		40,427	40,427		XXX	
46625H100	JPMORGAN CHASE ORD		01/07/2021	INSTINET	5,500.000	749,056	XXX	614,721	698,885	(84,164)			(84,164)		614,721		134,335	134,335		XXX	
469814107	JACOBS ENGINEERING GROUP ORD		04/15/2021	JP MORGAN SECURITIES LLC	370.000	49,100	XXX	41,298							41,298		7,802	7,802	78	XXX	
47233W109	JEFFERIES FINANCIAL GROUP ORD		03/26/2021	Various	14,615.000	445,142	XXX	384,021							384,021		61,121	61,121	2,923	XXX	
478160104	JOHNSON & JOHNSON ORD		03/26/2021	Various	16,205.000	2,640,108	XXX	2,437,816	2,550,343	(112,527)			(112,527)		2,437,816		202,292	202,292	10,964	XXX	
48203R104	JUNIPER NETWORKS ORD		01/07/2021	INSTINET	41,320.000	984,183	XXX	1,004,539	930,113	74,426			74,426		1,004,539		(20,355)	(20,355)		XXX	
48214T305	JUST EAT TAKEAWAY COM N V SPONSO ADR	C	06/15/2021	CORPORATE REORGANIZATIONS	0.270	5	XXX	6							6		(1)	(1)		XXX	
48251W104	KKR AND CO ORD		02/17/2021	JP MORGAN SECURITIES LLC	2,660.000	126,588	XXX	93,292	107,703	(14,412)			(14,412)		93,292		33,296	33,296		XXX	
485170302	KANSAS CITY SOUTHERN ORD		04/15/2021	JP MORGAN SECURITIES LLC	275.000	71,602	XXX	41,961	56,136	(14,175)			(14,175)		41,961		29,641	29,641	270	XXX	
487836108	KELLOGG ORD		04/15/2021	Various	19,170.000	1,182,939	XXX	1,333,941	1,192,949	140,992			140,992		1,333,941		(151,001)	(151,001)	3,192	XXX	
49271V100	KEURIG DR PEPPER ORD		02/17/2021	JP MORGAN SECURITIES LLC	11,440.000	360,832	XXX	334,708	366,080	(31,372)			(31,372)		334,708		26,124	26,124	1,716	XXX	
493267108	KEYCORP ORD		03/02/2021	INSTINET	26,625.000	514,348	XXX	459,456	436,916	22,539			22,539		459,456		54,893	54,893	1,684	XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
49427F108	KILROY REALTY REIT ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,320.000	82,320	XXX	83,824	44,485	8,762			8,762		83,824		(1,505)	(1,505)	660	XXX	
494368103	KIMBERLY CLARK ORD		01/07/2021	INSTINET	9,405.000	1,235,183	XXX	1,314,315	1,268,076	46,239			46,239		1,314,315		(79,132)	(79,132)	10,063	XXX	
49446R109	KIMCO REALTY REIT ORD		04/15/2021	JP MORGAN SECURITIES LLC	2,510.000	49,289	XXX	48,058							48,058		1,231	1,231		XXX	
49456B101	KINDER MORGAN CL P ORD		04/15/2021	Various	18,090.000	269,808	XXX	326,315	247,290	79,025			79,025		326,315		(56,506)	(56,506)	2,549	XXX	
500255104	KOHL'S ORD		03/02/2021	Various	1,335.000	66,948	XXX	55,967							55,967		10,981	10,981		XXX	
500754106	KRAFT HEINZ ORD		02/17/2021	Various	35,340.000	1,286,562	XXX	1,062,601	1,224,884	(162,283)			(162,283)		1,062,601		223,960	223,960		XXX	
501044101	KROGER ORD		03/02/2021	INSTINET	14,545.000	474,490	XXX	488,937	247,569	25,153			25,153		488,937		(14,446)	(14,446)	2,618	XXX	
502431109	L3HARRIS TECHNOLOGIES ORD		04/15/2021	Various	4,720.000	932,942	XXX	845,181	892,174	(46,993)			(46,993)		845,181		87,761	87,761	3,060	XXX	
517834107	LAS VEGAS SANDS ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,340.000	77,770	XXX	59,464	79,864	(20,400)			(20,400)		59,464		18,306	18,306		XXX	
525327102	LEIDOS HOLDINGS ORD		01/07/2021	INSTINET	3,915.000	406,919	XXX	354,524	411,545	(57,021)			(57,021)		354,524		52,396	52,396		XXX	
526057104	LENNAR CL A ORD		04/15/2021	JP MORGAN SECURITIES LLC	2,305.000	226,465	XXX	185,188	123,874	(8,080)			(8,080)		185,188		41,277	41,277	406	XXX	
530307305	LIBERTY BROADBAND SRS C ORD		03/02/2021	Various	1,930.000	292,628	XXX	295,013							295,013		(2,385)	(2,385)		XXX	
53223X107	LIFE STORAGE ORD		02/01/2021	Various	380.500	43,754	XXX	40,290	45,408	(5,118)			(5,118)		40,290		3,464	3,464	0	XXX	
537008104	LITTELFUSE ORD		01/07/2021	INSTINET	310.000	82,557	XXX	53,583	78,945	(25,361)			(25,361)		53,583		28,974	28,974		XXX	
55261F104	M&T BANK ORD		01/07/2021	INSTINET	620.000	91,439	XXX	77,784	78,926	(1,142)			(1,142)		77,784		13,655	13,655		XXX	
552690109	MDU RESOURCES GROUP ORD		01/07/2021	INSTINET	11,145.000	299,136	XXX	270,499	293,559	(23,060)			(23,060)		270,499		28,637	28,637	2,368	XXX	
56418H100	MANPOWERGROUP ORD		01/07/2021	INSTINET	5,450.000	521,621	XXX	485,275	491,481	(6,206)			(6,206)		485,275		36,345	36,345		XXX	
565849106	MARATHON OIL ORD		04/15/2021	Various	54,040.000	451,634	XXX	767,645	360,447	407,198			407,198		767,645		(316,010)	(316,010)	331	XXX	
56585A102	MARATHON PETROLEUM ORD		01/07/2021	INSTINET	4,970.000	219,706	XXX	231,052	205,559	25,493			25,493		231,052		(11,346)	(11,346)		XXX	
580135101	MCDONALD'S ORD		03/26/2021	Various	2,750.000	602,600	XXX	491,954	590,095	(98,141)			(98,141)		491,954		110,646	110,646	2,457	XXX	
58933Y105	MERCK & CO ORD		06/03/2021	Various	37,373.000	2,877,336	XXX	2,896,355	1,282,460	(27,608)			(27,608)		2,896,355		(19,019)	(19,019)	31,831	XXX	
589400100	MERCURY GENERAL ORD		04/15/2021	Various	34,550.000	1,971,795	XXX	1,455,660	1,803,856	(348,196)			(348,196)		1,455,660		516,135	516,135	10,079	XXX	
59156R108	METLIFE ORD		04/15/2021	Various	34,205.000	2,058,094	XXX	1,762,605	512,553	26,218			26,218		1,762,605		295,489	295,489	12,973	XXX	
595017104	MICROCHIP TECHNOLOGY ORD		03/26/2021	Various	390.000	61,939	XXX	39,326	53,863	(14,537)			(14,537)		39,326		22,613	22,613	53	XXX	
59522J103	MID AMERICA APT COMMUNITI REIT ORD		03/02/2021	INSTINET	2,445.000	325,417	XXX	290,170	309,757	(19,587)			(19,587)		290,170		35,247	35,247	1,942	XXX	
60855R100	MOLINA HEALTHCARE ORD		02/17/2021	Various	110.000	23,981	XXX	19,969	23,395	(3,426)			(3,426)		19,969		4,012	4,012		XXX	
609207105	MONDELEZ INTERNATIONAL CL A ORD		03/26/2021	Various	26,170.000	1,519,565	XXX	1,496,348	1,197,758	(13,518)			(13,518)		1,496,348		23,218	23,218	6,453	XXX	
617446448	MORGAN STANLEY ORD		03/02/2021	Unknown	0.193	15	XXX	8	13	(5)			(5)		8		7	7	0	XXX	
620076307	MOTOROLA SOLUTIONS ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,238.000	233,174	XXX	208,880	174,822	(4,109)			(4,109)		208,880		24,294	24,294	1,609	XXX	
626717102	MURPHY OIL ORD		04/15/2021	Various	8,095.000	139,692	XXX	199,562	97,950	101,612			101,612		199,562		(59,870)	(59,870)	1,012	XXX	
62944T105	NVR ORD		02/17/2021	JP MORGAN SECURITIES LLC	30.000	140,110	XXX	114,042	122,396	(8,354)			(8,354)		114,042		26,068	26,068		XXX	
62955J103	NOV ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	1,260.000	17,431	XXX	19,250							19,250		(1,818)	(1,818)		XXX	
631103108	NASDAQ ORD		03/26/2021	Various	3,795.000	549,787	XXX	486,552	503,748	(17,196)			(17,196)		486,552		63,235	63,235	110	XXX	
636518102	NATIONAL INSTRUMENTS ORD		03/02/2021	INSTINET	2,345.000	105,992	XXX	86,910	103,039	(16,130)			(16,130)		86,910		19,082	19,082	633	XXX	
637417106	NATIONAL RETAIL PROPERTIES REIT ORD		03/26/2021	Various	4,000.000	167,460	XXX	198,817	163,680	35,137			35,137		198,817		(31,357)	(31,357)	1,760	XXX	
63947U107	NCINO ORD		04/15/2021	JP MORGAN SECURITIES LLC	640.000	44,807	XXX	44,995							44,995		(188)	(188)		XXX	
64110D104	NETAPP ORD		02/17/2021	JP MORGAN SECURITIES LLC	6,050.000	411,021	XXX	305,365	400,752	(95,387)			(95,387)		305,365		105,656	105,656	2,904	XXX	
64828T201	NEW RESIDENTIAL INVESTMENT REIT ORD		02/17/2021	Various	9,095.000	89,560	XXX	141,858	90,404	51,454			51,454		141,858		(52,299)	(52,299)	1,819	XXX	
649445103	NEW YORK COMMUNITY BANCORP ORD		01/07/2021	INSTINET	67,433.000	744,828	XXX	694,486	711,418	(16,932)			(16,932)		694,486		50,343	50,343		XXX	
651639106	NEWMONT ORD		01/07/2021	INSTINET	75.000	4,891	XXX	4,721	4,492	230			230		4,721		170	170		XXX	
65336K103	NEXSTAR MEDIA GROUP CL A ORD		03/02/2021	Various	1,100.000	137,065	XXX	118,135	120,109	(1,974)			(1,974)		118,135		18,930	18,930	550	XXX	
65339F101	NEXTERA ENERGY ORD		02/17/2021	JP MORGAN SECURITIES LLC	19,150.000	1,538,199	XXX	1,383,407	1,477,423	(94,016)			(94,016)		1,383,407		154,792	154,792		XXX	
65473P105	NISOURCE ORD		04/15/2021	Various	69,355.000	1,595,716	XXX	1,560,738							1,560,738		34,979	34,979	14,456	XXX	
655664100	NORDSTROM ORD		04/15/2021	Various	2,315.000	83,583	XXX	84,463							84,463		(881)	(881)		XXX	
665859104	NORTHERN TRUST ORD		01/07/2021	INSTINET	4,825.000	472,991	XXX	450,723	449,401	1,323			1,323		450,723		22,268	22,268	3,378	XXX	
67018T105	NU SKIN ENTERPRISES CL A ORD		03/02/2021	Various	1,970.000	103,883	XXX	92,612	107,621	(15,009)			(15,009)		92,612		11,271	11,271	409	XXX	
670346105	NUCOR ORD		04/15/2021	Various	24,910.000	1,739,794	XXX	1,371,799	932,421	15,930			15,930		1,371,799		367,995	367,995	10,496	XXX	
670837103	OGE ENERGY ORD		01/07/2021	INSTINET	3,560.000	114,616	XXX	122,816	113,422	9,395			9,395		122,816		(8,200)	(8,200)		XXX	
680223104	OLD REPUBLIC INTERNATIONAL ORD		01/07/2021	INSTINET	16,415.000	316,020	XXX	376,501	323,540	52,961			52,961		376,501		(60,481)	(60,481)	16,415	XXX	
681919106	OMNICOM GROUP ORD		01/07/2021	INSTINET	12,615.000	817,145	XXX	706,005	786,798	(80,793)			(80,793)		706,005		111,140	111,140	8,200	XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
681936100	OMEGA HEALTHCARE REIT ORD		04/15/2021	Various	5,990.000	221,973	XXX	208,806	217,557	(8,751)			(8,751)		208,806		13,167	13,167	4,013	XXX	
682680103	ONEOK ORD		04/15/2021	JP MORGAN SECURITIES LLC	4,280.000	222,234	XXX	294,518	164,266	130,251			130,251		294,518		(72,283)	(72,283)	4,002	XXX	
68622V106	ORGANON ORD		06/10/2021	CORPORATE REORGANIZATIONS	0.300	10	XXX	11							11		0	0		XXX	
68902V107	OTIS WORLDWIDE ORD		02/17/2021	JP MORGAN SECURITIES LLC	4,505.000	283,107	XXX	315,357	304,313	11,045			11,045		315,357		(32,251)	(32,251)	901	XXX	
69007J106	OUTFRONT MEDIA ORD		04/15/2021	Various	1,355.000	29,975	XXX	34,030	26,504	7,526			7,526		34,030		(4,055)	(4,055)		XXX	
69331C108	PG&E ORD		04/15/2021	JP MORGAN SECURITIES LLC	3,780.000	44,564	XXX	45,195							45,195		(631)	(631)		XXX	
693475105	PNC FINANCIAL SERVICES GROUP ORD		04/15/2021	JP MORGAN SECURITIES LLC	11,425.000	1,989,980	XXX	1,774,107	254,045	(37,675)			(37,675)		1,774,107		215,873	215,873	26,278	XXX	
693506107	PPG INDUSTRIES ORD		03/02/2021	INSTINET	6,495.000	914,417	XXX	837,071	484,579	(119,325)			(119,325)		837,071		77,346	77,346	3,507	XXX	
69351T106	PPL ORD		01/07/2021	INSTINET	110,535.000	3,074,098	XXX	2,994,779	3,117,087	(122,308)			(122,308)		2,994,779		79,319	79,319	45,872	XXX	
693718108	PACCAR ORD		04/15/2021	JP MORGAN SECURITIES LLC	45.000	4,248	XXX	4,175							4,175		73	73		XXX	
695156109	PACKAGING CORP OF AMERICA ORD		01/07/2021	INSTINET	3,935.000	569,780	XXX	431,369	542,676	(111,307)			(111,307)		431,369		138,412	138,412	3,935	XXX	
701877102	PARSLEY ENERGY CL A ORD		01/12/2021	Unknown	6,325.000	68,939	XXX	68,939	89,815	(20,876)			(20,876)		68,939					XXX	
704326107	PAYCHEX ORD		03/02/2021	INSTINET	2,845.000	262,698	XXX	208,424	265,097	(56,673)			(56,673)		208,424		54,274	54,274	1,764	XXX	
713448108	PEPSICO ORD		01/07/2021	INSTINET	9,305.000	1,323,291	XXX	1,278,893	1,380,583	(101,690)			(101,690)		1,278,893		44,398	44,398	9,514	XXX	
714046109	PERKINELMER ORD		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	325.000	41,516	XXX	41,769							41,769		(254)	(254)		XXX	
717081103	PFIZER ORD		03/02/2021	INSTINET	6,020.000	202,717	XXX	204,255	221,596	(17,341)			(17,341)		204,255		(1,538)	(1,538)	2,348	XXX	
718546104	PHILLIPS 66 ORD		03/26/2021	Various	3,435.000	280,590	XXX	322,172	240,244	81,928			81,928		322,172		(41,583)	(41,583)	1,562	XXX	
723484101	PINNACLE WEST ORD		04/15/2021	Various	14,340.000	1,083,365	XXX	1,131,867	115,528	1,805			1,805		1,131,867		(48,502)	(48,502)	9,524	XXX	
723787107	PIONEER NATURAL RESOURCE ORD		01/13/2021	CORPORATE REORGANIZATIONS	0.890	120	XXX	83	101	(18)			(18)		83		37	37	0	XXX	
731068102	POLARIS INDUSTRIES ORD		04/15/2021	JP MORGAN SECURITIES LLC	245.000	35,199	XXX	28,960							28,960		6,239	6,239	154	XXX	
74144T108	T ROWE PRICE GROUP ORD		04/15/2021	Various	9,905.000	1,644,193	XXX	1,345,225	1,499,518	(154,293)			(154,293)		1,345,225		298,968	298,968	5,648	XXX	
74251V102	PRINCIPAL FINANCIAL GROUP ORD		01/07/2021	INSTINET	27,810.000	1,439,361	XXX	1,389,578	1,377,986	11,593			11,593		1,389,578		49,783	49,783		XXX	
742718109	PROCTER & GAMBLE ORD		03/02/2021	INSTINET	11,230.000	1,394,569	XXX	1,265,240	1,562,542	(297,302)			(297,302)		1,265,240		129,329	129,329	8,880	XXX	
743315103	PROGRESSIVE ORD		01/07/2021	INSTINET	12,515.000	1,184,947	XXX	1,184,432	1,237,483	(53,051)			(53,051)		1,184,432		514	514	57,569	XXX	
74340W103	PROLOGIS REIT		02/17/2021	JP MORGAN SECURITIES LLC	785.000	83,108	XXX	75,389	78,233	(2,844)			(2,844)		75,389		7,719	7,719		XXX	
743606105	PROSPERITY BANCSHARES ORD		01/07/2021	INSTINET	735.000	52,726	XXX	46,887	50,980	(4,093)			(4,093)		46,887		5,839	5,839	360	XXX	
744320102	PRUDENTIAL FINANCIAL ORD		03/26/2021	Various	21,605.000	1,944,685	XXX	1,716,762	1,686,702	30,059			30,059		1,716,762		227,924	227,924	24,846	XXX	
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		01/07/2021	INSTINET	23,842.000	1,338,193	XXX	1,211,645	1,389,989	(178,343)			(178,343)		1,211,645		126,548	126,548		XXX	
74460D109	PUBLIC STORAGE REIT ORD		03/02/2021	INSTINET	505.000	111,898	XXX	113,306	94,681	(3,481)			(3,481)		113,306		(1,408)	(1,408)		XXX	
74834L100	QUEST DIAGNOSTICS ORD		04/15/2021	Various	7,580.000	955,250	XXX	940,471	876,495	36,010			36,010		940,471		14,778	14,778	6,830	XXX	
74915M100	QURATE RETAIL SRS A ORD		04/15/2021	JP MORGAN SECURITIES LLC	4,720.000	58,276	XXX	53,252							53,252		5,024	5,024		XXX	
749685103	RPM ORD		02/17/2021	JP MORGAN SECURITIES LLC	580.000	49,612	XXX	47,372	52,652	(5,281)			(5,281)		47,372		2,240	2,240	220	XXX	
756109104	REALTY INCOME REIT ORD		03/02/2021	INSTINET	1,150.000	69,352	XXX	85,815	71,496	14,319			14,319		85,815		(16,463)	(16,463)	809	XXX	
758849103	REGENCY CENTERS REIT ORD		01/07/2021	INSTINET	3,360.000	151,483	XXX	162,658	153,317	9,341			9,341		162,658		(11,174)	(11,174)	1,999	XXX	
7591EP100	REGIONS FINANCIAL ORD		01/07/2021	INSTINET	25,910.000	460,284	XXX	404,326	417,669	(13,344)			(13,344)		404,326		55,958	55,958	4,016	XXX	
759509102	RELIANCE STEEL ORD		03/26/2021	Various	2,165.000	307,871	XXX	286,459							286,459		21,412	21,412	842	XXX	
760759100	REPUBLIC SERVICES ORD		04/15/2021	Various	8,490.000	847,038	XXX	789,185	347,643	2,697			2,697		789,185		57,853	57,853	2,121	XXX	
770323103	ROBERT HALF ORD		03/02/2021	INSTINET	390.000	30,502	XXX	20,010	24,367	(4,357)			(4,357)		20,010		10,492	10,492	148	XXX	
773903109	ROCKWELL AUTOMAT ORD		03/02/2021	INSTINET	760.000	189,488	XXX	197,131							197,131		(7,644)	(7,644)	813	XXX	
783549108	RYDER SYSTEM ORD		02/17/2021	Various	8,705.000	558,594	XXX	472,436	537,621	(65,185)			(65,185)		472,436		86,158	86,158	4,735	XXX	
78409V104	S&P GLOBAL ORD		02/17/2021	JP MORGAN SECURITIES LLC	1,430.000	483,537	XXX	479,181	147,929	8,439			8,439		479,181		4,356	4,356		XXX	
78573M104	SABRE ORD		04/15/2021	JP MORGAN SECURITIES LLC	830.000	12,462	XXX	12,088							12,088		374	374		XXX	
79466L302	SALESFORCE.COM ORD		03/26/2021	Various	3,010.000	641,971	XXX	695,384	669,815	25,569			25,569		695,384		(53,414)	(53,414)		XXX	
806857108	SCHLUMBERGER ORD		01/07/2021	INSTINET	4,570.000	114,280	XXX	172,411	99,763	72,648			72,648		172,411		(58,131)	(58,131)	571	XXX	
808513105	CHARLES SCHWAB ORD		03/26/2021	Various	15,285.000	980,778	XXX	736,040	344,336	(125,661)			(125,661)		736,040		244,738	244,738	2,751	XXX	
810186106	SCOTTS MIRACLE GRO ORD		01/07/2021	INSTINET	315.000	70,112	XXX	46,115	62,729	(16,614)			(16,614)		46,115		23,998	23,998		XXX	
816851109	SEMPRA ENERGY ORD		01/07/2021	INSTINET	7,635.000	924,034	XXX	1,029,914	972,775	57,139			57,139		1,029,914		(105,880)	(105,880)	7,979	XXX	
830566105	SKECHERS USA CL A ORD		03/26/2021	Various	980.000	38,786	XXX	33,998	35,221	(1,223)			(1,223)		33,998		4,788	4,788		XXX	
83088M102	SKYWORKS SOLUTIONS ORD		03/26/2021	Various	2,050.000	386,006	XXX	277,631	313,404	(35,773)			(35,773)		277,631		108,375	108,375	1,025	XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
831865209	A O SMITH ORD		03/02/2021	Various	7,250.000	430,341	XXX	380,371	397,445	(17,074)			(17,074)		380,371		49,971	49,971	1,885	XXX	
832696405	JM SMUCKER ORD		03/02/2021	INSTINET	4,520.000	511,578	XXX	529,990							529,990		(18,412)	(18,412)	4,068	XXX	
833034101	SNAP ON ORD		03/26/2021	Various	5,045.000	1,038,033	XXX	736,884	863,401	(126,518)			(126,518)		736,884		301,150	301,150	3,450	XXX	
842587107	SOUTHERN ORD		03/26/2021	Various	47,300.000	2,761,627	XXX	2,769,665	1,316,138	(130,543)			(130,543)		2,769,665		(8,039)	(8,039)	30,272	XXX	
84265V105	SOUTHERN COPPER ORD		03/02/2021	INSTINET	160.000	12,067	XXX	8,993	10,419	(1,426)			(1,426)		8,993		3,074	3,074	96	XXX	
844741108	SOUTHWEST AIRLINES ORD		04/15/2021	Various	1,570.000	81,793	XXX	71,856	73,178	(1,322)			(1,322)		71,856		9,937	9,937		XXX	
84860W300	SPIRIT REALTY CAPITAL REIT ORD		04/15/2021	Various	1,630.000	71,255	XXX	72,336	65,526	6,810			6,810		72,336		(1,080)	(1,080)	1,603	XXX	
854502101	STANLEY BLACK AND DECKER ORD		04/15/2021	Various	3,610.000	703,879	XXX	495,337	644,602	(149,265)			(149,265)		495,337		208,543	208,543	1,789	XXX	
855244109	STARBUCKS ORD		02/17/2021	Various	3,275.000	340,400	XXX	314,773	350,360	(35,586)			(35,586)		314,773		25,627	25,627	547	XXX	
857477103	STATE STREET ORD		01/07/2021	INSTINET	5,080.000	396,283	XXX	357,386	369,722	(12,337)			(12,337)		357,386		38,897	38,897	2,642	XXX	
858119100	STEEL DYNAMICS ORD		01/07/2021	INSTINET	9,075.000	364,303	XXX	335,312	334,595	717			717		335,312		28,991	28,991	2,269	XXX	
863667101	STRYKER ORD		01/07/2021	INSTINET	1,615.000	392,446	XXX	315,676	395,740	(80,064)			(80,064)		315,676		76,770	76,770	1,017	XXX	
866674104	SUN COMMUNITIES REIT ORD		03/02/2021	INSTINET	395.000	59,428	XXX	53,511	60,020	(6,509)			(6,509)		53,511		5,916	5,916	312	XXX	
87165B103	SYNCHRONY FINANCIAL ORD		03/02/2021	INSTINET	1,070.000	42,464	XXX	39,413							39,413		3,051	3,051	235	XXX	
87166B102	SYNEOS HEALTH CL A ORD		04/15/2021	Various	230.000	18,349	XXX	14,179	15,670	(1,491)			(1,491)		14,179		4,171	4,171		XXX	
871829107	SYSCO ORD		02/17/2021	Various	4,940.000	371,483	XXX	369,001	366,844	2,157			2,157		369,001		2,482	2,482	2,223	XXX	
872307103	TCF FINANCIAL ORD		03/02/2021	INSTINET	7,380.000	342,985	XXX	317,444							317,444		25,541	25,541	2,583	XXX	
87240R107	TFS FINANCIAL ORD		04/15/2021	Various	18,075.000	346,385	XXX	295,960	318,662	(22,702)			(22,702)		295,960		50,425	50,425	1,134	XXX	
872540109	TJX ORD		03/26/2021	Various	4,795.000	316,286	XXX	336,060							336,060		(19,774)	(19,774)	1,247	XXX	
872590104	T MOBILE US ORD		01/07/2021	INSTINET	955.000	127,842	XXX	100,062	128,782	(28,720)			(28,720)		100,062		27,780	27,780		XXX	
875372203	TANDEM DIABETES CARE ORD		03/02/2021	JP MORGAN SECURITIES LLC	285.000	27,807	XXX	28,398	27,269	1,129			1,129		28,398		(592)	(592)		XXX	
876030107	TAPESTRY ORD		01/07/2021	Not Available	1,235.000	43,120	XXX	31,133	38,433	(7,300)			(7,300)		31,133		11,987	11,987		XXX	
87612E106	TARGET ORD		02/17/2021	JP MORGAN SECURITIES LLC	770.000	147,933	XXX	92,246	135,928	(43,683)			(43,683)		92,246		55,687	55,687	524	XXX	
87918A105	TELADOC HEALTH ORD		02/17/2021	JP MORGAN SECURITIES LLC	55.000	15,564	XXX	11,775	10,998	777			777		11,775		3,789	3,789		XXX	
879360105	TELEDYNE TECH ORD		05/17/2021	CORPORATE REORGANIZATIONS	0.630	268	XXX	268							268					XXX	
879369106	TELEFLEX ORD		02/17/2021	JP MORGAN SECURITIES LLC	195.000	78,710	XXX	75,153	80,256	(5,104)			(5,104)		75,153		3,558	3,558		XXX	
882508104	TEXAS INSTRUMENTS ORD		03/02/2021	INSTINET	4,730.000	830,146	XXX	617,484	776,335	(158,850)			(158,850)		617,484		212,662	212,662	4,825	XXX	
883556102	THERMO FISHER SCIENTIFIC ORD		04/15/2021	Various	455.000	226,131	XXX	185,768	211,930	(26,162)			(26,162)		185,768		40,363	40,363	177	XXX	
88579Y101	3M ORD		03/26/2021	Various	18,450.000	3,310,335	XXX	2,985,236	3,224,876	(239,639)			(239,639)		2,985,236		325,099	325,099	27,306	XXX	
887389104	TIMKEN ORD		02/17/2021	JP MORGAN SECURITIES LLC	450.000	33,149	XXX	20,917	34,812	(13,895)			(13,895)		20,917		12,232	12,232		XXX	
889478103	TOLL BROTHERS ORD		04/15/2021	Various	1,695.000	81,673	XXX	79,446	73,682	5,764			5,764		79,446		2,227	2,227	217	XXX	
893641100	TRANSDIGM GROUP ORD		02/17/2021	Various	2,320.000	1,398,767	XXX	1,162,185	1,435,732	(273,547)			(273,547)		1,162,185		236,582	236,582		XXX	
89417E109	TRAVELERS COMPANIES ORD		01/07/2021	INSTINET	3,260.000	452,726	XXX	391,799	457,606	(65,807)			(65,807)		391,799		60,927	60,927		XXX	
896239100	TRIMBLE ORD		04/15/2021	Various	390.000	29,872	XXX	29,666							29,666		206	206		XXX	
896522109	TRINITY INDUSTRIES ORD		04/15/2021	JP MORGAN SECURITIES LLC	3,100.000	88,882	XXX	87,165							87,165		1,717	1,717	1,302	XXX	
896945201	TRIPADVISOR ORD		03/02/2021	INSTINET	5,195.000	204,978	XXX	110,069	149,512	(39,444)			(39,444)		110,069		94,910	94,910		XXX	
89832Q109	TRUIST FINANCIAL ORD		03/26/2021	Various	47,415.000	2,778,570	XXX	2,151,339	1,626,265	(169,484)			(169,484)		2,151,339		627,231	627,231	21,337	XXX	
90138F102	TWILIO CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	150.000	61,106	XXX	37,797	50,775	(12,978)			(12,978)		37,797		23,310	23,310		XXX	
90214J101	2U ORD		04/15/2021	JP MORGAN SECURITIES LLC	2,690.000	130,873	XXX	112,993	107,627	5,366			5,366		112,993		17,881	17,881		XXX	
902494103	TYSON FOODS CL A ORD		04/15/2021	Various	3,261.000	228,554	XXX	201,826	153,754	(10,349)			(10,349)		201,826		26,728	26,728	570	XXX	
902973304	US BANCORP ORD		03/26/2021	Various	30,250.000	1,546,667	XXX	1,228,580	1,409,348	(180,768)			(180,768)		1,228,580		318,087	318,087	12,705	XXX	
90353T100	UBER TECHNOLOGIES ORD		04/15/2021	Various	3,165.000	189,878	XXX	109,535	161,415	(51,880)			(51,880)		109,535		80,344	80,344		XXX	
904214103	UMPQUA HOLDINGS ORD		04/15/2021	Various	24,555.000	444,394	XXX	409,570							409,570		34,824	34,824	5,157	XXX	
907818108	UNION PACIFIC ORD		01/07/2021	INSTINET	3,775.000	801,920	XXX	660,468	786,031	(125,563)			(125,563)		660,468		141,452	141,452		XXX	
911312106	UNITED PARCEL SERVICE CL B ORD		03/26/2021	Various	2,205.000	362,897	XXX	264,411	371,322	(106,911)			(106,911)		264,411		98,486	98,486	2,249	XXX	
91324P102	UNITEDHEALTH GRP ORD		03/26/2021	Various	2,605.000	967,039	XXX	782,112	913,521	(131,409)			(131,409)		782,112		184,927	184,927	2,550	XXX	
91332U101	UNITY SOFTWARE ORD		03/02/2021	JP MORGAN SECURITIES LLC	280.000	33,063	XXX	38,851							38,851		(5,788)	(5,788)		XXX	
91529Y106	UNUM ORD		04/15/2021	JP MORGAN SECURITIES LLC	5,640.000	162,656	XXX	155,317							155,317		7,339	7,339		XXX	
918204108	VF ORD		03/02/2021	Various	6,400.000	510,900	XXX	490,632	546,624	(55,992)			(55,992)		490,632		20,268	20,268		XXX	
91879Q109	VAIL RESORTS ORD		04/15/2021	Various	765.000	230,834	XXX	221,786	111,584	(3,953)			(3,953)		221,786		9,049	9,049		XXX	
91913Y100	VALERO ENERGY ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,670.000	115,464	XXX	142,973	94,472	48,501			48,501		142,973		(27,509)	(27,509)	1,637	XXX	
92047W101	VALVOLINE ORD		02/17/2021	Various	2,635.000	63,548	XXX	58,837	60,974	(2,137)			(2,137)		58,837		4,711	4,711		XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92276F100	VENTAS REIT ORD		04/15/2021	Various	4,020.000	197,691	XXX	178,781	197,141	(18,360)			(18,360)		178,781		18,910	18,910	1,856	XXX	
92339V308	VEREIT ORD		02/17/2021	Various	2,400.000	87,113	XXX	113,543	90,696	22,847			22,847		113,543		(26,430)	(26,430)	924	XXX	
92556H206	VIACOMCBS CL B ORD		03/26/2021	Various	9,940.000	547,867	XXX	195,709	370,364	(174,655)			(174,655)		195,709		352,158	352,158	4,033	XXX	
92556V106	VIATRIS ORD		01/07/2021	Not Available	17,241.000	319,626	XXX	273,731	323,096	(49,365)			(49,365)		273,731		45,894	45,894		XXX	
925652109	VICI PPTYS ORD		04/15/2021	JP MORGAN SECURITIES LLC	7,595.000	217,768	XXX	201,391	193,673	7,718			7,718		201,391		16,377	16,377	4,313	XXX	
92766K106	VIRGIN GALACTIC HOLDINGS CL A ORD		01/07/2021	INSTINET	1,245.000	31,124	XXX	30,290	29,544	746			746		30,290		833	833		XXX	
928254101	VIRTU FINANCIAL CL A ORD		03/26/2021	Various	17,700.000	473,567	XXX	443,770	445,509	(1,739)			(1,739)		443,770		29,797	29,797	1,632	XXX	
929042109	VORNADO REALTY REIT ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,580.000	70,665	XXX	61,939	58,997	2,941			2,941		61,939		8,726	8,726	837	XXX	
929160109	VULCAN MATERIALS ORD		04/15/2021	Various	755.000	130,589	XXX	117,572	31,887	(1,632)			(1,632)		117,572		13,017	13,017	279	XXX	
92918V109	VROOM ORD		02/17/2021	JP MORGAN SECURITIES LLC	200.000	9,606	XXX	8,374							8,374		1,232	1,232		XXX	
92939U106	WEC ENERGY GROUP ORD		03/02/2021	INSTINET	6,900.000	571,501	XXX	613,184							613,184		(41,683)	(41,683)	4,675	XXX	
929740108	WABTEC ORD		02/17/2021	JP MORGAN SECURITIES LLC	440.000	34,840	XXX	28,447	32,208	(3,761)			(3,761)		28,447		6,392	6,392	53	XXX	
931142103	WALMART ORD		01/07/2021	INSTINET	4,205.000	617,680	XXX	537,073	606,151	(69,078)			(69,078)		537,073		80,608	80,608	2,271	XXX	
931427108	WALGREEN BOOTS ALLIANCE ORD		03/26/2021	Various	28,095.000	1,377,364	XXX	1,236,669	985,834	96,812			96,812		1,236,669		140,695	140,695	9,803	XXX	
94106L109	WASTE MANAGEMENT ORD		01/07/2021	INSTINET	7,035.000	829,436	XXX	754,983	829,638	(74,654)			(74,654)		754,983		74,452	74,452		XXX	
942622200	WATSCO ORD		04/15/2021	JP MORGAN SECURITIES LLC	1,670.000	464,939	XXX	351,572	378,339	(26,767)			(26,767)		351,572		113,367	113,367	6,221	XXX	
94419L101	WAYFAIR CL A ORD		03/26/2021	Various	535.000	175,866	XXX	122,148	120,808	1,339			1,339		122,148		53,718	53,718		XXX	
947890109	WEBSTER FINANCIAL ORD		03/02/2021	INSTINET	9,800.000	562,210	XXX	463,875							463,875		98,335	98,335	3,920	XXX	
949746101	WELLS FARGO ORD		03/26/2021	Various	66,443.000	2,365,571	XXX	2,069,795	1,409,346	(74,451)			(74,451)		2,069,795		295,776	295,776	521	XXX	
95040Q104	WELLTOWER ORD		03/02/2021	JP MORGAN SECURITIES LLC	4,300.000	286,291	XXX	333,317	277,866	55,451			55,451		333,317		(47,027)	(47,027)	1,592	XXX	
958102105	WESTERN DIGITAL ORD		04/15/2021	Various	2,125.000	142,951	XXX	116,515							116,515		26,436	26,436		XXX	
959802109	WESTERN UNION ORD		01/07/2021	INSTINET	33,420.000	766,167	XXX	709,485	733,235	(23,750)			(23,750)		709,485		56,682	56,682		XXX	
960413102	WESTLAKE CHEM ORD		02/17/2021	Various	500.000	43,494	XXX	28,237	40,800	(12,563)			(12,563)		28,237		15,258	15,258		XXX	
963320106	WHIRLPOOL ORD		03/26/2021	Various	4,015.000	798,464	XXX	765,374	689,472	40,436			40,436		765,374		33,089	33,089	2,706	XXX	
969457100	WILLIAMS ORD		02/17/2021	Various	11,780.000	261,708	XXX	237,726	236,189	1,537			1,537		237,726		23,982	23,982		XXX	
969904101	WILLIAMS SONOMA ORD		03/26/2021	Various	5,110.000	770,147	XXX	519,821	324,870	(13,130)			(13,130)		519,821		250,326	250,326	2,708	XXX	
98212B103	WPX ENERGY ORD		01/07/2021	Unknown	3,820.000	25,262	XXX	25,262	31,133	(5,871)			(5,871)		25,262					XXX	
98389B100	XCEL ENERGY ORD		01/07/2021	INSTINET	14,660.000	958,977	XXX	1,058,829	978,262	80,567			80,567		1,058,829		(99,851)	(99,851)	6,304	XXX	
988498101	YUM BRANDS ORD		02/17/2021	Various	5,730.000	603,192	XXX	537,927	622,049	(84,122)			(84,122)		537,927		65,265	65,265	1,398	XXX	
98850P109	YUM CHINA ORD	C	02/17/2021	JP MORGAN SECURITIES LLC	320.000	20,495	XXX	16,826	18,269	(1,443)			(1,443)		16,826		3,669	3,669		XXX	
98954M101	ZILLOW GROUP CL A ORD		02/17/2021	Various	1,765.000	328,554	XXX	115,502	239,934	(124,432)			(124,432)		115,502		213,052	213,052		XXX	
98954M200	ZILLOW GROUP CL C ORD		02/17/2021	Various	3,620.000	632,394	XXX	222,508	469,876	(247,368)			(247,368)		222,508		409,886	409,886		XXX	
G0176J109	ALLEGION ORD	C	03/26/2021	CITIGROUP GLOBAL MARKETS INC.	180.000	22,578	XXX	17,820	20,948	(3,128)			(3,128)		17,820		4,758	4,758	65	XXX	
G0250X107	AMCOR ORD	C	03/26/2021	Various	46,095.000	531,267	XXX	495,355	542,538	(47,183)			(47,183)		495,355		35,912	35,912	5,416	XXX	
G0585R106	ASSURED GUARANTY ORD	C	02/17/2021	JP MORGAN SECURITIES LLC	975.000	38,340	XXX	34,937							34,937		3,403	3,403		XXX	
G16962105	BUNGE ORD		03/26/2021	Various	3,830.000	302,491	XXX	267,451							267,451		35,041	35,041	1,915	XXX	
G29183103	EATON ORD	C	02/17/2021	JP MORGAN SECURITIES LLC	5,575.000	694,693	XXX	453,697	669,781	(216,083)			(216,083)		453,697		240,996	240,996		XXX	
G47567105	IHS MARKIT ORD	C	03/02/2021	INSTINET	1,955.000	179,340	XXX	177,212							177,212		2,128	2,128	391	XXX	
G491BT108	INVESCO ORD		03/26/2021	Various	16,055.000	389,468	XXX	289,048	52,029	(3,769)			(3,769)		289,048		100,420	100,420	2,489	XXX	
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	04/15/2021	Various	17,135.000	911,212	XXX	774,658	798,320	(23,662)			(23,662)		774,658		136,554	136,554	5,374	XXX	
G5494J103	LINDE ORD	C	01/07/2021	INSTINET	915.000	248,519	XXX	182,299	241,112	(58,812)			(58,812)		182,299		66,220	66,220		XXX	
G5876H105	MARVELL TECHNOLOGY GROUP ORD	C	01/07/2021	INSTINET	2,245.000	108,710	XXX	79,026	106,727	(27,701)			(27,701)		79,026		29,684	29,684	135	XXX	
G5960L103	MEDTRONIC ORD	C	01/07/2021	Not Available	870.000	103,099	XXX	63,753	101,912	(38,159)			(38,159)		63,753		39,346	39,346		XXX	
G6700G107	NVENT ELECTRIC ORD	C	03/02/2021	INSTINET	9,545.000	258,840	XXX	234,019							234,019		24,821	24,821	1,670	XXX	
G7709Q104	ROYALTY PHARMA CL A ORD		02/17/2021	JP MORGAN SECURITIES LLC	535.000	25,298	XXX	22,464	26,777	(4,313)			(4,313)		22,464		2,835	2,835		XXX	
G7S00T104	PENTAIR ORD	C	03/02/2021	INSTINET	3,865.000	223,230	XXX	201,204	44,861	(8,930)			(8,930)		201,204		22,027	22,027	773	XXX	
G8473T100	STERIS ORD	C	03/02/2021	Various	3,200.000	580,016	XXX	504,291	595,680	(91,389)			(91,389)		504,291		75,725	75,725	492	XXX	
G96629103	WILLIS TOWERS WATSON ORD	C	04/15/2021	JP MORGAN SECURITIES LLC	1,530.000	352,478	XXX	324,987	322,340	2,647			2,647		324,987		27,491	27,491	1,317	XXX	
G97822103	PERRIGO ORD	C	02/17/2021	JP MORGAN SECURITIES LLC	930.000	40,840	XXX	42,487							42,487		(1,647)	(1,647)		XXX	
H1467J104	CHUBB ORD	C	04/15/2021	Various	3,595.000	573,153	XXX	541,096	553,342	(12,246)			(12,246)		541,096		32,057	32,057	4,274	XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
N72482123	QIAGEN ORD	C	02/17/2021	Various	2,855.000	154,673	XXX	141,687	150,887	(9,200)			(9,200)		141,687		12,986	12,986		XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					XXX	188,012,000	XXX	170,522,330	141,447,769	(8,631,891)			(8,631,891)		170,522,330		17,489,670	17,489,670	1,163,234	XXX	XXX
9799997 Subtotal - Common Stocks - Part 4					XXX	188,012,000	XXX	170,522,330	141,447,769	(8,631,891)			(8,631,891)		170,522,330		17,489,670	17,489,670	1,163,234	XXX	XXX
9799998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999 Subtotal - Common Stocks					XXX	188,012,000	XXX	170,522,330	141,447,769	(8,631,891)			(8,631,891)		170,522,330		17,489,670	17,489,670	1,163,234	XXX	XXX
9899999 Subtotal - Preferred and Common Stocks					XXX	188,012,000	XXX	170,522,330	141,447,769	(8,631,891)			(8,631,891)		170,522,330		17,489,670	17,489,670	1,163,234	XXX	XXX
9999999 Total - Bonds, Preferred and Common Stocks					XXX	272,181,532	XXX	254,956,914	225,104,156	(8,434,273)	(2,631)		(8,436,905)		254,373,703		17,546,533	17,546,533	2,416,153	XXX	XXX

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
open depositories										
JP Morgan							(20,750,223)	(20,030,061)	(23,959,253)	XXX
JP Morgan - Custody							33,399,373	38,626,292	37,101,617	XXX
US Bank							362,719	266,637	99,149	XXX
0199998 Deposits in 1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories			XXX	XXX			11,556	10,739	9,905	XXX
0199999 Totals - Open Depositories			XXX	XXX			13,023,425	18,873,607	13,251,418	XXX
0299998 Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories			XXX	XXX						XXX
0299999 Totals - Suspended Depositories			XXX	XXX						XXX
0399999 Total Cash On Deposit			XXX	XXX			13,023,425	18,873,607	13,251,418	XXX
0499999 Cash in Company's Office			XXX	XXX	XXX	XXX				XXX
0599999 Total Cash			XXX	XXX			13,023,425	18,873,607	13,251,418	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
38141W232	GOLDMAN:FS MM INST		06/30/2021	0.020	X X X	37,300,986		3,220
8699999 Subtotal - All Other Money Market Mutual Funds						37,300,986		3,220
9999999 Total Cash Equivalents						37,300,986		3,220