1 4 6 2 1 2 0 2 1 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

MOTORISTS MUTUAL INSURANCE COMPANY

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 14621 Employer's ID Number 31-4259550

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

Country of Domicile United States of America

Incorporated/Organized 11/08/1928 Commenced Business 11/27/1928

Statutory Home Office 471 EAST BROAD STREET (Street and Number), COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 471 EAST BROAD STREET (Street and Number)

COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Mail Address 471 EAST BROAD STREET (Street and Number or P.O. Box), COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 471 EAST BROAD STREET (Street and Number)

COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address ENCOVA.COM

Statutory Statement Contact AMY E KUHLMAN (Name), 614-225-8285 (Area Code) (Telephone Number)

ACCOUNTING@ENCOVA.COM (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

PRESIDENT & CHIEF EXECUTIVE OFFICER	THOMAS JOSEPH OBROKTA JR.	TREASURER	JAMES CHRISTOPHER HOWAT
SECRETARY	MARCHELLE ELAINE MOORE		

OTHER

GREGORY ARTHUR BURTON	JOHN CHRISTOPHER KESSLER	TERESA MARIE KING
ANTHONY LASKA	WILLIAM JOSEPH MCGEE JR.	MARCHELLE ELAINE MOORE
MARK LAURENCE PEACOCK		

DIRECTORS OR TRUSTEES

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

State of OH
County of FRANKLIN SS

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

THOMAS JOSEPH OBROKTA JR. PRESIDENT & CHIEF EXECUTIVE OFFICER	Marchelle E. Moore MARCHELLE ELAINE MOORE SECRETARY	JAMES CHRISTOPHER HOWAT TREASURER

Subscribed and sworn to before me this 10th day of February 2022

Deborah Dailey

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

NOTARIAL SEAL STATE OF OHIO

Deborah Dailey
Notary Public, State of Ohio
My Commission Expires 11-26-22

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	25,055,258	1.687	25,055,259		25,055,259	1.714
1.02 All other governments		0.000	0		0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	13,962,545	0.940	13,962,545		13,962,545	0.955
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	25,215,560	1.697	25,215,560		25,215,560	1.725
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	261,388,443	17.595	261,388,443		261,388,443	17.883
1.06 Industrial and miscellaneous	430,871,668	29.003	430,871,668		430,871,668	29.479
1.07 Hybrid securities		0.000			0	0.000
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated Bank loans		0.000			0	0.000
1.11 Total long-term bonds	756,493,474	50.922	756,493,474	0	756,493,474	51.757
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	53,327,679	3.590	53,327,679		53,327,679	3.648
3.02 Industrial and miscellaneous Other (Unaffiliated)	5,779,785	0.389	5,779,785		5,779,785	0.395
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	343,298,827	23.109	343,298,827		343,298,827	23.487
3.05 Mutual funds	125,310,452	8.435	125,310,452		125,310,452	8.573
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	527,716,743	35.522	527,716,744	0	527,716,744	36.104
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	34,754,145	2.339	34,754,145		34,754,145	2.378
5.02 Properties held for production of income	1,735,645	0.117	1,735,644		1,735,644	0.119
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	36,489,790	2.456	36,489,789	0	36,489,789	2.496
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	32,969,451	2.219	32,969,451		32,969,451	2.256
6.02 Cash equivalents (Schedule E, Part 2)	57,430,047	3.866	57,430,047		57,430,047	3.929
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	90,399,498	6.085	90,399,498	0	90,399,498	6.185
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	74,475,979	5.013	50,523,912		50,523,912	3.457
10. Receivables for securities	15,000	0.001	15,000		15,000	0.001
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	1,485,590,484	100.000	1,461,638,416	0	1,461,638,416	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		35,381,793
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,670,396	2,670,396
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,553,728	
	8.2 Totals, Part 3, Column 9	8,671	1,562,399
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		36,489,790
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		36,489,790

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
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 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		143,520,372
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	7,830,529	7,830,529
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	17,871,511	
	5.2 Totals, Part 3, Column 9	(10,335,997)	7,535,514
6.	Total gain (loss) on disposals, Part 3, Column 19		10,286,473
7.	Deduct amounts received on disposals, Part 3, Column 16		94,735,274
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	38,365	38,365
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		74,475,979
12.	Deduct total nonadmitted amounts		23,952,066
13.	Statement value at end of current period (Line 11 minus Line 12)		50,523,912

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		973,439,612
2.	Cost of bonds and stocks acquired, Part 3, Column 7		466,683,843
3.	Accrual of discount		847,600
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	1,360,470	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	70,966,016	
	4.4. Part 4, Column 11	(56,090,047)	16,236,439
5.	Total gain (loss) on disposals, Part 4, Column 19		27,264,712
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		197,064,667
7.	Deduct amortization of premium		3,533,733
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	387	
	9.4. Part 4, Column 13	0	387
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		336,779
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,284,210,199
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,284,210,199

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	25,055,258	28,965,853	21,878,284	24,464,395
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	25,055,258	28,965,853	21,878,284	24,464,395
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	13,962,545	14,623,192	15,064,839	13,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	25,215,560	26,130,322	25,900,519	25,115,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	261,388,443	266,997,276	268,484,808	253,865,377
Industrial and Miscellaneous, SVO	8. United States	375,626,602	391,490,395	376,503,463	372,610,503
Identified Funds, Unaffiliated Bank	9. Canada	5,770,758	6,048,501	5,748,425	5,750,000
Loans and Hybrid Securities	10. Other Countries	49,474,308	52,039,969	49,275,365	49,480,605
(unaffiliated)	11. Totals	430,871,668	449,578,865	431,527,253	427,841,108
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	756,493,474	786,295,509	762,855,703	744,785,880
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	182,808,116	182,808,116	135,030,558	
Industrial and Miscellaneous	21. Canada	88,566	88,566	37,915	
(unaffiliated)	22. Other Countries	1,521,219	1,521,219	617,900	
	23. Totals	184,417,901	184,417,901	135,686,373	
Parent, Subsidiaries and Affiliates	24. Totals	343,298,827	343,298,827	305,580,150	
	25. Total Common Stocks	527,716,728	527,716,728	441,266,523	
	26. Total Stocks	527,716,728	527,716,728	441,266,523	
	27. Total Bonds and Stocks	1,284,210,202	1,314,012,236	1,204,122,227	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	7,575,500	12,813,690	6,538,667	1,003,443	3,603,904	XXX	31,535,204	4.1	30,182,723	4.2	31,535,204	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	7,575,500	12,813,690	6,538,667	1,003,443	3,603,904	XXX	31,535,204	4.1	30,182,723	4.2	31,535,204	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	2,034,055	9,881,285	1,047,205	0	1,000,000	XXX	13,962,545	1.8	16,152,137	2.3	13,962,545	0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	2,034,055	9,881,285	1,047,205	0	1,000,000	XXX	13,962,545	1.8	16,152,137	2.3	13,962,545	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	863,257	7,515,894	7,309,275	6,717,952	2,809,182	XXX	25,215,560	3.3	18,798,397	2.6	25,215,560	0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	863,257	7,515,894	7,309,275	6,717,952	2,809,182	XXX	25,215,560	3.3	18,798,397	2.6	25,215,560	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	31,607,332	102,714,099	82,976,147	36,933,483	5,869,910	XXX	260,100,971	34.1	272,936,049	38.1	260,100,971	0
5.2 NAIC 2	0	1,287,472	0	0	0	XXX	1,287,472	0.2	1,305,066	0.2	1,287,472	0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	31,607,332	104,001,571	82,976,147	36,933,483	5,869,910	XXX	261,388,443	34.3	274,241,115	38.3	261,388,443	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	48,732,244	178,183,983	104,223,861	10,580,469	17,290,025	XXX	359,010,581	47.1	310,728,217	43.4	281,267,871	77,742,710
6.2 NAIC 2	7,428,461	26,125,991	18,607,383	12,461,001	7,238,251	XXX	71,861,087	9.4	64,581,608	9.0	57,293,650	14,567,437
6.3 NAIC 3						XXX	0	0.0	1,877,670	0.3		0
6.4 NAIC 4						XXX	0	0.0	0	0.0		0
6.5 NAIC 5						XXX	0	0.0	0	0.0		0
6.6 NAIC 6						XXX	0	0.0	0	0.0		0
6.7 Totals	56,160,705	204,309,973	122,831,243	23,041,470	24,528,276	XXX	430,871,668	56.5	377,187,494	52.6	338,561,522	92,310,146
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2						XXX	0	0.0	0	0.0		0
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	0	0.0	0	0.0		0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	0	0.0		0
10.5 NAIC 5						XXX	0	0.0	0	0.0		0
10.6 NAIC 6						XXX	0	0.0	0	0.0		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 90,812,388	311,108,951	202,095,156	55,235,346	30,573,021	0	689,824,861	90.4	XXX	XXX	612,082,151	77,742,710
11.2 NAIC 2	(d) 7,428,461	27,413,463	18,607,383	12,461,001	7,238,251	0	73,148,559	9.6	XXX	XXX	58,581,122	14,567,437
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	98,240,849	338,522,413	220,702,538	67,696,347	37,811,272	0	(b) 762,973,420	100.0	XXX	XXX	670,663,274	92,310,146
11.8 Line 11.7 as a % of Col. 7	12.9	44.4	28.9	8.9	5.0	0.0	100.0	XXX	XXX	XXX	87.9	12.1
12. Total Bonds Prior Year												
12.1 NAIC 1	79,704,439	297,568,396	221,981,769	23,842,417	25,700,501	0	XXX	XXX	648,797,523	90.5	599,864,389	48,933,134
12.2 NAIC 2	4,595,023	32,401,766	9,914,719	11,730,590	7,244,576	0	XXX	XXX	65,886,674	9.2	56,311,408	9,575,266
12.3 NAIC 3	0	962,500	915,170	0	0	0	XXX	XXX	1,877,670	0.3	1,877,670	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	84,299,462	330,932,663	232,811,658	35,573,007	32,945,076	0	XXX	XXX	(b) 716,561,867	100.0	658,053,467	58,508,400
12.8 Line 12.7 as a % of Col. 9	11.8	46.2	32.5	5.0	4.6	0.0	XXX	XXX	100.0	XXX	91.8	8.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	81,342,799	256,402,665	192,868,742	54,419,653	27,048,292	0	612,082,151	80.2	599,864,389	83.7	612,082,151	XXX
13.2 NAIC 2	3,939,288	27,413,463	15,480,933	8,590,407	3,157,031	0	58,581,122	7.7	56,311,408	7.9	58,581,122	XXX
13.3 NAIC 3							0	0.0	1,877,670	0.3	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	85,282,087	283,816,128	208,349,675	63,010,061	30,205,323	0	670,663,274	87.9	658,053,467	91.8	670,663,274	XXX
13.8 Line 13.7 as a % of Col. 7	12.7	42.3	31.1	9.4	4.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	11.2	37.2	27.3	8.3	4.0	0.0	87.9	XXX	XXX	XXX	87.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	9,469,590	54,706,285	9,226,414	815,693	3,524,728	0	77,742,710	10.2	48,933,134	6.8	XXX	77,742,710
14.2 NAIC 2	3,489,173	0	3,126,449	3,870,594	4,081,220	0	14,567,437	1.9	9,575,266	1.3	XXX	14,567,437
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	12,958,762	54,706,285	12,352,863	4,686,287	7,605,949	0	92,310,146	12.1	58,508,400	8.2	XXX	92,310,146
14.8 Line 14.7 as a % of Col. 7	14.0	59.3	13.4	5.1	8.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.7	7.2	1.6	0.6	1.0	0.0	12.1	XXX	XXX	XXX	XXX	12.1

(a) Includes $ 89,265,782 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,450,344 current year of bonds with Z designations and $ 1,886,219 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 6,479,946 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	7,272,205	12,175,200	6,346,122	963,261	3,603,717	XXX	30,360,505	4.0	28,105,067	3.9	30,360,505	0
1.02 Residential Mortgage-Backed Securities	303,296	638,490	192,545	40,181	187	XXX	1,174,700	0.2	1,815,585	0.3	1,174,700	0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	262,071	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	7,575,500	12,813,690	6,538,667	1,003,443	3,603,904	XXX	31,535,204	4.1	30,182,723	4.2	31,535,205	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	2,034,055	9,881,285	1,047,205	0	1,000,000	XXX	13,962,545	1.8	16,152,137	2.3	13,962,545	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	2,034,055	9,881,285	1,047,205	0	1,000,000	XXX	13,962,545	1.8	16,152,137	2.3	13,962,545	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	863,257	7,515,894	7,309,275	6,717,952	2,809,182	XXX	25,215,560	3.3	18,798,397	2.6	25,215,560	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	863,257	7,515,894	7,309,275	6,717,952	2,809,182	XXX	25,215,560	3.3	18,798,397	2.6	25,215,560	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	15,840,083	51,499,951	52,669,014	19,829,022	3,719,434	XXX	143,557,504	18.8	160,231,440	22.4	143,557,504	0
5.02 Residential Mortgage-Backed Securities	15,767,249	51,806,891	30,307,133	17,104,461	2,150,476	XXX	117,136,209	15.4	113,303,283	15.8	117,136,209	0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.04 Other Loan-Backed and Structured Securities	0	694,730	0	0	0	XXX	694,730	0.1	706,393	0.1	694,730	0
5.05 Totals	31,607,332	104,001,571	82,976,147	36,933,483	5,869,910	XXX	261,388,443	34.3	274,241,115	38.3	261,388,443	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	17,441,418	125,345,376	53,429,220	22,224,238	24,119,635	XXX	242,559,887	31.8	218,053,571	30.4	209,038,516	33,521,371
6.02 Residential Mortgage-Backed Securities	750,463	3,205,720	411,866	350,243	408,641	XXX	5,126,933	0.7	7,707,911	1.1	268,517	4,858,416
6.03 Commercial Mortgage-Backed Securities	325,116	35,661,875	62,625,019	0	0	XXX	98,612,010	12.9	102,066,254	14.2	92,981,202	5,630,808
6.04 Other Loan-Backed and Structured Securities	37,643,709	40,097,002	6,365,138	466,989	0	XXX	84,572,839	11.1	49,359,758	6.9	36,273,287	48,299,552
6.05 Totals	56,160,705	204,309,973	122,831,243	23,041,470	24,528,276	XXX	430,871,668	56.5	377,187,494	52.6	338,561,522	92,310,146
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	43,451,017	206,417,706	120,800,837	49,734,473	35,251,967	XXX	455,656,000	59.7	XXX	XXX	422,134,629	33,521,371
11.02 Residential Mortgage-Backed Securities	16,821,007	55,651,100	30,911,544	17,494,885	2,559,305	XXX	123,437,841	16.2	XXX	XXX	118,579,426	4,858,416
11.03 Commercial Mortgage-Backed Securities	325,116	35,661,875	62,625,019	0	0	XXX	98,612,010	12.9	XXX	XXX	92,981,202	5,630,808
11.04 Other Loan-Backed and Structured Securities	37,643,709	40,791,732	6,365,138	466,989	0	XXX	85,267,569	11.2	XXX	XXX	36,968,017	48,299,552
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	98,240,849	338,522,413	220,702,538	67,696,347	37,811,272	0	762,973,420	100.0	XXX	XXX	670,663,274	92,310,146
11.09 Line 11.08 as a % of Col. 7	12.9	44.4	28.9	8.9	5.0	0.0	100.0	XXX	XXX	XXX	87.9	12.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	51,438,473	199,024,536	132,143,513	26,955,531	31,778,559	XXX	XXX	XXX	441,340,612	61.6	415,328,831	26,011,782
12.02 Residential Mortgage-Backed Securities	23,179,673	64,277,522	26,040,392	8,162,673	1,166,518	XXX	XXX	XXX	122,826,779	17.1	115,508,912	7,317,866
12.03 Commercial Mortgage-Backed Securities	3,557,563	25,800,887	72,969,876	0	0	XXX	XXX	XXX	102,328,325	14.3	96,685,824	5,642,501
12.04 Other Loan-Backed and Structured Securities	6,123,753	41,829,717	1,657,878	454,803	0	XXX	XXX	XXX	50,066,151	7.0	30,529,900	19,536,251
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	84,299,462	330,932,663	232,811,658	35,573,007	32,945,076	0	XXX	XXX	716,561,867	100.0	658,053,467	58,508,400
12.09 Line 12.08 as a % of Col. 9	11.8	46.2	32.5	5.0	4.6	0.0	XXX	XXX	100.0	XXX	91.8	8.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	39,961,844	193,078,992	115,175,255	45,863,879	28,054,660	XXX	422,134,629	55.3	415,328,831	58.0	422,134,629	XXX
13.02 Residential Mortgage-Backed Securities	16,168,846	52,564,333	30,549,402	17,146,182	2,150,663	XXX	118,579,426	15.5	115,508,912	16.1	118,579,426	XXX
13.03 Commercial Mortgage-Backed Securities	203,640	30,152,544	62,625,019	0	0	XXX	92,981,202	12.2	96,685,824	13.5	92,981,202	XXX
13.04 Other Loan-Backed and Structured Securities	28,947,757	8,020,260	0	0	0	XXX	36,968,017	4.8	30,529,900	4.3	36,968,017	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	85,282,087	283,816,128	208,349,675	63,010,061	30,205,323	0	670,663,274	87.9	658,053,467	91.8	670,663,274	XXX
13.09 Line 13.08 as a % of Col. 7	12.7	42.3	31.1	9.4	4.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	11.2	37.2	27.3	8.3	4.0	0.0	87.9	XXX	XXX	XXX	87.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	3,489,173	13,338,714	5,625,582	3,870,594	7,197,307	XXX	33,521,371	4.4	26,011,782	3.6	XXX	33,521,371
14.02 Residential Mortgage-Backed Securities	652,161	3,086,767	362,142	348,703	408,641	XXX	4,858,416	0.6	7,317,866	1.0	XXX	4,858,416
14.03 Commercial Mortgage-Backed Securities	121,476	5,509,331	0	0	0	XXX	5,630,808	0.7	5,642,501	0.8	XXX	5,630,808
14.04 Other Loan-Backed and Structured Securities	8,695,952	32,771,472	6,365,138	466,989	0	XXX	48,299,552	6.3	19,536,251	2.7	XXX	48,299,552
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	12,958,762	54,706,285	12,352,863	4,686,287	7,605,949	0	92,310,146	12.1	58,508,400	8.2	XXX	92,310,146
14.09 Line 14.08 as a % of Col. 7	14.0	59.3	13.4	5.1	8.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.7	7.2	1.6	0.6	1.0	0.0	12.1	XXX	XXX	XXX	XXX	12.1

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	33,457,553	0	33,457,553	0
2. Cost of cash equivalents acquired	478,811,507	6,479,928	472,331,579	0
3. Accrual of discount	18	18	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	454,839,031	0	454,839,031	0
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	57,430,047	6,479,946	50,950,101	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	57,430,047	6,479,946	50,950,101	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
21 story office tower & lot (141' x 282'		Columbus	OH	11/01/1974	01/28/1992	56,098,152	0	21,607,814	15,152,000	1,186,532	0	0	(1,186,532)	0	5,589,143	3,187,665
1 story brick service garage		Columbus	OH	09/01/1985		85,536	0	28,968	132,100	1,463	0	0	(1,463)	0	9,453	21,538
11 parking lots		Columbus	OH	09/01/1985		1,747,320	0	1,504,172	1,841,300	5,232	0	0	(5,232)	0	270,632	265,166
Parking lots		Columbus	OH	02/01/1993		404,158	0	377,502	428,700	1,729	0	0	(1,729)	0	23,533	23,058
1 story data center (19,891 sq ft) and s		New Albany	OH	12/29/2008		12,563,407	0	9,236,048	12,563,407	297,244	0	0	(297,244)	0	762,516	338,112
Land (.57 acreage) and structure (4,344		Columbus	OH	06/01/2011		455,025	0	411,814	480,000	43,211	0	0	(43,211)	0	0	21,625
Land (.49 acreage) and structure (21,172		Columbus	OH	12/06/2013	07/09/2012	1,305,860	0	1,305,860	1,300,000	0	0	0	0	0	97,776	57,829
Land (.09 acreage) and structure (1,972		Columbus	OH	05/23/2016		281,966	0	281,966	276,100	0	0	0	0	0	0	6,144
0299999. Property occupied by the reporting entity - Administrative						72,941,424	0	34,754,145	32,173,607	1,535,411	0	0	(1,535,411)	0	6,753,053	3,921,138
0399999. Total Property occupied by the reporting entity						72,941,424	0	34,754,145	32,173,607	1,535,411	0	0	(1,535,411)	0	6,753,053	3,921,138
1 story (4,000 sq ft) building and 2 sto		Columbus	OH	03/01/1990	10/24/2004	626,723	0	274,545	570,000	11,434	0	0	(11,434)	0	15,232	39,389
2 story structure and lot (2,940 sq ft)		Columbus	OH	12/01/2001		395,661	0	268,327	421,700	6,883	0	0	(6,883)	0	80,371	22,994
5 story (82,960 sq ft) building with 68		Columbus	OH	12/01/2017		1,192,773	0	1,192,773	780,000	0	0	0	0	0	0	0
0499999. Properties held for the production of income						2,215,157	0	1,735,645	1,771,700	18,316	0	0	(18,316)	0	95,603	62,383
0699999 - Totals						75,156,581	0	36,489,790	33,945,307	1,553,728	0	0	(1,553,728)	0	6,848,656	3,983,520

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Automation Updates	Columbus	OH	12/31/2020	SPEER MECHANICAL	0	0	0	16,010
Miscellaneous building improvements on 2	Columbus	OH	11/30/2020	SPEER MECHANICAL	0	0	0	12,284
Miscellaneous building improvements on 2	Columbus	OH	12/31/2020	Korsen Fire & Security	0	0	0	29,925
Miscellaneous building improvements on 2	Columbus	OH	03/31/2021	CONTINENTAL OFFICE	0	0	0	7,013
Miscellaneous building improvements on 2	Columbus	OH	03/31/2021	CONTINENTAL OFFICE	0	0	0	7,207
Restroom Renovation	Columbus	OH	02/08/2021	Shaffer Construction	0	0	0	123,842
Miscellaneous building improvements on 2	Columbus	OH	02/28/2021	Tommy's Powerwashing LLC	0	0	0	12,991
Garage Elevator	Columbus	OH	05/31/2021	THYSSENKRUPP ELEVATOR	0	0	0	37,145
Conference Room Flooring	Columbus	OH	04/28/2021	CONTINENTAL OFFICE	0	0	0	15,361
Bearings & Pulley Replacement	Columbus	OH	04/14/2021	SPEER MECHANICAL	0	0	0	25,110
Matesys	Columbus	OH	12/31/2021	JOHNSON CONTROLS	0	0	0	771
Garage Mobilization & Demobilization	Columbus	OH	07/15/2021	Merit Construcation				348,196
Skywalk Renovation	Columbus	OH	07/31/2021	Elford, Inc				229,831
Kitchenette Sink	Columbus	OH	07/15/2021	Speer Mechanical				5,746
Painting	Columbus	OH	09/17/2021	Tommy's Powerwashing LLC				7,962
Basement Ramp Expoxy	Columbus	OH	08/02/2021	CPI Industrial				11,652
Church Boiler	Columbus	OH	10/18/2021	SPEER MECHANICAL				11,486
Lobby Floor	Columbus	OH	10/04/2021	CONTINENTAL OFFICE				18,194
Garage Guard	Columbus	OH	10/12/2021	Shaffer Construction				9,810
HVAC Diffuser	Columbus	OH	10/18/2021	Regal Plumbing and Heating				7,325
Fleet Garage Roof	Columbus	OH	10/31/2021	Shaffer Construction				8,135
Carpet	Columbus	OH	11/01/2021	CONTINENTAL OFFICE				23,923
Carriage House Concrete Walkway	Columbus	OH	11/30/2021	Utmost Construction				10,000
Asbestos Abatement	Columbus	OH	11/30/2021	Ohio Technical Services				1,900
Restroom Renovation	Columbus	OH	11/30/2021	Shaffer Construction				255,717
Miscellaneous building improvements on 2	Columbus	OH	12/01/2021	Johnson Controls				27,334
Atrium Door Replacement	Columbus	OH	12/31/2021	Elford				513,491
Elevator Piston Repair	Columbus	OH	12/31/2021	Thyssenkrupp Elevator				13,600
Work in Progress	Columbus	OH	12/31/2021	Johnson Controls				20,963
Work in Progress	Columbus	OH	12/31/2021	Johnson Controls				196,102
Work in Progress	Columbus	OH	12/31/2021	WSA Studio				5,000
Work in Progress	Columbus	OH	12/31/2021	WSA Studio				4,000
Work in Progress	Columbus	OH	12/31/2021	Johnson Controls				40,067
Work in Progress	Columbus	OH	12/31/2021	WSA Studio				5,050
Work in Progress	Columbus	OH	12/31/2021	Thyssenkrupp Elevator				75,258
Work in Progress	Columbus	OH	12/31/2021	Johnson Controls				22,521
Work in Progress	Columbus	OH	12/31/2021	WSA Studio				15,900
Work in Progress	Columbus	OH	12/31/2021	WSA Studio				1,050
Work in Progress	Columbus	OH	12/31/2021	Johnson Controls				31,283
Work in Progress	Columbus	OH	12/31/2021	WSA Studio				3,000
Work in Progress	Columbus	OH	12/31/2021	ES ARCHITECTURE & DEVELOPMENT INC				11,850
Work in Progress	Columbus	OH	12/31/2021	Fisher Law				385
Work in Progress	Columbus	OH	12/31/2021	Fisher Law				630
Work in Progress	Columbus	OH	12/31/2021	Speer LR steam line repairs 2021				3,939
Work in Progress	Columbus	OH	12/31/2021	Johnson Controls				8,493
Work in Progress	Columbus	OH	12/31/2021	WSA Studio				6,088
Work in Progress	Columbus	OH	12/31/2021	Misc				63,339
0199999. Acquired by Purchase					0	0	0	2,306,878
Reclassification of L/H to Building Impr	Columbus	OH	03/31/2021		0	0	0	363,518
0299999. Acquired by Internal Transfer					0	0	0	363,518
0399999 - Totals					0	0	0	2,670,396

SCHEDULE A - PART 3

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

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
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 Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
Garage Design	Columbus	OH	04/01/2021		3,100	0	3,041	3,041	0	0	(3,041)	0	0	0	0	0	0	0	0
Garage Schematic	Columbus	OH	03/01/2021		5,750	0	5,630	5,630	0	0	(5,630)	0	0	0	0	0	0	0	0
0199999. Property Disposed					8,850	0	8,671	8,671	0	0	(8,671)	0	0	0	0	0	0	0	0
0399999 - Totals					8,850	0	8,671	8,671	0	0	(8,671)	0	0	0	0	0	0	0	0

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated																			
	Intercompany Long-Term Loan		Columbus	OH	Private Placement		10/20/2015		17,949,895	22,890,589	22,890,589						340,410	0	100.000
1099999. Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated									17,949,895	22,890,589	22,890,589	0	0	0	0	0	340,410	0	XXX
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012		14,296,130	19,189,942	19,189,942	8,749,869					3,673,151	2,177,600	2.030
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)		Grand Duchy	LUX	Direct Lending Fund III General Partner		01/25/2019		5,326,604	13,934,820	13,934,820	180,368					570,302	8,042,724	5.110
	Consumer Agent Portal LLC		Minneapolis	MN	IIABA		04/17/2014		5,000,000	1,061,477	1,061,477	172,327							9.900
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		03/29/2007	1	56,901	50,140	50,140	23,244						34,400	0.230
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	3,111,858	1,623,055	1,623,055	750,473					1,179,207	375,000	0.430
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	177,497	108,495	108,495	17,088						60,000	0.310
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	1,754,519	1,825,599	1,825,599	1,008,535					449,488	70,000	0.170
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007	3	399,833	69,734	69,734	(36,551)						153,522	2.360
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	4,618,397	5,055,559	5,055,559	2,059,331					1,114,504	885,000	0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	627,543	567,519	567,519	161,932					179,083	200,000	0.410
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	3,530,698	5,497,843	5,497,843	3,368,034					1,864,432	150,000	0.260
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		2,049,691	2,383,852	2,383,852	1,416,861					584,114	212,500	1.680
2599999. Joint Venture Interests - Other - Unaffiliated									40,949,671	51,368,036	51,368,036	17,871,511	0	0	0	0	9,614,281	12,360,746	XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	CA	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		03/28/2006		1,112,582	217,352	217,352								10.960
4399999. All Other Low Income Housing Tax Credit - Unaffiliated									1,112,582	217,352	217,352	0	0	0	0	0	0	0	XXX
4899999. Total - Unaffiliated									42,062,253	51,585,388	51,585,387	17,871,511	0	0	0	0	9,614,281	12,360,746	XXX
4999999. Total - Affiliated									17,949,895	22,890,589	22,890,589	0	0	0	0	0	340,410	0	XXX
5099999 - Totals									60,012,148	74,475,977	74,475,977	17,871,511	0	0	0	0	9,954,691	12,360,746	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated										
	Intercompany Long-Term Loan	Columbus	OH	Private Placement	10/20/2015			340,410		100.000
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							0	340,410	0	XXX
Joint Venture Interests - Other - Unaffiliated										
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	PA	Aberdeen Asset Management Inc.	08/24/2017			713,035		
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012			112,000		2.030
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)	Grand Duchy	LUX	Direct Lending Fund III General Partner	01/25/2019			6,401,587		5.110
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007			263,497		
2599999. Joint Venture Interests - Other - Unaffiliated							0	7,490,119	0	XXX
4899999. Total - Unaffiliated							0	7,490,119	0	XXX
4999999. Total - Affiliated							0	340,410	0	XXX
5099999 - Totals							0	7,830,529	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location: 3 City	Location: 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Change in Book/Adjusted Carrying Value: 9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	11 Current Year's Other-Than-Temporary Impair-ment Recog-nized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encum-brances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated																			
	Intercompany Long-Term Loan	Columbus	OH	Private Placement	10/20/2015	12/31/2021	26,940,697					0		22,890,589	4,390,518			0	340,410
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							26,940,697	0	0	0	0	0	0	22,890,589	4,390,518	0	0	0	340,410
Joint Venture Interests - Other - Unaffiliated																			
	Aberdeen Institutional Commingled Funds, LLC	Philadelphia	PA	Aberdeen Asset Management Inc.	08/24/2017	02/06/2021	31,079,580	1,677,133				1,677,133			31,691,493		(1,778,255)	(1,778,255)	713,035
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	12/31/2021	15,242,880					0		19,189,942	4,914,807			0	
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)	Grand Duchy	LUX	Direct Lending Fund III General Partner	01/25/2019	10/04/2021	8,298,821					0		13,934,820	954,047		8,092	8,092	
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007	05/25/2021	29,097,489	(12,013,130)				(12,013,130)			29,990,069		12,642,213	12,642,213	263,497
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	03/29/2007	02/11/2021	48,621					0	(250)	50,140	17,776		(3,699)	(3,699)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2021	2,125,356					0		1,623,055	1,252,774			0	
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	07/23/2021	123,794					0		108,495	32,387			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2021	1,495,878					0		1,825,599	678,814			0	
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	07/31/2021	300,466	0				0	38,615	69,734	185,652		(47,144)	(47,144)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/30/2021	4,519,099					0		5,055,559	1,522,871			0	
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/30/2021	568,614					0		567,519	163,027			0	
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/30/2021	4,263,348					0		5,497,843	2,133,539			0	
	MPC IN 2017-2018 DINO LLC	Atlanta	GA		05/30/2017	05/31/2021	11,113					0					(11,113)	(11,113)	
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	12/16/2021	1,774,491					0		2,383,852	807,500			0	
2599999. Joint Venture Interests - Other - Unaffiliated							98,949,550	(10,335,997)	0	0	0	(10,335,997)	38,365	50,306,559	74,344,756	0	10,810,094	10,810,094	976,532
Surplus Debentures, etc - Affiliated																			
	Wilson Mutual Insurance Company	Sheboygan	WI	Private Placement	11/05/2001	06/30/2021	10,000,000					0			10,000,000			0	
	Wilson Mutual Insurance Company	Sheboygan	WI	Private Placement	05/20/2010	06/30/2021	3,000,000					0			3,000,000			0	
	Iowa Mutual Insurance Company	DeWitt	IA	Private Placement	12/02/2003	06/30/2021	3,000,000					0			3,000,000			0	
2899999. Surplus Debentures, etc - Affiliated							16,000,000	0	0	0	0	0	0	0	16,000,000	0	0	0	0
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	12/31/2021	740,973					0		217,352			(523,622)	(523,622)	
4399999. All Other Low Income Housing Tax Credit - Unaffiliated							740,973	0	0	0	0	0	0	217,352	0	0	(523,622)	(523,622)	0
4899999. Total - Unaffiliated							99,690,524	(10,335,997)	0	0	0	(10,335,997)	38,365	50,523,911	74,344,756	0	10,286,473	10,286,473	976,532
4999999. Total - Affiliated							42,940,697	0	0	0	0	0	0	22,890,589	20,390,518	0	0	0	340,410
5099999 - Totals							142,631,220	(10,335,997)	0	0	0	(10,335,997)	38,365	73,414,500	94,735,274	0	10,286,473	10,286,473	1,316,942

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912810-FH-6	UNITED STATES TREASURY	CF			1.A	1,963,693	139.2500	2,342,241	1,682,040	1,926,946	98,130	(33,301)	0	0	3.875	1.342	AO	13,967	63,106	12/04/2013	04/15/2029
912810-FR-4	UNITED STATES TREASURY	CF			1.A	1,655,243	113.8906	2,004,862	1,760,340	1,817,877	102,696	(21,631)	0	0	2.375	0.897	JJ	19,314	39,936	05/05/2014	01/15/2025
912810-PZ-5	UNITED STATES TREASURY	CF			1.A	3,725,326	127.8125	5,432,205	4,250,136	4,419,176	247,962	(26,860)	0	0	2.500	1.673	JJ	49,084	101,496	09/03/2010	01/15/2029
912810-QF-8	UNITED STATES TREASURY	CF			1.A	868,598	152.9063	1,318,473	862,275	963,261	50,301	(5,086)	0	0	2.125	1.264	FA	6,921	17,580	11/04/2015	02/15/2040
912810-QV-3	UNITED STATES TREASURY	CF			1.A	1,407,688	126.1094	2,469,181	1,957,968	1,783,383	114,224	7,854	0	0	0.750	1.359	FA	5,547	14,089	06/20/2013	02/15/2042
912810-RF-7	UNITED STATES TREASURY				1.A	1,619,344	142.4688	2,366,469	1,661,044	1,820,333	96,894	(6,883)	0	0	1.375	0.806	FA	8,627	21,912	08/07/2015	02/15/2044
912828-H4-5	UNITED STATES TREASURY	CF			1.A	1,007,085	107.1563	1,250,996	1,167,450	1,170,208	68,100	(975)	0	0	0.250	0.154	JJ	1,348	2,788	09/22/2015	01/15/2025
912828-SA-9	UNITED STATES TREASURY	SD			1.A	673,864	100.1563	770,880	769,677	792,259	44,900	(576)	0	0	0.125	0.038	JJ	444	919	08/16/2012	01/15/2022
912828-UH-1	UNITED STATES TREASURY	CF			1.A	2,281,948	103.2344	2,844,425	2,755,308	2,752,813	160,747	2,957	0	0	0.125	0.249	JJ	1,591	3,290	08/09/2013	01/15/2023
912828-WU-0	UNITED STATES TREASURY	CF			1.A	3,632,190	106.6250	4,594,256	4,308,798	4,290,425	251,341	7,318	0	0	0.125	0.324	JJ	2,488	5,145	09/22/2015	07/15/2024
912828-XL-9	UNITED STATES TREASURY	CF			1.A	1,840,774	108.6875	2,331,885	2,145,495	2,143,878	125,175	444	0	0	0.375	0.400	JJ	3,717	7,685	05/16/2016	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						20,675,753	XXX	27,725,872	23,320,532	23,880,559	1,360,470	(76,739)	0	0	XXX	XXX	XXX	113,048	277,947	XXX	XXX
36179T-7K-5	G2 MA5398 - RMBS	CF		4	1.A	469,914	106.1516	487,658	459,398	472,099	0	3,074	0	0	4.000	2.885	MON	1,531	19,818	08/07/2018	08/20/2048
3620AD-NY-4	GN 726807 - RMBS			4	1.A	36,180	113.7117	40,162	35,319	36,254	0	17	0	0	5.000	4.267	MON	147	1,766	08/19/2009	09/15/2039
3620C6-EG-6	GN 749935 - RMBS			4	1.A	92,887	109.3023	97,301	89,021	93,071	0	253	0	0	4.000	2.760	MON	297	3,561	10/21/2010	11/15/2040
36291E-H8-7	GN 625855 - RMBS			4	1.A	283,558	111.4820	288,691	258,957	267,258	0	(704)	0	0	5.750	4.811	MON	1,241	14,890	06/03/2005	06/15/2035
36291H-C9-3	GN 628396 - RMBS			4	1.A	319,992	108.3010	326,169	301,169	306,018	0	(584)	0	0	6.500	5.714	MON	1,631	19,576	02/20/2004	10/15/2028
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,202,531	XXX	1,239,981	1,143,864	1,174,700	0	2,055	0	0	XXX	XXX	XXX	4,847	59,611	XXX	XXX
0599999. Total - U.S. Government Bonds						21,878,284	XXX	28,965,853	24,464,395	25,055,258	1,360,470	(74,684)	0	0	XXX	XXX	XXX	117,895	337,558	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063B-4N-9	CALIFORNIA ST			2	1.C FE	933,616	105.7850	846,280	800,000	819,031	0	(14,760)	0	0	5.000	3.040	AO	10,000	40,000	04/12/2013	10/01/2027
13063B-E2-4	CALIFORNIA ST			2	1.C FE	559,655	102.9620	514,810	500,000	504,667	0	(6,846)	0	0	5.000	3.561	MS	8,333	25,000	09/25/2012	09/01/2036
13063B-S6-0	CALIFORNIA ST			2	1.C FE	1,145,470	104.8650	1,048,650	1,000,000	1,018,369	0	(16,389)	0	0	5.000	3.261	FA	20,833	50,000	03/15/2013	02/01/2027
13063C-ZY-9	CALIFORNIA ST			2	1.C FE	2,165,240	114.6970	2,293,940	2,000,000	2,080,196	0	(15,767)	0	0	4.000	3.070	MS	26,667	80,000	03/10/2016	09/01/2032
20772J-WQ-1	CONNECTICUT ST			2	1.D FE	791,333	108.7700	815,775	750,000	762,509	0	(4,421)	0	0	4.000	3.340	MS	10,000	30,000	10/09/2014	09/01/2033
57582R-EL-6	MASSACHUSETTS (COMMONWEALTH OF)			2	1.B FE	1,440,550	114.6650	1,433,313	1,250,000	1,323,925	0	(19,656)	0	0	5.000	3.200	JJ	31,250	62,500	06/25/2015	07/01/2032
649791-QE-3	NEW YORK ST			1,2	1.B FE	1,056,330	106.5100	1,065,100	1,000,000	1,047,205	0	(5,991)	0	0	3.200	2.473	FA	12,089	32,000	06/16/2020	02/15/2039
68609T-A6-5	OREGON ST			1,2	1.B FE	1,000,000	99.1830	991,830	1,000,000	1,000,000	0	0	0	0	2.419	2.419	FA	10,079	25,198	07/09/2020	08/01/2043
70914P-VC-3	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	278,023	108.4220	271,055	250,000	259,498	0	(5,119)	0	0	5.000	2.803	AO	2,639	12,500	03/29/2018	10/15/2032
70914P-VU-3	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	756,197	111.3000	723,450	650,000	693,662	0	(17,145)	0	0	5.000	2.173	JD	1,444	32,500	03/29/2018	06/15/2029
93974D-BE-7	WASHINGTON ST			2	1.B FE	419,914	106.9500	401,063	375,000	388,976	0	(8,536)	0	0	5.000	2.583	FA	7,813	18,750	03/29/2018	08/01/2033
93974D-BG-2	WASHINGTON ST			2	1.B FE	1,133,750	107.3510	1,073,510	1,000,000	1,026,021	0	(15,749)	0	0	5.000	3.300	FA	20,833	50,000	05/20/2014	08/01/2035
93974D-HF-8	WASHINGTON ST			2	1.B FE	1,621,607	111.2310	1,585,042	1,425,000	1,509,099	0	(31,059)	0	0	5.000	2.623	FA	29,688	71,250	03/29/2018	08/01/2032
97705L-6G-7	WISCONSIN ST			2	1.B FE	591,340	103.9970	519,985	500,000	510,170	0	(11,964)	0	0	5.000	2.511	MN	4,167	25,000	08/06/2014	11/01/2025
97705L-6H-5	WISCONSIN ST			2	1.B FE	587,310	103.9300	519,650	500,000	509,754	0	(11,466)	0	0	5.000	2.611	MN	4,167	25,000	08/06/2014	11/01/2026
97705L-6J-1	WISCONSIN ST			2	1.B FE	584,505	103.9480	519,740	500,000	509,464	0	(11,117)	0	0	5.000	2.681	MN	4,167	25,000	08/06/2014	11/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						15,064,839	XXX	14,623,192	13,500,000	13,962,545	0	(195,987)	0	0	XXX	XXX	XXX	204,168	604,698	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						15,064,839	XXX	14,623,192	13,500,000	13,962,545	0	(195,987)	0	0	XXX	XXX	XXX	204,168	604,698	XXX	XXX
01179R-X7-3	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	434,740	105.1520	373,290	355,000	364,706	0	(3,196)	0	0	5.000	2.428	FA	7,396	0	02/27/2013	02/01/2025
01179R-Y2-3	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	202,062	104.9000	173,085	165,000	169,511	0	(4,045)	0	0	5.000	2.428	FA	3,438	8,250	02/27/2013	02/01/2025
016730-DB-6	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS			2	1.C FE	808,720	95.1470	951,470	1,000,000	809,182	0	281	0	0	0.000	3.581	FA	0	0	05/06/2020	08/01/2047
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	1,331,000	105.9840	1,324,800	1,250,000	1,329,750	0	(1,250)	0	0	3.463	2.465	JJ	21,644	0	11/15/2021	01/01/2039
102475-JL-5	BOWIE MD			2	1.A FE	1,000,000	104.9750	1,049,750	1,000,000	1,000,000	0	0	0	0	3.000	3.000	JJ	15,000	30,000	10/30/2019	07/01/2040
12343E-CT-5	BUTLER CNTY KANS UNI SCH DIST NO 385 AND			2	1.D FE	903,750	123.9700	929,775	750,000	841,482	0	(14,779)	0	0	5.000	2.665	MS	12,500	37,500	07/21/2017	09/01/2032
199492-PD-5	COLUMBUS OHIO			2	1.A FE	530,505	110.7930	553,965	500,000	511,967	0	(3,177)	0	0	4.000	3.271	JJ	10,000	20,000	08/20/2015	07/01/2033
248866-TV-7	DENTON TEX				1.B FE	311,709	100.4680	256,193	255,000	255,795	0	(6,446)	0	0	5.000	2.418	FA	4,817	18,875	05/01/2012	02/15/2022
249174-SE-4	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1.B FE	552,190	104.3400	521,700	500,000	505,979	0	(6,318)	0	0	5.000	3.658	JD	2,083	25,000	08/29/2013	12/01/2025
266705-K3-5	DURHAM CNTY N C			2	1.A FE	440,169	110.4300	419,634	380,000	403,428	0	(10,068)	0	0	5.000	2.173	AO	4,750	19,000	03/29/2018	04/01/2031
304657-NF-2	FAIRFIELD OHIO CITY SCH DIST			2	1.C FE	853,658	108.5880	814,410	750,000	773,282	0	(12,152)	0	0	5.000	3.240	MN	6,250	37,500	08/28/2014	11/01/2035

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
417123-EG-7	HARTNELL CALIF CMNTY COLLEGE DIST	@		3	1.C FE	224,740	62.7510	313,755	500,000	287,337	0	11,482	0	0	0.000	4.120	N/A	0	0	12/09/2015	08/01/2035
529063-VT-3	LEXINGTON CNTY S C SCH DIST NO 001			2	1.C FE	1,014,950	99.7210	997,210	1,000,000	1,012,557	0	(1,627)	0	0	2.300	2.108	FA	9,583	23,000	07/08/2020	02/01/2037
54438C-YQ-9	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	1,307,888	98.9960	1,237,450	1,250,000	1,302,444	0	(5,444)	0	0	2.336	1.806	FA	12,167	21,170	01/07/2021	08/01/2033
564386-SM-3	MANSFIELD TEX INDPT SCH DIST			2	1.A FE	1,000,000	98.5290	985,290	1,000,000	1,000,000	0	0	0	0	2.629	2.629	FA	9,932	20,886	10/08/2020	02/15/2045
584556-GV-0	MEDICAL CTR EDL BLDG CORP MISS REV			1,2	1.C FE	1,000,000	99.6590	996,590	1,000,000	1,000,000	0	0	0	0	2.461	2.461	JD	2,051	24,610	10/01/2020	06/01/2035
592112-RS-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.A FE	126,163	102.3590	102,359	100,000	101,483	0	(2,921)	0	0	5.000	2.005	JJ	2,500	5,000	11/01/2012	07/01/2023
59333F-XQ-8	MIAMI-DADE CNTY FLA			2	1.C FE	1,141,660	118.7930	1,187,930	1,000,000	1,121,550	0	(12,740)	0	0	4.000	2.410	JJ	20,000	43,667	05/12/2020	07/01/2042
613681-U8-6	MONTGOMERY CNTY TEX			2	1.B FE	597,570	109.7270	548,635	500,000	524,540	0	(10,885)	0	0	5.000	2.650	MS	8,333	25,000	09/17/2014	03/01/2027
68609B-X6-9	OREGON ST			2	1.B FE	595,360	120.3060	601,530	500,000	556,493	0	(9,223)	0	0	5.000	2.800	FA	10,417	25,000	07/26/2017	08/01/2042
702334-CH-4	PASADENA TEX INDPT SCH DIST			2	1.A FE	526,780	109.6620	548,310	500,000	509,544	0	(2,854)	0	0	4.000	3.351	FA	7,556	20,000	04/22/2015	02/15/2034
735371-NU-6	PORT SEATTLE WASH			2	1.D FE	543,665	108.1390	540,695	500,000	512,729	0	(5,018)	0	0	4.000	2.901	JD	1,667	20,000	04/15/2015	06/01/2029
736679-RD-5	PORTLAND ORE			2	1.A FE	489,012	100.3390	461,559	460,000	460,000	0	0	0	0	5.000	5.000	JD	1,917	25,154	06/24/2011	06/01/2027
758449-SD-5	REEDY CREEK IMPT DIST FLA			1	1.D FE	1,018,290	101.9160	1,019,160	1,000,000	1,018,051	0	(239)	0	0	2.397	2.202	JD	1,998	11,985	11/02/2021	06/01/2032
797508-FZ-6	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1.C FE	532,460	112.3890	561,945	500,000	512,604	0	(3,265)	0	0	4.000	3.249	FA	8,333	20,000	04/16/2015	08/01/2033
797508-GA-0	SAN DIEGUITO CALIF UN HIGH SCH DIST			2	1.C FE	530,665	112.3890	561,945	500,000	511,923	0	(3,086)	0	0	4.000	3.289	FA	8,333	20,000	04/16/2015	08/01/2034
801546-RJ-3	SANTA CLARA CNTY CALIF			2	1.B FE	1,171,138	95.4710	1,193,388	1,250,000	1,172,017	0	880	0	0	2.150	2.616	FA	11,422	0	10/06/2021	08/01/2038
801546-RL-8	SANTA CLARA CNTY CALIF			2	1.B FE	924,860	95.7690	957,690	1,000,000	925,546	0	686	0	0	2.250	2.765	FA	9,563	0	10/07/2021	08/01/2040
819190-WU-9	SHAKOPEE MINN INDPT SCH DIST NO 720				1.C FE	1,000,000	98.2180	982,180	1,000,000	1,000,000	0	0	0	0	0.809	0.809	FA	3,371	3,191	01/27/2021	02/01/2026
882723-B4-0	TEXAS ST			2	1.A FE	652,535	107.4030	698,120	650,000	651,342	0	(332)	0	0	3.311	3.252	AO	5,380	21,522	03/29/2018	10/01/2028
882724-QP-5	TEXAS ST			2	1.A FE	1,000,000	107.4880	1,074,880	1,000,000	1,000,000	0	0	0	0	3.211	3.211	AO	8,028	32,110	11/14/2019	04/01/2044
882830-AP-7	TEXAS TRANSN COMMN			1,2	1.A FE	1,000,000	99.4340	994,340	1,000,000	1,000,000	0	0	0	0	2.562	2.562	AO	6,405	25,620	06/18/2020	04/01/2042
982696-QQ-2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1.D FE	568,690	118.4510	592,255	500,000	535,937	0	(7,015)	0	0	5.000	3.323	MS	8,333	25,000	12/02/2016	09/01/2027
982696-QR-0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1.D FE	565,590	119.2930	596,465	500,000	534,382	0	(6,698)	0	0	5.000	3.393	MS	8,333	25,000	12/02/2016	09/01/2028
98816P-EF-5	YSLETA TEX INDPT SCH DIST			2	1.A FE	1,000,000	100.8570	1,008,570	1,000,000	1,000,000	0	0	0	0	2.730	2.730	FA	10,313	27,300	06/24/2020	08/15/2045
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						25,900,519	XXX	26,130,322	25,115,000	25,215,560	0	(119,450)	0	0	XXX	XXX	XXX	263,811	661,339	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						25,900,519	XXX	26,130,322	25,115,000	25,215,560	0	(119,450)	0	0	XXX	XXX	XXX	263,811	661,339	XXX	XXX
010268-AU-4	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			2	1.B FE	522,590	109.5490	547,745	500,000	507,195	0	(2,539)	0	0	4.000	3.430	MS	6,667	20,000	04/24/2015	09/01/2034
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	1,001,930	100.7960	1,007,960	1,000,000	1,001,899	0	(31)	0	0	2.056	2.034	MS	4,398	0	11/02/2021	09/01/2031
010609-GG-4	ALABAMA ST PUB SCH & COLLEGE AUTH				1.B FE	1,000,000	97.6470	976,470	1,000,000	1,000,000	0	0	0	0	1.894	1.894	JD	1,578	20,361	10/23/2020	06/01/2030
011798-KU-8	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	893,033	105.1640	788,730	750,000	767,649	0	(15,823)	0	0	5.000	2.781	FA	15,625	37,500	02/27/2013	02/01/2029
011798-KV-6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	1,481,263	105.1640	1,314,550	1,250,000	1,278,606	0	(25,631)	0	0	5.000	2.841	FA	26,042	62,500	02/27/2013	02/01/2030
011798-LM-5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	910,380	105.1640	788,730	750,000	769,596	0	(17,611)	0	0	5.000	2.541	FA	15,625	37,500	02/27/2013	02/01/2026
01179R-V9-1	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	254,639	112.3570	247,185	220,000	230,690	0	(3,656)	0	0	5.000	3.139	AO	2,750	11,000	09/25/2014	10/01/2033
01179R-X4-0	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	324,086	111.0840	311,035	280,000	293,606	0	(1,725)	0	0	5.000	3.139	AO	3,500	7,000	09/25/2014	10/01/2033
02765U-JR-6	AMERICAN MUN PWR OHIO INC REV			2	1.E FE	563,495	100.5900	502,950	500,000	501,612	0	(13,055)	0	0	5.250	2.580	FA	9,917	26,250	01/03/2017	02/15/2031
04048R-UE-4	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1.F FE	587,025	102.3500	501,515	490,000	495,442	0	(10,663)	0	0	5.000	2.748	JJ	12,250	24,500	05/03/2012	07/01/2024
04048R-UU-8	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1.C FE	1,719,144	102.3780	1,469,124	1,435,000	1,450,937	0	(31,228)	0	0	5.000	2.748	JJ	35,875	71,750	05/03/2012	07/01/2024
040654-XH-3	ARIZONA ST TRANSN BRD HWY REV			2	1.A	339,744	102.3740	286,647	280,000	283,527	0	(6,926)	0	0	5.000	2.450	JJ	7,000	14,000	01/17/2013	07/01/2028
040654-XM-2	ARIZONA ST TRANSN BRD HWY REV			2	1.C FE	570,284	102.3680	481,130	470,000	475,920	0	(11,625)	0	0	5.000	2.450	JJ	11,750	23,500	01/17/2013	07/01/2028
040654-YD-1	ARIZONA ST TRANSN BRD HWY REV			1,2	1.B FE	1,000,000	107.6780	1,076,780	1,000,000	1,000,000	0	0	0	0	3.166	3.166	JJ	15,830	31,660	01/10/2020	07/01/2038
047061-CY-0	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1.B FE	518,940	107.7440	538,720	500,000	506,626	0	(2,058)	0	0	4.000	3.531	JJ	10,000	20,000	05/06/2015	01/01/2032
04780M-VW-6	ATLANTA GA ARPT REV			2	1.D FE	603,025	122.4820	612,410	500,000	581,264	0	(9,693)	0	0	5.000	2.601	JJ	12,500	25,000	09/18/2019	07/01/2044
047870-SP-6	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	1,000,000	101.9840	1,019,840	1,000,000	1,000,000	0	0	0	0	2.913	2.913	MN	4,855	29,292	10/15/2020	11/01/2043
051249-GM-6	AUGUSTA GA WTR & SEW REV			2	1.E FE	548,720	102.6560	513,280	500,000	504,178	0	(5,460)	0	0	4.000	2.861	AO	5,000	20,000	11/13/2012	10/01/2029
05922K-VL-0	BALTIMORE MD PROJ REV			2	1.C FE	558,430	109.2570	546,285	500,000	513,880	0	(6,582)	0	0	5.000	3.550	JJ	12,500	25,000	05/28/2014	07/01/2043
059231-WY-2	BALTIMORE MD REV			2	1.C FE	562,830	109.3280	546,640	500,000	516,811	0	(8,008)	0	0	5.000	3.250	JJ	12,500	25,000	09/29/2015	07/01/2038
086377-DJ-4	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP			2	1.F FE	893,790	120.6850	905,138	750,000	839,362	0	(13,710)	0	0	5.000	2.800	JD	3,125	37,500	11/01/2017	06/01/2030
10741M-BM-5	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1.E FE	566,435	117.2850	586,425	500,000	534,329	0	(6,816)	0	0	5.000	3.371	FA	10,417	25,000	11/30/2016	08/01/2028
13034A-M6-4	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			1,2	1.A FE	1,000,000	97.6760	976,760	1,000,000	1,000,000	0	0	0	0	2.086	2.086	AO	5,215	16,456	12/03/2020	10/01/2033
139372-QE-9	CAPE CORAL FLA WTR & SWR REV			2	1.E FE	849,270	113.0300	847,725	750,000	790,494	0	(9,960)	0	0	5.000	3.451	AO	9,375	37,500	06/19/2015	10/01/2031
160131-DB-1	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1.D FE	1,288,012	108.9590	1,253,029	1,150,000	1,198,962	0	(24,593)	0	0	5.000	2.703	JD	4,792	57,500	03/29/2018	12/01/2030
162393-FV-9	CHATTANOOGA TENN ELEC REV			2	1.C FE	569,815	113.0260	565,130	500,000	528,210	0	(7,125)	0	0	5.000	3.350	MS	8,333	25,000	07/23/2015	09/01/2040

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
167593-HH-8	CHICAGO ILL O HARE INTL ARPT REV			2	1.F FE	731,250	100.0000	750,000	750,000	738,158	0	1,220	0	0	4.000	4.235	JJ	15,000	30,000	09/21/2015	01/01/2030
167593-TM-4	CHICAGO ILL O HARE INTL ARPT REV			2	1.F FE	569,945	113.9740	569,870	500,000	533,334	0	(7,691)	0	0	5.000	3.211	JJ	12,500	25,000	11/04/2016	01/01/2031
167736-M4-6	CHICAGO ILL WTR REV			2	1.F FE	1,586,466	100.3780	1,510,689	1,505,000	1,505,000	0	0	0	0	5.000	5.000	MN	12,542	75,250	05/13/2008	11/01/2026
172311-QD-7	CINCINNATI OHIO WTR SYS REV			2	1.A FE	1,000,000	102.9860	1,029,860	1,000,000	1,000,000	0	0	0	0	2.626	2.626	JD	2,188	26,260	06/18/2020	12/01/2040
172311-QE-5	CINCINNATI OHIO WTR SYS REV			2	1.A FE	1,016,520	102.7050	1,027,050	1,000,000	1,014,410	0	(1,423)	0	0	2.726	2.544	JD	2,272	27,260	07/02/2020	12/01/2046
181000-NS-5	CLARK CNTY NEV HWY IMPT REV			2	1.D FE	865,245	113.4630	850,973	750,000	795,875	0	(12,214)	0	0	5.000	3.141	JJ	18,750	37,500	10/28/2015	07/01/2033
186423-AQ-2	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1.E FE	297,808	113.7480	284,370	250,000	270,802	0	(5,032)	0	0	5.000	2.720	MN	1,597	12,500	04/01/2016	11/15/2031
186423-AR-0	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1.E FE	1,024,800	113.6060	982,692	865,000	934,662	0	(16,821)	0	0	5.000	2.790	MN	5,526	43,250	04/01/2016	11/15/2032
186423-AS-8	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1.E FE	624,494	113.6830	602,520	530,000	571,269	0	(9,948)	0	0	5.000	2.860	MN	3,386	26,500	04/01/2016	11/15/2033
186427-CY-4	CLEVELAND OHIO WTR REV			2	1.C FE	520,285	107.3440	536,720	500,000	505,263	0	(2,499)	0	0	4.000	3.451	JJ	10,000	20,000	04/15/2015	01/01/2033
20281P-MV-1	COMMONWEALTH FING AUTH PA REV			2	1.E FE	1,292,825	105.5560	1,319,450	1,250,000	1,286,032	0	(3,688)	0	0	3.532	3.140	JD	3,679	44,150	02/19/2020	06/01/2042
220245-L9-3	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	1,000,000	103.9920	1,039,920	1,000,000	1,000,000	0	0	0	0	2.859	2.859	JJ	13,183	28,034	07/01/2020	07/15/2043
235036-F5-4	DALLAS FORT WORTH TEX INTL ARPT REV			2	1.E FE	711,939	103.9480	675,662	650,000	661,804	0	(13,855)	0	0	5.000	2.774	MN	5,417	32,500	03/29/2018	11/01/2031
235241-PC-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1.B FE	606,770	113.2310	566,155	500,000	534,050	0	(11,114)	0	0	5.000	2.560	JD	2,083	25,000	11/20/2014	12/01/2025
235241-PK-6	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1.C FE	114,003	114.4000	114,400	100,000	106,426	0	(2,092)	0	0	5.000	2.692	JD	417	5,000	03/29/2018	12/01/2032
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS REV			2	1.B FE	1,021,310	101.1320	1,011,320	1,000,000	1,018,525	0	(1,870)	0	0	2.772	2.535	AO	6,930	27,720	06/16/2020	10/01/2040
249182-KP-0	DENVER COLO CITY & CNTY ARPT REV			2	1.E FE	594,845	120.8800	604,400	500,000	559,144	0	(9,149)	0	0	5.000	2.800	MN	3,194	25,000	11/30/2017	11/15/2029
343136-7Q-4	FLORIDA ST TPK AUTH TPK REV			2	1.C FE	784,853	109.3920	820,440	750,000	763,963	0	(3,693)	0	0	4.000	3.431	JJ	15,000	30,000	10/08/2015	07/01/2033
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	1,250,000	101.3080	1,266,350	1,250,000	1,250,000	0	0	0	0	3.216	3.216	AO	10,050	40,200	02/12/2020	10/01/2049
414005-WH-7	HARRIS CNTY TEX			2	1.C FE	585,805	118.8770	594,385	500,000	544,150	0	(8,793)	0	0	5.000	2.943	FA	9,444	25,000	12/20/2016	08/15/2028
416498-DK-6	HARTFORD CNTY CONN MET DIST CLEAN WTR PR			1,2	1.D FE	1,000,000	98.9090	989,090	1,000,000	1,000,000	0	0	0	0	2.562	2.562	AO	6,405	25,620	08/13/2020	04/01/2039
45129W-MA-5	IDAHO HSG & FIN ASSN			2	1.F FE	528,960	107.0450	535,225	500,000	505,522	0	(3,404)	0	0	5.000	4.250	JJ	11,528	25,000	01/15/2014	07/15/2031
45506D-TN-5	INDIANA ST FIN AUTH REV			2	1.B FE	863,168	115.6630	867,473	750,000	801,668	0	(13,399)	0	0	5.250	3.200	FA	16,406	39,375	02/10/2017	02/01/2034
469494-AU-2	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS			2	1.D FE	570,435	115.3540	576,770	500,000	528,161	0	(7,283)	0	0	5.000	3.320	FA	10,417	25,000	08/31/2015	08/01/2035
469495-DH-5	JACKSONVILLE FLA TRANSN REV			2	1.D FE	873,195	114.5340	859,005	750,000	806,911	0	(14,198)	0	0	5.000	2.850	AO	9,375	37,500	01/23/2017	10/01/2028
485428-ZY-5	KANSAS ST DEV FIN AUTH REV			1	1.D FE	1,244,510	122.6140	1,226,140	1,000,000	1,242,501	0	(2,009)	0	0	5.501	3.117	MN	9,168	0	11/15/2021	05/01/2034
485429-T2-0	KANSAS ST DEV FIN AUTH REV			2	1.E FE	863,535	105.2560	789,420	750,000	769,511	0	(15,162)	0	0	5.000	2.860	AO	9,375	37,500	04/01/2015	04/01/2027
48542R-SR-6	KANSAS ST DEV FIN AUTH REV			1	1.E FE	991,540	97.3070	973,070	1,000,000	991,704	0	164	0	0	2.140	2.223	MN	3,567	3,864	09/23/2021	05/01/2033
495289-X4-7	KING CNTY WASH SWR REV			2	1.B FE	582,205	113.4380	567,190	500,000	528,037	0	(8,798)	0	0	5.000	3.030	JJ	12,500	25,000	04/15/2015	07/01/2038
546475-SV-7	LOUISIANA ST GAS & FUELS TAX REV			2	1.A	473,390	101.5600	396,084	390,000	393,128	0	(9,297)	0	0	5.000	2.550	MN	3,250	19,500	05/03/2012	05/01/2024
546475-TD-6	LOUISIANA ST GAS & FUELS TAX REV			2	1.D FE	1,347,340	101.5840	1,127,582	1,110,000	1,118,902	0	(26,461)	0	0	5.000	2.550	MN	9,250	55,500	05/03/2012	05/01/2024
546589-VJ-8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1.D FE	601,885	112.8130	564,065	500,000	532,116	0	(10,632)	0	0	5.000	2.660	MN	3,194	25,000	11/20/2014	05/15/2026
56185P-CG-6	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1.F FE	577,170	121.2870	606,435	500,000	543,131	0	(7,437)	0	0	5.000	3.201	AO	6,250	25,000	02/02/2017	10/01/2029
575831-FH-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.D FE	2,500,000	106.6970	2,667,425	2,500,000	2,500,000	0	0	0	0	3.273	3.273	MN	13,638	81,825	11/01/2019	05/01/2039
57587G-DF-9	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	1,000,000	101.3100	1,013,100	1,000,000	1,000,000	0	0	0	0	2.563	2.563	JD	2,136	24,491	12/04/2020	12/01/2035
59164G-FA-5	METRO WASTEWTR RECLAMATION DIST COLO SWR			1,2	1.B FE	1,000,000	107.5590	1,075,590	1,000,000	1,000,000	0	0	0	0	3.158	3.158	AO	7,895	31,580	11/15/2019	04/01/2041
592481-HT-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1.B FE	782,490	118.8230	772,350	650,000	715,166	0	(14,061)	0	0	5.000	2.541	MN	5,417	32,500	12/09/2016	05/01/2027
59259Y-RY-7	METROPOLITAN TRANSN AUTH N Y REV			2	1.G FE	909,225	104.1330	780,998	750,000	765,833	0	(17,786)	0	0	5.000	2.530	MN	4,792	37,500	02/08/2013	11/15/2023
59333P-B6-4	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	589,970	103.6160	518,080	500,000	507,768	0	(10,152)	0	0	5.000	2.881	AO	6,250	25,000	12/03/2012	10/01/2023
59333P-B8-0	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	2,020,288	103.5410	1,811,968	1,750,000	1,773,882	0	(31,144)	0	0	5.000	3.136	AO	21,875	87,500	01/29/2013	10/01/2025
59333P-H7-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	873,373	111.7370	860,375	770,000	803,480	0	(11,457)	0	0	5.000	3.330	AO	9,625	38,500	04/21/2015	10/01/2031
59333P-K9-8	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	559,040	111.2710	556,355	500,000	518,661	0	(6,358)	0	0	5.000	3.561	AO	6,250	25,000	12/03/2014	10/01/2031
59334N-FL-1	MIAMI-DADE CNTY FLA HEALTH FACS AUTH HOS			1	1.F FE	1,270,000	99.7710	1,267,092	1,270,000	1,270,000	0	0	0	0	2.320	2.320	FA	4,174	0	10/27/2021	08/01/2029
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	1,009,980	108.7110	1,087,110	1,000,000	1,009,303	0	(349)	0	0	3.384	3.317	JD	2,820	33,840	01/07/2020	12/01/2040
594612-DJ-9	MICHIGAN ST				1.F FE	863,805	122.0680	915,510	750,000	812,351	0	(10,836)	0	0	5.000	3.250	MS	11,042	37,500	12/02/2016	03/15/2027
594615-BM-7	MICHIGAN ST BLDG AUTH REV			2	1.D FE	857,812	116.1980	883,105	760,000	800,565	0	(9,862)	0	0	5.000	3.482	AO	8,022	38,000	07/31/2015	04/15/2033
594615-HY-5	MICHIGAN ST BLDG AUTH REV			1,2	1.D FE	1,000,000	98.0430	980,430	1,000,000	1,000,000	0	0	0	0	2.705	2.705	AO	5,711	27,050	09/11/2020	10/15/2040
594615-JE-7	MICHIGAN ST BLDG AUTH REV			2	1.A	102,324	116.8110	105,130	90,000	95,098	0	(1,242)	0	0	5.000	3.392	AO	950	4,500	07/31/2015	04/15/2031
594615-JF-4	MICHIGAN ST BLDG AUTH REV			2	1.F FE	135,882	116.7450	140,094	120,000	126,580	0	(1,601)	0	0	5.000	3.442	AO	1,267	6,000	07/31/2015	04/15/2032
594615-JH-0	MICHIGAN ST BLDG AUTH REV			2	1.D FE	750,374	116.1450	766,557	660,000	697,389	0	(9,109)	0	0	5.000	3.392	AO	6,967	33,000	07/31/2015	04/15/2031
594615-JJ-6	MICHIGAN ST BLDG AUTH REV			2	1.D FE	1,081,394	115.7710	1,105,613	955,000	1,007,363	0	(12,743)	0	0	5.000	3.442	AO	10,081	47,750	07/31/2015	04/15/2032
594654-KK-0	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	890,000	103.7350	923,242	890,000	890,000	0	0	0	0	3.739	3.739	JD	2,773	34,730	06/04/2020	12/01/2050
606092-JU-9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1.F FE	574,580	114.7160	573,580	500,000	529,214	0	(7,977)	0	0	5.000	3.181	JD	2,083	25,000	10/21/2015	12/01/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
613741-GV-3	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV			2	1.D FE	632,593	106.8610	694,597	650,000	636,392	0	1,056	0	0	3.424	3.668	JD	1,855	22,256	03/29/2018	06/01/2032
631060-CW-8	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1,2	1.D FE	1,035,650	101.3740	1,013,740	1,000,000	1,032,702	0	(2,948)	0	0	2.464	2.050	MS	8,213	24,640	02/18/2021	09/01/2035
631663-RG-8	NASSAU CNTY N Y INTERIM FIN AUTH			1	1.A FE	1,000,000	97.2820	972,820	1,000,000	1,000,000	0	0	0	0	0.829	0.829	MN	1,059	6,171	02/05/2021	11/15/2026
644614-2U-2	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1.E FE	632,511	113.3900	623,645	550,000	581,584	0	(8,388)	0	0	5.000	3.251	JJ	13,750	27,500	04/29/2015	07/01/2031
646108-Q2-9	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	1,000,000	101.2390	1,012,390	1,000,000	1,000,000	0	0	0	0	2.600	2.600	MN	4,333	22,750	12/09/2020	11/01/2035
646136-Z8-7	NEW JERSEY ST TRANSN TR FD AUTH				2.A FE	547,115	106.6040	533,020	500,000	511,605	0	(7,668)	0	0	5.000	3.350	JD	1,111	25,000	01/18/2017	06/15/2023
646136-Z9-5	NEW JERSEY ST TRANSN TR FD AUTH				2.A FE	821,783	110.7400	830,550	750,000	775,867	0	(9,926)	0	0	5.000	3.520	JD	1,667	37,500	01/13/2017	06/15/2024
646140-AQ-6	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	62,769	102.2790	56,253	55,000	55,481	0	(940)	0	0	5.000	3.221	JJ	1,375	2,750	03/21/2013	01/01/2027
646140-AX-1	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	793,169	102.3880	711,597	695,000	701,084	0	(11,881)	0	0	5.000	3.221	JJ	17,375	34,750	03/21/2013	01/01/2027
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	1,452,950	147.1940	1,471,940	1,000,000	1,427,369	0	(13,255)	0	0	5.985	3.242	MN	7,648	59,850	01/13/2020	11/15/2043
64990E-CH-8	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	1,011,114	104.3480	939,132	900,000	923,429	0	(24,057)	0	0	5.000	2.224	JD	2,000	45,000	03/29/2018	12/15/2026
64990E-CL-9	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	566,505	104.6370	523,185	500,000	508,287	0	(8,429)	0	0	5.000	3.220	JD	1,111	25,000	04/29/2014	12/15/2029
64990E-MQ-7	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	883,185	109.5480	821,610	750,000	782,174	0	(14,497)	0	0	5.000	2.901	FA	14,167	37,500	05/01/2014	02/15/2026
64990E-MU-8	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	883,598	109.7820	823,365	750,000	783,442	0	(15,087)	0	0	5.000	2.820	FA	14,167	37,500	10/02/2014	02/15/2030
64990F-D6-8	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	1,000,000	99.1570	991,570	1,000,000	1,000,000	0	0	0	0	1.538	1.538	MS	8,032	0	06/16/2021	03/15/2027
64990F-D7-6	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	1,252,738	99.4330	1,242,913	1,250,000	1,252,563	0	(175)	0	0	1.748	1.713	MS	11,411	0	06/29/2021	03/15/2028
64990F-D8-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	1,000,000	99.3000	993,000	1,000,000	1,000,000	0	0	0	0	1.952	1.952	MS	10,194	0	06/16/2021	03/15/2029
650009-S6-1	NEW YORK ST TWY AUTH GEN REV			2	1.F FE	1,054,450	103.8830	1,038,830	1,000,000	1,053,530	0	(920)	0	0	3.500	2.750	JJ	17,500	0	11/02/2021	01/01/2042
650035-C4-8	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	729,112	105.1490	683,469	650,000	670,014	0	(16,236)	0	0	5.000	2.384	MS	9,569	32,500	03/29/2018	03/15/2028
650035-YY-8	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	2,988,375	105.3620	2,634,050	2,500,000	2,565,995	0	(53,329)	0	0	5.000	2.750	MS	36,806	125,000	03/14/2013	03/15/2026
65887P-SA-4	NORTH DAKOTA PUB FIN AUTH			2	1.A FE	571,175	111.1030	555,515	500,000	523,467	0	(8,049)	0	0	5.000	3.201	AO	6,250	25,000	07/10/2015	10/01/2035
66285W-PP-5	NORTH TEX TWY AUTH REV			2	1.E FE	499,375	108.8080	544,040	500,000	499,510	0	28	0	0	4.000	4.010	JJ	10,000	20,000	09/18/2015	01/01/2035
66353L-DM-6	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG			1	1.E FE	1,000,000	98.1940	981,940	1,000,000	1,000,000	0	0	0	0	2.179	2.179	MN	3,632	24,030	09/18/2020	11/01/2032
663903-JQ-6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1.B FE	1,000,000	104.4940	1,044,940	1,000,000	1,000,000	0	0	0	0	3.200	3.200	MN	4,089	32,000	01/23/2020	11/15/2044
677561-LN-0	OHIO ST HOSP FAC REV			1	1.C FE	1,000,000	107.0900	1,070,900	1,000,000	1,000,000	0	0	0	0	3.276	3.276	JJ	16,380	32,760	10/30/2019	01/01/2042
67884F-SU-1	OKLAHOMA DEV FIN AUTH LEASE REV			2	1.D FE	45,994	109.2080	43,683	40,000	41,679	0	(659)	0	0	5.000	3.180	JD	167	2,962	10/02/2014	06/01/2034
679086-DU-9	OKLAHOMA ST CAP IMPT AUTH ST AGY FAC REV			2	1.D FE	593,760	110.0800	550,400	500,000	526,494	0	(10,094)	0	0	5.000	2.791	JJ	12,500	25,000	09/25/2014	07/01/2028
67908P-BP-0	OKLAHOMA ST CAPITOL IMPT AUTH REV			2	1.D FE	1,000,000	100.8620	1,008,620	1,000,000	1,000,000	0	0	0	0	2.695	2.695	JJ	3,219	0	11/12/2021	07/01/2035
679111-ZW-7	OKLAHOMA ST TPK AUTH TPK REV			1	1.D FE	1,012,680	98.2910	982,910	1,000,000	1,011,067	0	(1,491)	0	0	1.622	1.455	JJ	8,110	10,903	11/30/2020	01/01/2029
681793-8E-8	OMAHA PUB PWR DIST NEB ELEC REV			2	1.C FE	573,665	100.3670	501,835	500,000	500,762	0	(8,957)	0	0	5.000	3.161	FA	10,417	25,000	09/21/2012	02/01/2037
681810-LJ-4	OMAHA NEB SAN SEW REV			2	1.C FE	552,885	110.8480	554,240	500,000	525,693	0	(5,635)	0	0	4.000	2.711	AO	5,000	20,000	10/26/2016	04/01/2030
681810-NM-5	OMAHA NEB SAN SEW REV				1.C FE	925,000	97.8700	905,298	925,000	925,000	0	0	0	0	1.674	1.674	AO	3,871	14,022	10/15/2020	04/01/2030
681810-NP-8	OMAHA NEB SAN SEW REV			2	1.C FE	1,210,000	98.2410	1,188,716	1,210,000	1,210,000	0	0	0	0	1.944	1.944	AO	5,881	21,301	10/15/2020	04/01/2032
681810-NU-7	OMAHA NEB SAN SEW REV			2	1.C FE	1,000,000	100.6460	1,006,460	1,000,000	1,000,000	0	0	0	0	2.454	2.454	AO	6,135	22,222	10/15/2020	04/01/2037
684545-ZE-9	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1.C FE	576,385	118.6920	593,460	500,000	539,999	0	(7,692)	0	0	5.000	3.171	AO	6,250	25,000	11/30/2016	10/01/2028
708796-7C-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	500,000	107.2200	536,100	500,000	500,000	0	0	0	0	3.200	3.200	AO	4,000	16,000	08/25/2017	10/01/2032
709224-V7-1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	1,000,000	103.5410	1,035,410	1,000,000	1,000,000	0	0	0	0	3.579	3.579	JD	2,983	35,790	10/25/2019	12/01/2043
709235-S6-3	PENNSYLVANIA ST UNIV			1	1.C FE	1,051,980	102.1880	1,021,880	1,000,000	1,044,065	0	(7,483)	0	0	1.993	1.186	MS	6,643	19,930	12/09/2020	09/01/2027
717817-SM-3	PHILADELPHIA PA ARPT REV			2	1.F FE	1,090,981	108.9910	1,193,451	1,095,000	1,092,167	0	214	0	0	4.000	4.031	JD	1,947	43,800	10/01/2015	06/15/2032
72205R-FQ-0	PINAL CNTY ARIZ REV OBLIGS			2	1.D FE	1,000,000	102.8960	1,028,960	1,000,000	1,000,000	0	0	0	0	2.973	2.973	FA	12,388	20,894	10/22/2020	08/01/2037
73358W-RQ-9	PORT AUTH N Y & N J			2	1.E FE	1,106,780	109.4750	1,094,750	1,000,000	1,042,054	0	(15,267)	0	0	5.310	3.590	FA	22,125	53,100	06/22/2017	08/01/2046
73358W-TM-6	PORT AUTH N Y & N J				1.E FE	588,990	107.5740	537,870	500,000	518,489	0	(10,731)	0	0	5.000	2.710	MS	8,333	25,000	11/12/2014	09/01/2023
73358W-TU-8	PORT AUTH N Y & N J			2	1.E FE	855,570	111.0130	832,598	750,000	781,853	0	(11,262)	0	0	5.000	3.320	MS	12,500	37,500	10/01/2014	09/01/2032
73358W-VY-7	PORT AUTH N Y & N J			2	1.E FE	565,525	113.4490	567,245	500,000	524,351	0	(6,788)	0	0	5.000	3.440	MN	4,167	25,000	04/28/2015	05/01/2033
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	1,000,000	97.6660	976,660	1,000,000	1,000,000	0	0	0	0	2.543	2.543	MS	8,477	25,430	06/12/2020	09/01/2040
762197-VL-2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1.E FE	616,325	121.8240	621,302	510,000	574,454	0	(10,359)	0	0	5.000	2.600	MS	7,508	25,500	09/28/2017	09/15/2028
762197-VN-8	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1.E FE	595,570	120.7230	603,615	500,000	558,135	0	(9,287)	0	0	5.000	2.780	MS	7,361	25,000	09/28/2017	09/15/2030
762232-AN-6	RHODE ISLAND ST COMM CORP REV			2	1.F FE	1,144,010	117.7140	1,177,140	1,000,000	1,072,909	0	(14,992)	0	0	5.000	3.229	JD	2,222	50,000	12/06/2016	06/15/2028
762232-BW-5	RHODE ISLAND ST COMM CORP REV			2	1.F FE	1,217,310	128.6100	1,286,100	1,000,000	1,186,068	0	(19,735)	0	0	5.000	2.520	MN	6,389	50,000	05/06/2020	05/15/2035
786089-JR-4	SACRAMENTO CALIF WTR REV			1,2	1.D FE	1,000,000	104.4050	1,044,050	1,000,000	1,000,000	0	0	0	0	3.180	3.180	MS	10,600	31,800	04/24/2020	09/01/2042
786134-VD-5	SACRAMENTO CNTY CALIF SANTN DIST FING AU			1	1.C FE	648,219	104.4400	678,860	650,000	649,369	0	314	0	0	3.203	3.256	JD	1,735	20,820	03/29/2018	12/01/2023
790407-JQ-4	ST JOHNS CNTY FLA SALES TAX REV			2	1.D FE	1,126,890	112.2180	1,066,071	950,000	1,013,200	0	(18,330)	0	0	5.000	2.840	AO	11,875	47,500	03/26/2015	10/01/2028
794665-FQ-7	SALES TAX ASSET RECEIVABLE CORP N Y			2	1.B FE	601,165	112.6170	563,085	500,000	530,929	0	(10,558)	0	0	5.000	2.680	AO	5,278	25,000	09/24/2014	10/15/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79574C-AS-2	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B FE	572,795	113.6150	568,075	500,000	527,563	0	(7,510)	0	0	5.000	3.280	JD	2,083	25,000	05/26/2015	12/01/2035
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	2,184,438	103.3180	2,076,692	2,010,000	2,166,200	0	(14,468)	0	0	3.303	2.216	MN	11,065	49,875	06/09/2021	11/01/2039
79765R-5B-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	1,010,920	105.3950	1,053,950	1,000,000	1,009,112	0	(1,003)	0	0	3.473	3.340	MN	5,788	34,730	01/08/2020	11/01/2043
79765R-5F-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	1,003,590	106.1300	1,061,300	1,000,000	1,003,083	0	(337)	0	0	3.523	3.478	MN	5,872	35,230	12/16/2019	11/01/2041
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	980,000	98.1910	962,272	980,000	980,000	0	0	0	0	2.825	2.825	MN	4,614	28,731	10/08/2020	11/01/2041
79771F-AS-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	1,000,000	98.9340	989,340	1,000,000	1,000,000	0	0	0	0	2.845	2.845	MN	4,742	29,240	10/08/2020	11/01/2041
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	1,000,000	102.3440	1,023,440	1,000,000	1,000,000	0	0	0	0	2.967	2.967	JD	2,473	29,670	10/01/2020	06/01/2050
816705-JE-8	SEMINOLE CNTY FLA WTR & SWR REV			2	1.C FE	524,180	111.5990	557,995	500,000	509,749	0	(2,398)	0	0	4.000	3.441	AO	5,000	20,000	05/01/2015	10/01/2030
816705-KH-9	SEMINOLE CNTY FLA WTR & SWR REV			2	1.C FE	560,820	118.5200	592,600	500,000	548,457	0	(5,575)	0	0	4.000	2.610	AO	5,000	20,000	09/18/2019	10/01/2040
833102-ZC-3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001			2	1.D FE	558,970	116.4690	582,345	500,000	524,772	0	(5,789)	0	0	5.000	3.631	JD	2,083	25,000	06/19/2015	12/01/2040
837123-GL-6	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	483,930	107.5990	537,995	500,000	485,842	0	349	0	0	4.000	4.191	JJ	10,000	20,000	10/21/2015	07/01/2045
837123-LD-8	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	1,000,000	105.7630	1,057,630	1,000,000	1,000,000	0	0	0	0	3.875	3.875	JJ	19,375	38,750	11/14/2019	07/01/2055
837227-4C-8	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	562,230	113.0040	565,020	500,000	530,288	0	(6,146)	0	0	4.000	2.590	FA	8,333	20,000	06/16/2016	08/01/2035
880461-SB-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE	346,063	106.2190	371,767	350,000	346,563	0	130	0	0	3.450	3.523	JJ	6,038	12,998	12/13/2017	07/01/2040
88278P-ZM-9	TEXAS ST UNIV SYS FING REV			2	1.C FE	1,000,000	105.5640	1,055,640	1,000,000	1,000,000	0	0	0	0	3.289	3.289	MS	9,684	32,890	10/25/2019	03/15/2040
882854-WT-5	TEXAS WTR DEV BRD REV			2	1.A FE	529,030	111.9280	559,640	500,000	512,172	0	(2,971)	0	0	4.000	3.310	AO	4,222	20,000	10/07/2015	10/15/2032
89602N-E9-1	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			2	1.E FE	611,290	106.0070	530,035	500,000	516,516	0	(11,705)	0	0	5.000	2.531	MN	3,194	25,000	01/11/2013	11/15/2025
91412H-JU-8	UNIVERSITY CALIF REVS			1,2	1.C FE	1,000,000	97.7010	977,010	1,000,000	1,000,000	0	0	0	0	2.147	2.147	MN	2,743	14,612	02/24/2021	05/15/2033
91412H-LD-3	UNIVERSITY CALIF REVS			1	1.D FE	1,000,000	99.9880	999,880	1,000,000	1,000,000	0	0	0	0	2.592	2.592	MN	3,312	17,640	02/26/2021	05/15/2034
91417K-5T-4	UNIVERSITY COLO ENTERPRISE SYS REV			2	1.B FE	1,000,000	100.8510	1,008,510	1,000,000	1,000,000	0	0	0	0	2.811	2.811	JD	2,343	28,110	07/01/2020	06/01/2048
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	1,000,000	106.3170	1,063,170	1,000,000	1,000,000	0	0	0	0	3.504	3.504	MN	5,840	35,040	01/09/2020	11/01/2044
914641-Y2-5	UNIVERSITY NEB UNIV REVS			2	1.C FE	899,198	102.3680	767,760	750,000	758,398	0	(16,458)	0	0	5.000	2.730	JJ	18,750	37,500	05/17/2012	07/01/2027
915138-NY-3	UNIVERSITY TOLEDO OHIO GEN RCPTS				1.F FE	605,275	127.3140	636,570	500,000	572,093	0	(8,624)	0	0	5.000	2.830	JD	2,083	25,000	12/20/2017	06/01/2029
915138-PL-9	UNIVERSITY TOLEDO OHIO GEN RCPTS			2	1.F FE	250,000	107.6750	269,188	250,000	250,000	0	0	0	0	4.258	4.258	JD	887	10,645	04/18/2018	06/01/2044
915200-TY-5	UNIVERSITY VT & ST AGRIC COLLEGE			2	1.E FE	1,119,740	103.1530	1,031,530	1,000,000	1,010,879	0	(14,144)	0	0	5.000	3.510	AO	12,500	50,000	03/19/2013	10/01/2038
915260-BW-2	UNIVERSITY WIS HOSPS & CLINICS AUTH REV			2	1.D FE	647,072	105.9380	561,471	530,000	546,162	0	(12,609)	0	0	5.000	2.500	AO	6,625	26,500	02/28/2013	04/01/2023
917567-EZ-8	UTAH TRAN AUTH SALES TAX REV			1,2	1.D FE	1,046,690	106.1510	1,061,510	1,000,000	1,038,810	0	(4,244)	0	0	3.643	3.089	JD	1,619	36,430	02/06/2020	12/15/2042
91802R-AH-2	UTILITY DEBT SECURITIZATION AUTH N Y			2	1.A FE	1,166,315	108.8990	1,088,990	1,000,000	1,037,835	0	(18,540)	0	0	5.000	2.991	JD	2,222	50,000	05/01/2014	12/15/2029
92778V-BL-1	VIRGINIA COLLEGE BUILDING AUTHORITY			2	1.B FE	1,652,550	113.9290	1,595,006	1,400,000	1,506,473	0	(32,874)	0	0	5.000	2.425	FA	29,167	70,000	03/29/2018	02/01/2031
928075-GU-8	VIRGINIA PORT AUTH COMWLTH PORT FD REV			2	1.B FE	582,975	115.5380	577,690	500,000	536,777	0	(9,871)	0	0	5.000	2.780	JJ	12,500	25,000	01/18/2017	07/01/2029
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C				1.A FE	307,605	105.3900	324,185	307,605	307,605	0	0	0	0	2.750	2.740	MON	705	8,459	04/25/2013	04/25/2042
92812V-D8-6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	106.3720	1,063,720	1,000,000	1,000,000	0	0	0	0	3.741	3.741	JD	3,118	37,410	05/21/2020	06/01/2050
92812V-K8-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	102.9760	1,029,760	1,000,000	1,000,000	0	0	0	0	3.306	3.306	MS	11,020	29,754	09/25/2020	09/01/2055
92818H-SJ-1	VIRGINIA ST PUB SCH AUTH SCH FING			2	1.B FE	1,210,835	96.2300	1,193,252	1,240,000	1,212,976	0	1,871	0	0	2.050	2.250	FA	10,592	18,430	10/21/2020	08/01/2034
940093-7A-9	WASHINGTON ST UNIV REVS			2	1.E FE	591,005	112.9110	564,555	500,000	532,309	0	(9,359)	0	0	5.000	2.900	AO	6,250	25,000	02/12/2015	04/01/2029
940093-7B-7	WASHINGTON ST UNIV REVS			2	1.E FE	588,615	112.7530	563,765	500,000	531,510	0	(9,118)	0	0	5.000	2.950	AO	6,250	25,000	02/12/2015	04/01/2030
944514-TJ-7	WAYNE CNTY MICH ARPT AUTH REV			2	1.F FE	1,079,960	113.7420	1,137,420	1,000,000	1,034,813	0	(8,056)	0	0	5.000	4.030	JD	4,167	50,000	09/23/2015	12/01/2032
944514-VT-2	WAYNE CNTY MICH ARPT AUTH REV			2	1.F FE	120,076	122.4160	122,416	100,000	112,380	0	(1,905)	0	0	5.000	2.720	JD	417	5,000	09/28/2017	12/01/2029
956724-AQ-1	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE			2	1.E FE	747,071	111.0260	721,669	650,000	690,559	0	(15,555)	0	0	5.000	2.413	JJ	16,250	32,500	03/29/2018	07/01/2029
968369-AA-6	WILKES CNTY GA HOSP AUTH REV			2	1.B FE	5,163,000	100.4450	5,185,975	5,163,000	5,163,000	0	0	0	0	7.200	7.200	MON	11,359	371,803	12/27/2010	02/20/2037
977100-FD-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1.C FE	702,408	118.1970	709,182	600,000	653,768	0	(11,526)	0	0	5.000	2.789	MN	5,000	30,000	07/24/2017	05/01/2036
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						150,640,401	XXX	148,660,106	139,350,605	143,557,504	0	(1,197,705)	0	0	XXX	XXX	XXX	1,372,083	5,322,895	XXX	XXX
3131WR-K2-0	FH ZJ1213 - RMBS			4	1.A	72,454	108.9862	75,093	68,901	73,523	0	932	0	0	4.000	2.387	MON	230	2,756	10/25/2013	02/01/2041
3131X4-2T-1	FH ZK1686 - RMBS			4	1.A	5,843	104.3334	6,155	5,899	5,853	0	6	0	0	4.000	4.519	MON	20	236	06/04/2009	07/01/2024
3131X4-2U-8	FH ZK1687 - RMBS			4	1.A	11,887	103.7255	12,448	12,001	11,933	0	7	0	0	4.000	4.327	MON	40	480	06/04/2009	07/01/2024
3131X5-AP-7	FH ZK1814 - RMBS			4	1.A	92,692	104.2387	93,949	90,129	90,464	0	(180)	0	0	4.500	3.901	MON	338	4,056	09/03/2009	10/01/2024
3131X5-B4-3	FH ZK1859 - RMBS			4	1.A	4,905	104.5937	4,947	4,730	4,781	0	(18)	0	0	4.500	3.190	MON	18	213	10/21/2009	09/01/2024
3131X5-D3-3	FH ZK1922 - RMBS			4	1.A	20,518	104.5549	20,686	19,785	19,985	0	(50)	0	0	4.500	3.400	MON	74	890	11/04/2009	10/01/2024
3131XJ-S5-2	FH ZL3240 - RMBS			4	1.A	419,199	107.2764	430,594	401,387	425,450	0	5,514	0	0	3.500	2.112	MON	1,171	14,049	06/06/2012	06/01/2042
3131XM-FM-2	FH ZL5572 - RMBS			4	1.A	748,388	109.5803	786,888	718,093	743,950	0	2,220	0	0	4.000	3.094	MON	2,394	28,724	02/14/2014	04/01/2043
3131XN-6U-2	FH ZL7183 - RMBS			4	1.A	49,609	107.3838	50,668	47,184	49,983	0	469	0	0	4.000	2.565	MON	157	1,887	10/29/2013	10/01/2043
3131XP-DV-7	FH ZL7316 - RMBS			4	1.A	306,548	109.6461	317,561	289,624	310,155	0	1,880	0	0	4.000	2.299	MON	965	11,585	07/29/2014	11/01/2043
3131XQ-TK-2	FH ZL8654 - RMBS			4	1.A	183,100	109.0087	188,089	172,545	184,089	0	(228)	0	0	4.000	2.326	MON	575	6,902	11/05/2014	11/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3131XR-BB-9	FH ZL9034 - RMBS			4	1.A	563,608	108.2055	581,322	537,239	563,376	0	4,532	0	0	3.500	2.261	MON	1,567	18,803	02/25/2015	02/01/2045
31329J-PV-3	FH ZA1336 - RMBS			4	1.A	555,582	105.3322	563,461	534,937	560,966	0	6,869	0	0	3.000	1.987	MON	1,337	16,048	07/26/2012	07/01/2042
31329J-PX-9	FH ZA1338 - RMBS			4	1.A	425,026	105.3332	433,012	411,088	428,249	0	4,367	0	0	3.000	2.129	MON	1,028	12,333	07/19/2012	08/01/2042
31329K-XH-2	FH ZA2480 - RMBS			4	1.A	4,219,477	105.3315	4,598,189	4,365,446	4,160,265	0	(46,247)	0	0	3.000	4.245	MON	10,914	130,963	11/30/2018	11/01/2037
31329K-YU-2	FH ZA2523 - RMBS			4	1.A	1,964,656	107.4345	2,076,649	1,932,943	1,987,610	0	15,055	0	0	4.000	3.161	MON	6,443	77,318	11/30/2018	09/01/2038
3132A4-6K-9	FH ZS4474 - RMBS			4	1.A	273,511	107.2827	284,021	264,741	275,671	0	2,606	0	0	3.500	2.515	MON	772	9,266	02/23/2012	03/01/2042
3132A4-PW-2	FH ZS4037 - RMBS			4	1.A	414,255	108.3549	431,472	398,203	414,209	0	1,645	0	0	3.500	2.535	MON	1,161	13,937	10/21/2014	05/01/2044
3132A5-A4-7	FH ZS4527 - RMBS			4	1.A	325,999	108.4117	343,231	316,600	331,432	0	3,013	0	0	4.000	2.843	MON	1,055	12,664	08/28/2013	08/01/2043
3132A5-AY-1	FH ZS4523 - RMBS			4	1.A	230,223	107.2947	245,750	229,042	230,070	0	250	0	0	3.500	3.361	MON	668	8,016	08/06/2013	07/01/2043
3132A6-TF-0	FH ZS5950 - RMBS			4	1.A	23,641	104.2128	23,700	22,742	22,998	0	(73)	0	0	4.500	3.235	MON	85	1,023	10/06/2009	09/01/2024
3132CW-T4-6	FH SB0571 - RMBS			4	1.A	2,536,528	102.9144	2,536,729	2,464,892	2,536,611	0	83	0	0	2.000	1.368	MON	4,108	0	12/20/2021	10/01/2036
3132D5-6Z-0	FH SB8088 - RMBS			4	1.A	3,451,692	100.4554	3,384,129	3,368,788	3,450,232	0	(1,460)	0	0	1.500	0.940	MON	4,211	42,110	01/21/2021	02/01/2036
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	3,110,990	99.8157	3,013,673	3,019,237	3,118,154	0	10,327	0	0	2.000	1.529	MON	5,032	60,385	08/28/2020	09/01/2050
3132HM-ZZ-7	FH Q11660 - RMBS	CF		4	1.A	1,431,994	105.4355	1,452,414	1,377,538	1,425,429	0	7,804	0	0	3.000	2.276	MON	3,444	41,820	09/18/2012	10/01/2042
3132L5-SE-4	FH V80517 - RMBS	CF		4	1.A	1,041,097	109.6810	1,079,956	984,634	1,054,640	0	12,234	0	0	4.000	2.315	MON	3,282	40,728	07/28/2014	10/01/2043
3132M9-5A-8	FH Q29241 - RMBS	CF		4	1.A	1,386,112	111.2030	1,441,612	1,296,378	1,394,222	0	15,064	0	0	4.000	2.123	MON	4,321	52,964	10/08/2014	10/01/2044
3132QU-3B-7	FH Q37993 - RMBS	CF		4	1.A	605,980	108.0143	614,506	568,912	616,087	0	7,994	0	0	4.000	1.925	MON	1,896	23,268	01/19/2016	12/01/2045
3133A8-MR-5	FH QB2168 - RMBS			4	1.A	2,459,488	99.8162	2,372,665	2,377,034	2,471,026	0	14,712	0	0	2.000	1.438	MON	3,962	47,541	08/11/2020	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS			4	1.A	2,632,003	102.4969	2,583,484	2,520,548	2,628,976	0	(3,027)	0	0	2.000	0.989	MON	4,201	42,009	01/21/2021	12/01/2035
3133KY-U6-4	FH RB5105 - RMBS			4	1.A	4,225,314	101.0702	4,133,607	4,089,838	4,219,207	0	(6,106)	0	0	2.000	1.371	MON	6,816	61,348	02/18/2021	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS			4	1.A	2,457,296	101.2751	2,423,128	2,392,621	2,456,077	0	(1,219)	0	0	2.000	1.485	MON	3,988	15,951	08/24/2021	07/01/2041
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS			4	1.A	623,373	104.7378	628,172	599,757	614,422	0	(1,123)	0	0	3.500	2.642	MON	1,749	20,992	11/22/2013	08/25/2042
3136AE-ZQ-3	FNR 2013-56 P - CMO/RMBS			4	1.A	1,952,576	102.4941	2,024,685	1,975,416	1,956,966	0	222	0	0	2.500	2.721	MON	4,115	49,385	11/12/2013	06/25/2043
3136AF-Y8-1	FNR 2013-89 PA - CMO/RMBS			4	1.A	92,448	103.0277	91,888	89,187	90,856	0	312	0	0	3.500	2.520	MON	260	3,122	12/10/2013	02/25/2043
3137B4-Z5-8	FHR 4261 PA - CMO/RMBS			4	1.A	265,134	102.1452	264,055	258,509	260,974	0	(1,419)	0	0	3.000	2.400	MON	646	7,755	11/25/2013	07/15/2032
3137B8-PP-6	FHR 4322 PA - CMO/RMBS			4	1.A	201,327	110.5235	210,789	190,718	200,672	0	1,577	0	0	4.000	2.775	MON	636	7,629	04/03/2014	03/15/2044
31385X-NF-0	FN 555790 - RMBS			4,5	1.A	59,414	102.5359	60,095	58,609	57,445	0	(262)	0	0	1.851	2.379	MON	90	1,211	01/22/2004	10/01/2033
3138EN-7M-5	FN AL6299 - RMBS	CF		4	1.A	438,132	107.2619	444,331	414,248	444,016	0	6,590	0	0	3.500	1.697	MON	1,208	15,200	01/28/2015	01/01/2045
3138EN-WV-7	FN AL6059 - RMBS	CF		4	1.A	1,778,058	110.3273	1,898,630	1,720,907	1,783,864	0	7,918	0	0	4.000	3.038	MON	5,736	70,649	03/29/2018	11/01/2044
3138EN-WX-3	FN AL6061 - RMBS			4	1.A	354,375	107.3269	367,533	342,443	351,234	0	1,777	0	0	3.500	2.803	MON	999	11,986	11/19/2014	11/01/2044
3138WG-EZ-3	FN AS6451 - RMBS	CF		4	1.A	668,530	107.3028	686,204	639,502	668,679	0	6,659	0	0	3.500	2.334	MON	1,865	23,396	01/22/2016	01/01/2046
3138WH-RL-8	FN AS7690 - RMBS			4	1.A	2,446,484	108.3539	2,638,492	2,435,070	2,446,532	0	2,709	0	0	3.500	3.342	MON	7,102	85,227	01/29/2019	08/01/2046
3138WH-XR-8	FN AS7887 - RMBS	CF		4	1.A	698,748	104.4792	742,906	711,056	694,392	0	(4,746)	0	0	3.000	3.528	MON	1,778	22,679	03/29/2018	09/01/2041
3138WK-3E-3	FN AS9796 - RMBS			4	1.A	6,596,732	107.6135	7,085,688	6,584,387	6,600,847	0	7,777	0	0	3.500	3.393	MON	19,204	230,454	01/18/2019	06/01/2047
3138WT-UT-1	FN AT5993 - RMBS	CF		4	1.A	1,435,509	105.3331	1,538,529	1,460,632	1,429,201	0	(6,873)	0	0	3.000	3.434	MON	3,652	45,662	03/29/2018	05/01/2043
3138Y1-3L-7	FN AX0802 - RMBS			4	1.A	630,770	107.2778	642,541	598,951	625,783	0	3,732	0	0	3.500	2.336	MON	1,747	20,963	02/12/2015	10/01/2044
3138Y6-MY-7	FN AX4874 - RMBS	CF		4	1.A	837,476	108.3552	856,083	790,071	832,262	0	9,206	0	0	3.500	2.120	MON	2,304	29,087	01/15/2015	12/01/2044
3138YE-5V-5	FN AY1759 - RMBS	CF		4	1.A	320,768	106.9186	336,185	314,430	323,995	0	3,199	0	0	3.500	2.686	MON	917	12,518	01/17/2018	02/01/2045
31390U-MU-7	FN 656571 - RMBS			4,5	1.A	24,463	106.0386	25,876	24,402	24,021	0	(156)	0	0	2.415	2.971	MON	49	627	06/02/2005	05/01/2033
31402H-Z2-0	FN 729861 - RMBS			4,5	1.A	39,800	103.7434	40,038	38,594	37,924	0	(383)	0	0	2.000	2.358	MON	64	842	01/23/2004	11/01/2033
31403D-YB-9	FN 746006 - RMBS			4,5	1.A	42,658	100.0992	41,232	41,191	41,193	0	15	0	0	2.393	2.377	MON	82	986	03/24/2004	12/01/2033
31405Q-AX-6	FN 795722 - RMBS			4,5	1.A	70,945	104.0142	72,703	69,897	68,925	0	(368)	0	0	2.242	2.625	MON	131	1,633	10/04/2004	10/01/2034
3140FP-C9-8	FN BE3695 - RMBS			4	1.A	415,347	105.9320	430,698	406,580	421,623	0	5,062	0	0	3.500	2.495	MON	1,186	14,230	05/30/2019	06/01/2047
3140GY-GZ-6	FN BH9215 - RMBS			4	1.A	400,666	105.9323	413,515	390,358	405,701	0	4,902	0	0	3.500	2.442	MON	1,139	13,663	06/05/2019	01/01/2048
3140H5-AW-1	FN BJ3620 - RMBS			4	1.A	231,211	106.5309	234,687	220,299	230,840	0	2,726	0	0	4.000	2.444	MON	734	8,812	01/05/2018	01/01/2048
3140JQ-TE-3	FN BN7748 - RMBS			4	1.A	131,920	106.7865	135,587	126,970	132,529	0	1,042	0	0	3.500	2.120	MON	370	4,444	09/27/2019	09/01/2049
3140K3-J2-9	FN BO7480 - RMBS			4	1.A	2,484,820	104.2872	2,513,586	2,410,253	2,499,363	0	21,537	0	0	3.000	2.023	MON	6,026	72,308	02/10/2020	12/01/2049
3140KP-JP-9	FN BQ3869 - RMBS			4	1.A	4,462,082	99.8150	4,307,116	4,315,099	4,460,275	0	4,108	0	0	2.000	1.512	MON	7,192	86,302	09/09/2020	09/01/2050
3140KT-L7-8	FN BQ7549 - RMBS			4	1.A	4,500,894	99.8148	4,331,808	4,339,845	4,495,659	0	(4,202)	0	0	2.000	1.483	MON	7,233	86,797	11/23/2020	11/01/2050
3140LY-A9-4	FN BT9031 - RMBS			4	1.A	1,256,720	101.2901	1,237,923	1,222,156	1,255,240	0	(1,480)	0	0	2.000	1.486	MON	2,037	6,111	09/07/2021	08/01/2041
3140Q9-NW-9	FN CA2204 - RMBS			4	1.A	1,123,058	108.1950	1,167,481	1,079,053	1,159,637	0	21,751	0	0	4.500	2.255	MON	4,046	48,557	02/12/2019	08/01/2048
3140QA-NN-6	FN CA3096 - RMBS			4	1.A	826,156	107.5140	847,260	788,046	849,842	0	13,211	0	0	4.500	1.916	MON	2,955	35,462	03/22/2019	02/01/2049
3140QK-QX-9	FN CB0469 - RMBS			4	1.A	3,488,126	103.2375	3,437,246	3,329,457	3,475,500	0	(12,626)	0	0	2.500	1.530	MON	6,936	41,618	06/03/2021	05/01/2041

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140X4-M4-5	FN FM1278 - RMBS			4	1.A	2,245,970	105.3791	2,312,936	2,194,870	2,249,247	0	6,046	0	0	3.000	2.155	MON	5,487	65,846	07/30/2019	07/01/2034
3140X7-2G-3	FN FM4374 - RMBS			4	1.A	8,354,721	99.8152	8,080,456	8,095,415	8,360,989	0	12,674	0	0	2.000	1.528	MON	13,492	161,908	09/23/2020	09/01/2050
3140X7-4F-3	FN FM4421 - RMBS			4	1.A	3,412,132	102.9466	3,359,401	3,263,246	3,402,169	0	(9,639)	0	0	2.000	0.960	MON	5,439	65,265	12/09/2020	10/01/2035
3140X7-XJ-3	FN FM4280 - RMBS			4	1.A	5,908,620	99.8144	5,693,920	5,704,506	5,905,122	0	1,143	0	0	2.000	1.494	MON	9,508	114,090	09/09/2020	09/01/2050
3140X8-P4-3	FN FM4942 - RMBS			4	1.A	4,466,477	99.8146	4,282,224	4,290,177	4,462,073	0	(3,269)	0	0	2.000	1.433	MON	7,150	85,804	11/30/2020	11/01/2050
3140XB-FD-7	FN FM7363 - RMBS			4	1.A	4,976,747	102.9465	4,912,311	4,771,712	4,965,238	0	(11,509)	0	0	2.500	1.603	MON	9,941	59,646	05/27/2021	05/01/2041
31410L-UV-2	FN 890796 - RMBS	CF		4	1.A	727,555	107.1732	762,352	711,328	728,635	0	3,205	0	0	3.500	2.833	MON	2,075	25,843	01/17/2018	12/01/2045
31412U-AJ-9	FN 934809 - RMBS			4	1.A	10,369	103.6180	10,376	10,014	10,074	0	(23)	0	0	4.500	3.539	MON	38	451	09/18/2009	03/01/2024
31414R-PK-5	FN 973926 - RMBS			4,5	1.A	17,575	100.0680	17,327	17,315	17,496	0	(11)	0	0	2.210	1.767	MON	32	452	04/15/2008	05/01/2038
31416X-FA-3	FN AB1960 - RMBS			4	1.A	268,353	110.6183	277,266	250,651	265,204	0	2,569	0	0	4.000	2.552	MON	836	10,026	12/03/2014	12/01/2040
31418D-2V-3	FN MA4387 - RMBS			4	1.A	5,870,800	101.2757	5,836,262	5,762,749	5,866,313	0	(4,488)	0	0	2.000	1.643	MON	9,605	57,627	06/25/2021	07/01/2041
31418E-AC-4	FN MA4502 - RMBS			4	1.A	2,587,872	103.2990	2,569,656	2,487,591	2,586,119	0	(1,753)	0	0	2.500	1.683	MON	5,182	5,182	10/29/2021	12/01/2041
31418E-AX-8	FN MA4521 - RMBS			4	1.A	3,096,563	103.2988	3,098,965	3,000,000	3,095,998	0	(565)	0	0	2.500	1.840	MON	6,250	0	11/24/2021	01/01/2042
31418V-KJ-0	FN AD7496 - RMBS			4	1.A	15,542	104.9829	16,194	15,426	15,447	0	(8)	0	0	3.500	3.261	MON	45	540	01/13/2011	01/01/2026
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						117,107,626	XXX	117,586,992	113,864,772	117,136,209	0	145,742	0	0	XXX	XXX	XXX	245,544	2,533,259	XXX	XXX
696550-A4-4	PALM BEACH CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	736,782	115.4120	750,178	650,000	694,730	0	(11,663)	0	0	5.000	2.962	FA	13,542	32,500	03/29/2018	08/01/2032
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						736,782	XXX	750,178	650,000	694,730	0	(11,663)	0	0	XXX	XXX	XXX	13,542	32,500	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						268,484,808	XXX	266,997,276	253,865,377	261,388,443	0	(1,063,626)	0	0	XXX	XXX	XXX	1,631,168	7,888,654	XXX	XXX
00206R-HJ-4	AT&T INC			1,2	2.B FE	1,782,825	112.4513	1,686,770	1,500,000	1,737,141	0	(31,807)	0	0	4.350	1.899	MS	21,750	65,250	07/21/2020	03/01/2029
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	1,497,375	106.0890	1,591,335	1,500,000	1,499,009	0	272	0	0	3.600	3.621	MN	7,050	54,000	05/05/2015	05/14/2025
00287Y-CX-5	ABBVIE INC			1,2	2.C FE	810,248	106.4853	798,640	750,000	789,390	0	(12,844)	0	0	3.800	1.960	MS	8,392	28,500	05/14/2020	03/15/2025
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	2,490,600	101.7016	2,542,540	2,500,000	2,490,677	0	77	0	0	3.300	3.344	JJ	14,208	0	10/21/2021	01/30/2032
00913R-AD-8	AIR LIQUIDE FINANCE SA		C	1,2	1.G FE	2,800,620	103.6731	3,110,193	3,000,000	2,870,042	0	24,827	0	0	2.500	3.501	MS	19,583	75,000	02/12/2019	09/27/2026
010392-FQ-6	ALABAMA POWER CO			1,2	1.E FE	2,630,691	100.3047	2,708,227	2,700,000	2,695,558	0	17,996	0	0	2.450	3.137	MS	16,721	66,150	03/29/2018	03/30/2022
025816-BW-8	AMERICAN EXPRESS CO			2	1.G FE	2,498,125	104.1974	2,604,935	2,500,000	2,499,346	0	392	0	0	3.700	3.717	FA	38,028	92,500	12/19/2018	08/03/2023
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	967,170	103.7720	1,037,720	1,000,000	985,648	0	6,388	0	0	2.900	3.608	FA	10,875	29,000	01/02/2019	02/16/2024
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC			1	2.B FE	3,184,440	120.7545	3,622,635	3,000,000	3,157,031	0	(4,219)	0	0	4.625	4.257	FA	57,813	138,750	07/30/2014	02/01/2044
037833-EB-2	APPLE INC			1,2	1.B FE	1,995,500	97.7006	1,954,012	2,000,000	1,996,295	0	795	0	0	0.700	0.746	FA	5,561	7,000	02/01/2021	02/08/2026
05565E-AW-5	BMW US CAPITAL LLC			1,2	1.F FE	2,010,220	103.2062	2,064,124	2,000,000	2,003,194	0	(2,550)	0	0	3.450	3.314	AO	15,142	69,000	02/20/2019	04/12/2023
05565E-BK-0	BMW US CAPITAL LLC			1,2	1.F FE	998,290	107.5095	1,075,095	1,000,000	998,845	0	325	0	0	3.900	3.938	AO	8,883	39,000	04/06/2020	04/09/2025
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	2,321,775	106.2272	2,390,112	2,250,000	2,281,557	0	(14,568)	0	0	4.125	3.413	JJ	40,992	92,813	02/21/2019	01/22/2024
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.F FE	1,359,000	106.8420	1,451,983	1,359,000	1,359,000	0	0	0	0	3.419	3.419	JD	1,420	46,464	12/12/2017	12/20/2028
06051G-HL-6	BANK OF AMERICA CORP			1,2,5	1.F FE	2,126,840	104.2266	2,084,532	2,000,000	2,052,047	0	(32,469)	0	0	3.864	2.158	JJ	33,917	77,280	08/28/2019	07/23/2024
06051G-JK-6	BANK OF AMERICA CORP			1,2,5	1.F FE	2,978,190	97.9724	2,939,172	3,000,000	2,979,840	0	1,650	0	0	1.197	1.339	AO	6,683	17,955	06/28/2021	10/24/2026
06406F-AD-5	BANK OF NEW YORK MELLON CORP			2	1.F FE	2,065,976	102.1427	2,247,139	2,200,000	2,156,926	0	25,354	0	0	2.200	3.450	FA	18,150	48,400	03/29/2018	08/16/2023
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,250,000	106.8422	2,403,950	2,250,000	2,250,000	0	0	0	0	3.410	3.410	FA	29,838	76,725	02/06/2019	02/11/2026
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	5,357,950	121.8927	6,094,635	5,000,000	5,315,755	0	(10,127)	0	0	4.375	3.919	MS	72,917	218,750	07/07/2017	09/01/2042
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	998,520	100.4860	1,004,860	1,000,000	998,543	0	23	0	0	1.750	1.781	JD	1,410	0	11/17/2021	12/02/2026
149123-CF-6	CATERPILLAR INC			1,2	1.F FE	1,981,800	110.0213	2,200,426	2,000,000	1,982,648	0	378	0	0	3.250	3.298	MS	18,417	65,000	09/16/2019	09/19/2049
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	2,835,067	103.6623	3,161,700	3,050,000	2,924,260	0	24,836	0	0	2.400	3.374	FA	28,873	73,200	03/29/2018	08/09/2026
166764-AH-3	CHEVRON CORP			1,2	1.D FE	3,000,000	103.1113	3,093,339	3,000,000	3,000,000	0	0	0	0	3.191	3.191	JD	1,861	95,730	06/17/2013	06/24/2023
172967-FT-3	CITIGROUP INC				2.A FE	1,615,290	100.0501	1,500,752	1,500,000	1,500,752	0	(21,091)	0	0	4.500	3.060	JJ	31,313	67,500	02/24/2016	01/14/2022
172967-MT-5	CITIGROUP INC			1,2,5	1.G FE	2,000,000	99.3451	1,986,902	2,000,000	2,000,000	0	0	0	0	0.776	0.776	AO	2,630	15,520	10/23/2020	10/30/2024
172967-NA-5	CITIGROUP INC			1,2,5	1.G FE	2,001,820	98.2337	1,964,674	2,000,000	2,000,938	0	(882)	0	0	1.462	1.442	JD	1,787	14,620	08/18/2021	06/09/2027
17327C-AM-5	CITIGROUP INC			1,2,5	2.A FE	3,000,000	97.2907	2,918,721	3,000,000	3,000,000	0	0	0	0	1.122	1.122	JJ	14,306	16,830	01/21/2021	01/28/2027
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		C	1,2	1.F FE	1,245,050	94.1493	1,176,866	1,250,000	1,245,548	0	374	0	0	1.850	1.887	MS	7,708	23,125	08/26/2020	09/01/2032
20030N-BH-3	COMCAST CORP			1	1.G FE	6,384,963	116.8574	7,303,588	6,250,000	6,352,360	0	(7,242)	0	0	4.250	4.064	JJ	122,483	265,625	02/14/2017	01/15/2033
20030N-BP-5	COMCAST CORP			1,2	1.G FE	2,207,693	118.3750	2,367,500	2,000,000	2,166,868	0	(9,798)	0	0	4.400	3.597	FA	33,244	88,000	07/24/2017	08/15/2035
21685W-DD-6	COOPERATIEVE RABOBANK UA		C		1.D FE	2,408,215	100.3322	2,307,641	2,300,000	2,301,355	0	(12,975)	0	0	3.875	3.295	FA	35,402	89,125	07/30/2012	02/08/2022
224044-CF-2	COX COMMUNICATIONS INC			1,2	2.B FE	859,800	118.1230	1,181,230	1,000,000	888,868	0	5,448	0	0	4.800	6.041	FA	20,000	48,000	10/27/2015	02/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	2,358,878	106.0122	2,385,275	2,250,000	2,308,479	0	(20,763)	0	0	3.625	2.616	MS	25,375	81,563	07/09/2019	09/09/2024
23636T-AA-8	DANONE SA		C	1	2.A FE	3,324,300	100.9870	3,534,545	3,500,000	3,489,173	0	23,279	0	0	3.000	3.695	JD	4,667	105,000	12/18/2013	06/15/2022
25179M-AV-5	DEVON ENERGY CORP			1,2	2.C FE	1,499,325	114.3750	1,715,625	1,500,000	1,499,686	0	69	0	0	5.850	5.856	JD	3,900	87,750	12/10/2015	12/15/2025
25243Y-BD-0	DIAGEO CAPITAL PLC		C	1,2	1.G FE	3,050,610	98.8764	2,966,292	3,000,000	3,046,063	0	(4,547)	0	0	2.000	1.795	AO	10,333	60,000	02/17/2021	04/29/2030
254687-CZ-7	WALT DISNEY CO			1,2	2.A FE	2,505,925	105.8926	2,647,315	2,500,000	2,501,836	0	(663)	0	0	3.700	3.670	MS	27,236	92,500	09/24/2014	09/15/2024
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	999,150	104.9626	1,049,626	1,000,000	999,701	0	87	0	0	3.450	3.460	MS	10,158	34,500	02/25/2015	03/15/2025
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,000,000	106.9361	1,069,361	1,000,000	1,000,000	0	0	0	0	3.625	3.625	MN	4,632	36,250	05/07/2020	05/15/2030
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1.C FE	996,310	119.6871	1,196,871	1,000,000	996,652	0	76	0	0	3.920	3.941	JD	3,267	39,200	07/07/2017	06/01/2047
26444H-AC-5	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	999,400	106.3561	1,063,561	1,000,000	999,678	0	58	0	0	3.200	3.207	JJ	14,756	32,000	01/03/2017	01/15/2027
26444H-AE-1	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	1,114,600	110.2945	1,102,945	1,000,000	1,112,002	0	(2,598)	0	0	3.800	1.902	JJ	17,522	0	11/03/2021	07/15/2028
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	2,487,350	96.9245	2,423,113	2,500,000	2,487,802	0	452	0	0	1.850	1.906	FA	18,243	0	08/03/2021	08/01/2031
278642-AV-5	EBAY INC			1,2	2.A FE	1,995,640	101.1535	2,023,070	2,000,000	1,997,170	0	852	0	0	1.900	1.946	MS	11,611	38,000	03/04/2020	03/11/2025
28370T-AG-4	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	1,762,720	105.9785	2,119,570	2,000,000	1,920,024	0	31,004	0	0	4.300	6.169	MN	14,333	86,000	02/24/2016	05/01/2024
29273R-AY-5	ENERGY TRANSFER LP			1,2	2.C FE	1,091,525	106.0000	1,325,000	1,250,000	1,199,650	0	21,721	0	0	4.900	7.012	FA	25,521	61,250	02/24/2016	02/01/2024
29736R-AR-1	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	993,400	98.7250	987,250	1,000,000	993,900	0	500	0	0	1.950	2.023	MS	5,742	10,346	03/01/2021	03/15/2031
31428X-AX-4	FEDEX CORP			1	2.B FE	3,080,580	120.9031	3,627,093	3,000,000	3,057,174	0	(3,466)	0	0	4.900	4.691	JJ	67,783	147,000	01/24/2014	01/15/2034
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	1,248,725	104.3631	1,304,539	1,250,000	1,249,155	0	245	0	0	2.850	2.872	AO	8,906	35,625	03/24/2020	04/01/2025
35137L-AG-0	FOX CORP			1,2	2.B FE	1,000,000	105.6575	1,056,575	1,000,000	1,000,000	0	0	0	0	4.030	4.029	JJ	17,463	40,300	01/15/2019	01/25/2024
369550-AY-4	GENERAL DYNAMICS CORP			1,2	1.G FE	1,043,860	103.2356	1,032,356	1,000,000	1,026,615	0	(9,596)	0	0	2.375	1.369	MN	3,035	23,750	03/09/2020	11/15/2024
370334-BZ-6	GENERAL MILLS INC			1,2	2.B FE	2,240,550	106.1601	2,388,602	2,250,000	2,244,844	0	914	0	0	3.200	3.249	FA	28,200	72,000	01/09/2017	02/10/2027
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	2,238,210	104.3630	2,348,168	2,250,000	2,244,336	0	2,225	0	0	3.000	3.109	JD	5,625	67,500	03/18/2019	06/01/2024
38141G-XM-1	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	994,150	97.3413	973,413	1,000,000	994,340	0	190	0	0	1.093	1.209	JD	668	5,465	09/09/2021	12/09/2026
38141G-YA-6	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	994,730	97.9767	979,767	1,000,000	994,709	0	(21)	0	0	1.431	1.533	MS	4,452	0	10/07/2021	03/09/2027
404280-BK-4	HSBC HOLDINGS PLC		D	2,5	1.G FE	3,911,960	108.1321	4,325,284	4,000,000	3,939,418	0	8,361	0	0	4.041	4.322	MS	48,492	161,640	07/24/2018	03/13/2028
404280-CJ-6	HSBC HOLDINGS PLC		C	2,5	1.G FE	1,268,663	99.3610	1,242,013	1,250,000	1,266,163	0	(2,499)	0	0	1.645	1.243	AO	4,170	10,281	06/22/2021	04/18/2026
423012-AG-8	HEINEKEN NV		C	1,2	2.A FE	4,088,920	124.8156	4,992,624	4,000,000	4,081,220	0	(1,836)	0	0	4.350	4.217	MS	44,467	174,000	05/16/2017	03/29/2047
438516-BW-5	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	3,243,273	103.1402	3,352,057	3,250,000	3,246,393	0	1,319	0	0	2.300	2.344	FA	28,239	74,750	07/30/2019	08/15/2024
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	1,000,000	95.6947	956,947	1,000,000	1,000,000	0	0	0	0	2.667	2.667	AO	6,668	30,300	08/05/2020	10/01/2050
459200-HG-9	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	1,139,604	100.7573	1,209,088	1,200,000	1,191,397	0	14,381	0	0	1.875	3.124	FA	9,375	22,500	03/29/2018	08/01/2022
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	1,356,788	106.9433	1,336,791	1,250,000	1,352,208	0	(4,579)	0	0	3.300	1.366	MN	5,271	20,625	10/15/2021	05/15/2026
46647P-BA-3	JPMORGAN CHASE & CO			1,2,5	1.F FE	3,250,000	108.2681	3,518,713	3,250,000	3,250,000	0	0	0	0	3.960	3.961	JJ	54,340	128,700	01/22/2019	01/29/2027
46647P-BF-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	1,000,000	102.2390	1,022,390	1,000,000	1,000,000	0	0	0	0	2.301	2.301	AO	4,858	23,010	09/05/2019	10/15/2025
46647P-BT-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,500,000	97.3100	5,352,050	5,500,000	5,500,000	0	0	0	0	1.045	1.045	MN	6,705	57,475	11/12/2020	11/19/2026
49456B-AG-6	KINDER MORGAN INC			1,2	2.B FE	885,320	120.2479	1,202,479	1,000,000	909,224	0	4,433	0	0	5.300	6.340	JD	4,417	53,000	09/11/2015	12/01/2034
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	998,710	103.4958	1,034,958	1,000,000	999,546	0	133	0	0	3.200	3.215	MS	9,422	32,000	02/25/2015	03/15/2025
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II				1.B FE	1,444,890	103.7210	1,555,815	1,500,000	1,473,786	0	9,982	0	0	2.750	3.494	JD	1,031	41,250	01/02/2019	06/22/2024
57636Q-AB-0	MASTERCARD INC			1	1.E FE	1,763,755	105.2478	1,841,837	1,750,000	1,755,458	0	(2,306)	0	0	3.375	3.230	AO	14,766	59,063	03/29/2018	04/01/2024
57636Q-AP-9	MASTERCARD INC			1,2	1.E FE	998,060	110.0518	1,100,518	1,000,000	998,358	0	170	0	0	3.350	3.373	MS	8,840	33,500	03/24/2020	03/26/2030
57636Q-AS-3	MASTERCARD INC			1,2	1.E FE	998,720	100.0153	1,000,153	1,000,000	998,820	0	100	0	0	1.900	1.914	MS	5,594	10,081	03/02/2021	03/15/2031
58013M-EM-2	MCDONALD'S CORP			1	2.A FE	1,207,413	100.0549	1,250,686	1,250,000	1,249,777	0	5,808	0	0	2.625	3.101	JJ	15,130	32,813	11/18/2013	01/15/2022
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	2,929,685	122.6913	3,374,011	2,750,000	2,895,580	0	(7,935)	0	0	4.700	4.181	JD	7,899	129,250	05/09/2017	12/09/2035
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	2,470,475	121.5082	3,037,705	2,500,000	2,475,171	0	704	0	0	4.150	4.221	MN	12,392	103,750	05/14/2014	05/18/2043
58933Y-AQ-8	MERCK & CO INC			1	1.E FE	2,643,894	100.2165	2,705,846	2,700,000	2,698,345	0	15,070	0	0	2.350	2.922	FA	24,851	63,450	03/29/2018	02/10/2022
58933Y-AT-2	MERCK & CO INC			1,2	1.E FE	994,250	114.8455	1,148,455	1,000,000	995,071	0	133	0	0	3.700	3.732	FA	14,492	37,000	02/05/2015	02/10/2045
595620-AQ-8	MIDAMERICAN ENERGY CO			1,2	1.E FE	1,999,360	106.3280	2,126,560	2,000,000	1,999,609	0	66	0	0	3.100	3.104	MN	10,333	62,000	01/23/2017	05/01/2027
61744Y-AQ-1	MORGAN STANLEY			1,2,5	1.G FE	1,052,490	103.4750	1,034,750	1,000,000	1,042,722	0	(9,768)	0	0	3.737	0.463	AO	6,955	18,685	09/10/2021	04/24/2024
61747Y-EC-5	MORGAN STANLEY			1,2,5	1.F FE	1,000,000	98.4899	984,899	1,000,000	1,000,000	0	0	0	0	1.512	1.512	JJ	6,762	0	07/15/2021	07/20/2027
631005-BJ-3	NARRAGANSETT ELECTRIC CO			1,2	2.A FE	2,000,000	107.1982	2,143,964	2,000,000	2,000,000	0	0	0	0	3.395	3.395	AO	15,466	67,900	04/07/2020	04/09/2030
641062-AE-4	NESTLE HOLDINGS INC			1,2	1.D FE	1,824,358	107.2500	1,876,875	1,750,000	1,793,479	0	(11,459)	0	0	3.500	2.763	MS	16,503	61,250	03/27/2019	09/24/2025
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING				1.A FE	2,499,100	97.1702	2,429,255	2,500,000	2,499,133	0	33	0	0	1.850	1.854	FA	19,014	0	07/29/2021	08/01/2031
654106-AF-0	NIKE INC			1,2	1.E FE	183,898	104.1786	208,357	200,000	190,365	0	1,802	0	0	2.375	3.467	MN	792	4,750	03/29/2018	11/01/2026
65473P-AL-9	NISOURCE INC			1,2	2.B FE	2,248,290	93.5531	2,104,945	2,250,000	2,248,495	0	151	0	0	1.700	1.708	FA	14,450	37,931	08/12/2020	02/15/2031
666807-BS-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,493,985	115.3912	1,730,868	1,500,000	1,494,935	0	492	0	0	4.400	4.449	MN	11,000	66,000	03/19/2020	05/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677415-CS-8	OHIO POWER CO			1,2	1.G FE	1,248,675	103.1659	1,289,574	1,250,000	1,248,894	0	119	0	0	2.600	2.612	AO	8,125	32,500	03/13/2020	04/01/2030
67777J-AL-2	OHIOHEALTH CORP			1,2	1.B FE	1,000,000	101.0005	1,010,005	1,000,000	1,000,000	0	0	0	0	2.297	2.297	MN	4,147	0	10/19/2021	11/15/2031
68902V-AH-0	OTIS WORLDWIDE CORP			1,2	2.B FE	999,990	101.8056	1,018,056	1,000,000	1,000,010	0	(1)	0	0	2.056	2.056	AO	4,912	20,560	02/19/2020	04/05/2025
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	1,875,003	104.5394	1,829,440	1,750,000	1,864,080	0	(10,922)	0	0	2.600	1.078	JJ	19,969	0	07/22/2021	07/23/2026
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC			1,2	1.G FE	4,241,968	98.5075	4,186,569	4,250,000	4,242,567	0	599	0	0	1.150	1.189	FA	18,735	0	08/10/2021	08/13/2026
70213H-AE-8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	1,000,000	106.2830	1,062,830	1,000,000	1,000,000	0	0	0	0	3.192	3.192	JJ	15,960	31,920	01/22/2020	07/01/2049
708696-BZ-1	PENNSYLVANIA ELECTRIC CO			1,2	2.B FE	1,150,090	106.9826	1,069,826	1,000,000	1,126,449	0	(16,447)	0	0	3.600	1.717	JD	3,000	36,000	07/20/2020	06/01/2029
713448-ES-3	PEPSICO INC			1,2	1.E FE	2,735,233	105.7571	2,908,320	2,750,000	2,737,580	0	1,327	0	0	2.750	2.812	MS	21,427	75,625	03/17/2020	03/19/2030
717081-ES-8	PFIZER INC			1,2	1.F FE	1,499,235	104.1712	1,562,568	1,500,000	1,499,652	0	151	0	0	2.950	2.961	MS	13,029	44,250	03/04/2019	03/15/2024
731572-AB-9	RALPH LAUREN CORP			1,2	1.G FE	989,950	104.0491	1,040,491	1,000,000	991,343	0	884	0	0	2.950	3.067	JD	1,311	29,500	06/01/2020	06/15/2030
74153W-CM-9	PRICOA GLOBAL FUNDING I				1.D FE	1,984,440	97.7439	1,954,878	2,000,000	1,986,292	0	1,852	0	0	0.800	0.991	MS	5,333	8,000	06/29/2021	09/01/2025
743756-AB-4	PROVIDENCE HEALTH AND SERVICES			1,2	1.D FE	1,070,040	104.8294	1,048,294	1,000,000	1,065,633	0	(4,407)	0	0	2.746	1.241	AO	6,865	13,730	09/08/2021	10/01/2026
756109-AZ-7	REALTY INCOME CORP			1,2	1.G FE	984,200	96.0944	960,944	1,000,000	985,750	0	1,550	0	0	0.750	1.098	MS	2,208	3,750	07/12/2021	03/15/2026
756109-BE-3	REALTY INCOME CORP			1,2	1.G FE	1,661,730	110.5240	1,657,860	1,500,000	1,659,170	0	(2,560)	0	0	4.625	1.630	MN	11,563	0	12/08/2021	11/01/2025
75625Q-AB-5	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	758,003	103.9888	779,916	750,000	751,488	0	(953)	0	0	3.625	3.488	MS	7,552	27,188	03/26/2014	09/21/2023
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	1,419,840	103.3683	1,550,525	1,500,000	1,461,588	0	14,471	0	0	2.750	3.841	JD	573	41,250	01/02/2019	06/26/2024
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	3,127,320	123.6590	3,709,770	3,000,000	3,116,087	0	(2,648)	0	0	4.200	3.956	MS	36,750	126,000	05/22/2017	03/16/2047
828807-DG-9	SIMON PROPERTY GROUP LP			1,2	1.G FE	2,497,525	101.7214	2,543,035	2,500,000	2,498,635	0	488	0	0	2.000	2.021	MS	15,000	50,000	09/04/2019	09/13/2024
855244-AD-1	STARBUCKS CORP			1,2	2.B FE	1,759,330	104.2183	1,771,711	1,700,000	1,717,932	0	(11,488)	0	0	3.850	3.125	AO	16,363	65,450	03/29/2018	10/01/2023
857477-AT-0	STATE STREET CORP				1.F FE	3,206,080	107.7489	3,447,965	3,200,000	3,203,229	0	(820)	0	0	3.550	3.520	FA	41,969	113,600	03/29/2018	08/18/2025
857477-BQ-5	STATE STREET CORP			2,5	1.E FE	1,250,000	100.1073	1,251,341	1,250,000	1,250,000	0	0	0	0	1.684	1.684	FMAN	2,514	0	11/15/2021	11/18/2027
886546-AB-6	TIFFANY & CO			1,2	1.E FE	997,020	106.0868	1,060,868	1,000,000	1,016,323	0	(5,602)	0	0	3.800	3.175	AO	9,500	39,500	09/22/2014	10/01/2024
89153V-AL-3	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	C	1	1.E FE	4,962,450	105.8761	5,293,805	5,000,000	4,990,544	0	3,912	0	0	3.750	3.838	AO	42,188	187,500	01/08/2014	04/10/2024
89236T-FS-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	2,499,325	104.6603	2,616,508	2,500,000	2,499,714	0	135	0	0	3.350	3.356	JJ	40,247	83,750	01/03/2019	01/08/2024
89352H-AK-5	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	3,954,800	104.0033	4,160,132	4,000,000	3,990,547	0	5,012	0	0	3.750	3.888	AO	31,250	150,000	11/13/2013	10/16/2023
89352H-AM-1	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	795,105	117.8012	883,509	750,000	781,668	0	(2,013)	0	0	4.625	4.172	MS	11,563	34,688	05/06/2014	03/01/2034
89788M-AD-4	TRUIST FINANCIAL CORP			2,5	1.G FE	1,748,880	98.0924	1,716,617	1,750,000	1,748,042	0	(838)	0	0	1.267	1.279	MS	7,329	11,086	06/23/2021	03/02/2027
907818-DV-7	UNION PACIFIC CORP			1,2	2.A FE	1,734,561	105.2109	1,788,585	1,700,000	1,712,599	0	(6,116)	0	0	3.750	3.356	MS	18,771	63,750	03/29/2018	03/15/2024
911312-BC-9	UNITED PARCEL SERVICE INC			1,2	1.G FE	1,121,124	100.5973	1,156,869	1,150,000	1,147,252	0	7,235	0	0	2.350	3.000	MN	3,378	27,025	03/29/2018	05/16/2022
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.G FE	1,997,920	108.9284	2,178,568	2,000,000	1,998,895	0	198	0	0	3.450	3.462	JJ	31,817	69,000	12/15/2016	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.G FE	1,668,550	108.4639	1,843,886	1,700,000	1,680,413	0	3,307	0	0	3.375	3.616	AO	12,113	57,375	03/29/2018	04/15/2027
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	928,700	116.6597	1,166,597	1,000,000	945,221	0	2,988	0	0	4.400	4.983	MN	7,333	44,000	09/28/2015	11/01/2034
92343V-GM-0	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,981,280	98.7749	2,963,247	3,000,000	2,981,726	0	446	0	0	2.355	2.423	MS	19,821	0	09/20/2021	03/15/2032
927804-FJ-8	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	1,006,860	101.1845	1,011,845	1,000,000	1,000,731	0	(1,725)	0	0	3.450	3.273	MS	11,500	34,500	03/29/2018	09/01/2022
931427-AS-7	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	999,920	105.8577	1,058,577	1,000,000	999,932	0	7	0	0	3.200	3.201	AO	6,756	32,000	04/13/2020	04/15/2030
94974B-FC-9	WELLS FARGO & CO				2.A FE	170,076	100.5765	167,963	167,000	167,078	0	(425)	0	0	3.500	3.238	MS	1,835	30,835	02/14/2014	03/08/2022
95000U-2D-4	WELLS FARGO & CO			1,2	2.A FE	2,495,550	111.8419	2,796,048	2,500,000	2,496,673	0	398	0	0	4.150	4.172	JJ	45,247	103,750	01/16/2019	01/24/2029
95000U-2F-9	WELLS FARGO & CO			1,2,5	1.E FE	6,648,200	105.4863	6,592,894	6,250,000	6,609,046	0	(39,154)	0	0	3.196	1.840	JD	7,768	119,850	06/28/2021	06/17/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						242,248,818	XXX	255,207,201	240,826,000	242,559,887	0	(49,707)	0	0	XXX	XXX	XXX	2,079,198	6,685,694	XXX	XXX
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS			4	1.A FE	774,246	100.6381	759,951	755,132	775,781	0	1,607	0	0	2.500	2.246	MON	1,573	18,878	10/28/2020	08/25/2050
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS			4	1.A FE	560,655	100.0123	550,235	550,168	561,518	0	904	0	0	2.500	2.307	MON	1,146	13,754	10/28/2020	08/25/2050
452570-AE-4	IMSA 2007-2 2A - RMBS			4	1.F FE	175,706	93.3340	163,994	175,706	177,445	0	255	0	0	0.602	1.129	MON	15	1,083	03/27/2007	04/25/2037
55265K-2G-3	MASTR 2003-11 7A2 - CMO/RMBS			4	2.B FE	89,281	99.0538	91,733	92,609	91,072	0	(90)	0	0	5.250	5.816	MON	405	4,835	12/23/2005	12/25/2033
89173F-AB-6	TPMT 2017-1 A2 - RMBS			4	1.A FE	1,006,563	102.7286	1,027,286	1,000,000	1,003,532	0	(2,383)	0	0	3.500	3.323	MON	2,917	35,000	04/06/2020	10/25/2056
89175V-AA-1	TPMT 182 A1 - RMBS			2	1.A FE	417,474	102.6293	418,384	407,665	414,760	0	(2,095)	0	0	3.250	2.071	MON	1,104	13,249	05/06/2020	03/25/2058
89176E-AA-8	TPMT 2018-1 A1 - RMBS			2	1.A FE	344,466	101.5739	342,240	336,937	343,044	0	(933)	0	0	3.000	1.872	MON	842	10,108	05/14/2020	01/25/2058
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS			4	1.A FE	1,763,318	102.1848	1,784,543	1,746,387	1,759,780	0	(1,576)	0	0	2.900	2.537	MON	4,220	50,645	11/04/2019	10/27/2059
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						5,131,710	XXX	5,138,365	5,064,604	5,126,933	0	(4,311)	0	0	XXX	XXX	XXX	12,223	147,553	XXX	XXX
05526Q-AA-4	BAMLL 2015-200P A - CMBS			4	1.A FE	2,433,496	104.1250	2,603,125	2,500,000	2,464,967	0	8,858	0	0	3.218	3.662	MON	6,704	80,450	05/09/2018	04/15/2033
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS			4	1.A FE	2,496,484	110.4120	2,760,300	2,500,000	2,496,393	0	(38)	0	0	3.966	3.997	MON	8,263	99,150	10/25/2018	09/17/2060

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
065403-BC-0	BANK 2019-BNK17 A4 - CMBS			4	1.A FE	1,171,055	110.5020	1,105,020	1,000,000	1,145,161	0	(19,080)	0	0	3.714	1.566	MON	3,095	37,140	08/19/2020	04/17/2052
065404-BB-0	BANK 2018-BNK10 A5 - CMBS			4	1.A FE	1,544,991	109.5290	1,642,935	1,500,000	1,528,278	0	(4,521)	0	0	3.688	3.337	MON	4,610	55,320	01/26/2018	02/17/2061
06540B-BD-0	BANK 2019-BNK21 A5 - CMBS			4	1.A FE	1,108,203	105.2710	1,052,710	1,000,000	1,092,710	0	(11,418)	0	0	2.851	1.559	MON	2,376	28,510	08/19/2020	10/18/2052
08160B-AD-6	BMARK 2018-B5 A4 - CMBS			4	1.A FE	5,149,999	112.8970	5,644,850	5,000,000	5,102,867	0	(14,667)	0	0	4.208	3.854	MON	17,532	210,380	07/27/2018	07/17/2051
08161C-AE-1	BMARK 2018-B2 A5 - CMBS			4	1.A FE	3,604,983	110.1890	3,856,615	3,500,000	3,566,329	0	(10,581)	0	0	3.882	3.528	MON	11,322	135,867	02/09/2018	02/17/2051
08162C-AC-4	BMARK 2018-B6 A3 - CMBS			4	1.A FE	1,514,977	110.9140	1,663,710	1,500,000	1,509,805	0	(1,698)	0	0	3.995	3.883	MON	4,994	59,925	09/20/2018	10/13/2051
08162F-AE-3	BMARK 2019-B12 A5 - CMBS			4	1.A FE	1,287,497	106.7410	1,334,263	1,250,000	1,278,975	0	(3,627)	0	0	3.116	2.770	MON	3,245	38,945	07/19/2019	08/16/2052
08162T-BA-0	BMARK 2018-B7 A3 - CMBS			4	1.A FE	4,039,833	111.5290	4,461,160	4,000,000	4,025,656	0	(3,307)	0	0	4.241	4.121	MON	14,137	169,640	11/09/2018	05/16/2053
08162W-BB-1	BMARK 2020-B19 A4 - CMBS			4	1.A FE	2,019,901	96.5890	1,931,780	2,000,000	2,016,467	0	(2,827)	0	0	1.546	1.399	MON	2,577	30,920	09/22/2020	09/17/2053
08163A-AD-5	BMARK 2020-B18 A4 - CMBS			4	1.A FE	4,645,664	96.3250	4,430,950	4,600,000	4,637,939	0	(5,671)	0	0	1.672	1.543	MON	6,409	76,912	07/24/2020	07/15/2053
08163L-AE-9	BMARK 2020-B21 A4 - CMBS			4	1.A FE	3,029,991	96.5350	2,896,050	3,000,000	3,025,764	0	(3,953)	0	0	1.704	1.564	MON	4,261	51,132	11/20/2020	12/17/2053
12591K-AD-7	COMM 2013-CCRE12 A3 - CMBS			4	1.A FE	1,996,968	102.6350	1,890,383	1,841,850	1,872,628	0	(18,610)	0	0	3.765	2.615	MON	5,779	69,346	03/26/2015	10/15/2046
12595V-AC-1	COMM 2018-COR3 A2 - CMBS			4	1.A FE	5,049,757	107.7950	5,389,750	5,000,000	5,026,700	0	(4,721)	0	0	3.961	3.830	MON	16,504	198,050	05/04/2018	05/12/2051
12626L-AE-2	COMM 2013-CCRE11 A4 - CMBS			4	1.A FE	2,362,148	104.5420	2,352,195	2,250,000	2,270,025	0	(12,940)	0	0	4.258	3.663	MON	7,984	95,805	01/24/2014	08/12/2050
17291D-AD-5	CGCMT 2018-C5 A4 - CMBS			4	1.A FE	5,149,779	112.6430	5,632,150	5,000,000	5,100,771	0	(14,675)	0	0	4.228	3.880	MON	17,617	211,400	06/07/2018	06/12/2051
17324D-AU-8	CGCMT 2015-P1 A5 - CMBS			4	1.A FE	5,157,227	106.8140	5,340,700	5,000,000	5,059,618	0	(17,552)	0	0	3.717	3.339	MON	15,488	185,850	12/09/2015	09/17/2048
17325G-AD-8	CGCMT 2016-C3 A4 - CMBS			4	1.A FE	1,438,594	105.5470	1,583,205	1,500,000	1,461,121	0	6,938	0	0	3.154	3.747	MON	3,943	47,310	08/08/2018	11/18/2049
17326F-AD-9	CGCMT 2017-C4 A4 - CMBS			4	1.A FE	982,148	107.5150	1,075,150	1,000,000	987,768	0	1,734	0	0	3.471	3.718	MON	2,893	34,710	08/10/2018	10/17/2050
23312L-AS-7	DBJPM 2016-C1 A4 - CMBS			4	1.A FE	1,613,613	104.6870	1,570,305	1,500,000	1,551,204	0	(12,158)	0	0	3.276	2.385	MON	4,095	49,140	07/28/2016	05/12/2049
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	1,544,985	103.7240	1,555,860	1,500,000	1,521,386	0	(4,627)	0	0	2.890	2.553	MON	3,613	43,350	07/26/2016	08/12/2049
36249K-AC-4	GSMS 2010-C1 A2 - CMBS			4	1.A FE	125,116	99.9200	121,379	121,476	121,476	0	0	0	0	4.592	4.592	MON	465	5,578	08/04/2010	08/10/2043
36260J-AD-9	GSMS 2019-GC39 A4 - CMBS			4	1.A FE	3,089,829	109.5370	3,286,110	3,000,000	3,068,104	0	(8,544)	0	0	3.567	3.223	MON	8,918	107,010	05/09/2019	05/10/2052
46645U-AT-4	JPMCC 2016-JP4 A4 - CMBS			4	1.A FE	2,059,996	107.9210	2,158,420	2,000,000	2,030,580	0	(6,271)	0	0	3.648	3.298	MON	6,081	72,966	12/05/2016	12/17/2049
90276Y-AE-3	UBSCM 2019-C16 A4 - CMBS			4	1.A FE	2,574,981	109.6670	2,741,675	2,500,000	2,555,901	0	(7,212)	0	0	3.605	3.255	MON	7,510	90,120	03/27/2019	04/17/2052
92937U-AD-0	WFRBS 2013-C13 A4 - CMBS			4	1.A FE	4,634,910	101.7850	4,580,325	4,500,000	4,514,873	0	(15,309)	0	0	3.001	2.658	MON	11,254	135,045	04/17/2013	05/17/2045
95000A-AU-1	WFCM 2015-P2 A4 - CMBS			4	1.A FE	1,802,444	107.6180	1,883,315	1,750,000	1,771,236	0	(5,655)	0	0	3.809	3.459	MON	5,555	66,657	12/08/2015	12/17/2048
95000P-AE-4	WFCM 2016-C37 A5 - CMBS			4	1.A FE	1,544,931	108.9400	1,634,100	1,500,000	1,522,978	0	(4,683)	0	0	3.794	3.444	MON	4,743	56,910	12/09/2016	12/15/2049
95001J-AW-7	WFCM 2018-C44 A4 - CMBS			4	1.A FE	2,019,890	109.5750	2,191,500	2,000,000	2,011,678	0	(2,097)	0	0	3.948	3.829	MON	6,580	78,960	04/30/2018	05/17/2051
95001R-AW-9	WFCM 2018-C48 A4 - CMBS			4	1.A FE	10,099,910	110.8800	11,088,000	10,000,000	10,065,562	0	(9,510)	0	0	4.037	3.917	MON	33,642	403,700	12/07/2018	01/17/2052
95001W-BA-5	WFCM 2019-C49 A4 - CMBS			4	1.A FE	5,049,885	108.2230	5,411,150	5,000,000	5,034,737	0	(5,449)	0	0	3.760	3.644	MON	15,667	188,000	02/21/2019	03/15/2052
95002D-BD-0	WFCM 2018-C47 A3 - CMBS			4	1.A FE	1,868,424	111.8460	2,069,151	1,850,000	1,861,188	0	(2,563)	0	0	4.175	4.047	MON	6,436	77,238	10/09/2018	09/16/2061
95002M-AW-9	WFCM 2019-C52 A4 - CMBS			4	1.A FE	4,039,680	103.2560	4,130,240	4,000,000	4,029,497	0	(4,478)	0	0	2.643	2.524	MON	8,810	105,720	08/05/2019	08/15/2052
95002R-AX-6	WFCM 2020-C56 A5 - CMBS			4	1.A FE	1,287,401	102.0530	1,275,663	1,250,000	1,281,667	0	(3,664)	0	0	2.448	2.106	MON	2,550	30,600	05/27/2020	06/17/2053
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						99,539,689	XXX	104,344,193	97,413,327	98,612,010	0	(224,575)	0	0	XXX	XXX	XXX	285,646	3,427,756	XXX	XXX
02587A-AL-8	AMXCA 2017-2 A - ABS			4	1.A FE	1,513,652	100.0362	1,500,542	1,500,000	1,498,411	0	12,075	0	0	0.560	1.397	MON	396	8,418	03/23/2018	09/16/2024
02587A-AN-4	AMXCA 2019-2 A - ABS			4	1.A FE	1,749,897	100.6546	1,761,455	1,750,000	1,749,989	0	35	0	0	2.670	2.687	MON	2,077	46,725	04/22/2019	11/15/2024
04016L-AQ-0	ARES XLII AR - CDO		C	4	1.A FE	3,000,000	99.7721	2,993,164	3,000,000	3,000,000	0	0	0	0	1.048	1.115	JAJO	6,202	16,483	04/07/2021	01/24/2028
04016N-AM-5	ARES 44R A1R - CDO			4	1.A FE	5,750,000	100.0255	5,751,468	5,750,000	5,750,000	0	0	0	0	1.204	1.276	JAJO	14,997	33,003	03/31/2021	04/17/2034
05377R-CR-3	AESOP 2017-1 B - ABS			4	1.F FE	1,999,169	101.2201	2,024,402	2,000,000	2,000,113	0	365	0	0	3.410	3.446	MON	2,084	68,200	03/08/2017	09/20/2023
05588U-AA-0	HGVGI 19A A - RMBS			4	1.F FE	1,019,372	102.8858	1,049,055	1,019,631	1,019,414	0	15	0	0	3.280	3.282	MON	557	33,444	04/03/2019	09/26/2033
05683L-AA-4	BCC 2018-1 A1 - CDO		C	4	1.A FE	1,000,000	99.8502	998,502	1,000,000	1,000,000	0	0	0	0	1.084	1.155	JAJO	2,047	11,662	03/12/2018	04/23/2031
08181V-AN-5	BSP 16R A1R - CDO			4	1.A FE	9,000,000	100.0741	9,006,670	9,000,000	9,000,000	0	0	0	0	1.152	1.226	JAJO	21,605	40,200	05/24/2021	01/19/2032
08763Q-AA-0	BTNY2 2 A1 - CDO		C	4	1.A FE	1,250,000	99.8756	1,248,445	1,250,000	1,250,000	0	0	0	0	1.212	1.276	JAJO	2,566	16,094	06/05/2018	04/30/2031
14041N-FT-3	COMET 2019-1 A - ABS			4	1.A FE	1,999,652	100.2746	2,005,492	2,000,000	1,999,985	0	119	0	0	2.840	2.862	MON	2,524	56,800	02/20/2019	12/16/2024
14043M-AC-5	COPAR 2020-1 A3 - ABS			4	1.A FE	2,714,551	100.5171	2,729,168	2,715,129	2,714,926	0	194	0	0	1.600	1.614	MON	1,931	43,442	02/11/2020	11/15/2024
14317J-AB-3	CARMX 2021-4 A2A - ABS			4	1.A FE	999,990	99.7257	997,257	1,000,000	999,992	0	2	0	0	0.240	0.241	MON	107	553	09/14/2021	11/15/2024
17305E-GR-0	CCCIT 2018-A6 A6 - ABS			4	1.A FE	5,313,984	102.4340	5,377,785	5,250,000	5,266,426	0	(16,935)	0	0	3.210	2.866	JD	11,235	168,525	02/21/2019	12/09/2024
28415P-AA-2	EHGVT 2016-A A - RMBS			4	1.F FE	163,095	101.3922	165,368	163,098	163,097	0	0	0	0	2.730	2.746	MON	74	4,453	06/22/2016	04/25/2028
34532R-AA-4	FORDR 2018-REV1 A - ABS			4	1.A FE	2,998,947	105.0000	3,150,001	3,000,000	2,999,510	0	151	0	0	3.190	3.217	MON	4,253	95,701	01/23/2018	07/15/2031
36257F-AD-2	GMCAR 2019-2 A3 - ABS			4	1.A FE	1,122,596	100.5958	1,129,377	1,122,688	1,122,669	0	11	0	0	2.650	2.668	MON	1,240	29,751	04/09/2019	02/16/2024
36262X-AB-0	GMALT 2021-3 A2 - ABS			4	1.A FE	1,499,969	99.7176	1,495,764	1,500,000	1,499,980	0	11	0	0	0.240	0.242	MON	110	1,220	08/10/2021	12/20/2023
36319T-AN-6	GALXY XXIII AR - CDO		C	4	1.A FE	3,930,605	99.8866	3,926,150	3,930,605	3,930,605	0	0	0	0	0.994	1.064	JAJO	7,379	24,873	02/25/2021	04/24/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36321J-AC-8	GALXY XXVIII A1 - CDO		C	4	1.A FE	3,000,000	99.7843	2,993,529	3,000,000	3,000,000	0	0	0	0	1.224	1.294	JAJO	7,954	39,444	06/29/2018	07/15/2031
380140-AB-9	GMCAR 213 A2 - ABS			4	1.A FE	3,999,572	99.8578	3,994,313	4,000,000	4,001,852	0	2,280	0	0	0.002	0.150	MON	4	3,383	07/13/2021	08/16/2024
38137H-BU-1	GLD11 XI AR2 - CDO			4	1.A FE	3,000,000	100.2489	3,007,467	3,000,000	3,000,000	0	0	0	0	1.192	1.268	JAJO	7,452	38,256	12/08/2017	01/21/2031
43813R-AC-1	HAROT 2020-1 A3 - ABS			4	1.A FE	5,882,290	100.6173	5,919,765	5,883,444	5,883,087	0	421	0	0	1.610	1.624	MON	2,631	94,723	02/19/2020	04/22/2024
55389T-AA-9	MVWOT 211W A - RMBS			4	1.A FE	1,276,760	98.0891	1,252,701	1,277,105	1,276,783	0	23	0	0	1.140	1.147	MON	445	8,600	05/10/2021	01/22/2041
55389T-AB-7	MVWOT 211W B - RMBS			4	1.F FE	1,064,025	98.5410	1,048,727	1,064,254	1,064,040	0	15	0	0	1.440	1.448	MON	468	9,053	05/10/2021	01/22/2041
58769K-AC-8	MBALT 2021-B A2 - ABS			4	1.A FE	3,999,665	99.8527	3,994,107	4,000,000	3,999,857	0	192	0	0	0.220	0.231	MON	391	4,058	06/22/2021	01/16/2024
74982W-AA-4	RACEP IX AA2 - CDO			4	1.A FE	2,750,000	99.9106	2,747,541	2,750,000	2,750,000	0	0	0	0	1.064	1.134	JAJO	6,338	16,116	03/15/2021	10/15/2030
80286J-AA-3	SREV 19A A - ABS			4	1.A FE	749,901	103.3473	775,105	750,000	749,941	0	19	0	0	2.510	2.526	MON	314	18,825	11/20/2019	01/26/2032
82652K-AA-2	SRFC 171 A - RMBS			4	1.F FE	100,212	99.9991	100,218	100,219	100,213	0	2	0	0	2.910	2.932	MON	89	2,916	03/13/2017	03/20/2034
82652M-AA-8	SRFC 2019-2 A - RMBS			4	1.A FE	305,616	101.6108	310,623	305,699	305,626	0	4	0	0	2.590	2.592	MON	242	7,918	07/16/2019	05/20/2036
82652N-AA-6	SRFC 193 A - RMBS			4	1.A FE	350,040	100.5930	352,122	350,046	350,041	0	1	0	0	2.340	2.352	MON	250	8,299	10/17/2019	08/20/2036
82652Q-AA-9	SRFC 211 A - RMBS			4	1.A FE	1,599,988	99.1903	1,587,479	1,600,437	1,600,009	0	21	0	0	0.990	0.992	MON	484	12,059	03/08/2021	11/20/2037
82653E-AB-3	SRFC 2019-1 B - RMBS			4	1.F FE	468,271	101.9495	477,505	468,374	490,400	0	(5,807)	0	0	3.420	0.846	MON	489	16,018	03/12/2019	01/22/2036
89237J-AA-4	TALNT 201 A - ABS			4	1.A FE	1,249,928	99.5852	1,244,815	1,250,000	1,249,947	0	0	0	0	1.350	1.355	MON	281	16,875	06/01/2020	05/25/2033
89239C-AB-5	TLOT 21B A2 - ABS			4	1.A FE	2,249,700	99.6275	2,241,618	2,250,000	2,249,814	0	114	0	0	0.250	0.262	MON	172	2,156	07/27/2021	03/20/2024
92347Y-AC-8	VZOT 2019-A B - RMBS			4	1.A FE	1,249,617	101.2063	1,265,079	1,250,000	1,249,934	0	109	0	0	3.020	3.048	MON	1,153	37,750	03/05/2019	09/20/2023
92348A-AD-7	VZOT 2019-C C - RMBS			4	1.F FE	999,838	101.3058	1,013,058	1,000,000	999,945	0	50	0	0	2.160	2.175	MON	660	21,600	10/01/2019	04/22/2024
98163J-AB-1	WOLS 2021-A A2 - ABS			4	1.A FE	1,786,275	99.7161	1,781,379	1,786,450	1,786,346	0	70	0	0	0.210	0.221	MON	167	1,501	07/13/2021	04/15/2024
98164E-AD-7	WOART 2021-A A4 - ABS			4	1.A FE	1,499,860	98.1260	1,471,890	1,500,000	1,499,888	0	29	0	0	0.480	0.483	MON	320	6,100	02/03/2021	09/15/2026
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						84,607,037	XXX	84,889,105	84,537,177	84,572,839	0	(6,412)	0	0	XXX	XXX	XXX	111,690	1,065,199	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						431,527,253	XXX	449,578,865	427,841,108	430,871,668	0	(285,005)	0	0	XXX	XXX	XXX	2,488,756	11,326,202	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						454,530,329	XXX	472,346,694	442,112,137	449,176,054	1,360,470	(1,639,588)	0	0	XXX	XXX	XXX	4,032,307	13,552,574	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						123,441,867	XXX	123,965,339	120,073,240	123,437,841	0	143,486	0	0	XXX	XXX	XXX	262,614	2,740,423	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						99,539,689	XXX	104,344,193	97,413,327	98,612,010	0	(224,575)	0	0	XXX	XXX	XXX	285,646	3,427,756	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						85,343,819	XXX	85,639,283	85,187,177	85,267,569	0	(18,075)	0	0	XXX	XXX	XXX	125,231	1,097,699	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						762,855,703	XXX	786,295,509	744,785,880	756,493,474	1,360,470	(1,738,752)	0	0	XXX	XXX	XXX	4,705,799	20,818,451	XXX	XXX

1. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $ 341,701,649	1B $ 49,958,962	1C $ 38,617,184	1D $ 59,443,922	1E $ 58,243,533	1F $ 75,826,568	1G $ 59,553,097
1B	2A $ 40,573,704	2B $ 24,595,751	2C $ 7,979,104				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000360-20-6	AAON ORD			85.000	6,752	79.430	6,752	2,891	0	32	0	1,088	0	1,088	0	10/09/2018	
00081T-10-8	ACCO BRANDS ORD			95.000	785	8.260	785	899	0	26	0	(18)	0	(18)	0	08/14/2019	
000957-10-0	ABM INDUSTRIES ORD			75.000	3,064	40.850	3,064	2,450	0	57	0	226	0	226	0	10/09/2018	
001055-10-2	AFLAC ORD			1,100.000	64,229	58.390	64,229	19,109	0	1,452	0	15,312	0	15,312	0	09/30/2011	
001084-10-2	AGCO ORD			135.000	15,663	116.020	15,663	7,877	0	643	0	1,746	0	1,746	0	10/09/2018	
00130H-10-5	THE AES CORPORATION			725.000	17,618	24.300	17,618	10,752	0	436	0	580	0	580	0	10/09/2018	
00165C-10-4	AMC ENTERTAINMENT HOLDINGS CL A ORD			570.000	15,504	27.200	15,504	5,664	0	0	0	9,840	0	9,840	0	03/24/2021	
001744-10-1	AMN HEALTHCARE ORD			60.000	7,340	122.330	7,340	3,163	0	0	0	3,245	0	3,245	0	10/09/2018	
00187Y-10-0	API GROUP ORD			325.000	8,375	25.770	8,375	4,160	0	0	0	2,470	0	2,470	0	07/16/2020	
00191U-10-2	ASGN ORD			60.000	7,404	123.400	7,404	4,219	0	0	0	2,392	0	2,392	0	10/09/2018	
00206R-10-2	AT&T ORD			7,199.000	177,095	24.600	177,095	173,415	0	14,974	0	(29,948)	0	(29,948)	0	12/28/2009	
002474-10-4	AZZ ORD			55.000	3,041	55.290	3,041	2,511	0	37	0	432	0	432	0	10/09/2018	
00258W-10-8	AARON S COMPANY ORD			40.000	986	24.650	986	626	8	12	0	228	0	228	0	10/09/2018	
002824-10-0	ABBOTT LABORATORIES ORD			1,983.996	279,228	140.740	279,228	40,047	0	3,571	0	62,000	0	62,000	0	02/14/2011	
00287Y-10-9	ABBVIE ORD			2,340.000	316,836	135.400	316,836	233,691	0	9,412	0	50,507	0	50,507	0	12/30/2021	
002896-20-7	ABERCROMBIE AND FITCH CL A ORD			110.000	3,831	34.830	3,831	2,140	0	0	0	1,592	0	1,592	0	10/09/2018	
003654-10-0	ABIOMED ORD			55.000	19,754	359.170	19,754	9,056	0	0	0	1,923	0	1,923	0	04/17/2020	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD			185.000	11,230	60.700	11,230	7,160	0	0	0	1,931	0	1,931	0	10/09/2018	
004225-10-8	ACADIA PHARMACEUTICALS ORD			255.000	5,952	23.340	5,952	5,398	0	0	0	(7,681)	0	(7,681)	0	10/09/2018	
004498-10-1	ACI WORLDWIDE ORD			235.000	8,155	34.700	8,155	6,213	0	0	0	(877)	0	(877)	0	10/09/2018	
004CVR-03-1	ALEXION PHARMACEUTICALS INC - CVR			585.000	585	1.000	585	0	0	0	0	0	0	0	0	01/29/2020	
00507V-10-9	ACTIVISION BLIZZARD ORD			730.000	48,567	66.530	48,567	48,705	0	343	0	(19,214)	0	(19,214)	0	04/17/2020	
00508Y-10-2	ACUITY BRANDS ORD			75.000	15,879	211.720	15,879	9,455	0	39	0	6,797	0	6,797	0	10/09/2018	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES ORD			159.000	4,462	28.060	4,462	7,774	0	0	0	(4,940)	0	(4,940)	0	10/20/2020	
006739-10-6	ADDUS HOMECARE ORD			25.000	2,338	93.510	2,338	1,873	0	0	0	(590)	0	(590)	0	06/28/2019	
00724F-10-1	ADOBE ORD			545.000	309,048	567.060	309,048	16,775	0	0	0	36,482	0	36,482	0	03/28/2007	
00738A-10-6	ADTRAN ORD			115.000	2,625	22.830	2,625	1,753	0	41	0	927	0	927	0	06/28/2019	
00751Y-10-6	ADVANCE AUTO PARTS ORD			45.000	10,795	239.880	10,795	7,601	85	113	0	3,707	0	3,707	0	10/09/2018	
00766T-10-0	AECOM ORD			255.000	19,724	77.350	19,724	8,254	0	0	0	7,030	0	7,030	0	10/09/2018	
00773T-10-1	ADVANSIX ORD			65.000	3,071	47.250	3,071	1,964	0	8	0	1,772	0	1,772	0	04/22/2019	
007903-10-7	ADVANCED MICRO DEVICES ORD			1,340.000	192,826	143.900	192,826	36,515	0	0	0	69,935	0	69,935	0	10/09/2018	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD			32.000	4,356	136.130	4,356	2,267	0	13	0	1,682	0	1,682	0	10/20/2020	
007973-10-0	ADVANCED ENERGY INDUSTRIES ORD			80.000	7,285	91.060	7,285	3,813	0	32	0	(473)	0	(473)	0	10/09/2018	
00846U-10-1	AGILENT TECHNOLOGIES ORD			400.000	63,860	159.650	63,860	9,658	0	310	0	16,464	0	16,464	0	03/28/2007	
00847J-10-5	AGILYSYS ORD			45.000	2,001	44.460	2,001	1,184	0	0	0	274	0	274	0	10/15/2019	
008492-10-0	AGREE REALTY REIT ORD			130.000	9,277	71.360	9,277	6,933	30	390	0	621	0	621	0	10/09/2018	
00912X-30-2	AIR LEASE CL A ORD			120.000	5,308	44.230	5,308	5,230	46	77	0	(23)	0	(23)	0	10/09/2018	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			295.000	89,757	304.260	89,757	15,341	443	1,723	0	9,157	0	9,157	0	01/30/2008	
00922R-10-5	AIR TRANSPORT SERVICES GROUP ORD			110.000	3,232	29.380	3,232	2,400	0	0	0	(216)	0	(216)	0	10/09/2018	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			155.000	18,141	117.040	18,141	8,436	0	0	0	1,868	0	1,868	0	10/09/2018	
00972D-10-5	AKEBIA THERAPEUTICS ORD			100.000	226	2.260	226	484	0	0	0	(54)	0	(54)	0	06/28/2019	
011311-10-7	ALAMO GROUP ORD			25.000	3,680	147.180	3,680	2,652	0	14	0	231	0	231	0	08/14/2019	
011642-10-5	ALARMCOM HOLDINGS ORD			110.000	9,329	84.810	9,329	5,358	0	0	0	(2,050)	0	(2,050)	0	10/09/2018	
012653-10-1	ALBEMARLE ORD			105.000	24,546	233.770	24,546	10,215	84	163	0	9,056	0	9,056	0	10/09/2018	
013872-10-6	ALCOA ORD			295.000	17,576	59.580	17,576	11,107	0	30	0	10,776	0	10,776	0	10/09/2018	
014491-10-4	ALEXANDER & BALDWIN INC			160.000	4,014	25.090	4,014	3,347	29	102	0	1,266	0	1,266	0	10/09/2018	
014CVR-01-3	ALDER BIOPHARMACEUTICALS INC			250.000	250	1.000	250	0	0	0	0	0	0	0	0	10/22/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			205.000	45,707	222.960	45,707	25,829	236	906	0	9,172	0	9,172	0	10/09/2018	
016255-10-1	ALIGN TECHNOLOGY ORD			95.000	62,432	657.180	62,432	17,939	0	0	0	11,666	0	11,666	0	04/17/2020	
01671P-10-0	ALLAKOS ORD			67.000	656	9.790	656	5,404	0	0	0	(8,724)	0	(8,724)	0	10/20/2020	
01748X-10-2	ALLEGIANT TRAVEL ORD			35.000	6,546	187.040	6,546	4,165	0	0	0	(77)	0	(77)	0	10/09/2018	
018581-10-8	ALLIANCE DATA SYSTEMS ORD			115.000	7,656	66.570	7,656	3,387	0	24	0	4,268	0	4,268	0	04/17/2020	
018802-10-8	ALLIANT ENERGY ORD			500.000	30,755	61.510	30,755	20,667	0	805	0	5,015	0	5,015	0	06/22/2018	
019770-10-6	ALLOGENE THERAPEUTICS ORD			80.000	1,194	14.920	1,194	2,033	0	0	0	(839)	0	(839)	0	09/28/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD			265.000	4,889	18.450	4,889	3,646	0	0	0	1,063	0	1,063	0	10/09/2018	
020002-10-1	ALLSTATE ORD			433.000	50,942	117.650	50,942	10,584	399	1,286	0	3,343	0	3,343	0	06/23/2017	
02005N-10-0	ALLY FINANCIAL ORD			390.000	18,568	47.610	18,568	10,429	0	343	0	4,661	0	4,661	0	10/09/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			155.000	26,285	169.580	26,285	12,662	0	0	0	6,140	0	6,140	0	10/09/2018	
02079K-10-7	ALPHABET CL C ORD			312.000	902,800	2,893.590	902,800	71,367	0	0	0	356,213	0	356,213	0	04/03/2014	
02079K-30-5	ALPHABET CL A ORD			341.000	987,891	2,897.040	987,891	78,429	0	0	0	390,240	0	390,240	0	09/25/2008	
021369-10-3	ALTAIR ENGINEERING CL A ORD			110.000	8,505	77.320	8,505	4,442	0	0	0	2,105	0	2,105	0	06/28/2019	
02156B-10-3	ALTERYX CL A ORD			120.000	7,260	60.500	7,260	6,224	0	0	0	(7,355)	0	(7,355)	0	10/09/2018	
02208R-10-6	ALTRA INDUSTRIAL MOTION ORD			120.000	6,188	51.570	6,188	3,904	12	34	0	(463)	0	(463)	0	03/19/2019	
02209S-10-3	ALTRIA GROUP ORD			2,216.000	105,016	47.390	105,016	44,210	1,994	7,712	0	14,160	0	14,160	0	03/28/2007	
023135-10-6	AMAZON COM ORD			485.000	1,617,155	3,334.340	1,617,155	918,060	0	0	0	36,155	0	36,155	0	12/30/2021	
023139-88-4	AMBAC FINANCIAL GROUP ORD			45.000	722	16.050	722	758	0	0	0	(26)	0	(26)	0	06/28/2019	
023436-10-8	AMEDISYS ORD			65.000	10,522	161.880	10,522	7,727	0	0	0	(8,544)	0	(8,544)	0	10/09/2018	
023586-10-0	AMERCO ORD			15.000	10,893	726.230	10,893	5,191	0	23	0	4,084	0	4,084	0	10/09/2018	
023608-10-2	AMEREN ORD			155.000	13,797	89.010	13,797	8,671	0	341	0	1,697	0	1,697	0	06/23/2017	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			460.000	8,262	17.960	8,262	10,376	0	0	0	(2,115)	0	(2,115)	0	03/24/2021	
024013-10-4	AMERICAN ASSETS REIT ORD			110.000	4,128	37.530	4,128	4,117	0	128	0	952	0	952	0	10/09/2018	
024061-10-3	AMERICAN AXLE AND MANUFACTURING ORD			220.000	2,053	9.330	2,053	3,769	0	0	0	218	0	218	0	10/09/2018	
024835-10-0	AMERICAN CAMPUS COMM REIT ORD			310.000	17,760	57.290	17,760	12,831	0	583	0	4,501	0	4,501	0	10/09/2018	
025537-10-1	AMERICAN ELECTRIC POWER ORD			683.000	60,780	88.990	60,780	17,253	0	2,049	0	3,893	0	3,893	0	03/28/2007	
02553E-10-6	AMERICAN EAGLE OUTFITTERS ORD			170.000	4,304	25.320	4,304	3,686	0	115	0	893	0	893	0	10/09/2018	
025816-10-9	AMERICAN EXPRESS ORD			698.000	114,193	163.600	114,193	12,948	0	1,201	0	29,798	0	29,798	0	03/28/2007	
02607T-10-9	AMERICAN FIN CL A ORD			255.000	2,328	9.130	2,328	2,779	0	217	0	434	0	434	0	06/28/2019	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			605.000	26,384	43.610	26,384	12,747	0	272	0	8,234	0	8,234	0	10/09/2018	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			936.000	53,221	56.860	53,221	28,941	0	1,198	0	17,784	0	17,784	0	10/20/2020	
02875D-10-9	AMERICAN OUTDOOR BRANDS ORD			25.000	498	19.930	498	169	0	0	0	73	0	73	0	06/28/2019	
02913V-10-3	AMERICAN PUBLIC EDUCATION ORD			35.000	779	22.250	779	1,035	0	0	0	(288)	0	(288)	0	06/28/2019	
029683-10-9	AMERICAN SOFTWARE CL A ORD			45.000	1,178	26.170	1,178	592	0	20	0	405	0	405	0	06/28/2019	
029899-10-1	AMERICAN STATES WATER ORD			85.000	8,792	103.440	8,792	5,227	0	119	0	2,034	0	2,034	0	10/09/2018	
03027X-10-0	AMERICAN TOWER REIT			578.000	169,065	292.500	169,065	25,484	803	2,907	0	39,327	0	39,327	0	09/16/2015	
030371-10-8	AMER VANGUARD ORD			10.000	164	16.390	164	180	0	1	0	9	0	9	0	12/16/2019	
030420-10-3	AMERICAN WATER WORKS ORD			210.000	39,661	188.860	39,661	17,037	0	495	0	7,432	0	7,432	0	06/23/2017	
030506-10-9	AMERICAN WOODMARK ORD			45.000	2,934	65.200	2,934	3,416	0	0	0	(1,289)	0	(1,289)	0	08/14/2019	
03062T-10-5	AMERICA'S CAR MART ORD			15.000	1,536	102.400	1,536	1,291	0	0	0	(112)	0	(112)	0	06/28/2019	
03064D-10-8	AMERICOLD REALTY ORD			350.000	11,477	32.790	11,477	8,831	77	305	0	(1,589)	0	(1,589)	0	10/09/2018	
03071H-10-0	AMERISAFE ORD			35.000	1,884	53.830	1,884	2,033	0	181	0	(126)	0	(126)	0	04/22/2019	
03073E-10-5	AMERISOURCEBERGEN ORD			110.000	14,618	132.890	14,618	10,002	0	196	0	3,864	0	3,864	0	10/09/2018	
03076C-10-6	AMERIPRISE FINANCE ORD			95.000	28,658	301.660	28,658	14,158	0	421	0	10,196	0	10,196	0	10/09/2018	
031100-10-0	AMETEK ORD			255.000	37,495	147.040	37,495	12,286	0	204	0	6,656	0	6,656	0	12/29/2016	
031162-10-0	AMGEN ORD			529.000	119,009	224.970	119,009	29,074	0	3,724	0	(2,619)	0	(2,619)	0	09/30/2011	
03152W-10-9	AMICUS THERAPEUTICS ORD			510.000	5,891	11.550	5,891	6,554	0	0	0	(5,885)	0	(5,885)	0	10/09/2018	
032095-10-1	AMPHENOL CL A ORD			834.000	72,942	87.460	72,942	10,600	253	484	0	18,411	0	18,411	0	06/24/2011	
03209R-10-3	AMPHASTAR PHARMACEUTICALS ORD			45.000	1,048	23.290	1,048	950	0	0	0	143	0	143	0	06/28/2019	
032654-10-5	ANALOG DEVICES ORD			640.000	112,493	175.770	112,493	12,333	0	1,922	0	17,946	0	17,946	0	03/28/2007	
03272L-10-8	ANAPLAN ORD			265.000	12,150	45.850	12,150	11,726	0	0	0	(6,890)	0	(6,890)	0	07/16/2020	
034164-10-3	ANDERSONS ORD			55.000	2,129	38.710	2,129	1,498	10	39	0	781	0	781	0	06/28/2019	
03475V-10-1	ANGIODYNAMICS ORD			90.000	2,482	27.580	2,482	1,772	0	0	0	1,103	0	1,103	0	06/28/2019	
035255-10-8	ANIKA THERAPEUTICS ORD			20.000	717	35.830	717	812	0	0	0	(189)	0	(189)	0	06/28/2019	
035710-40-9	ANNALY CAPITAL MANAGEMENT REIT ORD			350.000	2,735	7.815	2,735	3,227	77	154	0	(492)	0	(492)	0	06/25/2021	
03662Q-10-5	ANSYS ORD			100.000	40,112	401.120	40,112	12,251	0	0	0	3,732	0	3,732	0	06/23/2017	
036642-10-6	ANTARES PHARMA ORD			355.000	1,267	3.570	1,267	1,168	0	0	0	(149)	0	(149)	0	06/28/2019	
03674X-10-6	ANTERO RESOURCES ORD			560.000	9,800	17.500	9,800	746	0	0	0	6,748	0	6,748	0	04/17/2020	
036752-10-3	ANTHEM ORD			237.000	109,859	463.540	109,859	11,084	0	1,071	0	33,761	0	33,761	0	12/03/2014	
03676B-10-2	ANTERO MIDSTREAM ORD			665.000	6,437	9.680	6,437	4,502	0	653	0	1,310	0	1,310	0	10/15/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03743Q-10-8	APA ORD			620.000	16,672	26.890	16,672	9,802	0	85	0	7,880	0	7,880	0	12/15/2020	
03750L-10-9	APARTMENT INCOME REIT ORD			181.000	9,895	54.670	9,895	6,869	0	315	0	2,943	0	2,943	0	12/15/2020	
03753U-10-6	APELLIS PHARMACEUTICALS ORD			160.000	7,565	47.280	7,565	4,053	0	0	0	(1,587)	0	(1,587)	0	06/28/2019	
03768E-10-5	APOLLO GLOBAL MANAGEMENT CL A ORD			160.000	11,589	72.430	11,589	8,179	0	336	0	3,752	0	3,752	0	07/16/2020	
03782L-10-1	APPIAN CL A ORD			80.000	5,217	65.210	5,217	2,885	0	0	0	(7,750)	0	(7,750)	0	06/28/2019	
037833-10-0	APPLE ORD			17,284.000	3,069,120	177.570	3,069,120	169,334	0	14,726	0	763,450	0	763,450	0	12/30/2021	
03783C-10-0	APPFOLIO CL A ORD			40.000	4,842	121.060	4,842	3,752	0	0	0	(2,359)	0	(2,359)	0	04/22/2019	
03820C-10-5	APPLIED INDUSTRIAL TECHNOLOGIES ORD			50.000	5,135	102.700	5,135	3,805	0	66	0	1,236	0	1,236	0	10/09/2018	
038222-10-5	APPLIED MATERIAL ORD			990.000	155,786	157.360	155,786	14,811	0	931	0	70,349	0	70,349	0	12/18/2018	
038923-10-8	ARBOR REALTY REIT ORD			288.000	5,276	18.320	5,276	3,288	0	397	0	1,192	0	1,192	0	10/20/2020	
03937C-10-5	ARCBEST ORD			60.000	7,191	119.850	7,191	1,679	0	19	0	4,631	0	4,631	0	08/14/2019	
03940R-10-7	ARCH RESOURCES CL A ORD			30.000	2,740	91.320	2,740	2,744	0	8	0	1,427	0	1,427	0	10/09/2018	
039483-10-2	ARCHER DANIELS MIDLAND ORD			395.000	26,698	67.590	26,698	18,379	0	585	0	6,786	0	6,786	0	06/22/2018	
03957W-10-6	ARCHROCK ORD			150.000	1,122	7.480	1,122	1,856	0	87	0	(177)	0	(177)	0	10/09/2018	
039653-10-0	ARCOSA ORD			83.000	4,374	52.700	4,374	2,729	0	17	0	(185)	0	(185)	0	10/09/2018	
03966V-10-7	ARCONIC ORD			225.000	7,427	33.010	7,427	4,802	0	0	0	722	0	722	0	10/09/2018	
03969F-10-9	ARCUS BIOSCIENCES ORD			105.000	4,249	40.470	4,249	2,955	0	0	0	1,524	0	1,524	0	04/17/2020	
03969T-10-9	ARCTURUS THERAPEUTICS HOLDINGS ORD			44.000	1,628	37.010	1,628	2,262	0	0	0	(280)	0	(280)	0	10/20/2020	
03990B-10-1	ARES MANAGEMENT CL A ORD			79.000	6,390	80.880	6,390	3,517	0	149	0	2,673	0	2,673	0	10/20/2020	
040047-60-7	ARENA PHARMACEUTICALS ORD			130.000	12,082	92.940	12,082	5,170	0	0	0	2,094	0	2,094	0	10/09/2018	
04010E-10-9	ARGAN ORD			20.000	774	38.690	774	811	0	15	0	(116)	0	(116)	0	06/28/2019	
04013V-10-8	ARES COMMERCIAL REIT ORD			75.000	1,091	14.540	1,091	1,148	26	104	0	197	0	197	0	10/15/2019	
040413-10-6	ARISTA NETWORKS ORD			240.000	34,500	143.750	34,500	14,320	0	0	0	17,066	0	17,066	0	10/09/2018	
04206A-10-1	ARLO TECHNOLOGIES ORD			137.635	1,444	10.490	1,444	1,549	0	0	0	372	0	372	0	10/09/2018	
04208T-10-8	ARMADA HOFFLER PROPERTIES REIT ORD			130.000	1,979	15.220	1,979	2,151	22	75	0	520	0	520	0	06/28/2019	
04271T-10-0	ARRAY TECHNOLOGIES ORD			240.000	3,766	15.690	3,766	4,218	0	0	0	(452)	0	(452)	0	09/28/2021	
042735-10-0	ARROW ELECTRONICS ORD			85.000	11,413	134.270	11,413	6,049	0	0	0	3,142	0	3,142	0	10/09/2018	
04280A-10-0	ARROWHEAD PHARMACEUTICALS ORD			175.000	11,603	66.300	11,603	3,290	0	0	0	(1,825)	0	(1,825)	0	03/19/2019	
04316A-10-8	ARTISAN PARTNERS ASSET MGMT CL A ORD			130.000	6,193	47.640	6,193	4,091	0	550	0	(351)	0	(351)	0	10/09/2018	
04335A-10-5	ARVINAS ORD			60.000	4,928	82.140	4,928	2,080	0	0	0	(167)	0	(167)	0	07/16/2020	
04342Y-10-4	ASANA CL A ORD			50.000	3,728	74.550	3,728	3,136	0	0	0	591	0	591	0	06/25/2021	
043436-10-4	ASBURY AUTOMOTIVE GROUP ORD			45.000	7,773	172.730	7,773	2,838	0	0	0	1,215	0	1,215	0	10/09/2018	
045327-10-3	ASPEN TECHNOLOGY ORD			50.000	7,610	152.200	7,610	5,316	0	0	0	1,098	0	1,098	0	10/09/2018	
046224-10-1	ASTEC INDUSTRIES ORD			45.000	3,117	69.270	3,117	1,283	0	20	0	513	0	513	0	08/14/2019	
046513-10-7	ATARA BIOTHERAPEUTICS ORD			190.000	2,994	15.760	2,994	3,386	0	0	0	(391)	0	(391)	0	09/28/2021	
047649-10-8	ATKORE ORD			95.000	10,563	111.190	10,563	2,457	0	0	0	6,658	0	6,658	0	06/28/2019	
04911A-10-7	ATLANTIC UNION BANKSHARES ORD			170.000	6,339	37.290	6,339	6,627	0	185	0	740	0	740	0	10/09/2018	
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS ORD			60.000	5,647	94.120	5,647	3,358	0	0	0	2,375	0	2,375	0	10/09/2018	
04963C-20-9	ATRICURE ORD			90.000	6,258	69.530	6,258	2,452	0	0	0	1,247	0	1,247	0	04/22/2019	
05070N-10-3	AUDACY CL A ORD			245.000	630	2.570	630	816	0	0	0	25	0	25	0	10/15/2019	
052769-10-6	AUTODESK ORD			250.000	70,298	281.190	70,298	35,718	0	0	0	(6,038)	0	(6,038)	0	10/09/2018	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			531.000	130,934	246.580	130,934	17,185	895	1,975	0	37,372	0	37,372	0	03/28/2012	
05329W-10-2	AUTONATION ORD			50.000	5,843	116.850	5,843	1,993	0	0	0	2,353	0	2,353	0	10/09/2018	
053332-10-2	AUTOZONE ORD			28.000	58,699	2,096.390	58,699	8,165	0	0	0	25,507	0	25,507	0	06/24/2011	
05338G-10-6	AVALARA ORD			127.000	16,397	129.110	16,397	7,775	0	0	0	(4,544)	0	(4,544)	0	10/20/2020	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			155.000	39,151	252.590	39,151	9,102	246	986	0	14,285	0	14,285	0	03/28/2007	
05351X-10-1	AVAYA HOLDINGS ORD			165.000	3,267	19.800	3,267	3,368	0	0	0	107	0	107	0	10/09/2018	
05352A-10-0	AVANTOR ORD			487.000	20,522	42.140	20,522	12,304	0	0	0	6,813	0	6,813	0	10/20/2020	
053611-10-9	AVERY DENNISON ORD			100.000	21,657	216.570	21,657	8,805	0	266	0	6,146	0	6,146	0	06/23/2017	
05368M-10-6	AVID BIOSERVICES ORD			140.000	4,085	29.180	4,085	1,015	0	0	0	2,470	0	2,470	0	12/16/2019	
05368V-10-6	AVIENT ORD			0.000	0	53.650	0	0	76	0	0	0	0	0	0	10/09/2018	
053774-10-5	AVIS BUDGET GROUP ORD			55.000	11,405	207.370	11,405	1,755	0	0	0	9,354	0	9,354	0	10/09/2018	
05379B-10-7	AVISTA ORD			150.000	6,374	42.490	6,374	7,692	0	254	0	353	0	353	0	10/09/2018	
054540-20-8	AXCELIS TECHNOLOGIES ORD			75.000	5,592	74.560	5,592	1,128	0	0	0	3,408	0	3,408	0	06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05463X-10-6	AXOGEN ORD			10.000	94	9.370	94	165	0	0	0	(85)	0	(85)	0	12/16/2019	
05464C-10-1	AXON ENTERPRISE ORD			75.000	11,775	157.000	11,775	4,714	0	0	0	2,585	0	2,585	0	10/09/2018	
05464T-10-4	AXSOME THERAPEUTICS ORD			45.000	1,700	37.780	1,700	1,158	0	0	0	(1,966)	0	(1,966)	0	06/28/2019	
05465C-10-0	AXOS FINANCIAL ORD			125.000	6,989	55.910	6,989	3,826	0	0	0	2,298	0	2,298	0	03/19/2019	
05465P-10-1	AXONICS ORD			65.000	3,640	56.000	3,640	2,582	0	0	0	395	0	395	0	07/16/2020	
05478C-10-5	AZEK COMPANY CL A ORD			20.000	925	46.240	925	734	0	0	0	191	0	191	0	09/28/2021	
05508R-10-6	B AND G FOODS ORD			120.000	3,688	30.730	3,688	3,137	57	228	0	360	0	360	0	10/09/2018	
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD			150.000	10,046	66.970	10,046	3,813	0	0	0	4,454	0	4,454	0	10/09/2018	
05591L-10-7	BM TECHNOLOGIES ORD			10.000	92	9.210	92	129	0	0	0	(37)	0	(37)	0	01/04/2021	
056525-10-8	BADGER METER ORD			70.000	7,459	106.560	7,459	3,573	0	53	0	875	0	875	0	10/09/2018	
05722G-10-0	BAKER HUGHES CL A ORD			1,295.000	31,158	24.060	31,158	20,924	0	932	0	4,157	0	4,157	0	07/16/2020	
058498-10-6	BALL ORD			280.000	26,956	96.270	26,956	12,804	0	196	0	865	0	865	0	10/09/2018	
05969A-10-5	BANCORP ORD			110.000	2,784	25.310	2,784	1,090	0	0	0	1,283	0	1,283	0	10/15/2019	
05988J-10-3	BANDWIDTH CL A ORD			45.000	3,229	71.760	3,229	3,375	0	0	0	(3,686)	0	(3,686)	0	06/28/2019	
05990K-10-6	BANC OF CALIFORNIA ORD			80.000	1,570	19.620	1,570	1,117	8	19	0	393	0	393	0	06/28/2019	
060505-10-4	BANK OF AMERICA ORD			7,434.000	330,739	44.490	330,739	213,399	0	5,799	0	105,414	0	105,414	0	10/20/2020	
062540-10-9	BANK OF HAWAII ORD			50.000	4,188	83.760	4,188	4,011	0	137	0	357	0	357	0	06/23/2017	
064058-10-0	BANK OF NEW YORK MELLON ORD			610.000	35,429	58.080	35,429	24,642	0	793	0	9,540	0	9,540	0	12/15/2020	
06417N-10-3	BANK OZK ORD			135.000	6,282	46.530	6,282	5,162	0	153	0	2,060	0	2,060	0	10/09/2018	
06652K-10-3	BANKUNITED ORD			200.000	8,462	42.310	8,462	6,998	0	184	0	1,506	0	1,506	0	10/09/2018	
06652V-20-8	BANNER ORD			40.000	2,427	60.670	2,427	2,467	0	66	0	563	0	563	0	10/09/2018	
068463-10-8	BARRETT BUSINESS SERVICES ORD			10.000	691	69.060	691	826	0	12	0	9	0	9	0	06/28/2019	
070830-10-4	BATH AND BODY WORKS ORD			270.000	18,843	69.790	18,843	6,293	0	81	0	12,550	0	12,550	0	10/09/2018	
071813-10-9	BAXTER INTERNATIONAL ORD			633.000	54,337	85.840	54,337	18,163	247	665	0	3,545	0	3,545	0	03/27/2018	
073685-10-9	BEACON ROOFING SUPPLY ORD			125.000	7,169	57.350	7,169	4,168	0	0	0	2,145	0	2,145	0	10/09/2018	
07373V-10-5	BEAM THERAPEUTICS ORD			97.000	7,730	79.690	7,730	3,073	0	0	0	(189)	0	(189)	0	10/20/2020	
07556Q-88-1	BEAZER HOMES ORD			25.000	581	23.220	581	387	0	0	0	202	0	202	0	10/15/2019	
075887-10-9	BECTON DICKINSON ORD			352.997	88,772	251.480	88,772	29,749	0	1,186	0	445	0	445	0	11/20/2007	
075896-10-0	BED BATH AND BEYOND ORD			225.000	3,281	14.580	3,281	3,134	0	0	0	(716)	0	(716)	0	10/09/2018	
079823-10-0	BELLRING BRANDS CL A ORD			95.000	2,710	28.530	2,710	1,479	0	0	0	401	0	401	0	04/17/2020	
08160H-10-1	BENCHMARK ELECTRONICS ORD			45.000	1,220	27.100	1,220	1,130	7	29	0	4	0	4	0	06/28/2019	
084423-10-2	WR BERKLEY ORD			105.000	8,651	82.390	8,651	4,797	0	211	0	1,677	0	1,677	0	06/23/2017	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			2,025.000	605,475	299.000	605,475	148,893	0	0	0	135,938	0	135,938	0	11/22/2011	
08579W-10-3	BERRY GLOBAL GROUP ORD			50.000	3,689	73.780	3,689	2,252	0	0	0	880	0	880	0	10/09/2018	
086516-10-1	BEST BUY ORD			230.000	23,368	101.600	23,368	16,411	231	610	0	416	0	416	0	10/09/2018	
08862E-10-9	BEYOND MEAT ORD			120.000	7,819	65.160	7,819	9,081	0	0	0	(7,181)	0	(7,181)	0	04/17/2020	
089302-10-3	BIG LOTS ORD			75.000	3,377	45.030	3,377	3,161	0	90	0	158	0	158	0	10/09/2018	
08975P-10-8	BIGCOMMERCE HOLDINGS SRS 1 ORD			100.000	3,537	35.370	3,537	5,350	0	0	0	(1,813)	0	(1,813)	0	09/28/2021	
090043-10-0	BILL COM HOLDINGS ORD			100.000	24,915	249.150	24,915	11,482	0	0	0	11,265	0	11,265	0	10/20/2020	
090572-20-7	BIO RAD LABORATORIES CL A ORD			30.000	22,667	755.570	22,667	6,675	0	0	0	5,179	0	5,179	0	06/23/2017	
09058V-10-3	BIOCRYST PHARMACEUTICALS ORD			400.000	5,540	13.850	5,540	3,227	0	0	0	2,560	0	2,560	0	04/22/2019	
09060J-10-6	BIODELIVERY SCIENCE INTERNATIONL ORD			60.000	186	3.100	186	296	0	0	0	(66)	0	(66)	0	10/15/2019	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			90.000	7,952	88.350	7,952	7,631	0	0	0	321	0	321	0	06/25/2021	
09062X-10-3	BIOGEN ORD			131.000	31,430	239.920	31,430	29,026	0	0	0	(647)	0	(647)	0	06/14/2016	
09073M-10-4	BIO TECHNE ORD			60.000	31,040	517.340	31,040	7,050	0	77	0	11,987	0	11,987	0	06/23/2017	
092113-10-9	BLACK HILLS ORD			80.000	5,646	70.570	5,646	4,897	0	183	0	730	0	730	0	10/09/2018	
09215C-10-5	BLACK KNIGHT ORD			298.001	24,701	82.890	24,701	14,143	0	0	0	(1,627)	0	(1,627)	0	10/09/2018	
09239B-10-9	BLACKLINE ORD			100.000	10,354	103.540	10,354	4,613	0	0	0	(2,984)	0	(2,984)	0	10/09/2018	
09247X-10-1	BLACKROCK ORD			183.000	167,547	915.560	167,547	36,929	0	3,023	0	35,506	0	35,506	0	11/20/2012	
09257W-10-0	BLACKSTONE MORTGAGE CL A REIT ORD			180.000	5,512	30.620	5,512	5,976	112	446	0	556	0	556	0	10/09/2018	
09260D-10-7	BLACKSTONE ORD			900.000	116,451	129.390	116,451	101,075	0	895	0	15,376	0	15,376	0	12/30/2021	
093671-10-5	H&R BLOCK ORD			200.000	4,712	23.560	4,712	4,016	116	108	0	697	0	697	0	03/24/2021	
093712-10-7	BLOOM ENERGY CL A ORD			200.000	4,386	21.930	4,386	3,488	0	0	0	(1,346)	0	(1,346)	0	07/16/2020	
094235-10-8	BLOOMIN BRANDS ORD			200.000	4,196	20.980	4,196	4,048	0	0	0	312	0	312	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09609G-10-0	BLUEBIRD BIO ORD			70.000	699	9.990	699	1,304	0	0	0	(604)	0	(604)	0	03/24/2021	
09627Y-10-9	BLUEPRINT MEDICINES ORD			125.000	13,389	107.110	13,389	8,578	0	0	0	(630)	0	(630)	0	10/09/2018	
097023-10-5	BOEING ORD			511.000	102,875	201.320	102,875	34,477	0	0	0	(6,843)	0	(6,843)	0	09/28/2021	
09739D-10-0	BOISE CASCADE ORD			80.000	5,696	71.200	5,696	2,656	0	434	0	1,872	0	1,872	0	10/09/2018	
09857L-10-8	BOOKING HOLDINGS ORD			45.000	107,965	2,399.230	107,965	84,173	0	0	0	7,738	0	7,738	0	10/09/2018	
099406-10-0	BOOT BARN HOLDINGS ORD			70.000	8,614	123.050	8,614	2,494	0	0	0	5,578	0	5,578	0	06/28/2019	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			150.000	12,719	84.790	12,719	7,439	0	222	0	(359)	0	(359)	0	10/09/2018	
099724-10-6	BORGWARNER ORD			483.000	21,769	45.070	21,769	14,671	0	328	0	3,106	0	3,106	0	01/19/2016	
100557-10-7	BOSTON BEER CL A ORD			15.000	7,577	505.100	7,577	4,209	0	0	0	(7,338)	0	(7,338)	0	10/09/2018	
101121-10-1	BOSTON PROPERTIES REIT ORD			90.000	10,366	115.180	10,366	8,972	88	353	0	1,859	0	1,859	0	12/15/2020	
101137-10-7	BOSTON SCIENTIFIC ORD			1,875.000	79,650	42.480	79,650	74,750	0	0	0	6,495	0	6,495	0	12/30/2021	
10316T-10-4	BOX CL A ORD			160.000	4,190	26.190	4,190	3,157	0	0	0	1,302	0	1,302	0	10/09/2018	
103304-10-1	BOYD GAMING ORD			100.000	6,557	65.570	6,557	3,222	0	0	0	2,265	0	2,265	0	10/09/2018	
104674-10-6	BRADY NONVOTING CL A ORD			55.000	2,965	53.900	2,965	2,305	0	49	0	59	0	59	0	10/09/2018	
105368-20-3	BRANDYWINE REALTY REIT ORD			370.000	4,965	13.420	4,965	5,639	0	281	0	559	0	559	0	10/09/2018	
10806X-10-2	BRIDGEBIO PHARMA ORD			170.000	2,836	16.680	2,836	5,228	0	0	0	(9,253)	0	(9,253)	0	07/16/2020	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			75.000	9,441	125.880	9,441	7,909	0	0	0	(3,533)	0	(3,533)	0	06/22/2018	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			181.001	9,376	51.800	9,376	8,055	0	0	0	2,823	0	2,823	0	06/15/2018	
10948W-10-3	BRIGHTSPHERE INVESTMENT GROUP ORD			130.000	3,328	25.600	3,328	1,312	0	5	0	822	0	822	0	12/16/2019	
109641-10-0	BRINKER INTERNATIONAL ORD			65.000	2,378	36.590	2,378	2,980	0	0	0	(1,299)	0	(1,299)	0	10/09/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			2,205.000	137,482	62.350	137,482	123,921	0	4,322	0	706	0	706	0	11/20/2019	
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	37	37.410	37	69	1	3	0	0	0	0	0	07/25/2017	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			650.000	16,517	25.410	16,517	10,498	0	559	0	5,759	0	5,759	0	10/09/2018	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			130.000	23,767	182.820	23,767	9,937	173	307	0	3,851	0	3,851	0	06/23/2017	
11135F-10-1	BROADCOM ORD			420.000	279,472	665.410	279,472	102,778	0	6,258	0	95,575	0	95,575	0	10/09/2018	
11275Q-10-7	BROOKFIELD INFRASTRUCTURE CL A ORD			75.000	5,120	68.260	5,120	3,548	0	119	0	(1,795)	0	(1,795)	0	07/16/2020	
11284V-10-5	BROOKFIELD RENEWABLE CL A ORD			100.000	3,683	36.830	3,683	4,593	0	97	0	(3,747)	0	(3,747)	0	10/20/2020	
114340-10-2	AZENTA ORD			120.000	12,373	103.110	12,373	3,851	0	48	0	4,231	0	4,231	0	10/09/2018	
115236-10-1	BROWN & BROWN ORD			260.000	18,273	70.280	18,273	5,581	0	99	0	5,946	0	5,946	0	06/23/2017	
115637-10-0	BROWN FORMAN CL A ORD			50.000	3,390	67.790	3,390	1,874	0	95	0	(284)	0	(284)	0	06/23/2017	
115637-20-9	BROWN FORMAN CL B ORD			355.000	25,865	72.860	25,865	11,527	0	677	0	(2,332)	0	(2,332)	0	07/27/2017	
116794-10-8	BRUKER ORD			120.000	10,069	83.910	10,069	3,882	0	19	0	3,574	0	3,574	0	10/09/2018	
117043-10-9	BRUNSWICK ORD			85.000	8,562	100.730	8,562	5,165	0	108	0	2,082	0	2,082	0	10/09/2018	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			273.000	23,399	85.710	23,399	3,688	0	0	0	12,339	0	12,339	0	03/19/2019	
122017-10-6	BURLINGTON STORES ORD			65.000	18,948	291.510	18,948	9,933	0	0	0	1,947	0	1,947	0	10/09/2018	
124805-10-2	CBIZ ORD			110.000	4,303	39.120	4,303	2,154	0	0	0	1,376	0	1,376	0	06/28/2019	
12504L-10-9	CBRE GROUP CL A ORD			375.000	40,691	108.510	40,691	15,454	0	0	0	17,171	0	17,171	0	10/09/2018	
12508E-10-1	CDK GLOBAL ORD			85.000	3,548	41.740	3,548	4,956	0	51	0	(858)	0	(858)	0	10/09/2018	
12514G-10-8	CDW ORD			150.000	30,717	204.780	30,717	12,672	0	255	0	10,949	0	10,949	0	10/09/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			245.000	17,341	70.780	17,341	13,431	0	294	0	7,857	0	7,857	0	10/09/2018	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			60.000	6,458	107.630	6,458	4,019	149	122	0	826	0	826	0	06/23/2017	
125523-10-0	CIGNA ORD			324.000	74,400	229.630	74,400	16,646	0	1,296	0	6,950	0	6,950	0	12/20/2018	
125581-80-1	CIT GROUP ORD			110.000	5,647	51.340	5,647	5,633	0	154	0	1,698	0	1,698	0	10/09/2018	
12571T-10-0	CMC MATERIALS ORD			70.000	13,418	191.690	13,418	6,843	32	127	0	2,826	0	2,826	0	10/09/2018	
12572Q-10-5	CME GROUP CL A ORD			378.000	86,358	228.460	86,358	25,272	1,229	2,306	0	17,543	0	17,543	0	06/23/2017	
125896-10-0	CMS ENERGY ORD			145.000	9,432	65.050	9,432	6,421	0	252	0	586	0	586	0	03/27/2018	
12618T-10-5	CRA INTERNATIONAL ORD			15.000	1,400	93.360	1,400	816	0	16	0	636	0	636	0	12/16/2019	
12621E-10-3	CNO FINANCIAL GROUP ORD			270.000	6,437	23.840	6,437	5,848	0	138	0	435	0	435	0	10/09/2018	
126349-10-9	CSG SYSTEMS INTERNATIONAL ORD			75.000	4,322	57.620	4,322	2,863	0	75	0	941	0	941	0	10/09/2018	
126402-10-6	CSW INDUSTRIALS ORD			35.000	4,230	120.860	4,230	2,385	0	20	0	313	0	313	0	06/28/2019	
126408-10-3	CSX ORD			2,920.000	109,792	37.600	109,792	86,798	0	515	0	10,528	0	10,528	0	12/30/2021	
126501-10-5	CTS ORD			70.000	2,570	36.720	2,570	2,168	4	11	0	167	0	167	0	04/22/2019	
12653C-10-8	CNX RESOURCES ORD			430.000	5,913	13.750	5,913	6,261	0	0	0	1,269	0	1,269	0	10/09/2018	
126600-10-5	CVB FINANCIAL ORD			260.000	5,567	21.410	5,567	5,827	47	187	0	497	0	497	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126650-10-0	CVS HEALTH ORD			1,527.000	157,525	103.160	157,525	51,857	0	3,054	0	53,231	0	53,231	0	03/28/2007	
12685J-10-5	CABLE ONE ORD			5.000	8,817	1,763.450	8,817	3,660	0	53	0	(2,321)	0	(2,321)	0	06/22/2018	
127097-10-3	COTERRA ENERGY ORD			163.000	3,097	19.000	3,097	2,966	0	130	0	131	0	131	0	06/25/2021	
127190-30-4	CACI INTERNATIONAL CL A ORD			20.000	5,384	269.210	5,384	3,678	0	0	0	398	0	398	0	10/09/2018	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			305.000	56,837	186.350	56,837	10,709	0	0	0	15,226	0	15,226	0	07/27/2017	
12740C-10-3	BANCORPSOUTH BANK ORD			0.000	0	28.870	0	0	118	0	0	0	0	0	0	10/09/2018	
12769G-10-0	CAESARS ENTERTAINMENT ORD			272.000	25,462	93.610	25,462	12,741	0	0	0	5,260	0	5,260	0	10/20/2020	
128030-20-2	CAL MAINE FOODS ORD			75.000	2,774	36.990	2,774	3,377	0	3	0	(41)	0	(41)	0	10/09/2018	
129500-10-4	CALERES ORD			0.000	0	21.580	0	0	8	0	0	0	0	0	0	10/09/2018	
13057Q-30-5	CALIFORNIA RESOURCES ORD			90.000	3,844	42.710	3,844	2,990	0	15	0	854	0	854	0	06/25/2021	
130788-10-2	CALIFORNIA WATER SERVICE GROUP ORD			115.000	8,264	71.860	8,264	4,899	0	106	0	2,050	0	2,050	0	10/09/2018	
133131-10-2	CAMDEN PROPERTY REIT ORD			60.000	10,721	178.680	10,721	5,253	50	199	0	4,726	0	4,726	0	06/23/2017	
134429-10-9	CAMPBELL SOUP ORD			60.000	2,608	43.460	2,608	2,252	0	89	0	(293)	0	(293)	0	10/09/2018	
13462K-10-9	CAMPING WORLD CL A ORD			95.000	3,838	40.400	3,838	1,322	0	141	0	1,363	0	1,363	0	12/16/2019	
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD		C	500.996	36,042	71.940	36,042	15,487	95	0	0	20,555	0	20,555	0	06/22/2018	
13765N-10-7	CANNAE HOLDINGS ORD			190.000	6,679	35.150	6,679	3,956	0	0	0	(1,733)	0	(1,733)	0	10/09/2018	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			530.000	76,898	145.090	76,898	28,664	0	1,378	0	24,507	0	24,507	0	04/17/2020	
14057J-10-1	CAPITOL FEDERAL FINANCIAL ORD			272.000	3,082	11.330	3,082	3,071	0	261	0	(318)	0	(318)	0	10/20/2020	
14149Y-10-8	CARDINAL HEALTH ORD			180.000	9,268	51.490	9,268	9,790	88	352	0	(373)	0	(373)	0	10/09/2018	
14161W-10-5	CARDLYTICS ORD			60.000	3,965	66.090	3,965	4,690	0	0	0	(4,601)	0	(4,601)	0	07/16/2020	
14167L-10-3	CAREDX ORD			100.000	4,548	45.480	4,548	3,667	0	0	0	(2,697)	0	(2,697)	0	03/19/2019	
14174T-10-7	CARETRUST REIT ORD			220.000	5,023	22.830	5,023	3,874	58	230	0	143	0	143	0	10/09/2018	
142339-10-0	CARLISLE COMPANIES ORD			110.000	27,293	248.120	27,293	10,358	0	234	0	10,113	0	10,113	0	06/23/2017	
143130-10-2	CARMAX ORD			150.000	19,535	130.230	19,535	10,619	0	0	0	5,366	0	5,366	0	10/09/2018	
143658-30-0	CARNIVAL ORD			941.000	18,933	20.120	18,933	16,994	0	0	0	(2,982)	0	(2,982)	0	06/25/2021	
143905-10-7	CARRIAGE SERVICES ORD			40.000	2,578	64.440	2,578	1,104	0	17	0	1,325	0	1,325	0	12/16/2019	
14448C-10-4	CARRIER GLOBAL ORD			965.996	52,396	54.240	52,396	8,264	145	464	0	15,968	0	15,968	0	10/24/2005	
14575E-10-5	CARS.COM ORD			135.000	2,172	16.090	2,172	3,484	0	0	0	647	0	647	0	10/09/2018	
146869-10-2	CARVANA CL A ORD			110.000	25,497	231.790	25,497	5,638	0	0	0	(853)	0	(853)	0	10/09/2018	
147448-10-4	CASELLA WASTE CL A ORD			105.000	8,969	85.420	8,969	3,684	0	0	0	2,464	0	2,464	0	03/19/2019	
147528-10-3	CASEYS GENERAL STORES ORD			50.000	9,868	197.350	9,868	6,211	0	69	0	937	0	937	0	10/09/2018	
148806-10-2	CATALENT ORD			190.000	24,326	128.030	24,326	8,362	0	0	0	4,552	0	4,552	0	10/09/2018	
14888U-10-1	CATALYST PHARMACEUTICALS ORD			75.000	508	6.770	508	403	0	0	0	257	0	257	0	04/22/2019	
149123-10-1	CATERPILLAR ORD			720.000	148,853	206.740	148,853	122,537	0	1,969	0	11,343	0	11,343	0	12/30/2021	
150870-10-3	CELANESE ORD			45.000	7,563	168.060	7,563	4,590	0	122	0	1,715	0	1,715	0	10/09/2018	
15135B-10-1	CENTENE ORD			676.000	55,702	82.400	55,702	22,991	0	0	0	15,122	0	15,122	0	10/09/2018	
15189T-10-7	CENTERPOINT ENERGY ORD			1,195.000	33,352	27.910	33,352	21,498	0	777	0	7,493	0	7,493	0	03/28/2007	
15202L-10-7	CENTERSPACE ORD			25.000	2,773	110.900	2,773	1,467	18	71	0	1,006	0	1,006	0	06/28/2019	
153527-20-5	CENTRAL GARDEN AND PET CL A ORD			75.000	3,589	47.850	3,589	2,402	0	0	0	864	0	864	0	10/09/2018	
154760-40-9	CENTRAL PACIFIC FINANCIAL ORD			35.000	986	28.170	986	1,048	0	34	0	321	0	321	0	06/28/2019	
156504-30-0	CENTURY COMMUNITIES ORD			70.000	5,725	81.790	5,725	1,860	0	32	0	2,661	0	2,661	0	06/28/2019	
156727-10-9	CERENCE ORD			78.000	5,978	76.640	5,978	1,442	0	0	0	(1,860)	0	(1,860)	0	10/09/2018	
15677J-10-8	CERIDIAN HCM HOLDING ORD			150.000	15,669	104.460	15,669	7,607	0	0	0	(315)	0	(315)	0	03/19/2019	
156782-10-4	CERNER ORD			309.000	28,697	92.870	28,697	7,782	83	272	0	4,447	0	4,447	0	05/15/2018	
157085-10-1	CERUS ORD			370.000	2,520	6.810	2,520	2,198	0	0	0	(41)	0	(41)	0	04/22/2019	
157210-10-5	CEVA ORD			50.000	2,162	43.240	2,162	1,217	0	0	0	(113)	0	(113)	0	06/28/2019	
15872M-10-4	CHAMPIONX ORD			130.000	2,627	20.210	2,627	2,411	0	0	0	638	0	638	0	12/17/2010	
15912K-10-0	CHANGE HEALTHCARE ORD			275.000	5,880	21.380	5,880	4,089	0	0	0	751	0	751	0	10/20/2020	
159864-10-7	CHRLS RIVER LABS ORD			55.000	20,723	376.780	20,723	7,052	0	0	0	6,981	0	6,981	0	10/09/2018	
16115Q-30-8	CHART INDUSTRIES ORD			45.000	7,177	159.490	7,177	3,181	0	0	0	1,877	0	1,877	0	10/09/2018	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			154.000	100,403	651.970	100,403	27,204	0	0	0	(1,475)	0	(1,475)	0	02/08/2016	
163072-10-1	CHEESECAKE FACTORY ORD			85.000	3,328	39.150	3,328	4,455	0	0	0	178	0	178	0	10/09/2018	
163086-10-1	CHEFS WAREHOUSE ORD			70.000	2,331	33.300	2,331	2,454	0	0	0	533	0	533	0	06/28/2019	
163092-10-9	CHEGG ORD			245.000	7,522	30.700	7,522	6,728	0	0	0	(14,609)	0	(14,609)	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
163851-10-8	CHEMOURS ORD			180.000	6,041	33.560	6,041	5,357	0	45	0	684	0	684	0	09/28/2021	
16411R-20-8	CHENIERE ENERGY ORD			210.000	21,298	101.420	21,298	13,856	0	69	0	8,692	0	8,692	0	10/09/2018	
165167-73-5	CHESAPEAKE ENERGY ORD			60.000	3,871	64.520	3,871	3,718	0	26	0	154	0	154	0	09/28/2021	
165303-10-8	CHESAPEAKE UTILITIES ORD			40.000	5,832	145.810	5,832	3,382	19	74	0	1,504	0	1,504	0	10/09/2018	
166764-10-0	CHEVRON ORD			2,240.000	262,864	117.350	262,864	132,534	0	11,894	0	73,696	0	73,696	0	02/17/2006	
16934Q-20-8	CHIMERA INVESTMENT REIT			510.000	7,691	15.080	7,691	9,032	168	643	0	2,463	0	2,463	0	10/09/2018	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			35.000	61,189	1,748.250	61,189	15,649	0	0	0	12,654	0	12,654	0	10/09/2018	
169905-10-6	CHOICE HOTELS INTERNATIONAL ORD			25.000	3,900	155.990	3,900	1,721	0	11	0	1,232	0	1,232	0	10/09/2018	
171340-10-2	CHURCH AND DWIGHT ORD			200.000	20,500	102.500	20,500	9,848	0	202	0	3,054	0	3,054	0	01/30/2018	
171484-10-8	CHURCHILL DOWNS ORD			60.000	14,454	240.900	14,454	5,682	60	37	0	2,767	0	2,767	0	10/09/2018	
171604-10-1	CHUYS HOLDINGS ORD			40.000	1,205	30.120	1,205	1,001	0	0	0	145	0	145	0	08/14/2019	
171779-30-9	CIENA ORD			175.000	13,470	76.970	13,470	5,077	0	0	0	4,221	0	4,221	0	10/09/2018	
172062-10-1	CINCINNATI FINANCIAL ORD			280.000	31,900	113.930	31,900	8,140	221	697	0	7,437	0	7,437	0	03/28/2007	
17243V-10-2	CINEMARK HOLDINGS ORD			190.000	3,063	16.120	3,063	4,318	0	0	0	(1,255)	0	(1,255)	0	06/25/2021	
172755-10-0	CIRRUS LOGIC ORD			130.000	11,963	92.020	11,963	4,745	0	0	0	1,277	0	1,277	0	10/09/2018	
17275R-10-2	CISCO SYSTEMS ORD			4,668.000	295,811	63.370	295,811	76,088	0	6,862	0	86,918	0	86,918	0	07/19/2006	
172908-10-5	CINTAS ORD			139.000	61,601	443.170	61,601	5,104	0	473	0	12,470	0	12,470	0	01/26/2012	
172967-42-4	CITIGROUP ORD			2,412.000	145,661	60.390	145,661	88,477	0	4,920	0	(3,063)	0	(3,063)	0	12/14/2012	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			80.000	3,780	47.250	3,780	3,118	0	125	0	919	0	919	0	10/09/2018	
177376-10-0	CITRIX SYSTEMS ORD			10.000	946	94.590	946	1,065	0	15	0	(355)	0	(355)	0	10/09/2018	
178587-10-1	CITY OFFICE REIT ORD		C	50.000	986	19.720	986	599	0	30	0	498	0	498	0	06/28/2019	
18539C-10-5	CLEARWAY ENERGY CL A ORD			55.000	1,841	33.480	1,841	890	0	73	0	216	0	216	0	06/28/2019	
18539C-20-4	CLEARWAY ENERGY CL C ORD			180.000	6,485	36.030	6,485	3,575	0	239	0	738	0	738	0	10/09/2018	
185899-10-1	CLEVELAND CLIFFS ORD			502.000	10,929	21.770	10,929	6,037	0	0	0	3,619	0	3,619	0	10/09/2018	
189054-10-9	CLOROX ORD			195.000	34,000	174.360	34,000	12,809	0	885	0	(5,374)	0	(5,374)	0	07/24/2007	
18915M-10-7	CLOUDFLARE CL A ORD			349.000	45,894	131.500	45,894	34,921	0	0	0	8,060	0	8,060	0	12/30/2021	
191098-10-2	COCA COLA CONSOLIDATED ORD			15.000	9,288	619.190	9,288	3,886	0	15	0	5,294	0	5,294	0	03/19/2019	
191216-10-0	COCA-COLA ORD			4,433.000	262,478	59.210	262,478	95,647	0	7,447	0	19,372	0	19,372	0	05/08/2006	
192005-10-6	CODEXIS ORD			140.000	4,378	31.270	4,378	2,580	0	0	0	1,322	0	1,322	0	06/28/2019	
192108-50-4	COEUR MINING ORD			360.000	1,814	5.040	1,814	1,562	0	0	0	(1,912)	0	(1,912)	0	06/28/2019	
19239V-30-2	COGENT COMMUNICATIONS HOLDINGS ORD			50.000	3,659	73.180	3,659	2,580	0	159	0	666	0	666	0	10/09/2018	
192422-10-3	COGNEX ORD			195.000	15,163	77.760	15,163	9,502	0	48	0	(492)	0	(492)	0	10/09/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			785.000	69,645	88.720	69,645	9,170	0	754	0	5,314	0	5,314	0	04/17/2020	
192479-10-3	COHERENT ORD			10.000	2,665	266.540	2,665	1,456	0	0	0	1,165	0	1,165	0	10/09/2018	
19249H-10-3	COHERUS BIOSCIENCES ORD			150.000	2,394	15.960	2,394	2,191	0	0	0	(213)	0	(213)	0	04/22/2019	
192576-10-6	COHU ORD			110.000	4,190	38.090	4,190	1,697	0	0	0	(10)	0	(10)	0	06/28/2019	
194014-10-6	COLFAX ORD			230.000	10,573	45.970	10,573	7,988	0	0	0	1,778	0	1,778	0	10/09/2018	
194162-10-3	COLGATE PALMOLIVE ORD			1,050.000	89,607	85.340	89,607	27,378	0	1,880	0	(179)	0	(179)	0	08/26/2005	
19459J-10-4	COLLEGIUM PHARMACEUTICAL ORD			30.000	560	18.680	560	340	0	0	0	(41)	0	(41)	0	08/14/2019	
197236-10-2	COLUMBIA BANKING SYSTEM ORD			170.000	5,562	32.720	5,562	6,576	0	194	0	(541)	0	(541)	0	10/09/2018	
199333-10-5	COLUMBUS MCKINNON ORD			55.000	2,544	46.260	2,544	1,805	0	13	0	430	0	430	0	08/14/2019	
199908-10-4	COMFORT SYSTEMS USA ORD			75.000	7,421	98.940	7,421	4,069	0	36	0	3,471	0	3,471	0	10/09/2018	
20030N-10-1	COMCAST CL A ORD			5,388.000	271,178	50.330	271,178	45,475	0	5,280	0	(11,153)	0	(11,153)	0	03/28/2007	
200340-10-7	COMERICA ORD			212.000	18,444	87.000	18,444	9,310	144	577	0	6,602	0	6,602	0	10/20/2020	
200525-10-3	COMMERCE BANCSHARES ORD			132.000	9,074	68.740	9,074	5,756	0	132	0	814	0	814	0	06/23/2017	
201723-10-3	COMMERCIAL METALS ORD			245.000	8,891	36.290	8,891	4,934	0	123	0	3,859	0	3,859	0	10/09/2018	
20337X-10-9	COMMSCOPE HOLDING ORD			230.000	2,539	11.040	2,539	3,449	0	0	0	(910)	0	(910)	0	03/24/2021	
203607-10-6	COMMUNITY BANK SYSTEM ORD			110.000	8,193	74.480	8,193	6,802	52	186	0	1,339	0	1,339	0	10/09/2018	
20369C-10-6	COMMUNITY HEALTHCARE TRUST ORD			50.000	2,364	47.270	2,364	1,970	0	86	0	8	0	8	0	06/28/2019	
204166-10-2	COMMVAULT SYSTEMS ORD			100.000	6,892	68.920	6,892	6,369	0	0	0	523	0	523	0	03/24/2021	
20451N-10-1	COMPASS MINERALS INTERNATIONAL ORD			40.000	2,043	51.080	2,043	2,609	0	92	0	(426)	0	(426)	0	10/09/2018	
205826-20-9	COMTECH TELECOMMUNICATIONS ORD			30.000	711	23.690	711	843	0	12	0	90	0	90	0	06/28/2019	
205887-10-2	CONAGRA BRANDS ORD			958.999	32,750	34.150	32,750	17,829	0	1,127	0	(2,023)	0	(2,023)	0	10/26/2018	
20602D-10-1	CONCENTRIX ORD			55.000	9,824	178.620	9,824	2,404	0	14	0	4,396	0	4,396	0	12/18/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
207410-10-1	CONMED ORD			65.000	9,214	141.760	9,214	4,764	13	52	0	1,934	0	1,934	0	10/09/2018	
20786W-10-7	CONNECTONE BANCORP ORD			60.000	1,963	32.710	1,963	1,359	0	26	0	775	0	775	0	06/28/2019	
20825C-10-4	CONOCOPHILLIPS ORD			1,253.000	90,442	72.180	90,442	45,018	251	2,135	0	42,250	0	42,250	0	03/24/2021	
20848V-10-5	CONSENSUS CLOUD SOLUTIONS ORD			34.000	1,968	57.870	1,968	1,126	0	0	0	841	0	841	0	10/09/2018	
20854L-10-8	CONSOL ENERGY ORD			60.000	1,363	22.710	1,363	1,596	0	0	0	930	0	930	0	06/28/2019	
209115-10-4	CONSOLIDATED EDISON ORD			164.000	13,992	85.320	13,992	8,010	0	508	0	2,140	0	2,140	0	12/21/2007	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			215.000	53,959	250.970	53,959	51,375	0	197	0	2,262	0	2,262	0	12/30/2021	
216648-40-2	COOPER ORD			25.000	10,474	418.940	10,474	6,477	0	2	0	1,391	0	1,391	0	10/09/2018	
217204-10-6	COPART ORD			275.000	41,696	151.620	41,696	8,673	0	0	0	6,702	0	6,702	0	06/23/2017	
218352-10-2	CORCEPT THERAPEUTICS ORD			180.000	3,564	19.800	3,564	2,470	0	0	0	(1,145)	0	(1,145)	0	10/09/2018	
219350-10-5	CORNING ORD			1,030.000	38,347	37.230	38,347	18,870	0	989	0	1,267	0	1,267	0	09/16/2015	
22002T-10-8	CORPORATE OFFICE PROP REIT ORD			230.000	6,433	27.970	6,433	6,638	63	253	0	435	0	435	0	10/09/2018	
22052L-10-4	CORTEVA ORD			570.000	26,950	47.280	26,950	10,884	0	308	0	4,879	0	4,879	0	06/28/2019	
22160K-10-5	COSTCO WHOLESALE ORD			494.000	280,444	567.700	280,444	26,538	0	1,517	0	94,314	0	94,314	0	03/28/2007	
22160N-10-9	COSTAR GROUP ORD			440.000	34,773	79.030	34,773	16,886	0	0	0	(5,895)	0	(5,895)	0	10/09/2018	
222070-20-3	COTY CL A ORD			672.000	7,056	10.500	7,056	7,956	0	0	0	2,339	0	2,339	0	10/09/2018	
22266L-10-6	COUPA SOFTWARE ORD			145.000	22,917	158.050	22,917	9,660	0	0	0	(26,225)	0	(26,225)	0	10/09/2018	
222795-50-2	COUSINS PROPERTIES REIT ORD			176.000	7,089	40.280	7,089	5,896	0	267	0	1,193	0	1,193	0	03/19/2019	
22304C-10-0	COVETRUS ORD			166.000	3,315	19.970	3,315	6,740	0	0	0	(1,456)	0	(1,456)	0	08/08/2018	
223622-60-6	COWEN CL A ORD			60.000	2,166	36.100	2,166	1,031	0	23	0	607	0	607	0	06/28/2019	
224399-10-5	CRANE ORD			15.000	1,526	101.730	1,526	1,214	0	26	0	361	0	361	0	06/22/2018	
227046-10-9	CROCS ORD			65.000	8,334	128.220	8,334	1,264	0	0	0	4,261	0	4,261	0	10/09/2018	
227483-10-4	CROSS COUNTRY HEALTHCARE ORD			55.000	1,527	27.760	1,527	628	0	0	0	1,039	0	1,039	0	12/16/2019	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			210.000	42,998	204.750	42,998	21,187	0	0	0	(1,485)	0	(1,485)	0	07/16/2020	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD			455.000	94,977	208.740	94,977	47,175	0	2,484	0	22,545	0	22,545	0	10/09/2018	
228368-10-6	CROWN HOLDINGS ORD			255.000	28,208	110.620	28,208	12,436	0	204	0	2,657	0	2,657	0	10/09/2018	
228903-10-0	CRYOLIFE ORD			70.000	1,425	20.350	1,425	1,954	0	0	0	(228)	0	(228)	0	04/22/2019	
229050-30-7	CRYOPORT ORD			90.000	5,325	59.170	5,325	2,106	0	0	0	1,376	0	1,376	0	08/14/2019	
229663-10-9	CUBESMART REIT ORD			450.000	25,610	56.910	25,610	12,668	194	612	0	10,485	0	10,485	0	10/09/2018	
22978P-10-6	CUE BIOPHARMA ORD			35.000	396	11.310	396	765	0	0	0	(42)	0	(42)	0	07/16/2020	
231021-10-6	CUMMINS ORD			225.000	49,082	218.140	49,082	13,320	0	1,260	0	(2,016)	0	(2,016)	0	03/03/2010	
231561-10-1	CURTISS WRIGHT ORD			10.000	1,387	138.670	1,387	1,275	0	7	0	223	0	223	0	10/09/2018	
23204G-10-0	CUSTOMERS BANCORP ORD			65.000	4,249	65.370	4,249	1,365	0	129	0	3,067	0	3,067	0	06/28/2019	
232109-10-8	CUTERA ORD			40.000	1,653	41.320	1,653	1,237	0	0	0	688	0	688	0	08/14/2019	
23282W-60-5	CYTOKINETICS ORD			170.000	7,749	45.580	7,749	1,912	0	0	0	4,216	0	4,216	0	06/28/2019	
23283R-10-0	CYRUSONE REIT ORD			80.000	7,178	89.720	7,178	4,999	42	164	0	1,326	0	1,326	0	10/09/2018	
23284F-10-5	CYTOMX THERAPEUTICS ORD			35.000	152	4.330	152	393	0	0	0	(78)	0	(78)	0	06/28/2019	
23331A-10-9	D R HORTON ORD			370.000	40,127	108.450	40,127	14,578	0	305	0	14,626	0	14,626	0	10/09/2018	
233331-10-7	DTE ENERGY ORD			400.000	47,816	119.540	47,816	16,395	354	330	0	31,421	0	31,421	0	06/22/2018	
23345M-10-7	DT MIDSTREAM ORD			200.000	9,596	47.980	9,596	2,874	120	120	0	6,722	0	6,722	0	06/22/2018	
23355L-10-6	DXC TECHNOLOGY ORD			20.000	644	32.190	644	748	0	0	0	129	0	129	0	12/16/2019	
235825-20-5	DANA INCORPORATED ORD			295.000	6,732	22.820	6,732	5,121	0	118	0	974	0	974	0	10/09/2018	
235851-10-2	DANAHER ORD			705.000	231,952	329.010	231,952	19,679	148	571	0	75,343	0	75,343	0	03/05/2008	
237194-10-5	DARDEN RESTAURANTS ORD			67.000	10,093	150.640	10,093	2,933	0	231	0	2,112	0	2,112	0	10/20/2020	
237266-10-1	DARLING INGREDIENTS ORD			255.000	17,669	69.290	17,669	4,886	0	0	0	2,961	0	2,961	0	10/09/2018	
23804L-10-3	DATADOG CL A ORD			255.000	45,418	178.110	45,418	21,677	0	0	0	20,316	0	20,316	0	07/16/2020	
23918K-10-8	DAVITA ORD			75.000	8,532	113.760	8,532	5,614	0	0	0	(273)	0	(273)	0	10/09/2018	
243537-10-7	DECKERS OUTDOOR ORD			35.000	12,821	366.310	12,821	3,825	0	0	0	2,784	0	2,784	0	10/09/2018	
244199-10-5	DEERE ORD			265.000	90,866	342.890	90,866	39,872	278	957	0	19,568	0	19,568	0	10/09/2018	
24703L-20-2	DELL TECHNOLOGIES CL C ORD			195.000	10,953	56.170	10,953	5,226	0	0	0	5,727	0	5,727	0	10/20/2020	
247361-70-2	DELTA AIR LINES ORD			870.000	34,000	39.080	34,000	23,592	0	0	0	(983)	0	(983)	0	07/16/2020	
248019-10-1	DELUXE ORD			90.000	2,890	32.110	2,890	4,913	0	108	0	262	0	262	0	10/09/2018	
24823R-10-5	DENALI THERAPEUTICS ORD			145.000	6,467	44.600	6,467	3,746	0	0	0	(5,678)	0	(5,678)	0	07/16/2020	
24906P-10-9	DENTSPLY SIRONA ORD			375.000	20,921	55.790	20,921	11,426	41	158	0	1,286	0	1,286	0	07/24/2009	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25179M-10-3	DEVON ENERGY ORD			870.000	38,324	44.050	38,324	19,973	0	1,453	0	18,350	0	18,350	0	03/24/2021	
252131-10-7	DEXCOM ORD			115.000	61,749	536.950	61,749	14,089	0	0	0	19,231	0	19,231	0	10/09/2018	
25264R-20-7	DIAMOND HILL INVESTMENT GRP CL A ORD			5.000	971	194.230	971	707	0	115	0	225	0	225	0	12/16/2019	
252784-30-1	DIAMONDROCK HOSPITALITY REIT ORD			350.000	3,364	9.610	3,364	3,931	0	0	0	476	0	476	0	10/09/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			270.000	29,120	107.850	29,120	13,001	0	473	0	16,052	0	16,052	0	12/15/2020	
253393-10-2	DICKS SPORTING ORD			105.000	12,074	114.990	12,074	3,515	0	746	0	6,172	0	6,172	0	10/09/2018	
253651-10-3	DIEBOLD NIXDORF ORD			165.000	1,493	9.050	1,493	2,128	0	0	0	(266)	0	(266)	0	04/22/2019	
253798-10-2	DIGI INTERNATIONAL ORD			80.000	1,966	24.570	1,966	1,418	0	0	0	454	0	454	0	12/16/2019	
25381B-10-1	DIGIMARC ORD			20.000	790	39.480	790	689	0	0	0	(155)	0	(155)	0	12/16/2019	
253868-10-3	DIGITAL REALTY REIT ORD			220.000	38,911	176.870	38,911	24,578	534	1,012	0	8,219	0	8,219	0	10/09/2018	
25400W-10-2	DIGITAL TURBINE ORD			190.000	11,588	60.990	11,588	1,205	0	0	0	842	0	842	0	08/14/2019	
25401T-10-8	DIGITALBRIDGE GROUP CL A ORD			1,000.000	8,330	8.330	8,330	5,860	0	0	0	3,520	0	3,520	0	10/09/2018	
25402D-10-2	DIGITALOCEAN HOLDINGS ORD			20.000	1,607	80.330	1,607	1,562	0	0	0	45	0	45	0	09/28/2021	
254423-10-6	DINE BRANDS GLOBAL ORD			45.000	3,411	75.810	3,411	3,510	22	0	0	801	0	801	0	10/09/2018	
254543-10-1	DIODES ORD			100.000	10,981	109.810	10,981	3,317	0	0	0	3,931	0	3,931	0	12/18/2018	
254687-10-6	WALT DISNEY ORD			2,096.000	324,649	154.890	324,649	69,663	0	0	0	(55,104)	0	(55,104)	0	09/30/2011	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			331.000	38,250	115.560	38,250	19,669	0	622	0	8,285	0	8,285	0	05/26/2017	
25470M-10-9	DISH NETWORK CL A ORD			483.000	15,669	32.440	15,669	16,475	0	0	0	48	0	48	0	12/03/2019	
256163-10-6	DOCUSIGN ORD			220.000	33,508	152.310	33,508	10,474	0	0	0	(15,398)	0	(15,398)	0	03/19/2019	
25659T-10-7	DOLBY LABORATORIES CL A ORD			150.000	14,283	95.220	14,283	7,858	0	137	0	(287)	0	(287)	0	07/27/2017	
256677-10-5	DOLLAR GENERAL ORD			264.000	62,259	235.830	62,259	14,116	0	428	0	6,740	0	6,740	0	08/15/2013	
256746-10-8	DOLLAR TREE ORD			255.000	35,833	140.520	35,833	21,132	0	0	0	8,282	0	8,282	0	10/09/2018	
25746U-10-9	DOMINION ENERGY ORD			756.000	59,391	78.560	59,391	33,748	0	1,905	0	2,540	0	2,540	0	05/15/2018	
25754A-20-1	DOMINOS PIZZA ORD			35.000	19,752	564.330	19,752	8,175	0	132	0	6,330	0	6,330	0	08/14/2019	
257554-10-5	DOMO CL B ORD			60.000	2,976	49.600	2,976	1,373	0	0	0	(850)	0	(850)	0	12/16/2019	
25787G-10-0	DONNELLEY FINANCIAL SOLTN ORD			65.000	3,064	47.140	3,064	867	0	0	0	1,961	0	1,961	0	06/28/2019	
25809K-10-5	DOORDASH CL A ORD			110.000	16,379	148.900	16,379	19,438	0	0	0	(3,059)	0	(3,059)	0	06/25/2021	
25960P-10-9	DOUGLAS EMMETT REIT ORD			210.000	7,035	33.500	7,035	8,085	59	235	0	907	0	907	0	06/23/2017	
25961D-10-5	DOUGLAS ELLIMAN ORD			155.000	1,783	11.500	1,783	1,405	0	0	0	377	0	377	0	10/09/2018	
260003-10-8	DOVER ORD			285.000	51,756	181.600	51,756	11,915	0	567	0	15,775	0	15,775	0	06/22/2018	
260557-10-3	DOW ORD			955.000	54,168	56.720	54,168	29,330	0	2,674	0	1,165	0	1,165	0	04/17/2020	
26142R-10-4	DRAFTKINGS CL A ORD			190.000	5,219	27.470	5,219	9,817	0	0	0	(4,597)	0	(4,597)	0	06/25/2021	
26210C-10-4	DROPBOX CL A ORD			570.000	13,988	24.540	13,988	11,117	0	0	0	1,340	0	1,340	0	10/15/2019	
264147-10-9	DUCOMMUN ORD			15.000	702	46.770	702	755	0	0	0	(104)	0	(104)	0	12/16/2019	
264411-50-5	DUKE REALTY REIT ORD			725.000	47,589	65.640	47,589	20,807	0	758	0	18,611	0	18,611	0	10/09/2018	
26441C-20-4	DUKE ENERGY ORD			858.003	90,005	104.900	90,005	47,696	0	3,346	0	11,446	0	11,446	0	03/28/2011	
26484T-10-6	DUN BRADST HLDG ORD			330.000	6,762	20.490	6,762	5,566	0	0	0	1,196	0	1,196	0	09/28/2021	
26614N-10-2	DUPONT DE NEMOURS ORD			490.000	39,582	80.780	39,582	20,430	0	587	0	4,709	0	4,709	0	03/24/2021	
268150-10-9	DYNATRACE ORD			202.000	12,191	60.350	12,191	8,791	0	0	0	3,450	0	3,450	0	10/20/2020	
268158-20-1	DYNAVAX TECHNOLOGIES ORD			240.000	3,377	14.070	3,377	1,010	0	0	0	2,309	0	2,309	0	10/15/2019	
26817Q-88-6	DYNEX CAPITAL REIT ORD			55.000	919	16.710	919	934	7	86	0	(60)	0	(60)	0	12/16/2019	
26856L-10-3	ELF BEAUTY ORD			100.000	3,321	33.210	3,321	2,137	0	0	0	802	0	802	0	12/15/2020	
26875P-10-1	EOG RESOURCES ORD			479.000	42,550	88.830	42,550	17,502	0	2,209	0	18,662	0	18,662	0	10/20/2020	
26884L-10-9	EQT ORD			595.000	12,977	21.810	12,977	7,826	0	0	0	5,415	0	5,415	0	04/17/2020	
26884U-10-9	EPR PROPERTIES REIT ORD			125.000	5,936	47.490	5,936	7,369	31	156	0	1,874	0	1,874	0	05/15/2018	
268948-10-6	EAGLE BANCORP ORD			65.000	3,792	58.340	3,792	3,266	0	79	0	1,108	0	1,108	0	10/09/2018	
26927E-10-4	EVO PAYMENTS CL A ORD			60.000	1,536	25.600	1,536	1,891	0	0	0	(85)	0	(85)	0	06/28/2019	
26969P-10-8	EAGLE MATERIALS ORD			50.000	8,323	166.460	8,323	4,148	23	25	0	3,256	0	3,256	0	10/09/2018	
27579R-10-4	EAST WEST BANCORP ORD			60.000	4,721	78.680	4,721	3,646	0	79	0	1,678	0	1,678	0	10/09/2018	
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES ORD			175.000	4,011	22.920	4,011	3,168	0	184	0	47	0	47	0	06/28/2019	
277276-10-1	EASTGROUP PROPERTIES REIT ORD			90.000	20,507	227.850	20,507	8,564	99	294	0	8,081	0	8,081	0	10/09/2018	
277432-10-0	EASTMAN CHEMICAL ORD			225.000	27,205	120.910	27,205	15,951	239	621	0	4,642	0	4,642	0	09/21/2015	
278642-10-3	EBAY ORD			690.000	45,885	66.500	45,885	25,361	0	497	0	11,213	0	11,213	0	04/17/2020	
278768-10-6	ECHOSTAR CL A ORD			80.000	2,108	26.350	2,108	2,882	0	0	0	413	0	413	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
278865-10-0	ECOLAB ORD			360.000	84,452	234.590	84,452	17,780	275	691	0	6,563	0	6,563	0	09/25/2008	
28035Q-10-2	EDGEWELL PERSONAL CARE ORD			110.000	5,028	45.710	5,028	5,126	20	66	0	1,224	0	1,224	0	10/09/2018	
281020-10-7	EDISON INTERNATIONAL ORD			250.000	17,063	68.250	17,063	14,245	175	166	0	2,818	0	2,818	0	09/28/2021	
28106W-10-3	EDITAS MEDICINE ORD			140.000	3,717	26.550	3,717	3,888	0	0	0	(6,098)	0	(6,098)	0	10/09/2018	
28176E-10-8	EDWARDS LIFESCIENCES ORD			685.000	88,742	129.550	88,742	33,782	0	0	0	26,249	0	26,249	0	10/09/2018	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			318.000	9,025	28.380	9,025	8,137	0	0	0	(728)	0	(728)	0	10/09/2018	
285512-10-9	ELECTRONIC ARTS ORD			225.000	29,678	131.900	29,678	24,638	0	153	0	(2,633)	0	(2,633)	0	10/09/2018	
28618M-10-6	ELEMENT SOLUTIONS ORD			505.000	12,261	24.280	12,261	5,888	0	126	0	3,308	0	3,308	0	10/09/2018	
28852N-10-9	ELLINGTON FINANCIAL ORD			60.000	1,025	17.090	1,025	1,078	9	95	0	131	0	131	0	06/28/2019	
29089Q-10-5	EMERGENT BIOSOLUTIONS ORD			105.000	4,564	43.470	4,564	6,809	0	0	0	(4,844)	0	(4,844)	0	10/09/2018	
291011-10-4	EMERSON ELECTRIC ORD			665.000	61,825	92.970	61,825	27,478	0	1,350	0	8,379	0	8,379	0	09/30/2011	
292104-10-6	EMPIRE STATE REALTY CL A REIT ORD			290.000	2,581	8.900	2,581	4,707	0	30	0	(122)	0	(122)	0	10/09/2018	
292554-10-2	ENCORE CAPITAL GROUP ORD			65.000	4,037	62.110	4,037	2,201	0	0	0	1,505	0	1,505	0	06/28/2019	
292562-10-5	ENCORE WIRE ORD			30.000	4,293	143.100	4,293	1,787	0	2	0	2,476	0	2,476	0	03/19/2019	
29261A-10-0	ENCOMPASS HEALTH ORD			120.000	7,831	65.260	7,831	8,081	34	134	0	(2,092)	0	(2,092)	0	10/09/2018	
292765-10-4	ENERPAC TOOL GROUP CL A ORD			70.000	1,420	20.280	1,420	1,867	0	3	0	(165)	0	(165)	0	10/09/2018	
29355A-10-7	ENPHASE ENERGY ORD			155.000	28,356	182.940	28,356	2,825	0	0	0	1,158	0	1,158	0	06/28/2019	
29355X-10-7	ENPRO INDUSTRIES ORD			55.000	6,054	110.070	6,054	4,056	0	59	0	1,900	0	1,900	0	10/09/2018	
29357K-10-3	ENOVA INTERNATIONAL ORD			80.000	3,277	40.960	3,277	1,844	0	0	0	1,295	0	1,295	0	06/28/2019	
29358P-10-1	ENSIGN GROUP ORD			110.000	9,236	83.960	9,236	3,844	6	23	0	1,214	0	1,214	0	10/09/2018	
29362U-10-4	ENTEGRIS ORD			155.000	21,480	138.580	21,480	4,208	0	50	0	6,584	0	6,584	0	10/09/2018	
29364G-10-3	ENTERGY ORD			310.000	34,922	112.650	34,922	19,440	0	1,197	0	3,971	0	3,971	0	10/09/2018	
293712-10-5	ENTERPRISE FINANCIAL SERVICES ORD			60.000	2,825	47.090	2,825	2,495	0	45	0	728	0	728	0	06/28/2019	
29404K-10-6	ENVESTNET ORD			110.000	8,727	79.340	8,727	6,567	0	0	0	(325)	0	(325)	0	10/09/2018	
29414B-10-4	EPAM SYSTEMS ORD			65.000	43,449	668.450	43,449	8,382	0	0	0	20,157	0	20,157	0	10/09/2018	
29415F-10-4	ENVISTA HOLDINGS ORD			350.000	15,771	45.060	15,771	6,045	0	0	0	3,966	0	3,966	0	04/17/2020	
294268-10-7	EPLUS ORD			70.000	3,772	53.880	3,772	2,724	0	0	0	693	0	693	0	08/14/2019	
294429-10-5	EQUIFAX ORD			165.000	48,310	292.790	48,310	6,052	0	257	0	16,492	0	16,492	0	03/28/2007	
29444U-70-0	EQUINIX REIT ORD			85.000	71,896	845.840	71,896	35,411	0	976	0	11,191	0	11,191	0	10/09/2018	
29452E-10-1	EQUITABLE HOLDINGS ORD			560.000	18,362	32.790	18,362	12,230	0	398	0	4,026	0	4,026	0	10/09/2018	
294600-10-1	EQUITRANS MIDSTREAM ORD			850.000	8,789	10.340	8,789	6,883	0	383	0	1,906	0	1,906	0	03/24/2021	
29460X-10-9	EQUITY BANCSHARES CL A ORD			5.000	170	33.930	170	155	0	0	0	62	0	62	0	12/16/2019	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			195.000	17,094	87.660	17,094	8,500	71	279	0	4,739	0	4,739	0	06/23/2017	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			255.000	23,078	90.500	23,078	8,975	154	615	0	7,961	0	7,961	0	04/23/2014	
29530P-10-2	ERIE INDEMNITY CL A ORD			60.000	11,560	192.660	11,560	7,453	0	248	0	(3,176)	0	(3,176)	0	06/23/2017	
296315-10-4	ESCO TECHNOLOGIES ORD			50.000	4,500	89.990	4,500	3,240	0	16	0	(662)	0	(662)	0	10/09/2018	
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUS ORD			220.000	6,343	28.830	6,343	4,408	57	216	0	1,679	0	1,679	0	06/28/2019	
29670G-10-2	ESSENTIAL UTILITIES ORD			260.000	13,959	53.690	13,959	8,715	0	270	0	1,656	0	1,656	0	06/23/2017	
297178-10-5	ESSEX PROPERTY REIT ORD			35.000	12,328	352.230	12,328	7,449	73	292	0	4,018	0	4,018	0	11/25/2016	
29786A-10-6	ETSY ORD			155.000	33,936	218.940	33,936	6,550	0	0	0	6,360	0	6,360	0	10/09/2018	
298736-10-9	EURONET WORLDWIDE ORD			20.000	2,383	119.170	2,383	2,300	0	0	0	(515)	0	(515)	0	10/09/2018	
29975E-10-9	EVENTBRITE CL A ORD			160.000	2,790	17.440	2,790	2,591	0	0	0	(106)	0	(106)	0	06/28/2019	
29978A-10-4	EVERBRIDGE ORD			80.000	5,386	67.330	5,386	4,222	0	0	0	(6,539)	0	(6,539)	0	10/09/2018	
30034T-10-3	EVERI HOLDINGS ORD			180.000	3,843	21.350	3,843	2,147	0	0	0	1,357	0	1,357	0	06/28/2019	
30040P-10-3	EVERTEC ORD			135.000	6,747	49.980	6,747	3,194	0	27	0	1,439	0	1,439	0	10/09/2018	
30040W-10-8	EVERSOURCE ENERGY ORD			565.000	51,404	90.980	51,404	18,323	0	1,362	0	2,526	0	2,526	0	06/22/2018	
30048L-10-4	EVOFEM BIOSCIENCES ORD			56.000	21	0.376	21	277	0	0	0	(114)	0	(114)	0	05/14/2020	
30050B-10-1	EVOLENT HEALTH CL A ORD			90.000	2,490	27.670	2,490	2,449	0	0	0	1,048	0	1,048	0	10/09/2018	
30057T-10-5	EVOQUA WATER TECHNOLOGIES ORD			260.000	12,155	46.750	12,155	4,571	0	0	0	5,140	0	5,140	0	10/09/2018	
30063P-10-5	EXACT SCIENCES ORD			194.999	15,177	77.830	15,177	13,660	0	0	0	(10,659)	0	(10,659)	0	10/09/2018	
30161N-10-1	EXELON ORD			1,290.000	74,562	57.800	74,562	73,607	0	0	0	955	0	955	0	12/30/2021	
30161Q-10-4	EXELIXIS ORD			345.000	6,307	18.280	6,307	6,031	0	0	0	(618)	0	(618)	0	10/09/2018	
302081-10-4	EXLSERVICE HOLDINGS ORD			70.000	10,134	144.770	10,134	4,529	0	0	0	4,175	0	4,175	0	10/09/2018	
30212P-30-3	EXPEDIA GROUP ORD			165.000	29,819	180.720	29,819	19,899	0	0	0	7,973	0	7,973	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			195.000	26,187	134.290	26,187	10,795	0	226	0	7,640	0	7,640	0	06/23/2017	
30214U-10-2	EXPONENT ORD			60.000	7,004	116.730	7,004	3,067	0	48	0	1,602	0	1,602	0	10/09/2018	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			105.000	23,807	226.730	23,807	9,147	0	473	0	11,641	0	11,641	0	10/09/2018	
30226D-10-6	EXTREME NETWORKS ORD			280.000	4,396	15.700	4,396	2,177	0	0	0	2,467	0	2,467	0	04/22/2019	
30231G-10-2	EXXON MOBIL ORD			4,634.000	283,554	61.190	283,554	185,082	0	16,173	0	92,541	0	92,541	0	12/28/2001	
302491-30-3	FMC ORD			80.000	8,791	109.890	8,791	6,031	42	154	0	(403)	0	(403)	0	10/09/2018	
302520-10-1	FNB ORD			360.000	4,367	12.130	4,367	4,615	0	173	0	947	0	947	0	10/09/2018	
30257X-10-4	FB FINANCIAL ORD			57.000	2,498	43.820	2,498	1,932	0	25	0	518	0	518	0	12/16/2019	
302941-10-9	FTI CONSULTING ORD			45.000	6,904	153.420	6,904	3,222	0	0	0	1,877	0	1,877	0	10/09/2018	
30303M-10-2	META PLATFORMS CL A ORD			2,576.000	866,438	336.350	866,438	168,588	0	0	0	162,777	0	162,777	0	03/29/2018	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			50.000	24,301	486.010	24,301	8,339	0	162	0	7,676	0	7,676	0	06/23/2017	
303250-10-4	FAIR ISAAC ORD			45.000	19,515	433.670	19,515	9,711	0	0	0	(3,482)	0	(3,482)	0	10/09/2018	
311642-10-2	FARO TECHNOLOGIES ORD			45.000	3,151	70.020	3,151	2,523	0	0	0	(27)	0	(27)	0	04/22/2019	
31188V-10-0	FASTLY CL A ORD			60.000	2,127	35.450	2,127	3,638	0	0	0	(1,511)	0	(1,511)	0	06/25/2021	
31189P-10-2	FATE THERAPEUTICS ORD			145.000	8,484	58.510	8,484	2,372	0	0	0	(4,701)	0	(4,701)	0	04/22/2019	
311900-10-4	FASTENAL ORD			856.000	54,835	64.060	54,835	13,278	0	959	0	13,037	0	13,037	0	09/30/2011	
313148-30-6	FEDERAL AGRICULTUR MORTGAGE CL C ORD			30.000	3,718	123.930	3,718	2,179	0	106	0	1,490	0	1,490	0	06/28/2019	
313747-20-6	FEDERAL REIT ORD			35.000	4,771	136.320	4,771	4,377	37	149	0	1,792	0	1,792	0	06/23/2017	
313855-10-8	FEDERAL SIGNAL ORD			140.000	6,068	43.340	6,068	3,619	0	50	0	1,424	0	1,424	0	10/09/2018	
314211-10-3	FEDERATED HERMES CL B ORD			210.000	7,892	37.580	7,892	5,118	0	227	0	1,825	0	1,825	0	10/09/2018	
31428X-10-6	FEDEX ORD			235.000	60,780	258.640	60,780	53,994	0	682	0	(230)	0	(230)	0	10/09/2018	
315616-10-2	F5 ORD			75.000	18,353	244.710	18,353	9,064	0	0	0	5,158	0	5,158	0	08/26/2015	
31572Q-80-8	FIBROGEN ORD			140.000	1,974	14.100	1,974	3,873	0	0	0	(1,899)	0	(1,899)	0	06/25/2021	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			765.003	83,500	109.150	83,500	26,455	0	1,193	0	(24,717)	0	(24,717)	0	03/18/2014	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			400.806	20,914	52.180	20,914	13,313	0	624	0	5,247	0	5,247	0	10/09/2018	
316773-10-0	FIFTH THIRD BANCORP ORD			588.000	25,607	43.550	25,607	16,727	176	653	0	9,396	0	9,396	0	10/09/2018	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD			15.000	1,173	78.230	1,173	681	0	29	0	399	0	399	0	06/23/2017	
318672-70-6	FIRST BANCORP ORD			450.000	6,201	13.780	6,201	4,163	0	126	0	2,052	0	2,052	0	10/09/2018	
318910-10-6	FIRST BANCORP ORD			70.000	3,200	45.720	3,200	2,527	14	55	0	832	0	832	0	04/22/2019	
318916-10-3	FIRST BANCSHARES ORD			30.000	1,159	38.620	1,159	910	0	17	0	232	0	232	0	06/28/2019	
319383-20-4	FIRST BUSEY ORD			90.000	2,441	27.120	2,441	2,778	0	83	0	501	0	501	0	10/09/2018	
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD			20.000	16,597	829.840	16,597	9,262	0	47	0	5,111	0	5,111	0	10/09/2018	
319829-10-7	FIRST COMMONWEALTH FINANCIAL ORD			165.000	2,655	16.090	2,655	2,676	0	75	0	850	0	850	0	10/09/2018	
320209-10-9	FIRST FINANCIAL BANCORP ORD			190.000	4,632	24.380	4,632	5,615	0	175	0	1,302	0	1,302	0	10/09/2018	
32020R-10-9	FIRST FINANCIAL BANKSHARES ORD			280.000	14,235	50.840	14,235	8,372	45	157	0	4,106	0	4,106	0	10/09/2018	
32026V-10-4	FIRST FOUNDATION ORD			55.000	1,367	24.860	1,367	739	0	20	0	267	0	267	0	06/28/2019	
320517-10-5	FIRST HORIZON ORD			0.000	0	15.700	0	0	161	0	0	0	0	0	0	10/09/2018	
32051X-10-8	FIRST HAWAIIAN ORD			290.000	7,926	27.330	7,926	7,755	0	302	0	1,088	0	1,088	0	10/09/2018	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST ORD			285.000	18,867	66.200	18,867	9,054	77	302	0	6,860	0	6,860	0	10/09/2018	
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM CL A ORD			80.000	3,254	40.670	3,254	3,680	0	131	0	(8)	0	(8)	0	10/09/2018	
320867-10-4	FIRST MIDWEST BANCORP ORD			130.000	2,662	20.480	2,662	2,844	0	73	0	(182)	0	(182)	0	03/24/2021	
33616C-10-0	FIRST REPUBLIC BANK ORD			145.000	29,944	206.510	29,944	12,748	0	125	0	8,639	0	8,639	0	01/16/2018	
336433-10-7	FIRST SOLAR ORD			195.000	16,996	87.160	16,996	9,192	0	0	0	(2,293)	0	(2,293)	0	10/09/2018	
33768G-10-7	FIRSTCASH ORD			90.000	6,733	74.810	6,733	5,960	0	0	0	773	0	773	0	03/24/2021	
337738-10-8	FISERV ORD			768.000	79,711	103.790	79,711	13,347	0	0	0	(7,734)	0	(7,734)	0	11/20/2012	
33813J-10-6	FISKER CL A ORD			180.000	2,831	15.730	2,831	2,710	0	0	0	121	0	121	0	09/28/2021	
33829M-10-1	FIVE BELOW ORD			30.000	6,207	206.890	6,207	3,632	0	0	0	957	0	957	0	10/09/2018	
338307-10-1	FIVE9 ORD			125.000	17,165	137.320	17,165	4,904	0	0	0	(4,635)	0	(4,635)	0	10/09/2018	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			45.000	10,073	223.840	10,073	9,683	0	0	0	(2,205)	0	(2,205)	0	10/09/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			200.000	26,002	130.010	26,002	5,646	0	0	0	7,432	0	7,432	0	10/09/2018	
339CVR-01-1	FLEXION THERAPEUTICS CVR			140.000	140	1.000	140	0	0	0	0	140	0	140	0	11/22/2021	
343412-10-2	FLUOR ORD			285.000	7,059	24.770	7,059	2,295	0	0	0	2,508	0	2,508	0	04/17/2020	
343498-10-1	FLOWERS FOODS ORD			215.000	5,906	27.470	5,906	4,134	0	178	0	1,041	0	1,041	0	10/09/2018	
345370-86-0	FORD MOTOR ORD			4,320.000	89,726	20.770	89,726	38,707	0	432	0	51,754	0	51,754	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
346375-10-8	FORMFACTOR ORD			160.000	7,315	45.720	7,315	2,932	0	0	0	432	0	432	0	04/22/2019	
34959E-10-9	FORTINET ORD			140.000	50,316	359.400	50,316	11,560	0	0	0	29,522	0	29,522	0	10/09/2018	
34959J-10-8	FORTIVE ORD			440.000	33,568	76.290	33,568	33,589	0	0	0	(22)	0	(22)	0	12/30/2021	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD			280.000	29,932	106.900	29,932	13,994	0	291	0	5,930	0	5,930	0	10/09/2018	
349853-10-1	FORWARD AIR ORD			65.000	7,871	121.090	7,871	4,346	0	55	0	2,876	0	2,876	0	10/09/2018	
34988V-10-6	FOSSIL GROUP ORD			20.000	206	10.290	206	220	0	0	0	32	0	32	0	10/15/2019	
35086T-10-9	FOUR CORNERS PROPERTY ORD			170.000	5,000	29.410	5,000	4,391	57	216	0	(61)	0	(61)	0	10/09/2018	
35137L-10-5	FOX CL A ORD			659.000	24,317	36.900	24,317	17,246	0	310	0	5,127	0	5,127	0	10/20/2020	
35137L-20-4	FOX CL B ORD			111.000	3,804	34.270	3,804	4,390	0	52	0	598	0	598	0	03/19/2019	
35138V-10-2	FOX FACTORY HOLDING ORD			90.000	15,309	170.100	15,309	5,783	0	0	0	5,795	0	5,795	0	10/09/2018	
353514-10-2	FRANKLIN ELECTRIC ORD			100.000	9,456	94.560	9,456	4,585	0	70	0	2,535	0	2,535	0	10/09/2018	
354613-10-1	FRANKLIN RESOURCES ORD			160.000	5,358	33.490	5,358	5,264	46	179	0	1,360	0	1,360	0	06/22/2018	
35471R-10-6	FRANKLIN STREET PROPERTIES REIT ORD			80.000	476	5.950	476	590	26	29	0	126	0	126	0	06/28/2019	
35671D-85-7	FREEPORT MCMORAN ORD			1,720.000	71,776	41.730	71,776	22,687	0	387	0	27,021	0	27,021	0	10/09/2018	
358039-10-5	FRESHPET ORD			80.000	7,622	95.270	7,622	3,348	0	0	0	(3,738)	0	(3,738)	0	04/22/2019	
35905A-10-9	FRONTDOOR ORD			10.000	367	36.650	367	486	0	0	0	(136)	0	(136)	0	10/09/2018	
35952H-60-1	FUELCELL ENERGY ORD			755.000	3,926	5.200	3,926	2,303	0	0	0	(4,507)	0	(4,507)	0	07/16/2020	
35953D-10-4	FUBOTV ORD			40.000	621	15.520	621	1,370	0	0	0	(749)	0	(749)	0	06/25/2021	
359694-10-6	HB FULLER ORD			105.000	8,505	81.000	8,505	5,124	0	70	0	3,058	0	3,058	0	10/09/2018	
360271-10-0	FULTON FINANCIAL ORD			350.000	5,950	17.000	5,950	6,024	49	221	0	1,498	0	1,498	0	10/09/2018	
36164Y-10-1	GCP APPLIED TECHNOLOGIES ORD			110.000	3,483	31.660	3,483	2,809	0	0	0	881	0	881	0	10/09/2018	
36251C-10-3	GMS ORD			100.000	6,011	60.110	6,011	2,200	0	0	0	2,963	0	2,963	0	06/28/2019	
36262G-10-1	GXO LOGISTICS ORD			170.000	15,441	90.830	15,441	7,682	0	0	0	7,759	0	7,759	0	10/09/2018	
363576-10-9	ARTHUR J GALLAGHER ORD			230.000	39,024	169.670	39,024	12,946	0	442	0	10,571	0	10,571	0	06/23/2017	
36467J-10-8	GAMING AND LEISURE PROPERTIES REIT ORD			490.000	23,878	48.730	23,878	17,100	118	1,303	0	3,102	0	3,102	0	12/09/2020	
36467W-10-9	GAMESTOP CL A ORD			105.000	15,581	148.390	15,581	1,551	0	0	0	13,603	0	13,603	0	10/09/2018	
36472T-10-9	GANNETT CO ORD			254.005	1,354	5.330	1,354	1,617	0	0	0	500	0	500	0	10/15/2019	
364760-10-8	GAP ORD			5.000	88	17.650	88	95	0	2	0	(13)	0	(13)	0	06/14/2016	
366651-10-7	GARTNER ORD			65.000	21,731	334.320	21,731	9,630	0	0	0	11,318	0	11,318	0	10/09/2018	
368736-10-4	GENERAC HOLDINGS ORD			75.000	26,394	351.920	26,394	4,280	0	0	0	9,338	0	9,338	0	10/09/2018	
369550-10-8	GENERAL DYNAMICS ORD			284.000	59,205	208.470	59,205	19,360	0	1,326	0	16,941	0	16,941	0	10/17/2007	
369604-30-1	GENERAL ELECTRIC ORD			987.000	93,242	94.470	93,242	83,584	171	79	0	9,658	0	9,658	0	10/20/2020	
370334-10-4	GENERAL MILLS ORD			661.000	44,538	67.380	44,538	24,064	0	1,348	0	5,671	0	5,671	0	05/15/2018	
37045V-10-0	GENERAL MOTORS ORD			1,396.000	81,847	58.630	81,847	45,593	0	0	0	23,718	0	23,718	0	10/09/2018	
371532-10-2	GENESCO ORD			40.000	2,567	64.170	2,567	1,292	0	0	0	1,363	0	1,363	0	08/14/2019	
371901-10-9	GENTEX ORD			485.000	16,902	34.850	16,902	9,363	0	233	0	446	0	446	0	11/27/2017	
372460-10-5	GENUINE PARTS ORD			240.000	33,648	140.200	33,648	9,110	196	776	0	9,545	0	9,545	0	03/28/2007	
37247D-10-6	GENWORTH FINANCIAL CL A ORD			910.000	3,686	4.050	3,686	3,858	0	0	0	246	0	246	0	10/09/2018	
37253A-10-3	GENTHERM ORD			70.000	6,083	86.900	6,083	2,990	0	0	0	1,518	0	1,518	0	10/09/2018	
374297-10-9	GETTY REALTY REIT ORD			80.000	2,567	32.090	2,567	2,460	33	125	0	364	0	364	0	06/28/2019	
374689-10-7	GIBRALTAR INDUSTRIES ORD			70.000	4,668	66.680	4,668	2,920	0	0	0	(368)	0	(368)	0	10/09/2018	
375558-10-3	GILEAD SCIENCES ORD			1,055.000	76,604	72.610	76,604	71,066	0	1,899	0	9,026	0	9,026	0	09/28/2021	
37637Q-10-5	GLACIER BANCORP ORD			225.000	12,758	56.700	12,758	9,981	0	320	0	2,405	0	2,405	0	10/09/2018	
376536-10-8	GLADSTONE COMMERCIAL REIT ORD			80.000	2,062	25.770	2,062	1,697	0	120	0	622	0	622	0	06/28/2019	
377320-10-6	GLATFELTER ORD			50.000	860	17.200	860	732	7	28	0	41	0	41	0	10/15/2019	
377322-10-2	GLAUKOS ORD			50.000	2,222	44.440	2,222	3,021	0	0	0	(1,541)	0	(1,541)	0	10/09/2018	
37890U-10-8	GLOBAL BLOOD THERAPEUTICS ORD			110.000	3,220	29.270	3,220	3,709	0	0	0	(1,544)	0	(1,544)	0	10/09/2018	
379378-20-1	GLOBAL NET LEASE ORD			220.000	3,362	15.280	3,362	4,431	0	352	0	(409)	0	(409)	0	10/09/2018	
37940X-10-2	GLOBAL PAYMENTS ORD			323.000	43,663	135.180	43,663	37,320	0	287	0	(25,918)	0	(25,918)	0	08/08/2018	
379577-20-8	GLOBUS MEDICAL CL A ORD			95.000	6,859	72.200	6,859	4,834	0	0	0	663	0	663	0	10/09/2018	
37959E-10-2	GLOBE LIFE ORD			25.000	2,343	93.720	2,343	1,050	0	20	0	(31)	0	(31)	0	06/23/2017	
380237-10-7	GODADDY CL A ORD			105.000	8,910	84.860	8,910	7,947	0	0	0	201	0	201	0	10/09/2018	
38141G-10-4	GOLDMAN SACHS GROUP ORD			660.000	252,483	382.550	252,483	136,987	0	4,290	0	78,434	0	78,434	0	04/17/2020	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			103.000	2,196	21.320	2,196	2,026	0	0	0	1,072	0	1,072	0	10/15/2014	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38267D-10-9	GOOSEHEAD INSURANCE CL A ORD			25.000	3,252	130.080	3,252	2,068	0	41	0	133	0	133	0	07/16/2020	
38268T-10-3	GOPRO CL A ORD			285.000	2,938	10.310	2,938	1,556	0	0	0	579	0	579	0	06/28/2019	
38341P-10-2	GOSSAMER BIO ORD			100.000	1,131	11.310	1,131	1,601	0	0	0	164	0	164	0	12/16/2019	
384109-10-4	GRACO ORD			145.000	11,690	80.620	11,690	6,488	0	109	0	1,199	0	1,199	0	08/08/2018	
384802-10-4	WW GRAINGER ORD			70.000	36,277	518.240	36,277	9,288	0	447	0	7,693	0	7,693	0	08/22/2011	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			80.000	937	11.710	937	1,535	20	96	0	138	0	138	0	06/28/2019	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			315.000	6,143	19.500	6,143	4,142	48	95	0	806	0	806	0	10/09/2018	
389375-10-6	GRAY TELEVISION ORD			190.000	3,830	20.160	3,830	3,340	0	61	0	431	0	431	0	10/09/2018	
390607-10-9	GREAT LAKES DREDGE AND DOCK ORD			125.000	1,965	15.720	1,965	1,380	0	0	0	319	0	319	0	06/28/2019	
391416-10-4	GREAT WESTERN BANCORP ORD			115.000	3,905	33.960	3,905	4,860	0	14	0	1,502	0	1,502	0	10/09/2018	
393222-10-4	GREEN PLAINS ORD			110.000	3,824	34.760	3,824	1,235	0	0	0	2,375	0	2,375	0	10/15/2019	
397624-10-7	GREIF CL A ORD			65.000	3,924	60.370	3,924	3,199	44	116	0	877	0	877	0	10/09/2018	
398433-10-2	GRIFFON ORD			110.000	3,133	28.480	3,133	1,861	0	36	0	891	0	891	0	06/28/2019	
39874R-10-1	GROCERY OUTLET HOLDING ORD			170.000	4,808	28.280	4,808	6,130	0	0	0	(1,322)	0	(1,322)	0	03/24/2021	
398905-10-9	GROUP 1 AUTOMOTIVE ORD			45.000	8,785	195.220	8,785	3,685	0	60	0	2,884	0	2,884	0	06/28/2019	
399473-20-6	GROUPON ORD			39.000	903	23.160	903	2,808	0	0	0	(579)	0	(579)	0	10/09/2018	
40131M-10-9	GUARDANT HEALTH ORD			65.000	6,501	100.020	6,501	5,348	0	0	0	(1,876)	0	(1,876)	0	07/16/2020	
401617-10-5	GUESS ORD			90.000	2,131	23.680	2,131	2,026	0	61	0	95	0	95	0	03/19/2019	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			45.000	5,109	113.530	5,109	4,233	0	0	0	(684)	0	(684)	0	10/09/2018	
404030-10-8	H AND E EQUIPMENT SERVICES ORD			80.000	3,542	44.270	3,542	2,357	0	88	0	1,157	0	1,157	0	04/22/2019	
40412C-10-1	HCA HEALTHCARE ORD			250.000	64,230	256.920	64,230	26,834	0	480	0	23,115	0	23,115	0	10/15/2019	
40434L-10-5	HP ORD			1,280.000	48,218	37.670	48,218	19,702	678	992	0	16,742	0	16,742	0	04/17/2020	
405217-10-0	HAIN CELESTIAL GROUP ORD			190.000	8,096	42.610	8,096	4,967	0	0	0	467	0	467	0	10/09/2018	
406216-10-1	HALLIBURTON ORD			980.000	22,413	22.870	22,413	19,741	0	176	0	3,891	0	3,891	0	12/15/2020	
40637H-10-9	HALOZYME THERAPEUTICS ORD			295.000	11,862	40.210	11,862	5,233	0	0	0	(738)	0	(738)	0	10/09/2018	
407497-10-6	HAMILTON LANE CL A ORD			40.000	4,145	103.620	4,145	2,282	32	53	0	1,023	0	1,023	0	06/28/2019	
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD			165.000	8,765	53.120	8,765	4,047	58	229	0	(1,701)	0	(1,701)	0	03/19/2019	
410867-10-5	HANOVER INSURANCE GROUP ORD			40.000	5,242	131.060	5,242	3,557	0	114	0	566	0	566	0	07/27/2017	
413160-10-2	HARMONIC ORD			160.000	1,882	11.760	1,882	888	0	0	0	699	0	699	0	06/28/2019	
415864-10-7	HARSCO ORD			160.000	2,674	16.710	2,674	4,256	0	0	0	(203)	0	(203)	0	10/09/2018	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			531.000	36,660	69.040	36,660	11,393	274	730	0	10,652	0	10,652	0	09/06/2016	
419596-10-1	HAVERTY FURNITURE COMPANIES ORD			10.000	306	30.570	306	210	0	30	0	29	0	29	0	12/16/2019	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD			235.000	9,753	41.500	9,753	7,755	0	320	0	1,436	0	1,436	0	06/23/2017	
419879-10-1	HAWAIIAN HOLDINGS ORD			105.000	1,929	18.370	1,929	3,642	0	0	0	70	0	70	0	10/09/2018	
420261-10-9	HAWKINS ORD			30.000	1,184	39.450	1,184	671	0	15	0	399	0	399	0	12/16/2019	
421946-10-4	HEALTHCARE REAL REIT ORD			315.000	9,967	31.640	9,967	9,041	0	381	0	643	0	643	0	10/09/2018	
42222N-10-3	HEALTHSTREAM ORD			45.000	1,186	26.360	1,186	1,163	0	0	0	203	0	203	0	06/28/2019	
42225P-50-1	HEALTHCAR TRST OF AM CL A REIT ORD			245.000	8,181	33.390	8,181	6,453	0	315	0	1,433	0	1,433	0	06/22/2018	
42225T-10-7	HEALTH CATALYST ORD			65.000	2,575	39.620	2,575	2,310	0	0	0	(254)	0	(254)	0	07/16/2020	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			600.000	21,654	36.090	21,654	15,552	0	720	0	3,516	0	3,516	0	10/09/2018	
422704-10-6	HECLA MINING ORD			1,015.000	5,298	5.220	5,298	2,883	0	38	0	(1,279)	0	(1,279)	0	10/09/2018	
422806-10-9	HEICO ORD			27.000	3,894	144.220	3,894	1,445	0	5	0	319	0	319	0	10/09/2018	
422806-20-8	HEICO CL A ORD			163.000	20,949	128.520	20,949	6,416	0	28	0	1,868	0	1,868	0	06/23/2017	
422819-10-2	HEIDRICK STRUGGLES INTERNATIONAL ORD			25.000	1,093	43.730	1,093	749	0	15	0	359	0	359	0	06/28/2019	
42328H-10-9	HELIOS TECHNOLOGIES ORD			40.000	4,207	105.170	4,207	2,042	0	14	0	2,075	0	2,075	0	10/09/2018	
423452-10-1	HELMERICH AND PAYNE ORD			240.000	5,688	23.700	5,688	5,971	0	240	0	130	0	130	0	12/15/2020	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			40.000	6,680	166.990	6,680	4,224	0	74	0	200	0	200	0	06/23/2017	
426927-10-9	HERITAGE COMMERCE ORD			55.000	657	11.940	657	674	0	29	0	169	0	169	0	06/28/2019	
42704L-10-4	HERC HOLDINGS ORD			60.000	9,393	156.550	9,393	2,749	0	30	0	5,408	0	5,408	0	06/28/2019	
427866-10-8	HERSHEY FOODS ORD			213.000	41,209	193.470	41,209	11,983	0	726	0	8,763	0	8,763	0	08/22/2011	
42805E-30-6	HESKA ORD			30.000	5,475	182.490	5,475	2,554	0	0	0	1,105	0	1,105	0	06/28/2019	
42809H-10-7	HESS ORD			210.000	15,546	74.030	15,546	15,242	0	210	0	4,460	0	4,460	0	10/09/2018	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			840.000	13,247	15.770	13,247	11,416	101	403	0	3,293	0	3,293	0	12/18/2018	
428567-10-1	HIBBETT ORD			40.000	2,877	71.930	2,877	1,046	0	30	0	1,030	0	1,030	0	12/16/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
431571-10-8	HILLENBRAND ORD			53.000	2,755	51.990	2,755	1,822	0	46	0	646	0	646	0	10/09/2018	
432748-10-1	HILLTOP HOLDINGS ORD			140.000	4,920	35.140	4,920	2,836	0	67	0	1,068	0	1,068	0	10/09/2018	
43283X-10-5	HILTON GRAND VACATIONS ORD			85.000	4,429	52.110	4,429	2,576	0	0	0	1,765	0	1,765	0	10/09/2018	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			260.000	40,557	155.990	40,557	19,562	0	0	0	11,630	0	11,630	0	10/09/2018	
436106-10-8	HOLLYFRONTIER ORD			330.000	10,817	32.780	10,817	8,682	0	116	0	2,287	0	2,287	0	12/15/2020	
436440-10-1	HOLOGIC ORD			285.000	21,820	76.560	21,820	11,788	0	0	0	1,063	0	1,063	0	10/09/2018	
436893-20-0	HOME BANCSHARES ORD			300.000	7,305	24.350	7,305	6,513	0	168	0	1,461	0	1,461	0	10/09/2018	
437076-10-2	HOME DEPOT ORD			1,193.000	495,107	415.010	495,107	33,082	0	7,874	0	178,222	0	178,222	0	08/26/2009	
438516-10-6	HONEYWELL INTERNATIONAL ORD			854.000	178,068	208.510	178,068	33,125	0	3,220	0	(3,578)	0	(3,578)	0	09/30/2011	
43940T-10-9	HOPE BANCORP ORD			255.000	3,751	14.710	3,751	4,179	0	143	0	969	0	969	0	10/09/2018	
440407-10-4	HORIZON BANCORP ORD			60.000	1,251	20.850	1,251	980	0	32	0	299	0	299	0	06/28/2019	
440452-10-0	HORMEL FOODS ORD			630.000	30,750	48.810	30,750	8,817	0	617	0	1,386	0	1,386	0	08/22/2011	
44109J-10-6	HOSTESS BRANDS CL A ORD			310.000	6,330	20.420	6,330	4,108	0	0	0	1,792	0	1,792	0	04/22/2019	
44157R-10-9	HOUGHTON MIFFLIN HARCOURT ORD			280.000	4,508	16.100	4,508	2,036	0	0	0	3,576	0	3,576	0	04/22/2019	
441593-10-0	HOULIHAN LOK CL A ORD			120.000	12,422	103.520	12,422	5,276	0	194	0	4,355	0	4,355	0	10/09/2018	
443201-10-8	HOWMET AEROSPACE ORD			595.000	18,939	31.830	18,939	10,421	0	24	0	2,029	0	2,029	0	10/09/2018	
443320-10-6	HUB GROUP CL A ORD			70.000	5,897	84.240	5,897	3,098	0	0	0	1,907	0	1,907	0	10/09/2018	
443510-60-7	HUBBELL ORD			110.000	22,869	207.900	22,869	12,417	0	439	0	5,622	0	5,622	0	06/23/2017	
443573-10-0	HUBSPOT ORD			50.000	32,958	659.150	32,958	6,785	0	0	0	13,136	0	13,136	0	10/09/2018	
444859-10-2	HUMANA ORD			120.000	55,663	463.860	55,663	40,218	84	327	0	6,431	0	6,431	0	10/09/2018	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			95.000	19,418	204.400	19,418	8,244	0	112	0	6,436	0	6,436	0	06/23/2017	
446150-10-4	HUNTINGTON BANCSHARES ORD			0.000	0	15.070	0	0	447	0	0	0	0	0	0	10/09/2018	
447011-10-7	HUNTSMAN ORD			35.000	1,221	34.880	1,221	841	0	25	0	341	0	341	0	10/09/2018	
447462-10-2	HURON CONSULTING GROUP ORD			55.000	2,745	49.900	2,745	2,770	0	0	0	(498)	0	(498)	0	06/28/2019	
448579-10-2	HYATT HOTELS CL A ORD			55.000	5,275	95.900	5,275	4,101	0	0	0	1,191	0	1,191	0	10/09/2018	
44891N-20-8	IAC INTERACTIVE ORD			150.000	19,607	130.710	19,607	7,043	0	0	0	12,564	0	12,564	0	10/09/2018	
449253-10-3	IAA ORD			235.000	11,896	50.620	11,896	8,058	0	0	0	(3,375)	0	(3,375)	0	06/22/2018	
44925C-10-3	ICF INTERNATIONAL ORD			45.000	4,615	102.550	4,615	3,290	9	25	0	1,270	0	1,270	0	10/09/2018	
44980X-10-9	IPG PHOTONICS ORD			75.000	12,911	172.140	12,911	10,109	0	0	0	(3,874)	0	(3,874)	0	10/09/2018	
450056-10-6	IRHYTHM TECHNOLOGIES ORD			65.000	7,650	117.690	7,650	5,391	0	0	0	(7,769)	0	(7,769)	0	10/09/2018	
45031U-10-1	ISTAR REIT ORD			150.000	3,875	25.830	3,875	1,863	0	73	0	1,647	0	1,647	0	06/28/2019	
45073V-10-8	ITT ORD			20.000	2,044	102.190	2,044	1,129	0	18	0	503	0	503	0	10/09/2018	
45168D-10-4	IDEXX LABORATORIES ORD			75.000	49,385	658.460	49,385	16,793	0	0	0	11,894	0	11,894	0	10/09/2018	
45174J-50-9	IHEARTMEDIA CL A ORD			170.000	3,577	21.040	3,577	2,118	0	0	0	1,374	0	1,374	0	12/15/2020	
452308-10-9	ILLINOIS TOOL ORD			314.000	77,495	246.800	77,495	15,141	383	1,457	0	13,477	0	13,477	0	09/16/2015	
452327-10-9	ILLUMINA ORD			125.000	47,555	380.440	47,555	40,469	0	0	0	1,305	0	1,305	0	10/09/2018	
45245E-10-9	IMAX ORD		C	10.000	178	17.840	178	244	0	0	0	(2)	0	(2)	0	10/09/2018	
45253H-10-1	IMMUNOGEN ORD			430.000	3,191	7.420	3,191	1,219	0	0	0	417	0	417	0	08/14/2019	
45332Y-10-9	INARI MEDICAL ORD			20.000	1,825	91.270	1,825	1,614	0	0	0	212	0	212	0	09/28/2021	
45337C-10-2	INCYTE ORD			195.000	14,313	73.400	14,313	12,774	0	0	0	(2,648)	0	(2,648)	0	10/09/2018	
45378A-10-6	INDEPENDENCE REALTY ORD			220.000	5,683	25.830	5,683	2,545	26	106	0	2,724	0	2,724	0	06/28/2019	
45384B-10-6	INDEPENDENT BANK GROUP ORD			70.000	5,051	72.150	5,051	4,761	0	92	0	674	0	674	0	10/09/2018	
456237-10-6	INDUSTRIAL LOGISTICS PROPERTIES ORD			125.000	3,131	25.050	3,131	2,438	0	165	0	220	0	220	0	12/27/2018	
45667G-10-3	INFINERA ORD			400.000	3,836	9.590	3,836	1,897	0	0	0	(356)	0	(356)	0	04/22/2019	
45687V-10-6	INGERSOLL RAND ORD			566.000	35,018	61.870	35,018	5,415	0	11	0	9,192	0	9,192	0	12/17/2010	
45765U-10-3	INSIGHT ENTERPRISES ORD			60.000	6,396	106.600	6,396	2,967	0	0	0	1,831	0	1,831	0	10/09/2018	
457669-30-7	INSMED ORD			250.000	6,810	27.240	6,810	4,080	0	0	0	(1,513)	0	(1,513)	0	10/09/2018	
45768S-10-5	INNOSPEC ORD			40.000	3,614	90.340	3,614	2,886	0	46	0	(16)	0	(16)	0	10/09/2018	
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD			50.000	11,503	230.060	11,503	3,033	0	0	0	2,099	0	2,099	0	06/28/2019	
45773H-20-1	INOVIO PHARMACEUTICALS ORD			430.000	2,146	4.990	2,146	3,916	0	0	0	(1,771)	0	(1,771)	0	03/24/2021	
45774W-10-8	INSTEEL INDUSTRIES ORD			15.000	597	39.810	597	345	0	32	0	263	0	263	0	12/16/2019	
45778Q-10-7	INSPERITY ORD			5.000	591	118.110	591	569	0	19	0	183	0	183	0	10/09/2018	
45780R-10-1	INSTALLED BUILDING PRODUCTS ORD			45.000	6,287	139.720	6,287	2,525	0	54	0	1,701	0	1,701	0	08/14/2019	
45781V-10-1	INNOVATIVE INDUSTRIAL PPTY ORD			30.000	7,887	262.910	7,887	3,706	45	164	0	2,393	0	2,393	0	06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45782B-10-4	INSEEGO ORD			185.000	1,079	5.830	1,079	2,145	0	0	0	(1,783)	0	(1,783)	0	04/17/2020	
45784P-10-1	INSULET ORD			70.000	18,625	266.070	18,625	6,362	0	0	0	731	0	731	0	10/09/2018	
458140-10-0	INTEL ORD			4,455.000	229,433	51.500	229,433	65,310	0	6,192	0	7,484	0	7,484	0	08/15/2006	
45826H-10-9	INTEGER HOLDINGS ORD			35.000	2,996	85.590	2,996	2,668	0	0	0	154	0	154	0	10/09/2018	
45826J-10-5	INTELLIA THERAPEUTICS ORD			100.000	11,824	118.240	11,824	1,637	0	0	0	6,384	0	6,384	0	06/28/2019	
458665-30-4	INTERFACE ORD			120.000	1,914	15.950	1,914	2,566	0	5	0	654	0	654	0	10/09/2018	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			670.000	91,636	136.770	91,636	11,626	0	884	0	14,392	0	14,392	0	01/29/2010	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			924.000	123,502	133.660	123,502	83,421	0	1,515	0	40,081	0	40,081	0	03/28/2007	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			258.000	38,868	150.650	38,868	13,769	204	800	0	10,787	0	10,787	0	08/22/2011	
460146-10-3	INTERNATIONAL PAPER ORD			130.000	6,107	46.980	6,107	5,494	0	60	0	614	0	614	0	10/09/2018	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			645.000	24,155	37.450	24,155	2,554	0	697	0	8,985	0	8,985	0	03/28/2007	
46071F-10-3	INTERSECT ENT ORD			70.000	1,912	27.310	1,912	1,593	0	0	0	309	0	309	0	06/28/2019	
46116X-10-1	INTRA CELLULAR THERAPIES ORD			150.000	7,851	52.340	7,851	1,904	0	0	0	3,081	0	3,081	0	04/22/2019	
461202-10-3	INTUIT ORD			300.000	192,966	643.220	192,966	13,694	0	735	0	79,011	0	79,011	0	07/29/2011	
46120E-60-2	INTUITIVE SURGICAL ORD			405.000	145,517	359.300	145,517	12,510	0	0	0	35,073	0	35,073	0	06/25/2008	
46131B-10-0	INVESCO MORTGAGE CAPITAL REIT ORD			44.000	122	2.780	122	200	0	15	0	(26)	0	(26)	0	06/09/2020	
46146L-10-1	INVESTORS BANCORP ORD			450.000	6,818	15.150	6,818	5,481	0	252	0	2,066	0	2,066	0	10/09/2018	
46185L-10-3	INVITAE ORD			290.000	4,428	15.270	4,428	7,131	0	0	0	(7,697)	0	(7,697)	0	03/19/2019	
46187W-10-7	INVITATION HOMES ORD			1,200.000	54,408	45.340	54,408	26,868	0	816	0	18,768	0	18,768	0	10/09/2018	
462222-10-0	IONIS PHARMACEUTICALS ORD			300.000	9,129	30.430	9,129	13,470	0	0	0	(7,833)	0	(7,833)	0	10/09/2018	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD			310.000	5,918	19.090	5,918	3,424	0	0	0	(8,466)	0	(8,466)	0	04/22/2019	
46266C-10-5	IQVIA HOLDINGS ORD			180.000	50,785	282.140	50,785	22,930	0	0	0	18,535	0	18,535	0	10/09/2018	
46269C-10-2	IRIDIUM COMMUNICATIONS ORD			245.000	10,116	41.290	10,116	5,015	0	0	0	481	0	481	0	10/09/2018	
46284V-10-1	IRON MOUNTAIN ORD			310.000	16,222	52.330	16,222	10,404	408	767	0	7,084	0	7,084	0	10/09/2018	
46571Y-10-7	I3 VERTICALS CL A ORD			5.000	114	22.790	114	142	0	0	0	(52)	0	(52)	0	12/16/2019	
465741-10-6	ITRON ORD			70.000	4,796	68.520	4,796	4,078	0	0	0	(1,917)	0	(1,917)	0	10/09/2018	
46583P-10-2	IVERIC BIO ORD			240.000	4,013	16.720	4,013	3,809	0	0	0	204	0	204	0	09/28/2021	
466032-10-9	J AND J SNACK FOODS ORD			30.000	4,739	157.960	4,739	4,439	19	72	0	78	0	78	0	10/09/2018	
46625H-10-0	JPMORGAN CHASE ORD			3,362.000	532,373	158.350	532,373	120,921	0	12,439	0	105,163	0	105,163	0	05/16/2012	
466313-10-3	JABIL ORD			160.000	11,256	70.350	11,256	3,955	0	51	0	4,451	0	4,451	0	10/09/2018	
466367-10-9	JACK IN THE BOX ORD			30.000	2,624	87.480	2,624	2,527	0	52	0	(160)	0	(160)	0	10/09/2018	
469814-10-7	JACOBS ENGINEERING GROUP ORD			130.000	18,100	139.230	18,100	9,967	0	109	0	3,935	0	3,935	0	10/09/2018	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD			390.000	15,132	38.800	15,132	8,853	0	351	0	5,538	0	5,538	0	10/09/2018	
47580P-10-3	JELD WEN HOLDING ORD			190.000	5,008	26.360	5,008	4,355	0	0	0	190	0	190	0	10/09/2018	
477143-10-1	JETBLUE AIRWAYS ORD			620.000	8,829	14.240	8,829	10,782	0	0	0	(186)	0	(186)	0	10/09/2018	
478160-10-4	JOHNSON & JOHNSON ORD			2,898.000	495,761	171.070	495,761	145,541	0	12,143	0	39,674	0	39,674	0	03/26/2004	
48020Q-10-7	JONES LANG LASALLE ORD			29.000	7,811	269.340	7,811	3,886	0	0	0	3,508	0	3,508	0	10/09/2018	
48123V-10-2	ZIFF DAVIS ORD			45.000	4,989	110.860	4,989	2,920	0	0	0	2,069	0	2,069	0	10/09/2018	
48203R-10-4	JUNIPER NETWORKS ORD			270.000	9,642	35.710	9,642	7,768	0	216	0	3,564	0	3,564	0	10/09/2018	
48242W-10-6	KBR ORD			145.000	6,905	47.620	6,905	3,142	36	62	0	2,420	0	2,420	0	10/09/2018	
482480-10-0	KLA ORD			145.000	62,366	430.110	62,366	14,378	0	566	0	24,824	0	24,824	0	10/09/2018	
48251W-10-4	KKR AND CO ORD			530.000	39,485	74.500	39,485	18,291	0	302	0	18,025	0	18,025	0	07/16/2020	
48282T-10-4	KADANT ORD			20.000	4,610	230.480	4,610	1,816	0	20	0	1,790	0	1,790	0	06/28/2019	
483007-70-4	KAISER ALUMINUM ORD			10.000	939	93.940	939	1,055	0	29	0	(50)	0	(50)	0	10/09/2018	
483548-10-3	KAMAN ORD			0.000	0	41.790	0	0	18	0	0	0	0	0	0	10/09/2018	
48576U-10-6	KARYOPHARM THERAPEUTICS ORD			85.000	547	6.430	547	729	0	0	0	(769)	0	(769)	0	08/14/2019	
48666K-10-9	KB HOME ORD			170.000	7,604	44.730	7,604	3,803	0	102	0	1,906	0	1,906	0	10/09/2018	
487836-10-8	KELLOGG ORD			35.000	2,255	64.420	2,255	1,871	0	81	0	77	0	77	0	12/21/2007	
488152-20-8	KELLY SERVICES CL A ORD			75.000	1,258	16.770	1,258	1,964	0	8	0	(285)	0	(285)	0	06/28/2019	
489398-10-7	KENNEDY WILSON HOLDINGS ORD			250.000	5,970	23.880	5,970	4,955	60	220	0	1,498	0	1,498	0	10/09/2018	
49271V-10-0	KEURIG DR PEPPER ORD			720.000	26,539	36.860	26,539	16,538	0	486	0	3,492	0	3,492	0	10/09/2018	
493267-10-8	KEYCORP ORD			1,153.000	26,669	23.130	26,669	15,229	0	865	0	7,748	0	7,748	0	10/20/2020	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			170.000	35,107	206.510	35,107	10,174	0	0	0	12,651	0	12,651	0	10/09/2018	
493732-10-1	KFORCE ORD			25.000	1,881	75.220	1,881	877	0	25	0	828	0	828	0	06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
494274-10-3	KIMBALL INTERNATIONAL CL B ORD			0.000	0	10.050	0	0	12	0	0	0	0	0	0	08/14/2019	
49427F-10-8	KILROY REALTY REIT ORD			85.000	5,649	66.460	5,649	6,129	44	172	0	770	0	770	0	10/09/2018	
49428J-10-9	KIMBALL ELECTRONICS ORD			5.000	109	21.760	109	90	0	0	0	29	0	29	0	12/16/2019	
494368-10-3	KIMBERLY CLARK ORD			367.000	52,452	142.920	52,452	24,393	760	1,648	0	2,969	0	2,969	0	05/09/2012	
49446R-10-9	KIMCO REALTY REIT ORD			635.000	15,653	24.650	15,653	10,020	0	432	0	6,121	0	6,121	0	10/09/2018	
49456B-10-1	KINDER MORGAN CL P ORD			815.000	12,926	15.860	12,926	14,906	0	440	0	(1,980)	0	(1,980)	0	06/25/2021	
49714P-10-8	KINSALE CAPITAL GROUP ORD			45.000	10,705	237.890	10,705	3,080	0	20	0	1,699	0	1,699	0	03/19/2019	
49803T-30-0	KITE REALTY GROUP REIT ORD			228.000	4,966	21.780	4,966	3,740	0	129	0	1,395	0	1,395	0	10/09/2018	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			285.000	17,368	60.940	17,368	9,277	0	108	0	5,449	0	5,449	0	10/09/2018	
49926D-10-9	KNOWLES ORD			190.000	4,437	23.350	4,437	2,761	0	0	0	935	0	935	0	10/09/2018	
50015M-10-9	KODIAK SCIENCES ORD			65.000	5,511	84.780	5,511	3,424	0	0	0	(4,038)	0	(4,038)	0	04/17/2020	
500255-10-4	KOHL'S ORD			160.000	7,902	49.390	7,902	6,176	0	160	0	1,392	0	1,392	0	12/15/2020	
50050N-10-3	KONTOOR BRANDS ORD			112.000	5,740	51.250	5,740	1,254	0	186	0	1,197	0	1,197	0	04/09/2012	
50060P-10-6	KOPPERS HOLDINGS ORD			40.000	1,252	31.300	1,252	1,174	0	0	0	6	0	6	0	06/28/2019	
500643-20-0	KORN FERRY ORD			55.000	4,165	75.730	4,165	2,599	15	24	0	1,773	0	1,773	0	10/09/2018	
500754-10-6	KRAFT HEINZ ORD			954.000	34,249	35.900	34,249	27,043	0	1,526	0	1,183	0	1,183	0	04/17/2020	
50077B-20-7	KRATOS DEFENSE AND SECURITY SOLS ORD			260.000	5,044	19.400	5,044	4,155	0	0	0	(2,088)	0	(2,088)	0	03/19/2019	
50077C-10-6	KRATON ORD			60.000	2,779	46.320	2,779	2,472	0	0	0	1,112	0	1,112	0	10/09/2018	
501044-10-1	KROGER ORD			680.000	30,777	45.260	30,777	18,992	0	530	0	9,180	0	9,180	0	10/09/2018	
50127T-10-9	KURA ONCOLOGY ORD			120.000	1,680	14.000	1,680	2,362	0	0	0	(2,239)	0	(2,239)	0	06/28/2019	
50155Q-10-0	KYNDRYL HOLDINGS ORD			262.000	4,742	18.100	4,742	5,224	0	0	0	(482)	0	(482)	0	03/28/2007	
50187A-10-7	LHC GROUP ORD			65.000	8,920	137.230	8,920	6,503	0	0	0	(4,946)	0	(4,946)	0	10/09/2018	
50187T-10-6	LGI HOMES ORD			40.000	6,179	154.480	6,179	2,723	0	0	0	1,945	0	1,945	0	04/22/2019	
501889-20-8	LKQ ORD			290.000	17,409	60.030	17,409	8,625	0	73	0	7,189	0	7,189	0	10/09/2018	
50189K-10-3	LCI INDUSTRIES ORD			50.000	7,794	155.870	7,794	3,927	0	173	0	1,310	0	1,310	0	10/09/2018	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			80.000	12,807	160.090	12,807	5,092	0	80	0	4,470	0	4,470	0	10/09/2018	
502175-10-2	LTC PROPERTIES REIT ORD			85.000	2,902	34.140	2,902	3,741	0	194	0	(405)	0	(405)	0	10/09/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			277.000	59,067	213.240	59,067	13,098	0	1,130	0	6,709	0	6,709	0	09/25/2008	
505336-10-7	LA Z BOY ORD			90.000	3,268	36.310	3,268	2,609	0	55	0	(318)	0	(318)	0	10/09/2018	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			135.000	42,418	314.210	42,418	9,727	0	0	0	14,939	0	14,939	0	03/28/2007	
505743-10-4	LADDER CAPITAL CL A ORD			122.000	1,463	11.990	1,463	2,089	24	98	0	270	0	270	0	01/07/2019	
511656-10-0	LAKELAND FINANCIAL ORD			35.000	2,805	80.140	2,805	1,624	0	48	0	930	0	930	0	04/22/2019	
512807-10-8	LAM RESEARCH ORD			163.000	117,221	719.150	117,221	1,788	425	880	0	40,241	0	40,241	0	10/09/2018	
512816-10-9	LAMAR ADVERTISING CL A REIT			85.000	10,311	121.300	10,311	6,354	0	340	0	3,237	0	3,237	0	10/09/2018	
513847-10-3	LANCASTER COLONY ORD			40.000	6,624	165.600	6,624	5,913	0	122	0	(725)	0	(725)	0	10/09/2018	
515098-10-1	LANDSTAR SYSTEM ORD			35.000	6,266	179.020	6,266	2,949	0	102	0	1,553	0	1,553	0	06/23/2017	
516544-10-3	LANTHEUS HOLDINGS ORD			106.000	3,062	28.890	3,062	2,109	0	0	0	1,632	0	1,632	0	06/28/2019	
516806-20-5	LAREDO PETROLEUM ORD			19.000	1,142	60.130	1,142	1,083	0	0	0	768	0	768	0	12/16/2019	
517834-10-7	LAS VEGAS SANDS ORD			440.000	16,562	37.640	16,562	16,698	0	0	0	(136)	0	(136)	0	12/30/2021	
518415-10-4	LATTICE SEMICONDUCTOR ORD			225.000	17,339	77.060	17,339	2,896	0	0	0	7,029	0	7,029	0	03/19/2019	
518439-10-4	ESTEE LAUDER CL A ORD			272.000	100,694	370.200	100,694	12,035	0	596	0	28,291	0	28,291	0	08/22/2011	
518613-20-3	LAUREATE EDUCATION ORD			210.000	2,570	12.240	2,570	3,114	0	1,594	0	(487)	0	(487)	0	10/09/2018	
521865-20-4	LEAR ORD			55.000	10,062	182.950	10,062	7,710	0	97	0	1,316	0	1,316	0	10/09/2018	
524660-10-7	LEGGETT & PLATT ORD			0.000	0	38.390	0	0	128	0	0	0	0	0	0	10/09/2018	
525327-10-2	LEIDOS HOLDINGS ORD			80.000	7,112	88.900	7,112	5,377	0	112	0	(1,298)	0	(1,298)	0	10/09/2018	
525558-20-1	LEMAITRE VASCULAR ORD			25.000	1,256	50.230	1,256	892	0	11	0	243	0	243	0	12/16/2019	
52567D-10-7	LEMONADE ORD			80.000	3,369	42.110	3,369	5,375	0	0	0	(2,006)	0	(2,006)	0	09/28/2021	
52603A-20-8	LENDINGCLUB CORPORATION			104.000	2,515	24.180	2,515	1,668	0	0	0	1,416	0	1,416	0	04/22/2019	
52603B-10-7	LENDINGTREE ORD			15.000	1,839	122.600	1,839	3,256	0	0	0	(2,268)	0	(2,268)	0	10/09/2018	
526057-10-4	LENNAR CL A ORD			285.000	33,106	116.160	33,106	12,631	0	285	0	11,380	0	11,380	0	10/09/2018	
526107-10-7	LENNOX INTERNATIONAL ORD			20.000	6,487	324.360	6,487	3,988	18	68	0	1,008	0	1,008	0	10/09/2018	
52634L-10-8	LENSAR ORD			24.000	143	5.960	143	64	0	0	0	(31)	0	(31)	0	12/16/2019	
529043-10-1	LXP INDUSTRIAL ORD			585.000	9,138	15.620	9,138	4,832	70	252	0	2,925	0	2,925	0	10/09/2018	
530307-10-7	LIBERTY BROADBAND SRS A ORD			45.000	7,241	160.900	7,241	3,713	0	0	0	149	0	149	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
530307-30-5	LIBERTY BROADBAND SRS C ORD			153.000	24,648	161.100	24,648	12,587	0	0	0	418	0	418	0	10/09/2018	
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			155.000	7,882	50.850	7,882	6,519	0	0	0	1,187	0	1,187	0	10/09/2018	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			90.000	4,577	50.850	4,577	2,292	0	0	0	661	0	661	0	06/17/2020	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD			215.000	13,597	63.240	13,597	7,544	0	0	0	4,438	0	4,438	0	10/09/2018	
531229-87-0	LIBERTY MEDIA FORMULA ONE SRS A ORD			50.000	2,967	59.340	2,967	1,828	0	0	0	1,068	0	1,068	0	04/22/2019	
531229-88-8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD			75.000	2,108	28.100	2,108	2,097	0	0	0	242	0	242	0	06/28/2019	
53220K-50-4	LIGAND PHARMACEUTICALS ORD			30.000	4,634	154.460	4,634	4,385	0	0	0	249	0	249	0	03/24/2021	
53223X-10-7	LIFE STORAGE ORD			157.000	24,049	153.180	24,049	9,788	0	484	0	11,553	0	11,553	0	10/09/2018	
532457-10-8	ELI LILLY ORD			903.000	249,427	276.220	249,427	30,290	0	3,070	0	96,964	0	96,964	0	09/29/2009	
53261M-10-4	LIMELIGHT NETWORKS ORD			175.000	600	3.430	600	1,115	0	0	0	(98)	0	(98)	0	04/17/2020	
534187-10-9	LINCOLN NATIONAL ORD			300.000	20,478	68.260	20,478	15,132	0	504	0	5,385	0	5,385	0	12/15/2020	
535555-10-6	LINDSAY ORD			20.000	3,040	152.000	3,040	1,733	0	26	0	471	0	471	0	08/14/2019	
536797-10-3	LITHIA MOTORS ORD			50.000	14,848	296.950	14,848	3,900	0	68	0	214	0	214	0	10/09/2018	
537008-10-4	LITTELFUSE ORD			50.000	15,734	314.680	15,734	9,108	0	101	0	3,001	0	3,001	0	10/09/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			185.000	22,143	119.690	22,143	9,367	0	0	0	8,549	0	8,549	0	10/09/2018	
538146-10-1	LIVEPERSON ORD			140.000	5,001	35.720	5,001	3,279	0	0	0	(3,711)	0	(3,711)	0	10/09/2018	
53814L-10-8	LIVENT ORD			174.000	4,242	24.380	4,242	2,159	0	0	0	964	0	964	0	10/09/2018	
53815P-10-8	LIVERAMP HOLDINGS ORD			70.000	3,357	47.950	3,357	3,271	0	0	0	(1,767)	0	(1,767)	0	10/09/2018	
539830-10-9	LOCKHEED MARTIN ORD			320.000	113,731	355.410	113,731	23,282	0	3,392	0	138	0	138	0	07/18/2012	
540424-10-8	LOEWS ORD			384.000	22,180	57.760	22,180	11,946	0	96	0	4,892	0	4,892	0	10/30/2008	
546347-10-5	LOUISIANA PACIFIC ORD			185.000	14,495	78.350	14,495	4,353	0	126	0	7,618	0	7,618	0	10/09/2018	
548661-10-7	LOWE'S COMPANIES ORD			759.000	196,186	258.480	196,186	21,481	0	2,125	0	74,359	0	74,359	0	10/09/2018	
54911Q-10-7	LOYALTY VENTURES ORD			26.000	782	30.070	782	486	0	0	0	296	0	296	0	04/17/2020	
550021-10-9	LULULEMON ATHLETICA ORD		C	120.000	46,974	391.450	46,974	18,031	0	0	0	5,210	0	5,210	0	10/09/2018	
55003T-10-7	LL FLOORING HOLDINGS ORD			45.000	768	17.070	768	463	0	0	0	(615)	0	(615)	0	12/16/2019	
550241-10-3	LUMEN TECHNOLOGIES ORD			1,650.000	20,708	12.550	20,708	17,292	0	1,650	0	4,620	0	4,620	0	12/15/2020	
55024U-10-9	LUMENTUM HOLDINGS ORD			142.000	15,019	105.770	15,019	7,585	0	0	0	1,558	0	1,558	0	12/11/2018	
550678-10-6	LUXFER HOLDINGS ORD		C	5.000	97	19.310	97	123	0	3	0	14	0	14	0	06/28/2019	
55087P-10-4	LYFT CL A ORD			400.000	17,092	42.730	17,092	11,465	0	0	0	(2,560)	0	(2,560)	0	04/17/2020	
55261F-10-4	M&T BANK ORD			235.000	36,091	153.580	36,091	23,101	0	1,058	0	6,176	0	6,176	0	11/20/2012	
55262C-10-0	MBIA ORD			95.000	1,500	15.790	1,500	893	0	0	0	875	0	875	0	04/22/2019	
552676-10-8	MDC HOLDINGS ORD			119.520	6,673	55.830	6,673	2,848	0	199	0	1,294	0	1,294	0	10/09/2018	
552690-10-9	MDU RESOURCES GROUP ORD			0.000	0	29.230	0	0	100	0	0	0	0	0	0	10/09/2018	
55272X-10-2	MFA FINANCIAL REIT ORD			885.000	4,036	4.560	4,036	6,452	97	310	0	593	0	593	0	01/30/2018	
55277P-10-4	MGE ENERGY ORD			80.000	6,580	82.250	6,580	5,239	0	121	0	978	0	978	0	10/09/2018	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			540.000	24,235	44.880	24,235	14,769	0	5	0	7,220	0	7,220	0	10/09/2018	
55303J-10-6	MGP INGREDIENTS ORD			30.000	2,550	84.990	2,550	1,429	0	14	0	1,138	0	1,138	0	12/16/2019	
55305B-10-1	M I HOMES ORD			60.000	3,731	62.180	3,731	1,712	0	0	0	1,073	0	1,073	0	06/28/2019	
55306N-10-4	MKS INSTRUMENTS ORD			55.000	9,579	174.170	9,579	4,166	0	47	0	1,305	0	1,305	0	10/09/2018	
553498-10-6	MSA SAFETY ORD			70.000	10,567	150.960	10,567	7,062	0	123	0	110	0	110	0	10/09/2018	
553530-10-6	MSC INDUSTRIAL CL A ORD			30.000	2,522	84.060	2,522	2,529	0	90	0	(10)	0	(10)	0	10/09/2018	
55354G-10-0	MSCI ORD			80.000	49,015	612.690	49,015	12,735	0	291	0	13,293	0	13,293	0	10/09/2018	
55405W-10-4	MYR GROUP ORD			30.000	3,317	110.550	3,317	1,120	0	0	0	1,514	0	1,514	0	06/28/2019	
55405Y-10-0	MACOM TECHNOLOGY SOLUTIONS ORD			105.000	8,222	78.300	8,222	2,289	0	0	0	2,442	0	2,442	0	10/15/2019	
554382-10-1	MACERICH REIT ORD			418.000	7,223	17.280	7,223	4,638	0	251	0	2,763	0	2,763	0	12/15/2020	
554489-10-4	VERIS RESIDENTIAL ORD			145.000	2,665	18.380	2,665	2,942	0	0	0	858	0	858	0	10/09/2018	
556099-10-9	MACROGENICS ORD			110.000	1,766	16.050	1,766	1,866	0	0	0	(749)	0	(749)	0	06/28/2019	
55616P-10-4	MACYS ORD			470.000	12,305	26.180	12,305	4,944	129	71	0	7,017	0	7,017	0	12/15/2020	
556269-10-8	STEVEN MADDEN ORD			160.000	7,435	46.470	7,435	5,202	0	96	0	1,784	0	1,784	0	10/09/2018	
55825T-10-3	MADISON SQUARE GARDEN SPORT CL A ORD			40.000	6,949	173.730	6,949	6,051	0	0	0	(415)	0	(415)	0	10/09/2018	
55826T-10-2	MADISON SQUARE GARDEN ENTER CL A ORD			38.920	2,738	70.340	2,738	2,291	0	0	0	(1,351)	0	(1,351)	0	10/09/2018	
559079-20-7	MAGELLAN HEALTH ORD			50.000	4,750	94.990	4,750	3,540	0	0	0	608	0	608	0	10/09/2018	
55955D-10-0	MAGNITE ORD			205.000	3,588	17.500	3,588	1,962	0	0	0	(2,708)	0	(2,708)	0	08/14/2019	
559663-10-9	MAGNOLIA OIL GAS CL A ORD			310.000	5,850	18.870	5,850	2,048	0	25	0	3,661	0	3,661	0	07/16/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
56117J-10-0	MALIBU BOATS CL A ORD			40.000	2,749	68.730	2,749	1,264	0	0	0	252	0	252	0	10/15/2019	
562662-10-6	MANDIANT ORD			510.000	8,945	17.540	8,945	8,517	0	0	0	(2,815)	0	(2,815)	0	10/09/2018	
562750-10-9	MANHATTAN ASSOCIATES ORD			115.000	17,881	155.490	17,881	5,714	0	0	0	5,786	0	5,786	0	10/09/2018	
563571-40-5	MANITOWOC ORD			75.000	1,394	18.590	1,394	1,129	0	0	0	396	0	396	0	08/14/2019	
56418H-10-0	MANPOWERGROUP ORD			50.000	4,867	97.330	4,867	3,914	0	126	0	358	0	358	0	10/09/2018	
564563-10-4	MANTECH INTERNATIONAL CL A ORD			50.000	3,647	72.930	3,647	2,965	0	76	0	(801)	0	(801)	0	10/09/2018	
565788-10-6	MARATHON DIGITAL HOLDINGS ORD			150.000	4,929	32.860	4,929	4,228	0	0	0	701	0	701	0	06/25/2021	
565849-10-6	MARATHON OIL ORD			1,705.000	27,996	16.420	27,996	7,131	0	307	0	16,624	0	16,624	0	04/17/2020	
56585A-10-2	MARATHON PETROLEUM ORD			814.000	52,088	63.990	52,088	40,968	0	1,262	0	12,405	0	12,405	0	12/30/2021	
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD			150.000	6,285	41.900	6,285	5,293	0	0	0	992	0	992	0	03/24/2021	
57060D-10-8	MARKETAXESS HOLDINGS ORD			35.000	14,394	411.270	14,394	6,605	0	92	0	(5,575)	0	(5,575)	0	10/09/2018	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD			90.000	15,208	168.980	15,208	9,018	49	49	0	2,858	0	2,858	0	10/09/2018	
571748-10-2	MARSH & MCLENNAN ORD			622.000	108,116	173.820	108,116	15,436	0	1,244	0	35,342	0	35,342	0	10/21/2004	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			347.000	57,338	165.240	57,338	8,395	0	0	0	11,562	0	11,562	0	03/28/2007	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			20.000	8,810	440.520	8,810	3,618	0	47	0	3,131	0	3,131	0	10/09/2018	
573874-10-4	MARVELL TECHNOLOGY ORD			902.000	78,916	87.490	78,916	15,643	0	(7,406)	0	507	0	507	0	10/09/2018	
574599-10-6	MASCO ORD			265.000	18,608	70.220	18,608	8,986	0	224	0	4,052	0	4,052	0	10/09/2018	
574795-10-0	MASIMO ORD			90.000	26,350	292.780	26,350	10,733	0	0	0	2,196	0	2,196	0	10/09/2018	
575385-10-9	MASONITE INTERNATIONAL ORD			45.000	5,308	117.950	5,308	2,738	0	0	0	882	0	882	0	10/09/2018	
576323-10-9	MASTEC ORD			60.000	5,537	92.280	5,537	2,545	0	0	0	1,446	0	1,446	0	10/09/2018	
57636Q-10-4	MASTERCARD CL A ORD			1,016.000	365,069	359.320	365,069	19,611	0	1,788	0	2,418	0	2,418	0	09/29/2009	
576485-20-5	MATADOR RESOURCES ORD			210.000	7,753	36.920	7,753	7,064	0	26	0	5,221	0	5,221	0	10/09/2018	
57667L-10-7	MATCH GROUP ORD			304.000	40,204	132.250	40,204	17,332	0	0	0	(5,758)	0	(5,758)	0	10/09/2018	
576690-10-1	MATERION ORD			25.000	2,299	91.940	2,299	1,472	0	12	0	706	0	706	0	04/22/2019	
57686G-10-5	MATSON ORD			75.000	6,752	90.030	6,752	2,958	0	80	0	2,480	0	2,480	0	10/09/2018	
577081-10-2	MATTEL ORD			375.000	8,085	21.560	8,085	5,434	0	0	0	1,541	0	1,541	0	10/09/2018	
577128-10-1	MATTHEWS INTERNATIONAL CL A ORD			30.000	1,100	36.670	1,100	1,376	0	26	0	218	0	218	0	10/09/2018	
57776J-10-0	MAXLINEAR ORD			130.000	9,806	75.430	9,806	3,310	0	0	0	4,841	0	4,841	0	03/19/2019	
57778K-10-5	MAXAR TECHNOLOGIES ORD			110.000	3,248	29.530	3,248	3,496	0	4	0	(997)	0	(997)	0	10/09/2018	
579780-20-6	MCCORMICK ORD			410.000	39,610	96.610	39,610	9,174	152	558	0	414	0	414	0	08/22/2011	
580135-10-1	MCDONALD'S ORD			853.000	228,664	268.070	228,664	38,249	0	4,478	0	45,627	0	45,627	0	03/28/2007	
580589-10-9	MCGRATH RENT ORD			50.000	4,013	80.260	4,013	2,581	0	86	0	658	0	658	0	10/09/2018	
58155Q-10-3	MCKESSON ORD			140.000	34,800	248.570	34,800	19,159	127	242	0	10,451	0	10,451	0	10/09/2018	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			1,215.000	28,710	23.630	28,710	17,594	410	1,349	0	2,236	0	2,236	0	10/09/2018	
58470H-10-1	MEDIFAST ORD			20.000	4,189	209.430	4,189	4,133	28	108	0	262	0	262	0	10/09/2018	
58506Q-10-9	MEDPACE HOLDINGS ORD			60.000	13,058	217.640	13,058	4,622	0	0	0	4,706	0	4,706	0	08/14/2019	
58933Y-10-5	MERCK & CO. INC.			2,788.000	213,672	76.640	213,672	82,957	3,428	3,624	0	130,715	0	130,715	0	06/22/2018	
589584-10-1	MERIDIAN BIOSCIENCE ORD			90.000	1,836	20.400	1,836	1,069	0	0	0	154	0	154	0	06/28/2019	
59001A-10-2	MERITAGE HOMES ORD			75.000	9,155	122.060	9,155	2,787	0	0	0	2,943	0	2,943	0	10/09/2018	
59001K-10-0	MERITOR ORD			105.000	2,602	24.780	2,602	2,023	0	0	0	(329)	0	(329)	0	10/09/2018	
59064R-10-9	MESA LABORATORIES ORD			10.000	3,281	328.090	3,281	2,443	0	6	0	415	0	415	0	06/28/2019	
591520-20-0	METHODE ELECTRONICS ORD			85.000	4,179	49.170	4,179	2,220	0	43	0	926	0	926	0	08/14/2019	
59156R-10-8	METLIFE ORD			780.000	48,742	62.490	48,742	32,562	0	1,482	0	12,121	0	12,121	0	09/21/2015	
592688-10-5	METTLER TOLEDO ORD			20.000	33,944	1,697.210	33,944	11,732	0	0	0	11,151	0	11,151	0	10/09/2018	
594918-10-4	MICROSOFT ORD			8,261.000	2,778,340	336.320	2,778,340	204,505	0	19,000	0	940,928	0	940,928	0	11/22/2011	
594972-40-8	MICROSTRATEGY CL A ORD			15.000	8,167	544.490	8,167	2,216	0	0	0	2,339	0	2,339	0	03/19/2019	
595017-10-4	MICROCHIP TECHNOLOGY ORD			600.000	52,236	87.060	52,236	11,331	0	511	0	10,803	0	10,803	0	10/09/2018	
595112-10-3	MICRON TECHNOLOGY ORD			1,155.000	107,588	93.150	107,588	48,833	116	116	0	20,755	0	20,755	0	10/09/2018	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			120.000	27,533	229.440	27,533	11,950	0	492	0	12,330	0	12,330	0	06/22/2018	
596278-10-1	MIDDLEBY ORD			25.000	4,919	196.760	4,919	3,043	0	0	0	1,696	0	1,696	0	10/09/2018	
596680-10-8	MIDDLESEX WATER ORD			35.000	4,211	120.300	4,211	2,073	0	39	0	1,674	0	1,674	0	06/28/2019	
600544-10-0	MILLERKNOLL ORD			0.000	0	36.180	0	0	49	0	0	0	0	0	0	06/28/2019	
603158-10-6	MINERALS TECHNOLOGIES ORD			55.000	4,023	73.150	4,023	3,412	0	11	0	607	0	607	0	10/09/2018	
60468T-10-5	MIRATI THERAPEUTICS ORD			80.000	11,735	146.690	11,735	5,838	0	0	0	(5,836)	0	(5,836)	0	03/19/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
607525-10-2	MODEL N ORD			70.000	2,102	30.030	2,102	1,365	0	0	0	(396)	0	(396)	0	06/28/2019	
60770K-10-7	MODERNA ORD			370.000	93,973	253.980	93,973	5,306	0	0	0	55,319	0	55,319	0	10/15/2019	
607828-10-0	MODINE MANUFACTURING ORD			75.000	757	10.090	757	1,199	0	0	0	(185)	0	(185)	0	04/22/2019	
60783X-10-4	MODIVCARE ORD			20.000	2,966	148.290	2,966	1,147	0	0	0	193	0	193	0	06/28/2019	
60855R-10-0	MOLINA HEALTHCARE ORD			35.000	11,133	318.080	11,133	5,028	0	0	0	3,689	0	3,689	0	10/09/2018	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			40.000	1,854	46.350	1,854	1,556	0	27	0	46	0	46	0	10/30/2008	
60878Y-10-8	MOMENTIVE GLOBAL ORD			275.000	5,816	21.150	5,816	5,024	0	0	0	(1,210)	0	(1,210)	0	10/15/2019	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			1,285.000	85,208	66.310	85,208	53,071	450	1,664	0	10,074	0	10,074	0	06/22/2018	
60937P-10-6	MONGODB CL A ORD			65.000	34,408	529.350	34,408	9,794	0	0	0	11,070	0	11,070	0	04/17/2020	
609720-10-7	MONMOUTH REIT ORD			165.000	3,467	21.010	3,467	2,157	0	119	0	609	0	609	0	04/22/2019	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			30.000	14,800	493.330	14,800	3,502	18	69	0	3,813	0	3,813	0	10/09/2018	
61174X-10-9	MONSTER BEVERAGE ORD			475.000	45,619	96.040	45,619	9,308	0	0	0	1,691	0	1,691	0	06/05/2013	
615369-10-5	MOODYS ORD			195.000	76,163	390.580	76,163	3,918	0	484	0	19,566	0	19,566	0	03/28/2007	
617446-44-8	MORGAN STANLEY ORD			1,704.243	167,288	98.160	167,288	41,814	0	3,579	0	50,497	0	50,497	0	02/02/2016	
617700-10-9	MORNINGSTAR ORD			40.000	13,680	341.990	13,680	3,079	0	50	0	4,417	0	4,417	0	06/23/2017	
61945C-10-3	MOSAIC ORD			295.000	11,591	39.290	11,591	9,767	0	81	0	4,803	0	4,803	0	10/09/2018	
620076-30-7	MOTOROLA SOLUTIONS ORD			180.000	48,906	271.700	48,906	9,648	237	511	0	18,295	0	18,295	0	06/23/2017	
624756-10-2	MUELLER INDUSTRIES ORD			105.000	6,233	59.360	6,233	2,882	0	55	0	2,546	0	2,546	0	10/09/2018	
624758-10-8	MUELLER WATER PRODUCTS SER A ORD			340.000	4,896	14.400	4,896	3,896	0	76	0	687	0	687	0	10/09/2018	
62482R-10-7	MR COOPER GROUP ORD			145.000	6,033	41.610	6,033	1,318	0	0	0	1,534	0	1,534	0	08/14/2019	
626717-10-2	MURPHY OIL ORD			290.000	7,572	26.110	7,572	7,333	0	73	0	239	0	239	0	06/25/2021	
626755-10-2	MURPHY USA ORD			50.000	9,962	199.240	9,962	4,011	0	52	0	3,419	0	3,419	0	10/09/2018	
628464-10-9	MYERS INDUSTRIES ORD			30.000	600	20.010	600	578	12	16	0	(23)	0	(23)	0	06/28/2019	
628778-10-2	NBT BANCORP ORD			65.000	2,504	38.520	2,504	2,516	0	72	0	417	0	417	0	10/09/2018	
62886E-10-8	NCR ORD			260.000	10,452	40.200	10,452	7,004	0	0	0	684	0	684	0	10/09/2018	
629209-30-5	NMI HOLDINGS CL A ORD			180.000	3,933	21.850	3,933	3,731	0	0	0	(144)	0	(144)	0	10/09/2018	
629377-50-8	NRG ENERGY ORD			210.000	9,047	43.080	9,047	7,860	0	273	0	1,161	0	1,161	0	10/09/2018	
62945V-10-9	NV5 GLOBAL ORD			20.000	2,762	138.120	2,762	1,628	0	0	0	1,187	0	1,187	0	06/28/2019	
62955J-10-3	NOV ORD			850.000	11,518	13.550	11,518	12,086	0	43	0	(153)	0	(153)	0	12/15/2020	
63009R-10-9	NANOSTRING TECHNOLOGIES ORD			85.000	3,590	42.230	3,590	2,579	0	0	0	(2,095)	0	(2,095)	0	06/28/2019	
631103-10-8	NASDAQ ORD			175.000	36,752	210.010	36,752	3,469	0	369	0	13,522	0	13,522	0	10/30/2008	
632307-10-4	NATERA ORD			160.000	14,942	93.390	14,942	4,347	0	0	0	(981)	0	(981)	0	08/14/2019	
633707-10-4	NATIONAL BANK HOLDINGS CL A ORD			35.000	1,538	43.940	1,538	1,270	0	30	0	391	0	391	0	06/28/2019	
635906-10-0	NATIONAL HEALTHCARE ORD			25.000	1,699	67.940	1,699	2,028	14	52	0	38	0	38	0	06/28/2019	
636180-10-1	NATL FUEL GAS ORD			20.000	1,279	63.940	1,279	1,054	9	36	0	456	0	456	0	06/22/2018	
637417-10-6	NATIONAL RETAIL PROPERTIES REIT ORD			25.000	1,202	48.070	1,202	953	0	53	0	179	0	179	0	06/23/2017	
637870-10-6	NATIONAL STORAGE AFFILIATES ORD			170.000	11,764	69.200	11,764	4,355	0	270	0	5,639	0	5,639	0	10/09/2018	
63845R-10-7	NATIONAL VISION HOLDINGS ORD			80.000	3,839	47.990	3,839	3,396	0	0	0	216	0	216	0	10/09/2018	
639050-10-3	NATUS MEDICAL ORD			65.000	1,542	23.730	1,542	1,669	0	0	0	240	0	240	0	06/28/2019	
63938C-10-8	NAVIENT ORD			340.000	7,215	21.220	7,215	4,474	0	218	0	3,876	0	3,876	0	10/09/2018	
640268-10-8	NEKTAR THERAPEUTICS ORD			330.000	4,458	13.510	4,458	6,616	0	0	0	(2,157)	0	(2,157)	0	03/24/2021	
640491-10-6	NEOGEN ORD			120.000	5,449	45.410	5,449	3,882	0	0	0	691	0	691	0	10/09/2018	
64049M-20-9	NEOGENOMICS ORD			235.000	8,018	34.120	8,018	4,630	0	0	0	(4,634)	0	(4,634)	0	03/19/2019	
64110D-10-4	NETAPP ORD			295.000	27,137	91.990	27,137	26,946	0	49	0	528	0	528	0	12/30/2021	
64110L-10-6	NETFLIX ORD			445.000	268,086	602.440	268,086	131,426	0	0	0	27,461	0	27,461	0	10/15/2019	
64111Q-10-4	NETGEAR ORD			25.000	730	29.210	730	910	0	0	0	(286)	0	(286)	0	10/09/2018	
64115T-10-4	NETSCOUT SYSTEMS ORD			145.000	4,797	33.080	4,797	3,249	0	0	0	821	0	821	0	10/09/2018	
64157F-10-3	NEVRO ORD			75.000	6,080	81.070	6,080	3,884	0	0	0	(6,902)	0	(6,902)	0	10/09/2018	
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT ORD			860.000	9,211	10.710	9,211	9,449	215	559	0	(239)	0	(239)	0	03/24/2021	
64829B-10-0	NEW RELIC ORD			50.000	5,498	109.960	5,498	2,905	0	0	0	2,593	0	2,593	0	03/24/2021	
649445-10-3	NEW YORK COMMUNITY BANCORP ORD			490.000	5,983	12.210	5,983	5,179	0	333	0	813	0	813	0	10/09/2018	
649604-50-1	NEW YORK MORTGAGE REIT ORD			720.000	2,678	3.720	2,678	4,471	72	288	0	22	0	22	0	04/22/2019	
650111-10-7	NEW YORK TIMES CL A ORD			175.000	8,453	48.300	8,453	4,470	0	47	0	(607)	0	(607)	0	10/09/2018	
651229-10-6	NEWELL BRANDS ORD			415.000	9,064	21.840	9,064	7,773	0	382	0	253	0	253	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
65158N-10-2	NEWMARK GROUP CL A ORD			320.000	5,984	18.700	5,984	2,814	0	13	0	3,651	0	3,651	0	10/09/2018	
651639-10-6	NEWMONT ORD			880.000	54,578	62.020	54,578	26,506	0	1,936	0	1,874	0	1,874	0	10/09/2018	
65249B-10-9	NEWS CL A ORD			755.000	16,844	22.310	16,844	10,185	0	151	0	3,277	0	3,277	0	10/09/2018	
65249B-20-8	NEWS CL B ORD			240.000	5,400	22.500	5,400	3,298	0	48	0	1,135	0	1,135	0	10/09/2018	
65336K-10-3	NEXSTAR MEDIA GROUP CL A ORD			40.000	6,039	150.980	6,039	3,190	0	112	0	1,672	0	1,672	0	10/09/2018	
65339F-10-1	NEXTERA ENERGY ORD			2,380.000	222,197	93.360	222,197	30,209	0	3,665	0	38,580	0	38,580	0	01/27/2009	
65341D-10-2	NEXPOINT RESIDENTIAL ORD			50.000	4,192	83.830	4,192	2,069	0	70	0	2,076	0	2,076	0	06/28/2019	
65343C-10-2	NEXTGEN HEALTHCARE ORD			120.000	2,135	17.790	2,135	2,387	0	0	0	(54)	0	(54)	0	06/28/2019	
65406E-10-2	NICOLET BANKSHARES ORD			20.000	1,715	85.750	1,715	1,485	0	0	0	388	0	388	0	12/16/2019	
654106-10-3	NIKE CL B ORD			1,440.000	240,005	166.670	240,005	18,925	0	1,627	0	36,288	0	36,288	0	03/28/2007	
654110-10-5	NIKOLA ORD			460.000	4,540	9.870	4,540	8,325	0	0	0	(3,785)	0	(3,785)	0	06/25/2021	
65473P-10-5	NISOURCE ORD			860.000	23,745	27.610	23,745	3,532	0	757	0	4,016	0	4,016	0	03/28/2007	
65487K-10-0	NLIGHT ORD			80.000	1,916	23.950	1,916	1,536	0	0	0	(696)	0	(696)	0	06/28/2019	
655663-10-2	NORDSON ORD			0.000	0	250.860	0	0	46	0	0	0	0	0	0	10/09/2018	
655664-10-0	NORDSTROM ORD			120.000	2,714	22.620	2,714	3,715	0	0	0	(1,031)	0	(1,031)	0	12/15/2020	
655844-10-8	NORFOLK SOUTHERN ORD			195.000	58,053	297.710	58,053	29,605	0	811	0	11,720	0	11,720	0	06/22/2018	
665531-30-7	NORTHERN OIL AND GAS ORD			58.000	1,190	20.510	1,190	1,119	5	4	0	682	0	682	0	06/28/2019	
665859-10-4	NORTHERN TRUST ORD			219.000	26,195	119.610	26,195	12,069	230	613	0	5,797	0	5,797	0	06/25/2021	
666807-10-2	NORTHROP GRUMMAN ORD			195.000	75,479	387.070	75,479	9,880	0	1,201	0	16,058	0	16,058	0	03/28/2007	
668771-10-8	NORTONLIFELOCK ORD			400.000	10,392	25.980	10,392	7,968	0	200	0	2,080	0	2,080	0	10/09/2018	
66987E-20-6	NOVAGOLD RESOURCES ORD		C	395.000	2,710	6.860	2,710	2,334	0	0	0	(2,157)	0	(2,157)	0	06/28/2019	
670002-40-1	NOVAVAX ORD			80.000	11,446	143.070	11,446	9,510	0	0	0	2,525	0	2,525	0	07/16/2020	
67000B-10-4	NOVANTA ORD			75.000	13,225	176.330	13,225	4,859	0	0	0	4,358	0	4,358	0	10/09/2018	
67011P-10-0	NOW ORD			210.000	1,793	8.540	1,793	3,549	0	0	0	286	0	286	0	10/09/2018	
67020Y-10-0	NUANCE COMMUNICATIONS ORD			470.000	26,000	55.320	26,000	6,965	0	0	0	5,278	0	5,278	0	10/09/2018	
670346-10-5	NUCOR ORD			325.000	37,099	114.150	37,099	20,706	163	527	0	19,812	0	19,812	0	10/09/2018	
67059N-10-8	NUTANIX CL A ORD			10.000	319	31.860	319	399	0	0	0	(81)	0	(81)	0	06/25/2021	
67066G-10-4	NVIDIA ORD			2,600.000	764,010	293.850	764,010	115,519	0	416	0	424,580	0	424,580	0	08/14/2019	
670837-10-3	OGE ENERGY ORD			210.000	8,060	38.380	8,060	6,749	0	340	0	1,369	0	1,369	0	03/27/2018	
67098H-10-4	O I GLASS ORD			305.000	3,669	12.030	3,669	5,758	0	0	0	40	0	40	0	10/09/2018	
67103H-10-7	O REILLY AUTOMOTIVE ORD			73.000	51,555	706.230	51,555	4,917	0	0	0	18,517	0	18,517	0	08/28/2017	
67103X-10-2	OFG BANCORP ORD			100.000	2,656	26.560	2,656	2,376	12	32	0	802	0	802	0	06/28/2019	
67181A-10-7	OAK STREET HEALTH ORD			100.000	3,314	33.140	3,314	4,587	0	0	0	(1,273)	0	(1,273)	0	09/28/2021	
674599-10-5	OCCIDENTAL PETROLEUM ORD			1,020.000	29,570	28.990	29,570	20,011	19	31	0	11,914	0	11,914	0	12/15/2020	
675234-10-8	OCEANFIRST FINANCIAL ORD			110.000	2,442	22.200	2,442	1,968	0	75	0	393	0	393	0	12/15/2020	
67576A-10-0	OCULAR THERAPEUTIX ORD			164.000	1,143	6.970	1,143	1,683	0	0	0	(2,252)	0	(2,252)	0	10/20/2020	
679295-10-5	OKTA CL A ORD			155.000	34,746	224.170	34,746	9,254	0	0	0	(4,664)	0	(4,664)	0	10/09/2018	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			85.000	30,462	358.380	30,462	7,847	0	68	0	13,872	0	13,872	0	10/09/2018	
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD			45.000	1,106	24.580	1,106	888	0	152	0	219	0	219	0	06/23/2017	
680665-20-5	OLIN ORD			275.000	15,818	57.520	15,818	6,628	0	220	0	9,064	0	9,064	0	10/09/2018	
681116-10-9	OLLIES BARGAIN OUTLET HLDG ORD			40.000	2,048	51.190	2,048	3,624	0	0	0	(1,223)	0	(1,223)	0	10/09/2018	
681919-10-6	OMNICOM GROUP ORD			140.000	10,258	73.270	10,258	3,276	252	385	0	1,526	0	1,526	0	03/28/2007	
681936-10-0	OMEGA HEALTHCARE REIT ORD			520.000	15,387	29.590	15,387	17,217	0	1,394	0	(3,500)	0	(3,500)	0	10/09/2018	
68213N-10-9	OMNICELL ORD			80.000	14,435	180.440	14,435	5,301	0	0	0	4,834	0	4,834	0	10/09/2018	
682189-10-5	ON SEMICONDUCTOR ORD			465.000	31,583	67.920	31,583	7,840	0	0	0	16,363	0	16,363	0	10/09/2018	
682680-10-3	ONEOK ORD			480.000	28,205	58.760	28,205	19,728	0	1,795	0	9,782	0	9,782	0	12/15/2020	
68268W-10-3	ONEMAIN HOLDINGS ORD			240.000	12,010	50.040	12,010	7,601	0	2,292	0	451	0	451	0	10/09/2018	
68269G-10-7	1LIFE HEALTHCARE ORD			214.000	3,760	17.570	3,760	6,659	0	0	0	(5,581)	0	(5,581)	0	10/20/2020	
683344-10-5	ONTO INNOVATION ORD			99.000	10,022	101.230	10,022	3,401	0	0	0	5,312	0	5,312	0	06/28/2019	
683712-10-3	OPENDOOR TECHNOLOGIES ORD			790.000	11,542	14.610	11,542	13,516	0	0	0	(1,974)	0	(1,974)	0	06/25/2021	
68375N-10-3	OPKO HEALTH ORD			685.000	3,295	4.810	3,295	1,414	0	0	0	589	0	589	0	10/15/2019	
68389X-10-5	ORACLE ORD			1,898.000	165,525	87.210	165,525	34,506	0	2,278	0	42,743	0	42,743	0	03/28/2007	
68404L-20-1	OPTION CARE HEALTH ORD			131.000	3,726	28.440	3,726	1,549	0	0	0	1,677	0	1,677	0	08/14/2019	
68554V-10-8	ORASURE TECHNOLOGIES ORD			140.000	1,217	8.690	1,217	1,299	0	0	0	(265)	0	(265)	0	06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
68571X-10-3	ORCHID ISLAND CAPITAL ORD			265.000	1,193	4.500	1,193	1,566	17	207	0	(191)	0	(191)	0	10/15/2019	
68621T-10-2	ORIGIN BANCORP ORD			40.000	1,717	42.920	1,717	1,320	0	20	0	606	0	606	0	06/28/2019	
68622V-10-6	ORGANON ORD			276.000	8,404	30.450	8,404	4,004	0	155	0	4,400	0	4,400	0	09/30/2011	
68629Y-10-3	ORION OFFICE REIT ORD			99.000	1,848	18.670	1,848	99	0	0	0	1,749	0	1,749	0	11/15/2021	
686688-10-2	ORMAT TECH ORD			90.000	7,137	79.300	7,137	4,747	0	43	0	(988)	0	(988)	0	10/09/2018	
688239-20-1	OSHKOSH ORD			75.000	8,453	112.710	8,453	5,079	0	102	0	1,998	0	1,998	0	10/09/2018	
68902V-10-7	OTIS WORLDWIDE ORD			465.000	40,488	87.070	40,488	12,135	0	428	0	9,033	0	9,033	0	10/24/2005	
689648-10-3	OTTER TAIL ORD			40.000	2,857	71.420	2,857	1,936	0	62	0	1,152	0	1,152	0	10/09/2018	
69007J-10-6	OUTFRONT MEDIA ORD			280.000	7,510	26.820	7,510	5,379	0	56	0	2,033	0	2,033	0	10/09/2018	
690370-10-1	OVERSTOCK COM ORD			90.000	5,311	59.010	5,311	4,087	14	0	0	994	0	994	0	07/16/2020	
69047Q-10-2	OVINTIV ORD			560.000	18,872	33.700	18,872	5,835	0	262	0	10,830	0	10,830	0	07/16/2020	
690732-10-2	OWENS & MINOR ORD			150.000	6,525	43.500	6,525	708	0	2	0	2,468	0	2,468	0	08/14/2019	
690742-10-1	OWENS CORNIING ORD			105.000	9,503	90.500	9,503	5,487	0	109	0	1,548	0	1,548	0	10/09/2018	
691497-30-9	OXFORD INDS ORD			10.000	1,015	101.520	1,015	828	0	15	0	360	0	360	0	10/09/2018	
69318G-10-6	PBF ENERGY CL A ORD			130.000	1,686	12.970	1,686	1,762	0	0	0	(76)	0	(76)	0	09/28/2021	
69327R-10-1	PDC ENERGY ORD			200.000	9,756	48.780	9,756	6,704	0	172	0	3,053	0	3,053	0	03/24/2021	
693282-10-5	PDF SOLUTIONS ORD			65.000	2,066	31.790	2,066	1,045	0	0	0	662	0	662	0	12/16/2019	
69329Y-10-4	PDL BIOPHARMA ORD			455.000	1,124	2.470	1,124	1,152	0	0	0	0	0	0	0	12/16/2019	
69336V-10-1	PGT INNOVATIONS ORD			120.000	2,699	22.490	2,699	2,006	0	0	0	258	0	258	0	06/28/2019	
69343T-10-7	PJT PARTNERS CL A ORD			50.000	3,705	74.090	3,705	2,026	0	160	0	(58)	0	(58)	0	06/28/2019	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			650.000	130,338	200.520	130,338	30,016	0	3,120	0	33,488	0	33,488	0	08/25/2011	
693506-10-7	PPG INDUSTRIES ORD			180.000	31,039	172.440	31,039	17,743	0	407	0	5,080	0	5,080	0	10/09/2018	
69351T-10-6	PPL ORD			307.000	9,228	30.060	9,228	8,357	476	510	0	571	0	571	0	10/09/2018	
69354N-10-6	PRA GROUP ORD			70.000	3,515	50.210	3,515	2,401	0	0	0	739	0	739	0	10/09/2018	
69366J-20-0	PTC THERAPEUTICS ORD			150.000	5,975	39.830	5,975	5,948	0	0	0	(3,180)	0	(3,180)	0	10/09/2018	
69370C-10-0	PTC ORD			130.000	15,750	121.150	15,750	12,904	0	0	0	200	0	200	0	10/09/2018	
693718-10-8	PACCAR ORD			215.000	18,976	88.260	18,976	14,270	863	439	0	426	0	426	0	10/09/2018	
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD			330.000	6,752	20.460	6,752	2,421	0	0	0	(1,808)	0	(1,808)	0	04/22/2019	
69478X-10-5	PACIFIC PREMIER BANCORP ORD			180.000	7,205	40.030	7,205	6,703	0	232	0	1,566	0	1,566	0	10/09/2018	
695127-10-0	PACIRA BIOSCIENCES ORD			95.000	5,716	60.170	5,716	4,504	0	0	0	31	0	31	0	10/09/2018	
695156-10-9	PACKAGING CORP OF AMERICA ORD			35.000	4,765	136.150	4,765	3,260	175	140	0	(62)	0	(62)	0	10/09/2018	
69553P-10-0	PAGERDUTY ORD			155.000	5,386	34.750	5,386	3,904	0	0	0	(1,077)	0	(1,077)	0	07/16/2020	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			1,710.000	31,139	18.210	31,139	45,791	0	0	0	(14,652)	0	(14,652)	0	06/25/2021	
697435-10-5	PALO ALTO NETWORKS ORD		C	95.000	52,897	556.810	52,897	20,171	0	0	0	19,135	0	19,135	0	10/09/2018	
698813-10-2	PAPA JOHNS INTERNATIONAL ORD			65.000	8,676	133.470	8,676	3,449	0	75	0	3,160	0	3,160	0	10/15/2019	
69888T-20-7	PAR PACIFIC HOLDINGS ORD			60.000	990	16.500	990	1,231	0	0	0	149	0	149	0	06/28/2019	
700517-10-5	PARK HOTELS RESORTS ORD			480.000	9,062	18.880	9,062	10,339	0	0	0	(1,276)	0	(1,276)	0	06/25/2021	
700658-10-7	PARK NATIONAL ORD			30.000	4,119	137.310	4,119	3,178	0	136	0	969	0	969	0	10/09/2018	
701094-10-4	PARKER HANNIFIN ORD			194.000	61,715	318.120	61,715	10,740	0	770	0	8,868	0	8,868	0	06/25/2010	
703343-10-3	PATRICK INDUSTRIES ORD			40.000	3,228	80.690	3,228	2,150	0	47	0	494	0	494	0	10/09/2018	
703395-10-3	PATTERSON COMPANIES ORD			155.000	4,549	29.350	4,549	3,669	0	161	0	(43)	0	(43)	0	10/09/2018	
703481-10-1	PATTERSON UTI ENERGY ORD			290.000	2,451	8.450	2,451	2,661	0	6	0	(211)	0	(211)	0	09/28/2021	
704326-10-7	PAYCHEX ORD			281.000	38,357	136.500	38,357	13,976	0	731	0	12,173	0	12,173	0	06/23/2017	
70432V-10-2	PAYCOM SOFTWARE ORD			60.000	24,911	415.190	24,911	8,089	0	0	0	(2,224)	0	(2,224)	0	10/09/2018	
70438V-10-6	PAYLOCITY HOLDING ORD			80.000	18,893	236.160	18,893	5,578	0	0	0	2,420	0	2,420	0	10/09/2018	
70450Y-10-3	PAYPAL HOLDINGS ORD			1,295.000	244,211	188.580	244,211	103,652	0	0	0	(59,078)	0	(59,078)	0	10/09/2018	
70509V-10-0	PEBBLEBROOK HOTEL REIT ORD			230.480	5,156	22.370	5,156	5,389	2	2	0	(233)	0	(233)	0	09/28/2021	
705573-10-3	PEGASYSTEMS ORD			80.000	8,946	111.820	8,946	4,664	2	10	0	(1,715)	0	(1,715)	0	10/09/2018	
70614W-10-0	PELOTON INTERACTIVE ORD			168.000	6,008	35.760	6,008	17,131	0	0	0	(11,123)	0	(11,123)	0	03/24/2021	
707569-10-9	PENN NATIONAL GAMING ORD			308.000	15,970	51.850	15,970	8,843	0	0	0	(10,632)	0	(10,632)	0	10/16/2018	
70805E-10-9	PENNANT GROUP ORD			30.000	692	23.080	692	304	0	0	0	(1,049)	0	(1,049)	0	10/09/2018	
70931T-10-3	PENNYMAC MORTGAGE INVEST REIT ORD			180.000	3,119	17.330	3,119	3,708	85	338	0	(47)	0	(47)	0	03/19/2019	
70959W-10-3	PENSKE AUTOMOTIVE GROUP VTG ORD			65.000	6,969	107.220	6,969	2,961	0	116	0	3,109	0	3,109	0	10/09/2018	
70975L-10-7	PENUMBRA ORD			70.000	20,112	287.320	20,112	9,349	0	0	0	7,862	0	7,862	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
712704-10-5	PEOPLES UNITED FINANCIAL ORD			187.000	3,332	17.820	3,332	2,669	0	136	0	914	0	914	0	08/14/2019	
713448-10-8	PEPSICO ORD			1,467.000	254,833	173.710	254,833	88,330	2,932	6,154	0	37,276	0	37,276	0	05/15/2018	
71375U-10-1	PERFICIENT ORD			30.000	3,879	129.290	3,879	1,029	0	0	0	2,449	0	2,449	0	06/28/2019	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			266.000	12,207	45.890	12,207	8,031	0	0	0	(458)	0	(458)	0	10/09/2018	
714046-10-9	PERKINELMER ORD			135.000	27,143	201.060	27,143	9,241	0	38	0	7,771	0	7,771	0	06/23/2017	
716382-10-6	PETMED EXPRESS ORD			35.000	884	25.260	884	792	0	41	0	(238)	0	(238)	0	12/16/2019	
71639T-10-6	PETIQ CL A ORD			40.000	908	22.710	908	1,318	0	0	0	(630)	0	(630)	0	06/28/2019	
717081-10-3	PFIZER ORD			6,293.000	371,602	59.050	371,602	86,636	0	9,817	0	139,956	0	139,956	0	06/25/2010	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			1,707.000	162,165	95.000	162,165	75,287	2,134	8,279	0	20,842	0	20,842	0	12/17/2008	
718546-10-4	PHILLIPS 66 ORD			657.000	47,606	72.460	47,606	17,288	0	2,378	0	1,656	0	1,656	0	05/01/2012	
719405-10-2	PHOTRONICS ORD			85.000	1,602	18.850	1,602	697	0	0	0	654	0	654	0	06/28/2019	
71943U-10-4	PHYSICIANS REALTY REIT ORD			465.000	8,756	18.830	8,756	7,766	0	428	0	479	0	479	0	10/09/2018	
71944F-10-6	PHREESIA ORD			80.000	3,333	41.660	3,333	2,347	0	0	0	(1,008)	0	(1,008)	0	07/16/2020	
720190-20-6	PIEDMONT OFFICE REIT CL A ORD			230.000	4,227	18.380	4,227	4,306	122	193	0	495	0	495	0	10/09/2018	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			80.000	7,640	95.500	7,640	4,801	0	58	0	2,488	0	2,488	0	10/09/2018	
723484-10-1	PINNACLE WEST ORD			240.000	16,942	70.590	16,942	11,640	0	802	0	(2,246)	0	(2,246)	0	01/26/2012	
72352L-10-6	PINTEREST CL A ORD			780.000	28,353	36.350	28,353	19,164	0	0	0	(23,049)	0	(23,049)	0	07/16/2020	
723787-10-7	PIONEER NATURAL RESOURCE ORD			228.000	41,469	181.880	41,469	26,492	141	1,541	0	15,502	0	15,502	0	12/15/2020	
724078-10-0	PIPER SANDLER COMPANIES ORD			30.000	5,355	178.510	5,355	2,274	0	204	0	2,328	0	2,328	0	04/22/2019	
724479-10-0	PITNEY BOWES ORD			375.000	2,486	6.630	2,486	2,558	0	75	0	176	0	176	0	10/09/2018	
72703H-10-1	PLANET FITNESS CL A ORD			85.000	7,699	90.580	7,699	4,134	0	0	0	1,101	0	1,101	0	10/09/2018	
727493-10-8	PLANTRONICS ORD			53.000	1,555	29.340	1,555	1,012	0	0	0	122	0	122	0	10/20/2020	
729132-10-0	PLEXUS ORD			55.000	5,274	95.890	5,274	2,996	0	0	0	972	0	972	0	10/09/2018	
72919P-20-2	PLUG POWER ORD			660.000	18,632	28.230	18,632	1,333	0	0	0	(3,749)	0	(3,749)	0	08/14/2019	
731068-10-2	POLARIS INDUSTRIES ORD			10.000	1,099	109.910	1,099	954	0	25	0	146	0	146	0	10/09/2018	
73278L-10-5	POOL ORD			50.000	28,300	566.000	28,300	6,035	0	149	0	9,675	0	9,675	0	11/27/2017	
733174-70-0	POPULAR ORD			170.000	13,947	82.040	13,947	8,840	90	260	0	4,372	0	4,372	0	10/09/2018	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD			180.000	9,526	52.920	9,526	8,438	77	302	0	1,827	0	1,827	0	10/09/2018	
737446-10-4	POST HOLDINGS ORD			15.000	1,691	112.730	1,691	1,427	0	0	0	176	0	176	0	10/09/2018	
737630-10-3	POTLATCHDELTIC ORD			130.000	7,829	60.220	7,829	4,948	0	737	0	1,326	0	1,326	0	10/09/2018	
739276-10-3	POWER INTEGRATIONS ORD			115.000	10,682	92.890	10,682	3,318	0	62	0	1,268	0	1,268	0	10/09/2018	
740367-40-4	PREFERRED BANK ORD			30.000	2,154	71.790	2,154	1,417	0	43	0	640	0	640	0	06/28/2019	
74039L-10-3	PREFERRED APARTMENT COMM REIT ORD			110.000	1,987	18.060	1,987	1,644	19	77	0	1,173	0	1,173	0	06/28/2019	
74052F-10-8	PREMIER FINANCIAL ORD			64.000	1,978	30.910	1,978	1,674	0	67	0	506	0	506	0	08/14/2019	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD			95.000	5,762	60.650	5,762	3,677	0	0	0	2,449	0	2,449	0	10/09/2018	
74144T-10-8	T ROWE PRICE GROUP ORD			320.000	62,925	196.640	62,925	15,168	0	2,342	0	14,480	0	14,480	0	03/28/2007	
741511-10-9	PRICESMART ORD			50.000	3,659	73.170	3,659	3,939	0	35	0	(896)	0	(896)	0	10/09/2018	
74164F-10-3	PRIMORIS SERVICES ORD			110.000	2,638	23.980	2,638	2,302	7	26	0	(399)	0	(399)	0	06/28/2019	
74167P-10-8	PRIMO WATER ORD			295.000	5,201	17.630	5,201	4,059	0	53	0	(695)	0	(695)	0	07/16/2020	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			414.000	29,945	72.330	29,945	17,138	0	1,010	0	9,406	0	9,406	0	06/14/2016	
742718-10-9	PROCTER & GAMBLE ORD			2,513.000	411,077	163.580	411,077	143,319	0	8,544	0	61,418	0	61,418	0	08/26/2009	
74319R-10-1	PROG HOLDINGS ORD			70.000	3,158	45.110	3,158	3,042	0	0	0	(613)	0	(613)	0	10/09/2018	
743312-10-0	PROGRESS SOFTWARE ORD			90.000	4,344	48.270	4,344	3,024	0	63	0	277	0	277	0	10/09/2018	
743315-10-3	PROGRESSIVE ORD			875.000	89,819	102.650	89,819	19,005	0	5,600	0	3,299	0	3,299	0	03/28/2007	
74340W-10-3	PROLOGIS REIT			742.995	125,091	168.360	125,091	47,551	0	1,872	0	51,044	0	51,044	0	10/09/2018	
74346Y-10-3	PROS HOLDINGS ORD			80.000	2,759	34.490	2,759	3,379	0	0	0	(1,302)	0	(1,302)	0	03/19/2019	
74366E-10-2	PROTAGONIST THERAPEUTICS ORD			80.000	2,736	34.200	2,736	2,277	0	0	0	459	0	459	0	03/24/2021	
743CVR-03-7	PROGENICS PHARMACEUTICALS CVR			360.000	360	1.000	360	0	0	0	0	0	0	0	0	06/28/2019	
744320-10-2	PRUDENTIAL FINANCIAL ORD			250.000	27,060	108.240	27,060	22,402	0	863	0	4,658	0	4,658	0	03/24/2021	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			296.000	19,752	66.730	19,752	11,338	0	604	0	2,495	0	2,495	0	06/23/2017	
74460D-10-9	PUBLIC STORAGE REIT ORD			200.000	74,912	374.560	74,912	63,425	0	480	0	9,062	0	9,062	0	12/30/2021	
745867-10-1	PULTEGROUP ORD			525.000	30,009	57.160	30,009	12,532	79	294	0	7,371	0	7,371	0	10/09/2018	
74624M-10-2	PURE STORAGE CL A ORD			170.000	5,534	32.550	5,534	3,993	0	0	0	1,690	0	1,690	0	10/09/2018	
74727A-10-4	QCR HOLDINGS ORD			30.000	1,680	56.000	1,680	1,046	2	7	0	492	0	492	0	06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
747316-10-7	QUAKER HOUGHTON ORD			20.000	4,616	230.780	4,616	3,975	0	32	0	(452)	0	(452)	0	10/09/2018	
74736K-10-1	QORVO ORD			115.000	17,985	156.390	17,985	8,550	0	0	0	(1,136)	0	(1,136)	0	10/09/2018	
74736L-10-9	Q2 HOLDINGS ORD			110.000	8,738	79.440	8,738	5,647	0	0	0	(5,180)	0	(5,180)	0	10/09/2018	
747525-10-3	QUALCOMM ORD			1,268.000	231,879	182.870	231,879	50,480	0	3,411	0	38,712	0	38,712	0	10/17/2007	
74758T-30-3	QUALYS ORD			35.000	4,803	137.220	4,803	2,643	0	0	0	537	0	537	0	10/09/2018	
747619-10-4	QUANEX BUILDING PRODUCTS ORD			70.000	1,735	24.780	1,735	1,322	0	22	0	183	0	183	0	06/28/2019	
74762E-10-2	QUANTA SERVICES ORD			265.000	30,385	114.660	30,385	8,591	0	64	0	11,300	0	11,300	0	10/09/2018	
74767V-10-9	QUANTUMSCAPE CL A ORD			470.000	10,429	22.190	10,429	11,983	0	0	0	(1,554)	0	(1,554)	0	09/28/2021	
74834L-10-0	QUEST DIAGNOSTICS ORD			190.000	32,872	173.010	32,872	9,439	0	460	0	10,230	0	10,230	0	03/28/2007	
74838J-10-1	QUIDEL ORD			65.000	8,774	134.990	8,774	4,185	0	0	0	(2,903)	0	(2,903)	0	10/09/2018	
74874Q-10-0	QUINSTREET ORD			100.000	1,819	18.190	1,819	1,585	0	0	0	(325)	0	(325)	0	06/28/2019	
749119-10-3	QUOTIENT TECHNOLOGY ORD			180.000	1,336	7.420	1,336	1,933	0	0	0	(360)	0	(360)	0	06/28/2019	
74915M-30-8	QURATE RETAIL INC			26.000	2,685	103.280	2,685	5,205	0	208	0	111	0	111	0	10/09/2018	
749397-10-5	R1 RCM ORD			250.000	6,373	25.490	6,373	2,435	0	0	0	368	0	368	0	04/22/2019	
749607-10-7	RLI ORD			40.000	4,484	112.100	4,484	3,073	0	120	0	318	0	318	0	10/09/2018	
74967R-10-6	RMR GROUP CL A ORD			10.000	347	34.680	347	436	0	85	0	(39)	0	(39)	0	08/14/2019	
74967X-10-3	RH ORD			35.000	18,758	535.940	18,758	3,805	0	0	0	3,095	0	3,095	0	10/09/2018	
749685-10-3	RPM ORD			245.000	24,745	101.000	24,745	12,693	0	377	0	2,504	0	2,504	0	06/22/2018	
74971D-10-1	RPT REALTY ORD			145.000	1,942	13.390	1,942	1,756	28	39	0	687	0	687	0	06/28/2019	
750491-10-2	RADNET ORD			90.000	2,710	30.110	2,710	1,241	0	0	0	949	0	949	0	06/28/2019	
750917-10-6	RAMBUS ORD			220.000	6,466	29.390	6,466	2,611	0	0	0	2,625	0	2,625	0	04/22/2019	
75281A-10-9	RANGE RESOURCES ORD			490.000	8,737	17.830	8,737	2,182	0	0	0	5,454	0	5,454	0	04/17/2020	
753422-10-4	RAPID7 ORD			90.000	10,592	117.690	10,592	3,169	0	0	0	2,478	0	2,478	0	10/09/2018	
754730-10-9	RAYMOND JAMES ORD			150.000	15,060	100.400	15,060	9,483	0	156	0	5,493	0	5,493	0	10/09/2018	
754907-10-3	RAYONIER REIT ORD			250.000	10,090	40.360	10,090	7,332	0	270	0	2,745	0	2,745	0	06/23/2017	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			1,738.996	149,658	86.060	149,658	45,448	0	3,487	0	25,302	0	25,302	0	03/28/2007	
75524B-10-4	RBC BEARINGS ORD			55.000	11,108	201.970	11,108	8,425	0	0	0	1,261	0	1,261	0	10/09/2018	
75524W-10-8	RE MAX HOLDINGS CL A ORD			40.000	1,220	30.490	1,220	1,230	0	37	0	(234)	0	(234)	0	06/28/2019	
75605Y-10-6	REALOGY HOLDINGS ORD			190.000	3,194	16.810	3,194	3,737	0	0	0	701	0	701	0	10/09/2018	
756109-10-4	REALTY INCOME REIT ORD			347.000	24,842	71.590	24,842	17,842	86	120	0	7,000	0	7,000	0	10/09/2018	
75700L-10-8	RED ROCK RESORTS CL A ORD			125.000	6,876	55.010	6,876	3,049	0	375	0	3,746	0	3,746	0	10/09/2018	
75737F-10-8	REDFIN ORD			220.000	8,446	38.390	8,446	3,568	0	0	0	(6,653)	0	(6,653)	0	10/09/2018	
758075-40-2	REDWOOD REIT ORD			120.000	1,583	13.190	1,583	1,944	0	94	0	529	0	529	0	10/09/2018	
758750-10-3	REGAL REXNORD ORD			73.000	12,423	170.180	12,423	5,177	24	0	0	7,246	0	7,246	0	10/09/2018	
758849-10-3	REGENCY CENTERS REIT ORD			0.000	0	72.930	0	0	244	0	0	0	0	0	0	09/28/2021	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			90.000	56,837	631.520	56,837	35,329	0	0	0	13,357	0	13,357	0	10/09/2018	
7591EP-10-0	REGIONS FINANCIAL ORD			1,164.000	25,375	21.800	25,375	16,164	198	739	0	6,612	0	6,612	0	10/20/2020	
75943R-10-2	RELAY THERAPEUTICS ORD			130.000	3,992	30.710	3,992	4,796	0	0	0	(803)	0	(803)	0	09/28/2021	
759509-10-2	RELIANCE STEEL ORD			60.000	9,733	162.220	9,733	4,932	0	165	0	2,548	0	2,548	0	10/09/2018	
75970E-10-7	RENASANT ORD			120.000	4,554	37.950	4,554	4,856	42	106	0	512	0	512	0	10/09/2018	
75972A-30-1	RENEWABLE ENERGY GROUP ORD			85.000	3,607	42.440	3,607	1,348	0	0	0	(2,412)	0	(2,412)	0	06/28/2019	
759916-10-9	REPLIGEN ORD			70.000	18,539	264.840	18,539	3,783	0	0	0	5,125	0	5,125	0	10/09/2018	
76009N-10-0	RENT-A-CENTER ORD			110.000	5,284	48.040	5,284	2,929	37	136	0	1,073	0	1,073	0	06/28/2019	
76029L-10-0	REPAY HOLDINGS CL A ORD			162.000	2,960	18.270	2,960	3,861	0	0	0	(1,460)	0	(1,460)	0	10/20/2020	
76029N-10-6	REPLIMUNE GROUP ORD			56.000	1,518	27.100	1,518	2,384	0	0	0	(619)	0	(619)	0	10/20/2020	
760759-10-0	REPUBLIC SERVICES ORD			349.000	48,668	139.450	48,668	9,796	161	606	0	15,059	0	15,059	0	09/30/2011	
761152-10-7	RESMED ORD			150.000	39,072	260.480	39,072	11,765	0	243	0	7,188	0	7,188	0	06/23/2017	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			161.000	4,191	26.030	4,191	1,241	0	0	0	768	0	768	0	09/30/2011	
76122Q-10-5	RESOURCES CONNECTION ORD			55.000	981	17.840	981	880	0	31	0	290	0	290	0	06/28/2019	
76131N-10-1	RETAIL OPPORTUNITY INVEST REIT ORD			260.000	5,096	19.600	5,096	4,813	67	86	0	1,615	0	1,615	0	10/09/2018	
761330-10-9	REVANCE THERAPEUTICS ORD			120.000	1,958	16.320	1,958	1,556	0	0	0	(1,442)	0	(1,442)	0	06/28/2019	
76155X-10-0	REVOLUTION MEDICINES ORD			105.000	2,643	25.170	2,643	4,487	0	0	0	(1,514)	0	(1,514)	0	10/20/2020	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			280.000	22,711	81.110	22,711	8,977	67	262	0	8,960	0	8,960	0	10/09/2018	
76243J-10-5	RHYTHM PHARMACEUTICALS ORD			30.000	299	9.980	299	656	0	0	0	(593)	0	(593)	0	07/16/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identi-fication	2 Description	Codes 3 Code	Codes 4 For-eign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
766559-60-3	RIGEL PHARMACEUTICALS ORD			280.000	742	2.650	742	613	0	0	0	(238)	0	(238)	0	12/16/2019	
76680R-20-6	RINGCENTRAL CL A ORD			145.000	27,166	187.350	27,166	11,861	0	0	0	(27,785)	0	(27,785)	0	10/09/2018	
767754-87-2	RITE AID ORD			120.000	1,763	14.690	1,763	1,112	0	0	0	(137)	0	(137)	0	10/15/2019	
770323-10-3	ROBERT HALF ORD			105.000	11,710	111.520	11,710	5,785	0	160	0	5,149	0	5,149	0	01/30/2018	
77311W-10-1	ROCKET COMPANIES CL A ORD			261.000	3,654	14.000	3,654	5,397	0	290	0	(1,623)	0	(1,623)	0	10/20/2020	
77313F-10-6	ROCKET PHARMACEUTICALS ORD			75.000	1,637	21.830	1,637	1,803	0	0	0	(2,476)	0	(2,476)	0	12/16/2019	
773903-10-9	ROCKWELL AUTOMAT ORD			195.000	68,026	348.850	68,026	6,287	0	844	0	19,118	0	19,118	0	03/28/2007	
775133-10-1	ROGERS ORD			40.000	10,920	273.000	10,920	5,357	0	0	0	4,708	0	4,708	0	10/09/2018	
77543R-10-2	ROKU CL A ORD			135.000	30,807	228.200	30,807	8,709	0	0	0	(14,016)	0	(14,016)	0	10/09/2018	
775711-10-4	ROLLINS ORD			205.000	7,013	34.210	7,013	3,827	0	86	0	(996)	0	(996)	0	06/23/2017	
776696-10-6	ROPER TECHNOLOGIES ORD			141.000	69,352	491.860	69,352	11,703	0	317	0	8,569	0	8,569	0	02/23/2011	
778296-10-3	ROSS STORES ORD			269.000	30,741	114.280	30,741	8,703	0	307	0	(2,295)	0	(2,295)	0	04/17/2020	
780287-10-8	ROYAL GOLD ORD			10.000	1,052	105.210	1,052	747	0	12	0	(12)	0	(12)	0	10/09/2018	
781846-20-9	RUSH ENTERPRISES CL A ORD			87.000	4,841	55.640	4,841	2,428	0	64	0	1,237	0	1,237	0	03/19/2019	
783332-10-9	RUTHS HOSPITALITY GROUP ORD			45.000	896	19.900	896	1,022	0	0	0	98	0	98	0	06/28/2019	
78377T-10-7	RYMAN HOSPITALITY PROP REIT ORD			90.000	8,276	91.960	8,276	7,476	0	0	0	2,178	0	2,178	0	10/09/2018	
78409V-10-4	S&P GLOBAL ORD			225.000	106,184	471.930	106,184	42,262	0	693	0	32,220	0	32,220	0	10/09/2018	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			115.000	44,737	389.020	44,737	17,923	0	267	0	12,292	0	12,292	0	10/09/2018	
784117-10-3	SEI INVESTMENTS ORD			0.000	0	60.380	0	0	88	0	0	0	0	0	0	06/23/2017	
784305-10-4	SJW GROUP ORD			70.000	5,124	73.200	5,124	4,375	0	95	0	269	0	269	0	03/19/2019	
78440X-80-4	SL GREEN RLTY REIT ORD			0.000	0	74.050	0	0	1	0	0	0	0	0	0	12/30/2020	
78442P-10-6	SLM ORD			315.000	6,196	19.670	6,196	3,386	0	63	0	2,293	0	2,293	0	10/09/2018	
78454L-10-0	SM ENERGY ORD			260.000	7,665	29.480	7,665	1,550	0	5	0	6,074	0	6,074	0	12/15/2020	
784635-10-4	SPX ORD			90.000	5,371	59.680	5,371	2,869	0	0	0	463	0	463	0	10/09/2018	
78463M-10-7	SPS COMMERCE ORD			70.000	9,965	142.350	9,965	3,129	0	0	0	2,363	0	2,363	0	10/09/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			170.000	13,937	81.980	13,937	9,027	0	116	0	1,569	0	1,569	0	10/09/2018	
78469C-10-3	SP PLUS ORD			50.000	1,411	28.220	1,411	1,596	0	0	0	(31)	0	(31)	0	06/28/2019	
78469X-10-7	SPX FLOW ORD			90.000	7,783	86.480	7,783	4,362	0	24	0	2,567	0	2,567	0	10/09/2018	
78486Q-10-1	SVB FINANCIAL GROUP ORD			46.000	31,199	678.240	31,199	12,799	0	0	0	13,359	0	13,359	0	10/20/2020	
78573L-10-6	SABRA HEALTH CARE REIT ORD			400.000	5,416	13.540	5,416	9,084	0	480	0	(1,532)	0	(1,532)	0	10/09/2018	
78573M-10-4	SABRE ORD			350.000	3,007	8.590	3,007	5,137	0	0	0	(2,131)	0	(2,131)	0	03/24/2021	
78648T-10-0	SAFETY INSURANCE GROUP ORD			30.000	2,551	85.030	2,551	2,585	0	108	0	214	0	214	0	10/09/2018	
78667J-10-8	SAGE THERAPEUTICS ORD			110.000	4,679	42.540	4,679	5,037	0	0	0	(357)	0	(357)	0	09/28/2021	
78709Y-10-5	SAIA ORD			40.000	13,481	337.030	13,481	2,654	0	0	0	6,249	0	6,249	0	10/09/2018	
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDINGS ORD			180.000	8,701	48.340	8,701	5,044	0	0	0	(882)	0	(882)	0	10/09/2018	
79466L-30-2	SALESFORCE.COM ORD			1,202.000	305,464	254.130	305,464	186,065	0	0	0	29,963	0	29,963	0	12/30/2021	
79546E-10-4	SALLY BEAUTY HOLDINGS ORD			220.000	4,061	18.460	4,061	3,901	0	0	0	1,192	0	1,192	0	10/09/2018	
800013-10-4	SANDERSON FARMS ORD			15.000	2,866	191.080	2,866	1,506	0	26	0	883	0	883	0	10/09/2018	
800363-10-3	SANDY SPRING BANCORP ORD			90.000	4,327	48.080	4,327	3,532	0	115	0	1,430	0	1,430	0	10/09/2018	
801056-10-2	SANMINA ORD			120.000	4,975	41.460	4,975	2,981	0	0	0	1,148	0	1,148	0	10/09/2018	
803607-10-0	SAREPTA THERAPEUTICS ORD			170.000	15,309	90.050	15,309	13,280	0	0	0	2,028	387	1,641	0	06/25/2021	
806037-10-7	SCANSOURCE ORD			55.000	1,929	35.080	1,929	1,790	0	0	0	479	0	479	0	06/28/2019	
806407-10-2	HENRY SCHEIN ORD			60.000	4,652	77.530	4,652	3,393	0	0	0	640	0	640	0	05/15/2018	
806857-10-8	SCHLUMBERGER ORD			1,830.000	54,809	29.950	54,809	32,301	381	915	0	14,860	0	14,860	0	10/20/2020	
806882-10-6	SCHNITZER STEEL INDUSTRIES CL A ORD			50.000	2,596	51.920	2,596	1,308	0	38	0	1,001	0	1,001	0	06/28/2019	
807066-10-5	SCHOLASTIC ORD			35.000	1,399	39.960	1,399	1,157	0	21	0	524	0	524	0	08/14/2019	
80706P-10-3	SCHOLAR ROCK HOLDING ORD			50.000	1,242	24.840	1,242	2,648	0	0	0	(1,406)	0	(1,406)	0	03/24/2021	
808513-10-5	CHARLES SCHWAB ORD			1,556.000	130,860	84.100	130,860	61,616	0	1,120	0	48,329	0	48,329	0	10/20/2020	
808541-10-6	SCHWEITZER MAUD ORD			65.000	1,944	29.900	1,944	2,217	0	114	0	(670)	0	(670)	0	08/14/2019	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD			110.000	9,195	83.590	9,195	8,356	0	163	0	(1,216)	0	(1,216)	0	10/09/2018	
80874P-10-9	SCIENTIFIC GAMES ORD			150.000	10,025	66.830	10,025	3,407	0	0	0	3,801	0	3,801	0	03/19/2019	
810186-10-6	SCOTTS MIRACLE GRO ORD			90.000	14,490	161.000	14,490	6,999	0	230	0	(3,433)	0	(3,433)	0	10/09/2018	
811054-40-2	EW SCRIPPS CL A ORD			125.000	2,421	19.370	2,421	1,660	0	0	0	511	0	511	0	10/15/2019	
811707-80-1	SEACOAST BANKING OF FLORIDA ORD			85.000	3,008	35.390	3,008	2,506	0	33	0	505	0	505	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81181C-10-4	SEAGEN ORD			170.000	26,282	154.600	26,282	12,725	0	0	0	(3,492)	0	(3,492)	0	10/09/2018	
81211K-10-0	SEALED AIR ORD			155.000	10,458	67.470	10,458	5,814	0	118	0	3,360	0	3,360	0	10/09/2018	
81282V-10-0	SEAWORLD ENTERTAINMENT ORD			105.000	6,810	64.860	6,810	3,064	0	0	0	3,493	0	3,493	0	10/09/2018	
81617J-30-1	SELECT ENERGY SERVICES CL A ORD			25.000	156	6.230	156	290	0	0	0	53	0	53	0	06/28/2019	
81619Q-10-5	SELECT MEDICAL HOLDINGS ORD			210.000	6,174	29.400	6,174	3,767	0	79	0	365	0	365	0	10/09/2018	
816850-10-1	SEMTECH ORD			65.000	5,780	88.930	5,780	3,300	0	0	0	1,095	0	1,095	0	10/09/2018	
816851-10-9	SEMPRA ORD			380.000	50,266	132.280	50,266	23,912	418	1,651	0	1,851	0	1,851	0	05/23/2012	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			170.000	12,068	70.990	12,068	6,031	0	150	0	3,721	0	3,721	0	06/22/2018	
81762P-10-2	SERVICENOW ORD			210.000	136,313	649.110	136,313	38,098	0	0	0	20,723	0	20,723	0	10/09/2018	
81768T-10-8	SERVISFIRST BANCSHARES ORD			100.000	8,494	84.940	8,494	3,821	23	80	0	4,465	0	4,465	0	10/09/2018	
819047-10-1	SHAKE SHACK CL A ORD			70.000	5,051	72.160	5,051	4,323	0	0	0	(883)	0	(883)	0	10/09/2018	
824348-10-6	SHERWIN WILLIAMS ORD			237.000	83,462	352.160	83,462	10,411	0	521	0	25,404	0	25,404	0	10/19/2015	
82489T-10-4	SHOCKWAVE MEDICAL ORD			50.000	8,917	178.330	8,917	1,876	0	0	0	3,731	0	3,731	0	04/17/2020	
825698-10-3	SHYFT GROUP ORD			75.000	3,685	49.130	3,685	1,104	0	8	0	1,556	0	1,556	0	10/15/2019	
82669G-10-4	SIGNATURE BANK ORD			120.000	38,816	323.470	38,816	13,970	0	269	0	22,582	0	22,582	0	10/09/2018	
826919-10-2	SILICON LABORATORIES ORD			35.000	7,225	206.420	7,225	2,940	0	0	0	2,768	0	2,768	0	10/09/2018	
827048-10-9	SILGAN HOLDINGS ORD			90.000	3,856	42.840	3,856	2,387	0	50	0	518	0	518	0	06/22/2018	
82710M-10-0	SILK ROAD MEDICAL ORD			70.000	2,983	42.610	2,983	3,193	0	0	0	(1,426)	0	(1,426)	0	07/16/2020	
828730-20-0	SIMMONS FIRST NATIONAL CL A ORD			0.000	0	28.740	0	0	65	0	0	0	0	0	0	10/09/2018	
828806-10-9	SIMON PROP GRP REIT ORD			357.000	57,038	159.770	57,038	18,245	0	2,553	0	26,593	0	26,593	0	04/17/2009	
82900L-10-2	SIMPLY GOOD FOODS ORD			90.000	3,741	41.570	3,741	1,809	0	0	0	919	0	919	0	03/19/2019	
829073-10-5	SIMPSON MANUF ORD			100.000	13,907	139.070	13,907	6,934	0	96	0	4,562	0	4,562	0	10/09/2018	
829226-10-9	SINCLAIR BROADCAST GROUP CL A ORD			95.000	2,511	26.430	2,511	2,777	0	76	0	(515)	0	(515)	0	10/09/2018	
82968B-10-3	SIRIUS XM HOLDINGS ORD			1,018.800	6,469	6.350	6,469	6,306	0	67	0	(20)	0	(20)	0	10/09/2018	
82981J-10-9	SITE CENTERS ORD			375.000	5,936	15.830	5,936	4,676	71	150	0	2,141	0	2,141	0	10/09/2018	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD			40.000	9,691	242.280	9,691	2,707	0	0	0	3,346	0	3,346	0	10/09/2018	
830566-10-5	SKECHERS USA CL A ORD			145.000	6,293	43.400	6,293	3,851	0	0	0	1,082	0	1,082	0	10/09/2018	
830830-10-5	SKYLINE CHAMPION ORD			50.000	3,949	78.980	3,949	1,369	0	0	0	2,402	0	2,402	0	06/28/2019	
830879-10-2	SKYWEST ORD			60.000	2,358	39.300	2,358	3,161	0	0	0	(61)	0	(61)	0	10/09/2018	
83088M-10-2	SKYWORKS SOLUTIONS ORD			146.000	22,650	155.140	22,650	9,519	0	310	0	330	0	330	0	07/25/2016	
83125X-10-3	SLEEP NUMBER ORD			45.000	3,447	76.600	3,447	2,139	0	0	0	(237)	0	(237)	0	03/19/2019	
831754-10-6	SMITH WESSON BRANDS ORD			95.000	1,691	17.800	1,691	695	14	25	0	5	0	5	0	06/28/2019	
831865-20-9	A O SMITH ORD			115.000	9,873	85.850	9,873	5,735	0	122	0	3,568	0	3,568	0	10/09/2018	
83200N-10-3	SMARTSHEET CL A ORD			215.000	16,652	77.450	16,652	10,406	0	0	0	1,754	0	1,754	0	06/28/2019	
832696-40-5	JM SMUCKER ORD			170.000	23,089	135.820	23,089	11,521	0	643	0	3,437	0	3,437	0	08/22/2011	
833034-10-1	SNAP ON ORD			110.000	23,692	215.380	23,692	5,076	0	562	0	4,866	0	4,866	0	09/28/2010	
833445-10-9	SNOWFLAKE CL A ORD			230.000	77,913	338.750	77,913	56,828	0	0	0	21,085	0	21,085	0	06/25/2021	
83545G-10-2	SONIC AUTOMOTIVE CL A ORD			25.000	1,236	49.450	1,236	584	7	11	0	272	0	272	0	06/28/2019	
83570H-10-8	SONOS ORD			250.000	7,450	29.800	7,450	3,394	0	0	0	1,603	0	1,603	0	10/15/2019	
83587F-20-2	SORRENTO THERAPEUTICS ORD			500.000	2,325	4.650	2,325	1,335	0	0	0	(1,088)	0	(1,088)	0	06/28/2019	
840441-10-9	SOUTHSTATE ORD			131.000	10,494	80.110	10,494	10,697	0	252	0	1,023	0	1,023	0	10/09/2018	
842587-10-7	SOUTHERN ORD			1,295.000	88,811	68.580	88,811	47,258	0	3,393	0	9,259	0	9,259	0	05/19/2009	
84265V-10-5	SOUTHERN COPPER ORD			160.000	9,874	61.710	9,874	6,757	0	512	0	(546)	0	(546)	0	10/09/2018	
84470P-10-9	SOUTHSIDE BANCSHARES ORD			40.000	1,673	41.820	1,673	1,339	0	55	0	432	0	432	0	04/22/2019	
844741-10-8	SOUTHWEST AIRLINES ORD			821.000	35,172	42.840	35,172	9,384	0	0	0	(3,095)	0	(3,095)	0	03/28/2007	
845467-10-9	SOUTHWSTN ENER ORD			1,250.000	5,825	4.660	5,825	7,200	0	0	0	2,100	0	2,100	0	10/09/2018	
847215-10-0	SPARTANNASH ORD			40.000	1,030	25.760	1,030	504	0	32	0	334	0	334	0	10/15/2019	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD			75.000	7,629	101.720	7,629	4,784	0	126	0	1,880	0	1,880	0	09/27/2019	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			200.000	8,618	43.090	8,618	7,423	3	6	0	800	0	800	0	12/15/2020	
84857L-10-1	SPIRE ORD			0.000	0	63.510	0	0	79	0	0	0	0	0	0	10/09/2018	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD			236.000	11,387	48.250	11,387	9,357	151	593	0	1,907	0	1,907	0	10/09/2018	
848637-10-4	SPLUNK ORD			175.000	20,251	115.720	20,251	18,233	0	0	0	(9,480)	0	(9,480)	0	10/09/2018	
848ESC-01-8	SPIRIT MTA REIT			180.000	180	1.000	180	1,501	0	0	0	0	0	0	0	06/28/2019	
852234-10-3	BLOCK CL A ORD			405.000	65,412	161.510	65,412	34,903	0	0	0	(22,733)	0	(22,733)	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
852312-30-5	STAAR SURGICAL ORD			100.000	9,130	91.300	9,130	4,164	0	0	0	1,208	0	1,208	0	10/09/2018	
85254J-10-2	STAG INDUSTRIAL REIT ORD			390.000	18,704	47.960	18,704	10,495	47	565	0	6,490	0	6,490	0	10/09/2018	
853666-10-5	STANDARD MOTOR ORD			40.000	2,096	52.390	2,096	1,813	0	40	0	477	0	477	0	06/28/2019	
854231-10-7	STANDEX INTL ORD			25.000	2,767	110.660	2,767	2,667	0	25	0	829	0	829	0	10/09/2018	
854502-10-1	STANLEY BLACK AND DECKER ORD			301.000	56,775	188.620	56,775	15,609	0	897	0	3,028	0	3,028	0	03/01/2010	
855244-10-9	STARBUCKS ORD			1,422.000	166,331	116.970	166,331	6,726	0	2,616	0	14,206	0	14,206	0	03/28/2007	
85571B-10-5	STARWOOD PROPERTY REIT			310.000	7,533	24.300	7,533	6,953	149	595	0	1,550	0	1,550	0	06/22/2018	
857477-10-3	STATE STREET ORD			250.000	23,250	93.000	23,250	20,177	143	403	0	3,073	0	3,073	0	03/24/2021	
858119-10-0	STEEL DYNAMICS ORD			359.000	22,283	62.070	22,283	11,565	93	370	0	9,047	0	9,047	0	10/20/2020	
858586-10-0	STEPAN ORD			40.000	4,972	124.290	4,972	3,390	0	50	0	199	0	199	0	10/09/2018	
858912-10-8	STERICYCLE ORD			100.000	5,964	59.640	5,964	5,413	0	0	0	(969)	0	(969)	0	10/09/2018	
85917A-10-0	STERLING BAN ORD			370.000	9,542	25.790	9,542	8,273	0	104	0	2,890	0	2,890	0	10/09/2018	
859241-10-1	STERLING CONSTRUCTION ORD			50.000	1,315	26.300	1,315	792	0	0	0	385	0	385	0	10/15/2019	
860372-10-1	STEWART INFO SVC ORD			50.000	3,987	79.730	3,987	2,024	0	68	0	1,569	0	1,569	0	06/28/2019	
860630-10-2	STIFEL FINANCIAL ORD			205.000	14,436	70.420	14,436	6,999	0	123	0	4,092	0	4,092	0	10/09/2018	
860897-10-7	STITCH FIX CL A ORD			170.000	3,216	18.920	3,216	5,437	0	0	0	(6,766)	0	(6,766)	0	06/28/2019	
861025-10-4	STOCK YARDS BANCORP ORD			45.000	2,875	63.880	2,875	1,627	0	50	0	1,053	0	1,053	0	06/28/2019	
861896-10-8	STONEX GROUP ORD			30.000	1,838	61.250	1,838	1,187	0	0	0	101	0	101	0	06/28/2019	
862121-10-0	STORE CAPITAL ORD			520.000	17,888	34.400	17,888	14,763	200	762	0	218	0	218	0	10/09/2018	
86333M-10-8	STRIDE ORD			90.000	3,000	33.330	3,000	2,998	0	0	0	1,086	0	1,086	0	03/19/2019	
863667-10-1	STRYKER ORD			372.000	99,480	267.420	99,480	18,738	259	937	0	8,325	0	8,325	0	03/28/2007	
864159-10-8	STURM RUGER ORD			35.000	2,381	68.020	2,381	1,906	0	118	0	103	0	103	0	06/28/2019	
866082-10-0	SUMMIT HOTEL PROPERTIES REIT ORD			220.000	2,147	9.760	2,147	2,889	0	0	0	165	0	165	0	10/09/2018	
86614U-10-0	SUMMIT MATERIALS CL A ORD			250.000	10,035	40.140	10,035	4,240	0	0	0	5,015	0	5,015	0	10/09/2018	
866674-10-4	SUN COMMUNITIES REIT ORD			90.000	18,897	209.970	18,897	8,681	75	295	0	5,222	0	5,222	0	06/22/2018	
86722A-10-3	SUNCOKE ENERGY ORD			110.000	725	6.590	725	977	0	26	0	246	0	246	0	06/28/2019	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD			94.000	2,624	27.920	2,624	2,942	0	0	0	(1,618)	0	(1,618)	0	10/20/2020	
867652-40-6	SUNPOWER ORD			78.000	1,628	20.870	1,628	1,359	0	0	0	(372)	0	(372)	0	10/20/2020	
86771W-10-5	SUNRUN ORD			255.500	8,764	34.300	8,764	3,161	0	0	0	(8,963)	0	(8,963)	0	12/18/2018	
868873-10-0	SURMODICS ORD			20.000	963	48.150	963	863	0	0	0	93	0	93	0	06/28/2019	
87105L-10-4	SWITCH CL A ORD			250.000	7,160	28.640	7,160	3,272	0	51	0	3,068	0	3,068	0	06/28/2019	
871332-10-2	SYLVAMO ORD			69.000	1,924	27.890	1,924	1,815	0	0	0	109	0	109	0	10/09/2018	
87157D-10-9	SYNAPTICS ORD			35.000	10,133	289.510	10,133	1,348	0	0	0	6,759	0	6,759	0	10/09/2018	
871607-10-7	SYNOPSYS ORD			165.000	60,803	368.500	60,803	12,269	0	0	0	18,028	0	18,028	0	06/23/2017	
87161C-50-1	SYNOVUS FINANCIAL ORD			184.000	8,808	47.870	8,808	8,201	61	243	0	2,852	0	2,852	0	10/09/2018	
87162W-10-0	TD SYNNEX ORD			85.000	9,721	114.360	9,721	3,043	0	68	0	2,798	0	2,798	0	12/18/2018	
87165B-10-3	SYNCHRONY FINANCIAL ORD			470.000	21,803	46.390	21,803	14,645	0	414	0	5,490	0	5,490	0	10/09/2018	
87166B-10-2	SYNEOS HEALTH CL A ORD			140.000	14,375	102.680	14,375	6,696	0	0	0	4,837	0	4,837	0	10/09/2018	
871829-10-7	SYSCO ORD			641.000	50,351	78.550	50,351	20,525	0	1,179	0	2,750	0	2,750	0	12/21/2007	
872540-10-9	TJX ORD			1,506.000	114,336	75.920	114,336	17,171	0	1,566	0	11,491	0	11,491	0	07/29/2011	
872590-10-4	T MOBILE US ORD			595.000	69,008	115.980	69,008	39,229	0	0	0	(11,228)	0	(11,228)	0	10/09/2018	
87265H-10-9	TRI POINTE HOMES ORD			240.000	6,694	27.890	6,694	2,880	0	0	0	2,554	0	2,554	0	10/09/2018	
87266J-10-4	TPI COMPOSITES ORD			50.000	748	14.960	748	947	0	0	0	(1,891)	0	(1,891)	0	10/15/2019	
87266M-10-7	TPG RE FINANCE TRUST ORD			120.000	1,478	12.320	1,478	2,314	37	122	0	204	0	204	0	06/28/2019	
87305R-10-9	TTM TECHNOLOGIES ORD			230.000	3,427	14.900	3,427	3,333	0	0	0	254	0	254	0	10/09/2018	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			90.000	15,995	177.720	15,995	11,189	0	0	0	(2,706)	0	(2,706)	0	04/17/2020	
875372-20-3	TANDEM DIABETES CARE ORD			85.000	12,794	150.520	12,794	2,973	0	0	0	4,661	0	4,661	0	10/09/2018	
875465-10-6	TANGER FACTORY REIT ORD			170.000	3,278	19.280	3,278	3,713	0	122	0	1,584	0	1,584	0	10/09/2018	
876030-10-7	TAPESTRY ORD			436.000	17,706	40.610	17,706	13,124	0	218	0	4,155	0	4,155	0	10/19/2015	
87612E-10-6	TARGET ORD			505.000	116,877	231.440	116,877	43,263	0	1,596	0	27,730	0	27,730	0	10/09/2018	
87612G-10-1	TARGA RESOURCES ORD			240.000	12,538	52.240	12,538	7,605	0	72	0	4,933	0	4,933	0	03/24/2021	
87724P-10-6	TAYLOR MORRISON HOME ORD			249.000	8,705	34.960	8,705	4,193	0	0	0	2,318	0	2,318	0	12/18/2018	
87874R-10-0	TECHTARGET ORD			50.000	4,783	95.660	4,783	1,137	0	0	0	1,828	0	1,828	0	08/14/2019	
87901J-10-5	TEGNA ORD			420.000	7,795	18.560	7,795	6,048	40	139	0	1,936	0	1,936	0	03/18/2014	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87918A-10-5	TELADOC HEALTH ORD			161.000	14,783	91.820	14,783	11,151	0	0	0	(17,411)	0	(17,411)	0	10/09/2018	
879360-10-5	TELEDYNE TECH ORD			43.000	18,786	436.890	18,786	5,390	0	0	0	1,816	0	1,816	0	06/23/2017	
879369-10-6	TELEFLEX ORD			45.000	14,782	328.480	14,782	11,022	0	61	0	(3,739)	0	(3,739)	0	10/09/2018	
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD			290.000	13,639	47.030	13,639	3,668	0	93	0	5,809	0	5,809	0	10/09/2018	
88025T-10-2	TENABLE HOLDINGS ORD			189.000	10,408	55.070	10,408	7,059	0	0	0	531	0	531	0	10/20/2020	
88025U-10-9	10X GENOMICS CL A ORD			85.000	12,662	148.960	12,662	7,572	0	0	0	626	0	626	0	07/16/2020	
88033G-40-7	TENET HEALTHCARE ORD			160.000	13,070	81.690	13,070	4,688	0	0	0	6,682	0	6,682	0	10/09/2018	
880345-10-3	TENNANT ORD			20.000	1,621	81.040	1,621	1,436	0	19	0	217	0	217	0	10/09/2018	
88076W-10-3	TERADATA ORD			20.000	849	42.470	849	785	0	0	0	65	0	65	0	03/24/2021	
880770-10-2	TERADYNE ORD			210.000	34,339	163.520	34,339	7,142	0	84	0	9,160	0	9,160	0	10/09/2018	
880779-10-3	TEREX ORD			130.000	5,714	43.950	5,714	5,034	0	62	0	1,178	0	1,178	0	10/09/2018	
88087E-10-0	TERMINIX GLOBAL HOLDINGS ORD			250.000	11,308	45.230	11,308	11,008	0	0	0	(1,448)	0	(1,448)	0	10/09/2018	
88146M-10-1	TERRENO REALTY REIT ORD			150.000	12,794	85.290	12,794	5,609	51	182	0	4,017	0	4,017	0	10/09/2018	
88160R-10-1	TESLA ORD			880.000	929,966	1,056.780	929,966	45,475	0	0	0	308,977	0	308,977	0	10/15/2019	
88162G-10-3	TETRA TECH ORD			10.000	1,698	169.800	1,698	683	0	8	0	540	0	540	0	10/09/2018	
88224Q-10-7	TEXAS CAPITAL BANCSHARES ORD			90.000	5,423	60.250	5,423	7,398	0	0	0	68	0	68	0	10/09/2018	
882508-10-4	TEXAS INSTRUMENTS ORD			1,057.000	199,213	188.470	199,213	17,451	0	4,450	0	25,727	0	25,727	0	03/28/2007	
882681-10-9	TEXAS ROADHOUSE ORD			150.000	13,392	89.280	13,392	10,131	0	180	0	1,668	0	1,668	0	10/09/2018	
883203-10-1	TEXTRON ORD			234.000	18,065	77.200	18,065	8,232	9	19	0	6,756	0	6,756	0	10/20/2020	
88322Q-10-8	TG THERAPEUTICS ORD			220.000	4,180	19.000	4,180	1,903	0	0	0	(7,264)	0	(7,264)	0	06/28/2019	
88337F-10-5	ODP ORD			93.000	3,653	39.280	3,653	2,753	0	0	0	928	0	928	0	10/09/2018	
88339J-10-5	TRADE DESK CL A ORD			510.000	46,736	91.640	46,736	6,575	0	0	0	5,885	0	5,885	0	10/09/2018	
88339P-10-1	THE REALREAL ORD			170.000	1,974	11.610	1,974	3,598	0	0	0	(1,625)	0	(1,625)	0	06/25/2021	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			425.000	283,577	667.240	283,577	19,571	202	425	0	85,621	0	85,621	0	01/20/2016	
885160-10-1	THOR INDUSTRIES ORD			55.000	5,707	103.770	5,707	4,359	24	91	0	593	0	593	0	10/09/2018	
88554D-20-5	3D SYSTEMS ORD			130.000	2,800	21.540	2,800	2,311	0	0	0	1,438	0	1,438	0	10/09/2018	
88579Y-10-1	3M ORD			650.000	115,460	177.630	115,460	45,970	0	3,848	0	1,846	0	1,846	0	08/20/2008	
88642R-10-9	TIDEWATER ORD			50.000	536	10.710	536	775	0	0	0	104	0	104	0	10/15/2019	
887389-10-4	TIMKEN ORD			125.000	8,661	69.290	8,661	5,893	0	149	0	(1,009)	0	(1,009)	0	10/09/2018	
88870R-10-2	TIVITY HEALTH ORD			23.551	623	26.440	623	457	0	0	0	161	0	161	0	03/08/2019	
889478-10-3	TOLL BROTHERS ORD			205.000	14,840	72.390	14,840	6,501	0	127	0	5,929	0	5,929	0	10/09/2018	
890110-10-9	TOMPKINS FINANCIAL ORD			30.000	2,507	83.580	2,507	2,447	0	66	0	389	0	389	0	06/28/2019	
89055F-10-3	TOPBUILD ORD			55.000	15,175	275.910	15,175	2,889	0	0	0	5,051	0	5,051	0	10/09/2018	
891092-10-8	TORO ORD			30.000	2,997	99.910	2,997	1,685	9	32	0	152	0	152	0	10/09/2018	
89214P-10-9	TOWNE BANK ORD			110.000	3,475	31.590	3,475	3,380	22	84	0	892	0	892	0	10/09/2018	
892356-10-6	TRACTOR SUPPLY ORD			95.000	22,667	238.600	22,667	8,460	0	198	0	9,312	0	9,312	0	10/09/2018	
892672-10-6	TRADEWEB MARKETS CL A ORD			190.000	19,027	100.140	19,027	10,256	0	61	0	7,161	0	7,161	0	07/16/2020	
893641-10-0	TRANSDIGM GROUP ORD			40.000	25,451	636.280	25,451	14,049	0	0	0	697	0	697	0	10/09/2018	
89377M-10-9	TRANSMEDICS GROUP ORD			50.000	958	19.160	958	2,211	0	0	0	(1,253)	0	(1,253)	0	03/24/2021	
89400J-10-7	TRANSUNION ORD			125.000	14,823	118.580	14,823	8,965	0	45	0	2,420	0	2,420	0	10/09/2018	
894164-10-2	TRAVEL LEISURE ORD			160.000	8,843	55.270	8,843	6,270	0	211	0	1,666	0	1,666	0	10/09/2018	
89417E-10-9	TRAVELERS COMPANIES ORD			386.000	60,382	156.430	60,382	19,999	0	1,347	0	6,199	0	6,199	0	03/28/2007	
89422G-10-7	TRAVERE THERAPEUTICS ORD			125.000	3,893	31.140	3,893	2,513	0	0	0	486	0	486	0	04/22/2019	
894650-10-0	TREDEGAR ORD			0.000	0	11.110	0	0	7	0	0	0	0	0	0	12/16/2019	
89469A-10-4	TREEHOUSE FOODS ORD			50.000	2,027	40.530	2,027	2,301	0	0	0	(98)	0	(98)	0	10/09/2018	
89531P-10-5	TREX ORD			120.000	16,204	135.030	16,204	4,171	0	0	0	6,157	0	6,157	0	10/09/2018	
896215-20-9	TRIMAS ORD			55.000	2,035	37.000	2,035	1,640	0	2	0	293	0	293	0	10/09/2018	
896239-10-0	TRIMBLE ORD			155.000	13,514	87.190	13,514	6,394	0	0	0	3,165	0	3,165	0	10/09/2018	
896522-10-9	TRINITY INDUSTRIES ORD			160.000	4,832	30.200	4,832	4,504	0	134	0	610	0	610	0	10/09/2018	
89653L-10-6	BROADMARK REALTY CAPITAL ORD			190.000	1,792	9.430	1,792	1,764	13	158	0	(146)	0	(146)	0	07/16/2020	
896749-10-8	TRIPLE S MANAGEMENT ORD			49.000	1,748	35.680	1,748	1,112	0	0	0	702	0	702	0	06/28/2019	
89678F-10-0	TRISTATE CAPITAL HOLDINGS ORD			60.000	1,816	30.260	1,816	1,297	0	0	0	772	0	772	0	10/15/2019	
89679E-30-0	TRIUMPH BANCORP ORD			45.000	5,359	119.080	5,359	1,307	0	0	0	3,174	0	3,174	0	06/28/2019	
896818-10-1	TRIUMPH GROUP ORD			90.000	1,668	18.530	1,668	2,152	0	0	0	537	0	537	0	04/22/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89785L-10-7	TRUECAR ORD			205.000	697	3.400	697	1,049	0	0	0	(164)	0	(164)	0	12/16/2019	
89785X-10-1	TRUEBLUE ORD			40.000	1,107	27.670	1,107	984	0	0	0	359	0	359	0	04/22/2019	
898202-10-6	TRUPANION ORD			65.000	8,582	132.030	8,582	1,950	0	0	0	801	0	801	0	08/14/2019	
89832Q-10-9	TRUIST FINANCIAL ORD			1,780.000	104,219	58.550	104,219	78,970	0	1,730	0	9,783	0	9,783	0	12/30/2021	
898402-10-2	TRUSTMARK ORD			105.000	3,408	32.460	3,408	3,602	0	97	0	541	0	541	0	10/09/2018	
898697-20-6	TUCOWS ORD		C	20.000	1,676	83.820	1,676	1,220	0	0	0	199	0	199	0	06/28/2019	
899896-10-4	TUPPERWARE BRANDS ORD			95.000	1,453	15.290	1,453	2,955	0	0	0	(1,625)	0	(1,625)	0	10/09/2018	
90041T-10-8	TURNING POINT THERAPEUTICS ORD			60.000	2,862	47.700	2,862	2,965	0	0	0	(4,449)	0	(4,449)	0	04/17/2020	
901109-10-8	TUTOR PERINI ORD			60.000	742	12.370	742	932	0	0	0	(35)	0	(35)	0	10/15/2019	
901384-10-7	2SEVENTY BIO ORD			53.000	1,358	25.630	1,358	1,613	0	0	0	(255)	0	(255)	0	03/24/2021	
90138F-10-2	TWILIO CL A ORD			195.000	51,351	263.340	51,351	14,496	0	0	0	(14,656)	0	(14,656)	0	10/09/2018	
90184D-10-0	TWIST BIOSCIENCE ORD			60.000	4,643	77.390	4,643	1,740	0	0	0	(3,834)	0	(3,834)	0	06/28/2019	
90184L-10-2	TWITTER ORD			850.000	36,737	43.220	36,737	24,888	0	0	0	(9,291)	0	(9,291)	0	10/09/2018	
90187B-40-8	TWO HARBORS INVESTMENT REIT ORD			640.000	3,693	5.770	3,693	4,773	109	326	0	(1,080)	0	(1,080)	0	03/24/2021	
902104-10-8	II VI ORD			228.004	15,580	68.330	15,580	8,633	0	0	0	(1,740)	0	(1,740)	0	09/24/2019	
902252-10-5	TYLER TECHNOLOGIES ORD			30.000	16,139	537.950	16,139	5,951	0	0	0	3,043	0	3,043	0	10/09/2018	
902494-10-3	TYSON FOODS CL A ORD			314.000	27,368	87.160	27,368	6,509	0	564	0	7,134	0	7,134	0	09/16/2015	
902653-10-4	UDR REIT ORD			345.000	20,697	59.990	20,697	12,793	0	499	0	7,438	0	7,438	0	06/22/2018	
902681-10-5	UGI ORD			80.000	3,673	45.910	3,673	3,662	28	108	0	876	0	876	0	01/30/2018	
902788-10-8	UMB FINANCIAL ORD			80.000	8,489	106.110	8,489	5,798	37	106	0	2,970	0	2,970	0	10/09/2018	
90278Q-10-8	UFP INDUSTRIES ORD			115.000	10,581	92.010	10,581	3,947	0	75	0	4,196	0	4,196	0	10/09/2018	
902973-30-4	US BANCORP ORD			1,798.000	100,994	56.170	100,994	36,615	827	3,093	0	17,225	0	17,225	0	09/30/2011	
903002-10-3	UMH PROPERTIES REIT ORD			80.000	2,186	27.330	2,186	1,146	0	61	0	1,002	0	1,002	0	10/15/2019	
90328M-10-7	USANA HEALTH SCIENCES ORD			25.000	2,530	101.200	2,530	2,746	0	0	0	603	0	603	0	10/09/2018	
90337L-10-8	US PHYSICAL THERAPY ORD			20.000	1,911	95.550	1,911	2,271	0	29	0	(494)	0	(494)	0	10/09/2018	
90353T-10-0	UBER TECHNOLOGIES ORD			1,774.000	74,384	41.930	74,384	49,347	0	0	0	(16,090)	0	(16,090)	0	04/17/2020	
90353W-10-3	UBIQUITI ORD			10.000	3,067	306.700	3,067	878	0	20	0	282	0	282	0	10/09/2018	
90384S-30-3	ULTA BEAUTY ORD			30.000	12,370	412.340	12,370	8,271	0	0	0	3,755	0	3,755	0	10/09/2018	
90385V-10-7	ULTRA CLEAN HOLDINGS ORD			95.000	5,449	57.360	5,449	1,322	0	0	0	2,490	0	2,490	0	06/28/2019	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			130.000	10,932	84.090	10,932	9,247	0	0	0	(7,064)	0	(7,064)	0	10/09/2018	
904311-20-6	UNDER ARMOUR CL C ORD			1.000	18	18.040	18	18	0	0	0	3	0	3	0	10/09/2018	
904708-10-4	UNIFIRST ORD			30.000	6,312	210.400	6,312	5,004	9	30	0	(39)	0	(39)	0	10/09/2018	
907818-10-8	UNION PACIFIC ORD			821.000	206,835	251.930	206,835	26,878	0	3,522	0	35,886	0	35,886	0	11/17/2009	
909214-30-6	UNISYS ORD			140.000	2,880	20.570	2,880	1,360	0	0	0	125	0	125	0	06/28/2019	
909218-12-5	UNIT CORPORATION WTS			8.000	8	1.000	8	5,709	0	0	0	0	0	0	0	01/08/2021	
90984P-30-3	UNITED COMMUNITY BANKS ORD			190.000	6,829	35.940	6,829	5,254	60	144	0	1,425	0	1,425	0	10/09/2018	
909907-10-7	UNITED BANKSHARES ORD			281.000	10,195	36.280	10,195	9,630	101	393	0	1,090	0	1,090	0	06/28/2019	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			430.000	18,825	43.780	18,825	19,725	0	0	0	(248)	0	(248)	0	12/30/2021	
910340-10-8	UNITED FIRE GROUP ORD			45.000	1,044	23.190	1,044	2,180	0	27	0	(86)	0	(86)	0	06/28/2019	
911163-10-3	UNITED NATURAL FOODS ORD			120.000	5,890	49.080	5,890	4,059	0	0	0	1,830	0	1,830	0	03/24/2021	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			795.000	170,400	214.340	170,400	55,976	0	3,244	0	36,522	0	36,522	0	03/28/2007	
911363-10-9	UNITED RENTAL ORD			55.000	18,276	332.290	18,276	8,401	0	0	0	5,521	0	5,521	0	10/09/2018	
912008-10-9	US FOODS ORD			235.000	8,185	34.830	8,185	6,940	0	0	0	357	0	357	0	10/09/2018	
912909-10-8	US STEEL ORD			140.000	3,333	23.810	3,333	3,309	0	8	0	24	0	24	0	06/25/2021	
91307C-10-2	UNITED THERAPEUTICS ORD			40.000	8,643	216.080	8,643	5,007	0	0	0	2,572	0	2,572	0	10/09/2018	
91324P-10-2	UNITEDHEALTH GRP ORD			1,046.000	525,238	502.140	525,238	27,824	0	5,858	0	158,427	0	158,427	0	03/28/2007	
91332U-10-1	UNITY SOFTWARE ORD			160.000	22,878	142.990	22,878	17,623	0	0	0	5,255	0	5,255	0	06/25/2021	
913456-10-9	UNIVERSAL ORD			35.000	1,922	54.920	1,922	2,319	0	109	0	221	0	221	0	10/09/2018	
91347P-10-5	UNIVERSAL DISPLAY ORD			95.000	15,678	165.030	15,678	11,052	0	76	0	(6,153)	0	(6,153)	0	10/09/2018	
913483-10-3	UNIVERSAL ELECTRONICS ORD			20.000	815	40.750	815	892	0	0	0	(234)	0	(234)	0	08/14/2019	
91359E-10-5	UNVL HEALTH RTY REIT ORD			25.000	1,487	59.470	1,487	1,870	0	70	0	(120)	0	(120)	0	04/22/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			30.000	3,890	129.660	3,890	3,450	0	24	0	(235)	0	(235)	0	06/22/2018	
91688F-10-4	UPWORK ORD			180.000	6,149	34.160	6,149	2,511	0	0	0	(65)	0	(65)	0	07/16/2020	
917286-20-5	URSTADT BIDDLE CL A REIT ORD			65.000	1,385	21.300	1,385	1,365	0	48	0	466	0	466	0	06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
918204-10-8	VF ORD			625.000	45,763	73.220	45,763	15,504	0	1,231	0	(7,619)	0	(7,619)	0	08/22/2011	
91822J-10-3	VBI VACCINES ORD			275.000	644	2.340	644	1,381	0	0	0	(113)	0	(113)	0	07/16/2020	
91879Q-10-9	VAIL RESORTS ORD			29.000	9,509	327.900	9,509	6,127	26	26	0	1,419	0	1,419	0	06/23/2017	
91913Y-10-0	VALERO ENERGY ORD			530.000	39,808	75.110	39,808	26,719	0	2,078	0	9,826	0	9,826	0	04/17/2020	
919794-10-7	VALLEY NATIONAL ORD			294.000	4,043	13.750	4,043	3,126	163	129	0	1,173	0	1,173	0	08/14/2019	
920253-10-1	VALMONT INDS ORD			5.000	1,253	250.500	1,253	744	3	10	0	378	0	378	0	06/23/2017	
92047W-10-1	VALVOLINE ORD			190.000	7,085	37.290	7,085	3,821	0	95	0	2,689	0	2,689	0	10/09/2018	
922280-10-2	VARONIS SYSTEMS ORD			210.000	10,244	48.780	10,244	4,446	0	0	0	(1,209)	0	(1,209)	0	10/09/2018	
92240M-10-8	VECTOR GROUP ORD			310.000	3,559	11.480	3,559	2,510	0	0	0	1,049	0	1,049	0	10/09/2018	
922417-10-0	VEECO INSTRUMENTS ORD			105.000	2,989	28.470	2,989	1,309	0	0	0	1,167	0	1,167	0	04/22/2019	
92242T-10-1	VECTRUS ORD			25.000	1,144	45.770	1,144	1,014	0	0	0	(99)	0	(99)	0	06/28/2019	
922475-10-8	VEEVA SYSTEMS ORD			145.000	37,045	255.480	37,045	13,676	0	0	0	(2,432)	0	(2,432)	0	10/09/2018	
92276F-10-0	VENTAS REIT ORD			178.000	9,099	51.120	9,099	9,130	80	255	0	661	0	661	0	06/28/2019	
92337F-10-7	VERACYTE ORD			140.000	5,768	41.200	5,768	3,990	0	0	0	(1,084)	0	(1,084)	0	06/28/2019	
92343E-10-2	VERISIGN ORD			70.000	17,767	253.820	17,767	10,362	0	0	0	2,619	0	2,619	0	10/09/2018	
92343V-10-4	VERIZON COMMUNICATIONS ORD			4,565.000	237,197	51.960	237,197	126,647	0	11,515	0	(30,996)	0	(30,996)	0	01/04/2006	
92343X-10-0	VERINT SYSTEMS ORD			125.000	6,564	52.510	6,564	2,989	0	0	0	3,575	0	3,575	0	10/09/2018	
923451-10-8	VERITEX HOLDINGS ORD			100.000	3,978	39.780	3,978	2,604	0	74	0	1,412	0	1,412	0	04/22/2019	
92345Y-10-6	VERISK ANALYTICS ORD			170.000	38,884	228.730	38,884	13,763	0	197	0	3,594	0	3,594	0	06/23/2017	
92346J-10-8	VERICEL ORD			100.000	3,930	39.300	3,930	1,889	0	0	0	842	0	842	0	06/28/2019	
92531L-20-7	VERSO CL A ORD			40.000	1,081	27.020	1,081	514	0	16	0	600	0	600	0	10/15/2019	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			230.000	50,508	219.600	50,508	42,704	0	0	0	(3,850)	0	(3,850)	0	10/09/2018	
92536C-10-3	VERU ORD			140.000	825	5.890	825	1,330	0	0	0	(386)	0	(386)	0	12/15/2020	
92537N-10-8	VERTIV HOLDINGS CL A ORD			81.000	2,023	24.970	2,023	1,511	0	1	0	510	0	510	0	10/20/2020	
92552V-10-0	VIASAT ORD			130.000	5,790	44.540	5,790	6,378	0	0	0	(588)	0	(588)	0	03/24/2021	
925550-10-5	VIAVI SOLUTIONS ORD			255.000	4,493	17.620	4,493	3,078	0	0	0	674	0	674	0	10/09/2018	
92556H-20-6	VIACOMCBS CL B ORD			640.000	19,315	30.180	19,315	17,649	322	614	0	(4,531)	0	(4,531)	0	06/25/2021	
92556V-10-6	VIATRIS ORD			1,600.000	21,648	13.530	21,648	10,314	0	528	0	(8,336)	0	(8,336)	0	08/25/2011	
925652-10-9	VICI PPTYS ORD			1,085.000	32,669	30.110	32,669	23,338	391	1,465	0	5,002	0	5,002	0	10/09/2018	
926400-10-2	VICTORIA S SECRET ORD			149.999	8,331	55.540	8,331	2,489	0	0	0	5,842	0	5,842	0	10/09/2018	
92672L-10-7	VIEWRAY ORD			290.000	1,598	5.510	1,598	2,554	0	0	0	490	0	490	0	06/28/2019	
92686J-10-6	VIKING THERAPEUTICS ORD			40.000	184	4.600	184	332	0	0	0	(41)	0	(41)	0	06/28/2019	
92719V-10-0	VIMEO ORD			243.000	4,364	17.960	4,364	2,596	0	0	0	1,768	0	1,768	0	10/09/2018	
92826C-83-9	VISA CL A ORD			1,955.000	423,668	216.710	423,668	39,658	0	2,610	0	(3,949)	0	(3,949)	0	09/30/2011	
92828Q-10-9	VIRTUS INVESTMENT PARTNERS ORD			10.000	2,971	297.100	2,971	1,074	0	40	0	801	0	801	0	06/28/2019	
928298-10-8	VISHAY INTERTECH ORD			145.000	3,171	21.870	3,171	2,733	0	56	0	168	0	168	0	10/09/2018	
928377-10-0	VISTA OUTDOOR ORD			120.000	5,528	46.070	5,528	761	0	0	0	2,677	0	2,677	0	10/15/2019	
92839U-20-6	VISTEON ORD			50.000	5,593	111.850	5,593	4,316	0	0	0	(684)	0	(684)	0	10/09/2018	
92840M-10-2	VISTRA ORD			750.000	17,078	22.770	17,078	13,792	0	225	0	3,286	0	3,286	0	06/25/2021	
928563-40-2	VMWARE CL A ORD			148.454	17,203	115.880	17,203	9,980	0	0	0	7,222	0	7,222	0	10/20/2020	
92857F-10-7	VOCERA COMMUNICATIONS ORD			75.000	4,863	64.840	4,863	2,393	0	0	0	1,748	0	1,748	0	06/28/2019	
92886T-20-1	VONAGE HOLDINGS ORD			260.000	5,405	20.790	5,405	3,624	0	0	0	2,055	0	2,055	0	10/09/2018	
929089-10-0	VOYA FINANCIAL ORD			120.000	7,957	66.310	7,957	6,199	0	83	0	900	0	900	0	10/09/2018	
929236-10-7	WD-40 ORD			10.000	2,446	244.640	2,446	1,620	0	28	0	(210)	0	(210)	0	10/09/2018	
92936U-10-9	W P CAREY REIT ORD			175.000	14,359	82.050	14,359	11,307	185	734	0	2,007	0	2,007	0	10/09/2018	
92939U-10-6	WEC ENERGY GROUP ORD			690.000	66,978	97.070	66,978	20,873	0	1,870	0	3,478	0	3,478	0	08/22/2011	
929566-10-7	WABASH NATL ORD			70.000	1,366	19.520	1,366	1,139	0	22	0	160	0	160	0	06/28/2019	
931142-10-3	WALMART ORD			1,581.000	228,755	144.690	228,755	72,726	1,464	3,462	0	854	0	854	0	06/23/2017	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			676.000	35,260	52.160	35,260	17,549	0	1,278	0	8,301	0	8,301	0	11/20/2007	
93148P-10-2	WALKER & DUNLOP ORD			55.000	8,298	150.880	8,298	2,724	0	110	0	3,237	0	3,237	0	10/09/2018	
93627C-10-1	WARRIOR MET COAL ORD			55.000	1,414	25.710	1,414	1,436	0	11	0	241	0	241	0	06/28/2019	
938824-10-9	WASHINGTON FEDERAL ORD			130.000	4,339	33.380	4,339	4,144	0	120	0	993	0	993	0	10/09/2018	
939653-10-1	WASHINGTON REIT ORD			185.000	4,782	25.850	4,782	5,446	31	198	0	781	0	781	0	10/09/2018	
940610-10-8	WASHINGTON TRUST BANCORP ORD			35.000	1,973	56.370	1,973	1,826	19	73	0	405	0	405	0	06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
94106L-10-9	WASTE MANAGEMENT ORD			465.000	77,609	166.900	77,609	15,847	0	1,070	0	22,771	0	22,771	0	03/28/2007	
941848-10-3	WATERS ORD			80.000	29,808	372.600	29,808	5,827	0	0	0	10,014	0	10,014	0	08/22/2011	
942622-20-0	WATSCO ORD			60.000	18,773	312.880	18,773	9,327	0	458	0	5,180	0	5,180	0	06/23/2017	
942749-10-2	WATTS INDUSTRIES CL A ORD			60.000	11,650	194.170	11,650	4,651	0	61	0	4,348	0	4,348	0	10/09/2018	
94419L-10-1	WAYFAIR CL A ORD			80.000	15,198	189.970	15,198	10,218	0	0	0	(2,867)	0	(2,867)	0	10/09/2018	
949090-10-4	WELBILT ORD			250.000	5,943	23.770	5,943	4,735	0	0	0	2,643	0	2,643	0	10/09/2018	
949746-10-1	WELLS FARGO ORD			4,190.000	201,036	47.980	201,036	77,338	0	2,514	0	74,582	0	74,582	0	12/15/2020	
95040Q-10-4	WELLTOWER ORD			365.000	31,306	85.770	31,306	22,220	0	891	0	7,720	0	7,720	0	10/09/2018	
95058W-10-0	WENDYS ORD			365.000	8,705	23.850	8,705	6,377	0	157	0	704	0	704	0	10/09/2018	
950755-10-8	WERNER ENTERPRISES ORD			60.000	2,860	47.660	2,860	2,044	7	26	0	506	0	506	0	10/09/2018	
950810-10-1	WESBANCO ORD			0.000	0	33.710	0	0	69	0	0	0	0	0	0	10/09/2018	
95082P-10-5	WESCO INTL ORD			48.000	6,316	131.590	6,316	2,228	0	0	0	2,548	0	2,548	0	06/22/2020	
955306-10-5	WEST PHARM SVC ORD			80.000	37,521	469.010	37,521	7,167	0	55	0	14,856	0	14,856	0	05/15/2018	
957090-10-3	WESTAMERICA BANCORPORATION ORD			40.000	2,309	57.730	2,309	2,440	0	66	0	98	0	98	0	10/09/2018	
957638-10-9	WESTERN ALLIANCE ORD			190.000	20,454	107.650	20,454	10,921	0	228	0	9,063	0	9,063	0	10/09/2018	
958102-10-5	WESTERN DIGITAL ORD			230.000	14,998	65.210	14,998	12,519	0	0	0	2,259	0	2,259	0	10/09/2018	
959802-10-9	WESTERN UNION ORD			435.000	7,760	17.840	7,760	7,908	0	409	0	(1,784)	0	(1,784)	0	10/09/2018	
96145D-10-5	WESTROCK ORD			100.000	4,436	44.360	4,436	4,526	0	93	0	83	0	83	0	10/09/2018	
962166-10-4	WEYERHAEUSER REIT			560.000	23,061	41.180	23,061	17,102	0	661	0	4,284	0	4,284	0	10/09/2018	
963320-10-6	WHIRLPOOL ORD			110.000	25,813	234.660	25,813	11,694	0	600	0	5,959	0	5,959	0	10/09/2018	
966084-20-4	WHITESTONE REIT ORD			90.000	912	10.130	912	1,142	0	39	0	194	0	194	0	06/28/2019	
969457-10-0	WILLIAMS ORD			604.000	15,728	26.040	15,728	12,067	0	991	0	3,618	0	3,618	0	10/20/2020	
969904-10-1	WILLIAMS SONOMA ORD			105.000	17,759	169.130	17,759	6,465	0	254	0	7,065	0	7,065	0	10/09/2018	
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD			368.000	15,029	40.840	15,029	5,012	0	0	0	6,503	0	6,503	0	07/16/2020	
974155-10-3	WINGSTOP ORD			65.000	11,232	172.800	11,232	4,529	0	40	0	2,616	0	2,616	0	10/09/2018	
974637-10-0	WINNEBAGO INDS ORD			70.000	5,244	74.920	5,244	2,705	0	38	0	1,049	0	1,049	0	06/28/2019	
97717P-10-4	WISDOMTREE INVESTMENTS ORD			190.000	1,163	6.120	1,163	933	0	23	0	146	0	146	0	10/15/2019	
977852-10-2	WOLFSPEED ORD			155.000	17,324	111.770	17,324	5,510	0	0	0	910	0	910	0	10/09/2018	
978097-10-3	WOLVERINE WORLD WIDE ORD			160.000	4,610	28.810	4,610	5,798	16	64	0	(390)	0	(390)	0	10/09/2018	
980745-10-3	WOODWARD ORD			125.000	13,683	109.460	13,683	9,683	0	81	0	(1,509)	0	(1,509)	0	10/09/2018	
98138H-10-1	WORKDAY CL A ORD			185.000	50,538	273.180	50,538	24,361	0	0	0	6,210	0	6,210	0	10/09/2018	
98139A-10-5	WORKIVA CL A ORD			40.000	5,220	130.490	5,220	1,962	0	0	0	1,555	0	1,555	0	03/19/2019	
981475-10-6	WORLD FUEL SERVICES ORD			100.000	2,647	26.470	2,647	2,800	17	46	0	(469)	0	(469)	0	10/09/2018	
981811-10-2	WORTHINGTON INDS ORD			55.000	3,006	54.660	3,006	2,386	0	60	0	183	0	183	0	10/09/2018	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			100.000	8,965	89.650	8,965	5,277	0	88	0	3,021	0	3,021	0	10/09/2018	
983793-10-0	XPO LOGISTICS ORD			40.000	3,097	77.430	3,097	2,515	0	0	0	583	0	583	0	10/09/2018	
98389B-10-0	XCEL ENERGY ORD			1,140.000	77,172	67.695	77,172	25,961	613	2,055	0	1,169	0	1,169	0	08/22/2011	
98390M-10-3	XPERI HOLDING ORD			198.000	3,744	18.910	3,744	4,907	0	40	0	(394)	0	(394)	0	04/22/2019	
983919-10-1	XILINX ORD			305.000	64,669	212.030	64,669	8,372	0	113	0	21,429	0	21,429	0	09/30/2011	
98401F-10-5	XENCOR ORD			120.000	4,814	40.120	4,814	4,120	0	0	0	(421)	0	(421)	0	10/09/2018	
98419M-10-0	XYLEM ORD			240.000	28,781	119.920	28,781	28,733	0	0	0	48	0	48	0	12/30/2021	
98421M-10-6	XEROX HOLDINGS ORD			305.000	6,905	22.640	6,905	7,997	76	305	0	(168)	0	(168)	0	10/09/2018	
98585X-10-4	YETI HOLDINGS ORD			140.000	11,596	82.830	11,596	3,379	0	0	0	2,010	0	2,010	0	04/17/2020	
988498-10-1	YUM BRANDS ORD			390.000	54,155	138.860	54,155	11,318	0	780	0	11,817	0	11,817	0	05/14/2010	
98850P-10-9	YUM CHINA ORD		C	375.000	18,690	49.840	18,690	4,252	0	180	0	(2,719)	0	(2,719)	0	05/14/2010	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			50.000	29,760	595.200	29,760	7,870	0	0	0	10,544	0	10,544	0	10/09/2018	
98936J-10-1	ZENDESK ORD			220.000	22,944	104.290	22,944	13,926	0	0	0	(8,543)	0	(8,543)	0	10/09/2018	
98954M-10-1	ZILLOW GROUP CL A ORD			130.000	8,089	62.220	8,089	5,135	0	0	0	(9,584)	0	(9,584)	0	10/09/2018	
98954M-20-0	ZILLOW GROUP CL C ORD			280.000	17,878	63.850	17,878	11,049	0	0	0	(18,466)	0	(18,466)	0	10/09/2018	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			150.000	19,056	127.040	19,056	19,038	36	144	0	(4,058)	0	(4,058)	0	10/09/2018	
98978V-10-3	ZOETIS CL A ORD			561.000	136,901	244.030	136,901	10,038	0	561	0	44,055	0	44,055	0	07/01/2013	
98980G-10-2	ZSCALER ORD			70.000	22,493	321.330	22,493	4,734	0	0	0	8,513	0	8,513	0	03/19/2019	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			205.000	37,702	183.910	37,702	51,203	0	0	0	(31,449)	0	(31,449)	0	07/16/2020	
989817-10-1	ZUMIEZ ORD			45.000	2,160	47.990	2,160	1,423	0	0	0	504	0	504	0	12/16/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
98983L-10-8	ZURN WATER SOLUTIONS ORD			260.000	9,464	36.400	9,464	3,819	0	8	0	5,645	0	5,645	0	10/09/2018	
98983V-10-6	ZUORA CL A ORD			240.000	4,483	18.680	4,483	3,676	0	0	0	1,140	0	1,140	0	06/28/2019	
98986T-10-8	ZYNGA CL A ORD			2,050.000	13,120	6.400	13,120	8,959	0	0	0	(7,114)	0	(7,114)	0	10/09/2018	
G0084W-10-1	ADIENT ORD		C	200.000	9,576	47.880	9,576	6,680	0	0	0	2,622	0	2,622	0	10/09/2018	
G01767-10-5	ALKERMES ORD		C	310.000	7,211	23.260	7,211	6,010	0	0	0	1,200	0	1,200	0	03/24/2021	
G0250X-10-7	AMCOR ORD		C	2,130.000	25,581	12.010	25,581	19,368	0	1,006	0	511	0	511	0	10/20/2020	
G02602-10-3	AMDOCS ORD			105.000	7,858	74.840	7,858	6,615	38	148	0	411	0	411	0	10/09/2018	
G037AX-10-1	AMBARELLA ORD			75.000	15,217	202.890	15,217	3,270	0	0	0	8,330	0	8,330	0	03/19/2019	
G0403H-10-8	AON CL A ORD		C	255.000	76,643	300.560	76,643	12,498	0	507	0	22,769	0	22,769	0	04/02/2012	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	220.000	9,779	44.450	9,779	5,826	0	0	0	1,844	0	1,844	0	06/22/2018	
G0585R-10-6	ASSURED GUARANTY ORD		C	70.000	3,514	50.200	3,514	2,991	0	62	0	1,310	0	1,310	0	10/09/2018	
G06242-10-4	ATLASSIAN CL A ORD		C	145.000	55,287	381.290	55,287	11,789	0	0	0	21,376	0	21,376	0	10/09/2018	
G0684D-10-7	ATHENE HOLDING CL A ORD		C	55.000	4,583	83.330	4,583	2,852	0	0	0	2,210	0	2,210	0	10/09/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	80.000	4,358	54.470	4,358	4,211	34	134	0	326	0	326	0	11/27/2017	
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING ORD			90.000	12,403	137.810	12,403	4,504	0	0	0	4,689	0	4,689	0	03/19/2019	
G1151C-10-1	ACCENTURE CL A ORD		C	699.000	289,770	414.550	289,770	37,508	0	2,523	0	107,185	0	107,185	0	09/30/2011	
G14838-10-9	MIMECAST ORD		C	125.000	9,946	79.570	9,946	4,998	0	0	0	2,841	0	2,841	0	07/16/2020	
G16962-10-5	BUNGE ORD			35.000	3,268	93.360	3,268	2,447	0	72	0	972	0	972	0	10/09/2018	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	325.000	21,096	64.910	21,096	4,112	0	0	0	7,446	0	7,446	0	04/17/2020	
G21810-10-9	CLARIVATE ORD			320.000	7,526	23.520	7,526	7,095	0	0	0	431	0	431	0	09/28/2021	
G29183-10-3	EATON ORD		C	493.000	85,200	172.820	85,200	25,380	0	1,499	0	25,971	0	25,971	0	12/03/2012	
G30401-10-6	ENDO INTERNATIONAL ORD		C	250.000	940	3.760	940	2,052	0	0	0	(1,112)	0	(1,112)	0	03/24/2021	
G3323L-10-0	FABRINET ORD		C	80.000	9,478	118.470	9,478	3,526	0	0	0	3,270	0	3,270	0	10/09/2018	
G36738-10-5	FRESH DEL MONTE PRODUCE ORD			70.000	1,932	27.600	1,932	1,886	0	35	0	247	0	247	0	06/28/2019	
G3922B-10-7	GENPACT ORD		C	365.000	19,374	53.080	19,374	10,324	0	157	0	4,278	0	4,278	0	08/28/2017	
G4388N-10-6	HELEN OF TROY ORD		C	25.000	6,112	244.470	6,112	3,107	0	0	0	557	0	557	0	10/09/2018	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD		C	310.000	33,406	107.760	33,406	5,800	0	0	0	10,729	0	10,729	0	10/09/2018	
G4740B-10-5	ICHOR HOLDINGS ORD			55.000	2,532	46.030	2,532	1,300	0	0	0	874	0	874	0	06/28/2019	
G47567-10-5	IHS MARKIT ORD		C	405.000	53,833	132.920	53,833	21,518	0	324	0	17,451	0	17,451	0	10/09/2018	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY ORD		C	210.000	6,071	28.910	6,071	3,715	0	42	0	2,514	0	2,514	0	10/09/2018	
G491BT-10-8	INVESCO ORD			100.000	2,302	23.020	2,302	2,181	0	67	0	559	0	559	0	10/09/2018	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS ORD		C	65.000	1,873	28.810	1,873	3,048	0	78	0	(1,322)	0	(1,322)	0	06/28/2019	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	125.000	15,925	127.400	15,925	13,880	0	0	0	(4,706)	0	(4,706)	0	04/17/2020	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	884.004	71,878	81.310	71,878	15,938	484	946	0	30,693	0	30,693	0	10/09/2018	
G5960L-10-3	MEDTRONIC ORD		C	1,328.000	137,382	103.450	137,382	93,126	1,681	3,214	0	(18,180)	0	(18,180)	0	12/29/2016	
G6095L-10-9	APTIV ORD		C	250.000	41,238	164.950	41,238	19,143	0	0	0	8,665	0	8,665	0	10/09/2018	
G65773-10-6	NORDIC AMERICAN TANKERS ORD		C	330.000	558	1.690	558	1,287	0	20	0	(416)	0	(416)	0	10/15/2019	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			560.000	11,614	20.740	11,614	14,962	0	0	0	(3,347)	0	(3,347)	0	03/24/2021	
G6674U-10-8	NOVOCURE ORD		C	190.000	14,265	75.080	14,265	9,080	0	0	0	(18,612)	0	(18,612)	0	10/09/2018	
G6700G-10-7	NVENT ELECTRIC ORD		C	355.000	13,490	38.000	13,490	9,457	0	249	0	5,222	0	5,222	0	10/09/2018	
G6S01W-10-8	PARAGON OFFSHORE PLC			5.000	0	0.000	0	0	0	0	0	0	0	0	0	08/04/2014	
G72800-10-8	PROTHENA ORD		C	70.000	3,458	49.400	3,458	911	0	0	0	2,617	0	2,617	0	12/16/2019	
G7496G-10-3	RENAISSANCERE ORD		C	95.000	16,086	169.330	16,086	11,649	0	137	0	333	0	333	0	06/22/2018	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			70.000	2,790	39.850	2,790	3,062	0	36	0	(272)	0	(272)	0	03/24/2021	
G7S00T-10-4	PENTAIR ORD		C	320.000	23,370	73.030	23,370	13,350	0	256	0	6,381	0	6,381	0	10/09/2018	
G81276-10-0	SIGNET JEWELERS ORD		C	95.000	8,268	87.030	8,268	5,830	0	34	0	5,677	0	5,677	0	10/09/2018	
G8192H-10-6	SIRIUSPOINT ORD		C	185.000	1,504	8.130	1,504	1,787	0	0	0	(257)	0	(257)	0	08/14/2019	
G8473T-10-0	STERIS ORD		C	85.000	20,652	242.970	20,652	7,013	0	141	0	4,542	0	4,542	0	06/23/2017	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	323.000	65,256	202.030	65,256	9,435	0	762	0	18,395	0	18,395	0	12/17/2010	
G9001E-10-2	LIBERTY LATIN AMERICA CL A ORD			5.000	58	11.660	58	79	0	0	0	3	0	3	0	08/14/2019	
G9001E-12-8	LIBERTY LATIN AMERICA CL C ORD			301.000	3,431	11.400	3,431	4,260	0	0	0	93	0	93	0	10/01/2020	
G9078F-10-7	TRITON INTERNATIONAL ORD		C	120.000	7,228	60.230	7,228	3,839	0	283	0	1,406	0	1,406	0	10/09/2018	
G9087Q-10-2	TRONOX HOLDINGS ORD			250.000	6,008	24.030	6,008	3,769	0	90	0	2,353	0	2,353	0	04/22/2019	
G9618E-10-7	WHITE MOUNTAINS INSURANCE ORD			5.000	5,070	1,013.900	5,070	4,312	0	5	0	66	0	66	0	06/23/2017	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G96629-10-3	WILLIS TOWERS WATSON ORD		C	127.000	30,161	237.490	30,161	14,160	102	372	0	3,405	0	3,405	0	02/09/2016	
G97822-10-3	PERRIGO ORD		C	260.000	10,114	38.900	10,114	11,281	0	62	0	(1,167)	0	(1,167)	0	09/28/2021	
H1467J-10-4	CHUBB ORD		C	376.999	72,878	193.310	72,878	22,367	670	1,191	0	14,850	0	14,850	0	12/18/2018	
H2906T-10-9	GARMIN ORD		C	115.000	15,660	136.170	15,660	7,413	0	301	0	1,899	0	1,899	0	10/09/2018	
L0223L-10-1	ARDAGH GROUP CL A ORD		C	40.000	990	24.750	990	795	0	58	0	302	0	302	0	12/16/2019	
L44385-10-9	GLOBANT ORD		C	30.000	9,423	314.090	9,423	4,778	0	0	0	2,894	0	2,894	0	07/16/2020	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	150.000	35,105	234.030	35,105	21,932	0	0	0	(12,095)	0	(12,095)	0	06/28/2019	
M6191J-10-0	JFROG ORD			90.000	2,673	29.700	2,673	3,048	0	0	0	(375)	0	(375)	0	09/28/2021	
N01045-10-8	AFFIMED ORD		C	90.000	497	5.520	497	724	0	0	0	(227)	0	(227)	0	03/24/2021	
N14506-10-4	ELASTIC ORD			45.000	5,539	123.090	5,539	3,830	0	0	0	(1,037)	0	(1,037)	0	10/15/2019	
N2451R-10-5	CUREVAC N V ORD		C	90.000	3,088	34.310	3,088	5,008	0	0	0	(1,920)	0	(1,920)	0	09/28/2021	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			461.000	42,518	92.230	42,518	24,428	0	2,047	0	263	0	263	0	09/19/2012	
N6596X-10-9	NXP SEMICONDUCTORS ORD		C	350.000	79,723	227.780	79,723	76,899	321	72	0	2,824	0	2,824	0	12/30/2021	
N72482-12-3	QIAGEN ORD		C	210.000	11,672	55.580	11,672	7,472	0	0	0	573	0	573	0	10/09/2018	
N96ESC-01-2	WRIGHT MEDICAL GROUP ESC		C	295.000	295	1.000	295	0	0	0	0	0	0	0	0	11/12/2020	
P31076-10-5	COPA HOLDINGS CL A ORD		C	50.000	4,133	82.660	4,133	4,185	0	0	0	272	0	272	0	10/09/2018	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			235.000	18,072	76.900	18,072	19,690	0	0	0	(1,619)	0	(1,619)	0	03/24/2021	
Y2065G-12-1	DHT HOLDINGS ORD		C	255.000	1,323	5.190	1,323	1,836	0	33	0	(10)	0	(10)	0	10/15/2019	
Y41053-10-2	INTERNATIONAL SEAWAYS ORD			55.000	807	14.680	807	1,368	0	75	0	(91)	0	(91)	0	10/15/2019	
Y95308-10-5	WAVE LIFE SCIENCES ORD		C	80.000	251	3.140	251	1,400	0	0	0	(378)	0	(378)	0	12/16/2019	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					53,327,679	XXX	53,327,679	18,547,990	44,205	611,263	0	10,444,192	387	10,443,805	0	XXX	XXX
31338@-12-3	FEDERAL HOME LOAN BANK	RF		41,720.000	4,172,000	100.000	4,172,000	4,172,000	0	81,746	0	0	0	0	0	01/06/2021	
41043F-20-8	HANGER ORD			60.000	1,088	18.130	1,088	1,149	0	0	0	(232)	0	(232)	0	06/28/2019	
62989*-10-5	NAMIC INSURANCE COMPANY, INC.			4,620.000	1,606,697	347.770	1,606,697	231,000	0	0	0	152,691	0	152,691	0	03/11/1987	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					5,779,785	XXX	5,779,785	4,404,149	0	81,746	0	152,459	0	152,459	0	XXX	XXX
21057*-10-8	CONSUMERS INSURANCE USA INC.			1,000.000	40,705,344	40,705.340	40,705,344	42,198,599	0	0	0	2,015,787	0	2,015,787	0	09/30/2015	
59478*-10-9	MICO INSURANCE COMPANY			563.000	33,051,979	58,706.890	33,051,979	25,155,266	0	0	0	569,190	0	569,190	0	11/05/1997	
62006@-10-2	MOTORISTS SERVICE CORP			2.000	0	0.000	0	24,038,705	0	0	0	0	0	0	0	12/31/1985	
62007*-10-3	MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY			1,000.000	269,541,504	269,541.504	269,541,504	214,187,580	0	0	0	55,353,924	0	55,353,924	0	12/31/2021	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					343,298,827	XXX	343,298,827	305,580,150	0	0	0	57,938,901	0	57,938,901	0	XXX	XXX
04314H-66-7	ARTISAN:INTL VAL ADV			624,029.772	26,327,816	42.190	26,327,816	23,511,910	0	2,375,947	0	1,423,001	0	1,423,001	0	11/15/2021	
04314H-85-7	ARTISAN:INTL VAL INST			910,751.617	38,597,654	42.380	38,597,654	27,549,720	0	3,858,855	0	2,295,094	0	2,295,094	0	11/19/2015	
693391-88-0	PIMCO:DIV INCOME INST			5,459,763.368	60,384,983	11.060	60,384,983	61,672,613	223,636	1,672,613	0	(1,287,631)	0	(1,287,631)	0	12/28/2021	
9499999. Subtotal - Mutual Funds					125,310,452	XXX	125,310,452	112,734,243	223,636	7,907,415	0	2,430,464	0	2,430,464	0	XXX	XXX
9799999 - Total Common Stocks					527,716,743	XXX	527,716,743	441,266,531	267,841	8,600,423	0	70,966,016	387	70,965,629	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					527,716,743	XXX	527,716,743	441,266,531	267,841	8,600,423	0	70,966,016	387	70,965,629	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
01179R-X7-3	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		08/20/2021	Various		367,902	355,000	937
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV		11/15/2021	RAYMOND JAMES & ASSOCIATES		1,331,000	1,250,000	16,353
54438C-YQ-9	LOS ANGELES CALIF CMNTY COLLEGE DIST		01/07/2021	RBC CAPITAL MARKETS		1,307,888	1,250,000	4,948
758449-SD-5	REEDY CREEK IMPT DIST FLA		11/02/2021	MORGAN STANLEY & COMPANY		1,018,290	1,000,000	10,187
801546-RJ-3	SANTA CLARA CNTY CALIF		10/06/2021	MORGAN STANLEY & COMPANY		1,171,138	1,250,000	5,226
801546-RL-8	SANTA CLARA CNTY CALIF		10/07/2021	MORGAN STANLEY & COMPANY		924,860	1,000,000	4,625
819190-WU-9	SHAKOPEE MINN INDPT SCH DIST NO 720		01/27/2021	WELLS FARGO BANK, N.A./SIG		1,000,000	1,000,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,121,077	7,105,000	42,276
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		11/02/2021	CITIGROUP GLOBAL MARKETS INC.		1,001,930	1,000,000	1,142
01179R-X4-0	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		08/20/2021	Various		295,331	280,000	5,406
3132CW-T4-6	FH SB0571 - RMBS		12/20/2021	Citigroup (SSB)		2,536,528	2,464,892	2,876
3132D5-6Z-0	FH SB8088 - RMBS		01/21/2021	SUNTRUST CAPITAL MARKETS, INC.		4,067,561	3,969,865	2,481
3133GB-GD-0	FH QN4696 - RMBS		01/21/2021	Citigroup (SSB)		3,078,393	2,948,035	2,457
3133KY-U6-4	FH RB5105 - RMBS		02/18/2021	SUNTRUST CAPITAL MARKETS, INC.		4,631,253	4,482,761	2,490
3133KY-VK-2	FH RB5118 - RMBS		08/24/2021	J P MORGAN SECURITIES		2,546,755	2,479,725	3,444
3140LY-A9-4	FN BT9031 - RMBS		09/07/2021	FIRST HORIZON BANK		1,281,277	1,246,038	900
3140QK-QX-9	FN CB0469 - RMBS		06/03/2021	GOLDMAN		3,644,879	3,479,079	3,141
3140XB-FD-7	FN FM7363 - RMBS		05/27/2021	J P MORGAN SECURITIES		5,197,501	4,983,372	4,499
31418D-2V-3	FN MA4387 - RMBS		06/25/2021	J P MORGAN SECURITIES		6,112,500	6,000,000	9,333
31418E-AC-4	FN MA4502 - RMBS		10/29/2021	SUNTRUST CAPITAL MARKETS, INC.		2,600,781	2,500,000	1,563
31418E-AX-8	FN MA4521 - RMBS		11/24/2021	SUNTRUST CAPITAL MARKETS, INC.		3,096,563	3,000,000	2,500
485428-ZY-5	KANSAS ST DEV FIN AUTH REV		11/15/2021	CITIGROUP GLOBAL MARKETS INC.		1,244,510	1,000,000	2,445
48542R-SR-6	KANSAS ST DEV FIN AUTH REV		09/23/2021	FTN FINANCIAL		991,540	1,000,000	1,843
59334N-FL-1	MIAMI-DADE CNTY FLA HEALTH FACS AUTH HOS		10/27/2021	J P MORGAN SECURITIES		1,270,000	1,270,000	0
631060-CW-8	NARRAGANSETT R I BAY COMMN WASTEWATER SY		02/18/2021	RAYMOND JAMES & ASSOCIATES		1,035,650	1,000,000	11,704
631663-RG-8	NASSAU CNTY N Y INTERIM FIN AUTH		02/05/2021	GOLDMAN		1,000,000	1,000,000	0
64990F-D6-8	NEW YORK STATE DORMITORY AUTHORITY		06/16/2021	Jefferies		1,000,000	1,000,000	0
64990F-D7-6	NEW YORK STATE DORMITORY AUTHORITY		06/29/2021	MORGAN STANLEY & COMPANY		1,252,738	1,250,000	486
64990F-D8-4	NEW YORK STATE DORMITORY AUTHORITY		06/16/2021	Jefferies		1,000,000	1,000,000	0
650009-S6-1	NEW YORK ST TWY AUTH GEN REV		11/02/2021	RAYMOND JAMES & ASSOCIATES		1,054,450	1,000,000	11,958
67908P-BP-0	OKLAHOMA ST CAPITOL IMPT AUTH REV		11/12/2021	J P MORGAN SECURITIES		1,000,000	1,000,000	0
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		06/09/2021	PERSHING DIV OF DLJ SEC LNDING		1,075,630	1,000,000	3,670
91412H-JU-8	UNIVERSITY CALIF REVS		02/24/2021	Jefferies		1,000,000	1,000,000	0
91412H-LD-3	UNIVERSITY CALIF REVS		02/26/2021	Jefferies		1,000,000	1,000,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						54,015,769	52,353,767	74,337
00774M-AX-3	AERCAP IRELAND CAPITAL DAC	C	10/21/2021	Citigroup (SSB)		2,490,600	2,500,000	0
037833-EB-2	APPLE INC		02/01/2021	GOLDMAN		1,995,500	2,000,000	0
04016L-AQ-0	ARES XLII CLO, LTD. - CDO	C	04/07/2021	J P MORGAN SECURITIES		3,000,000	3,000,000	0
04016N-AM-5	ARES XLIV CLO LTD. - CDO		03/31/2021	GOLDMAN		5,750,000	5,750,000	0
06051G-JK-6	BANK OF AMERICA CORP		06/28/2021	MORGAN STANLEY & COMPANY		2,978,190	3,000,000	6,584
08181V-AN-5	BENEFIT STREET PARTNERS CLO XVI, LTD. -		05/24/2021	J P MORGAN SECURITIES		9,000,000	9,000,000	0
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO	C	11/17/2021	GOLDMAN		998,520	1,000,000	0
14317J-AB-3	CARMX 2021-4 A2A - ABS		09/14/2021	BARCLAYS CAPITAL INC		999,990	1,000,000	0
172967-NA-5	CITIGROUP INC		08/18/2021	Citigroup (SSB)		2,001,820	2,000,000	5,767
17327C-AM-5	CITIGROUP INC		01/21/2021	Citigroup (SSB)		3,000,000	3,000,000	0
25243Y-BD-0	DIAGEO CAPITAL PLC	C	02/17/2021	PERSHING DIV OF DLJ SEC LNDING		3,050,610	3,000,000	18,333
26444H-AE-1	DUKE ENERGY FLORIDA LLC		11/03/2021	SUNTRUST ROBINSON HUMPHREY INC		1,114,600	1,000,000	11,611
26884A-BN-2	ERP OPERATING LP		08/03/2021	Citigroup (SSB)		2,487,350	2,500,000	0
29736R-AR-1	ESTEE LAUDER COMPANIES INC		03/01/2021	GOLDMAN		993,400	1,000,000	0
36262X-AB-0	GMALT 2021-3 A2 - ABS		08/10/2021	J P MORGAN SECURITIES		1,499,969	1,500,000	0
36319T-AN-6	GALXY 23R AR - CDO	C	02/25/2021	MORGAN STANLEY & COMPANY		4,000,000	4,000,000	0
380140-AB-9	GMCAR 213 A2 - ABS		07/13/2021	WELLS FARGO SECURITIES LLC		3,999,572	4,000,000	0
38141G-XM-1	GOLDMAN SACHS GROUP INC		09/09/2021	CREDIT SUISSE SECURITIES		994,150	1,000,000	2,854
38141G-YA-6	GOLDMAN SACHS GROUP INC		10/07/2021	MORGAN STANLEY & COMPANY		994,730	1,000,000	1,312
404280-CJ-6	HSBC HOLDINGS PLC	C	06/22/2021	Citigroup (SSB)		1,268,663	1,250,000	3,770
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP		10/15/2021	MORGAN STANLEY & COMPANY		1,356,788	1,250,000	17,646
55389T-AA-9	MVWOT 211W A - RMBS		05/10/2021	BANC OF AMERICA/FIXED INCOME		1,499,594	1,500,000	0
55389T-AB-7	MVWOT 211W B - RMBS		05/10/2021	BANC OF AMERICA/FIXED INCOME		1,249,730	1,250,000	0
57636Q-AS-3	MASTERCARD INC		03/02/2021	BANC OF AMERICA/FIXED INCOME		998,720	1,000,000	0
58769K-AC-8	MBALT 2021-B A2 - ABS		06/22/2021	J P MORGAN SECURITIES		3,999,665	4,000,000	0
61744Y-AQ-1	MORGAN STANLEY		09/10/2021	MORGAN STANLEY & COMPANY		1,052,490	1,000,000	14,533
61747Y-EC-5	MORGAN STANLEY		07/15/2021	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	0
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING		07/29/2021	BANC OF AMERICA/FIXED INCOME		2,499,100	2,500,000	0
67777J-AL-2	OHIOHEALTH CORP		10/19/2021	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC		07/22/2021	PERSHING DIV OF DLJ SEC LNDING		1,875,003	1,750,000	379
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC		08/10/2021	PNC CAPITAL MKTS		4,241,968	4,250,000	0
74153W-CM-9	PRICOA GLOBAL FUNDING I		06/29/2021	US BANCORP INVESTMENTS INC.		1,984,440	2,000,000	5,333
743756-AB-4	PROVIDENCE ST JOSEPH HEALTH		09/08/2021	GOLDMAN		1,070,040	1,000,000	12,128
74982W-AA-4	RACE POINT IX CLO LTD - CDO		03/15/2021	J P MORGAN SECURITIES		2,750,000	2,750,000	0
756109-AZ-7	REALTY INCOME CORP		07/12/2021	SUNTRUST ROBINSON HUMPHREY INC		984,200	1,000,000	2,479
756109-BE-3	REALTY INCOME CORP		12/08/2021	SUNTRUST ROBINSON HUMPHREY INC		1,661,730	1,500,000	7,516
82652Q-AA-9	SRFC 211 A - RMBS		03/08/2021	DEUTSCHE BANK SECURITIES, INC.		2,499,298	2,500,000	0
857477-BQ-5	STATE STREET CORP		11/15/2021	MORGAN STANLEY & COMPANY		1,250,000	1,250,000	0
89239C-AB-5	TLOT 21B A2 - ABS		07/27/2021	MITSUBISHI UFJ SECURITIES		2,249,700	2,250,000	0
89788M-AD-4	TRUIST FINANCIAL CORP		06/23/2021	SUNTRUST ROBINSON HUMPHREY INC		1,748,880	1,750,000	6,960
92343V-GM-0	VERIZON COMMUNICATIONS INC		09/20/2021	GOLDMAN		2,981,280	3,000,000	8,500
95000U-2F-9	WELLS FARGO & CO		06/28/2021	WELLS FARGO SECURITIES LLC		5,398,200	5,000,000	5,771
98163J-AB-1	WOLS 2021-A A2 - ABS		07/13/2021	WELLS FARGO SECURITIES LLC		1,999,804	2,000,000	0
98164E-AD-7	WOART 2021-A A4 - ABS		02/03/2021	MIZUHO SECURITIES USA/FIXED INCOME		1,499,860	1,500,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						101,468,151	100,500,000	131,475
8399997. Total - Bonds - Part 3						162,604,998	159,958,767	248,087
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						162,604,998	159,958,767	248,087
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
00165C-10-4	AMC ENTERTAINMENT HOLDINGS CL A ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	880.000	8,745		0
00287Y-10-9	ABBVIE ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	530.000	72,387		0
018581-10-8	ALLIANCE DATA SYSTEMS ORD		11/08/2021	CITIGROUP GLOBAL MARKETS INC.	165.000	4,860		0
019770-10-6	ALLOGENE THERAPEUTICS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	4,066		0
023135-10-6	AMAZON COM ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	33,958		0
02376R-10-2	AMERICAN AIRLINES GROUP ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	1,440.000	32,483		0
035710-40-9	ANNALY CAPITAL MANAGEMENT REIT ORD		06/25/2021	GOLDMAN	2,900.000	26,737		0
037833-10-0	APPLE ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	46,756		0
04271T-10-0	ARRAY TECHNOLOGIES ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	5,272		0
04342Y-10-4	ASANA CL A ORD		06/25/2021	GOLDMAN	170.000	10,663		0
046513-10-7	ATARA BIOTHERAPEUTICS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	3,386		0
05478C-10-5	AZEK COMPANY CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	9,537		0
05971J-10-2	BANCORPSOUTH BANK ORD		10/29/2021	ITG INC	210.000	7,650		0
070830-10-4	BATH AND BODY WORKS ORD		08/03/2021	ITG INC	450.000	10,489		0
08975P-10-8	BIGCOMMERCE HOLDINGS SRS 1 ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	6,420		0
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD		06/25/2021	GOLDMAN	420.000	35,610		0
09260D-10-7	BLACKSTONE ORD		12/30/2021	Various	1,370.000	147,391		0
093671-10-5	H&R BLOCK ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	430.000	8,633		0
09609G-10-0	BLUEBIRD BIO ORD		11/05/2021	CITIGROUP GLOBAL MARKETS INC.	160.000	2,980		0
097023-10-5	BOEING ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	490.000	107,155		0
101137-10-7	BOSTON SCIENTIFIC ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	790.000	34,150		0
12008R-10-7	BUILDERS FIRSTSOURCE ORD		01/01/2021	ITG INC	203.438	2,758		0
126408-10-3	CSX ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,540.000	57,519		0
127097-10-3	COTERRA ENERGY ORD		10/01/2021	GOLDMAN	963.504	17,531		0
13057Q-30-5	CALIFORNIA RESOURCES ORD		06/25/2021	GOLDMAN	200.000	6,645		0
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD	C	12/14/2021	Various	501.816	15,518		0
143658-30-0	CARNIVAL ORD		06/25/2021	GOLDMAN	850.000	23,909		0
149123-10-1	CATERPILLAR ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	53,781		0
163851-10-8	CHEMOURS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	390.000	11,606		0
165167-73-5	CHESAPEAKE ENERGY ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	14,251		0
17243V-10-2	CINEMARK HOLDINGS ORD		06/25/2021	GOLDMAN	250.000	5,682		0
18915M-10-7	CLOUDFLARE CL A ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	25,774		0
20337X-10-9	COMMSCOPE HOLDING ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	460.000	6,899		0
204166-10-2	COMMVAULT SYSTEMS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	100.000	6,369		0
20825C-10-4	CONOCOPHILLIPS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	1,784.300	83,003		0
20848V-10-5	CONSENSUS CLOUD SOLUTIONS ORD		10/08/2021	ITG INC	35.000	1,159		0
21036P-10-8	CONSTELLATION BRANDS CL A ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	37,458		0
233331-10-7	DTE ENERGY ORD		07/01/2021	CITIGROUP GLOBAL MARKETS INC.	400.000	16,395		0
23345M-10-7	DT MIDSTREAM ORD		07/01/2021	CITIGROUP GLOBAL MARKETS INC.	200.000	2,874		0
24703L-20-2	DELL TECHNOLOGIES CL C ORD		11/02/2021	ITG INC	405.000	12,660		0
25179M-10-3	DEVON ENERGY ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	1,170.000	26,860		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
25402D-10-2	DIGITALOCEAN HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	9,370		0
25809K-10-5	DOORDASH CL A ORD		06/25/2021	GOLDMAN	200.000	35,342		0
25961D-10-5	DOUGLAS ELLIMAN ORD		12/30/2021	ITG INC	155.000	1,405		0
26142R-10-4	DRAFTKINGS CL A ORD		06/25/2021	GOLDMAN	700.000	36,167		0
26484T-10-6	DUN BRADST HLDG ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	380.000	6,409		0
26614N-10-2	DUPONT DE NEMOURS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	550.000	42,552		0
281020-10-7	EDISON INTERNATIONAL ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	870.000	49,573		0
294600-10-1	EQUITRANS MIDSTREAM ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	950.000	7,693		0
30161N-10-1	EXELON ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,290.000	73,607		0
31188V-10-0	FASTLY CL A ORD		06/25/2021	GOLDMAN	140.000	8,489		0
31572Q-80-8	FIBROGEN ORD		06/25/2021	GOLDMAN	200.000	5,533		0
320867-10-4	FIRST MIDWEST BANCORP ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	270.000	5,907		0
33768G-10-7	FIRSTCASH ORD		12/17/2021	CITIGROUP GLOBAL MARKETS INC.	100.000	6,622		0
33813J-10-6	FISKER CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	380.000	5,721		0
34959J-10-8	FORTIVE ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	440.000	33,589		0
35953D-10-4	FUBOTV ORD		06/25/2021	GOLDMAN	310.000	10,616		0
36262G-10-1	GXO LOGISTICS ORD		08/02/2021	ITG INC	170.000	7,682		0
369604-30-1	GENERAL ELECTRIC ORD		08/02/2021	ITG INC	2,137.750	203,580		0
375558-10-3	GILEAD SCIENCES ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,250.000	87,662		0
39874R-10-1	GROCERY OUTLET HOLDING ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	170.000	6,130		0
446150-10-4	HUNTINGTON BANCSHARES ORD		06/09/2021	ITG INC	1,035.954	16,552		0
44891N-20-8	IAC INTERACTIVE ORD		05/25/2021	ITG INC	150.000	7,043		0
45332Y-10-9	INARI MEDICAL ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	6,455		0
45773H-20-1	INOVIO PHARMACEUTICALS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	430.000	3,916		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	Various	1,314.000	118,631		0
460146-10-3	INTERNATIONAL PAPER ORD		10/01/2021	ITG INC	770.000	32,539		0
46583P-10-2	IVERIC BIO ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	3,809		0
48123V-10-2	ZIFF DAVIS ORD		10/08/2021	ITG INC	105.000	6,812		0
49456B-10-1	KINDER MORGAN CL P ORD		06/25/2021	GOLDMAN	1,520.000	27,799		0
49803T-30-0	KITE REALTY GROUP REIT ORD		10/22/2021	ITG INC	398.720	7,648		0
50155Q-10-0	KYNDRYL HOLDINGS ORD		11/04/2021	Various	262.800	5,240		0
517834-10-7	LAS VEGAS SANDS ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	440.000	16,698		0
52567D-10-7	LEMONADE ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	5,375		0
53220K-50-4	LIGAND PHARMACEUTICALS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	30.000	4,385		0
54911Q-10-7	LOYALTY VENTURES ORD		11/08/2021	CITIGROUP GLOBAL MARKETS INC.	66.000	1,233		0
565788-10-6	MARATHON DIGITAL HOLDINGS ORD		06/25/2021	GOLDMAN	220.000	6,201		0
56585A-10-2	MARATHON PETROLEUM ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	17,183		0
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	150.000	5,293		0
58518F-10-9	BM TECHNOLOGIES CL A ORD		01/04/2021	CORPORATE ACTION	10.000	129		0
58933Y-10-5	MERCK & CO ORD		06/03/2021	Various	4,968.000	171,650		0
626717-10-2	MURPHY OIL ORD		06/25/2021	GOLDMAN	340.000	8,597		0
640268-10-8	NEKTAR THERAPEUTICS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	400.000	8,019		0
64110D-10-4	NETAPP ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	24,953		0
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	960.000	10,548		0
64829B-10-0	NEW RELIC ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	110.000	6,392		0
654110-10-5	NIKOLA ORD		06/25/2021	GOLDMAN	460.000	8,325		0
665859-10-4	NORTHERN TRUST ORD		06/25/2021	GOLDMAN	30.000	3,488		0
67059N-10-8	NUTANIX CL A ORD		06/25/2021	GOLDMAN	440.000	17,577		0
67181A-10-7	OAK STREET HEALTH ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	10,091		0
683712-10-3	OPENDOOR TECHNOLOGIES ORD		06/25/2021	GOLDMAN	790.000	13,516		0
68622V-10-6	ORGANON ORD		06/03/2021	Various	276.590	4,012		0
68629Y-10-3	ORION OFFICE REIT ORD		11/15/2021	EXCHANGE OFFER	99.700	100		0
69318G-10-6	PBF ENERGY CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	2,982		0
69327R-10-1	PDC ENERGY ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	230.000	7,709		0
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		06/25/2021	GOLDMAN	3,730.000	99,884		0
700517-10-5	PARK HOTELS RESORTS ORD		06/25/2021	GOLDMAN	540.000	11,631		0
703481-10-1	PATTERSON UTI ENERGY ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	420.000	3,854		0
70509V-10-0	PEBBLEBROOK HOTEL REIT ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	6,780		0
70614W-10-0	PELOTON INTERACTIVE ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	170.000	17,334		0
74366E-10-2	PROTAGONIST THERAPEUTICS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	80.000	2,277		0
744320-10-2	PRUDENTIAL FINANCIAL ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	590.000	52,868		0
74460D-10-9	PUBLIC STORAGE REIT ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	51,995		0
74767V-10-9	QUANTUMSCAPE CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	470.000	11,983		0
756109-10-4	REALTY INCOME REIT ORD		11/01/2021	ITG INC	352.500	18,125		0
758750-10-3	REGAL REXNORD ORD		10/05/2021	ITG INC	93.644	6,641		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
758849-10-3	REGENCY CENTERS REIT ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	19,026		0
75943R-10-2	RELAY THERAPEUTICS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	4,796		0
78440X-80-4	SL GREEN RLTY REIT ORD		01/21/2021	ITG INC	173.925	16,817		0
78573M-10-4	SABRE ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	730.000	10,715		0
78667J-10-8	SAGE THERAPEUTICS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	5,037		0
79466L-30-2	SALESFORCE.COM ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	59,195		0
803607-10-0	SAREPTA THERAPEUTICS ORD		06/25/2021	GOLDMAN	170.000	13,667		0
80706P-10-3	SCHOLAR ROCK HOLDING ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	50.000	2,648		0
833445-10-9	SNOWFLAKE CL A ORD		06/25/2021	GOLDMAN	230.000	56,828		0
857477-10-3	STATE STREET ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	690.000	55,688		0
871332-10-2	SYLVAMO ORD		10/01/2021	ITG INC	70.001	1,842		0
87612G-10-1	TARGA RESOURCES ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	530.000	16,794		0
88076W-10-3	TERADATA ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	250.000	9,807		0
88339P-10-1	THE REALREAL ORD		06/25/2021	GOLDMAN	170.000	3,598		0
89377M-10-9	TRANSMEDICS GROUP ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	50.000	2,211		0
89832Q-10-9	TRUIST FINANCIAL ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	850.000	49,861		0
901384-10-7	2SEVENTY BIO ORD		11/05/2021	CITIGROUP GLOBAL MARKETS INC.	53.333	1,623		0
90187B-40-8	TWO HARBORS INVESTMENT REIT ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	640.000	4,773		0
909218-12-5	UNIT CORPORATION WTS		01/08/2021	CORPORATE ACTION	1.000	1		0
910047-10-9	UNITED AIRLINES HOLDINGS ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400.000	17,776		0
911163-10-3	UNITED NATURAL FOODS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	120.000	4,059		0
912909-10-8	US STEEL ORD		06/25/2021	GOLDMAN	610.000	14,420		0
91332U-10-1	UNITY SOFTWARE ORD		06/25/2021	GOLDMAN	330.000	36,347		0
92240M-10-8	VECTOR GROUP ORD		12/30/2021	ITG INC	310.000	2,510		0
92276F-10-0	VENTAS REIT ORD		09/21/2021	GOLDMAN	48.391	2,083		0
92343X-10-0	VERINT SYSTEMS ORD		02/02/2021	ITG INC	145.000	3,467		0
92552V-10-0	VIASAT ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	130.000	6,378		0
92556H-20-6	VIACOMCBS CL B ORD		06/25/2021	GOLDMAN	280.000	12,269		0
926400-10-2	VICTORIA S SECRET ORD		08/03/2021	ITG INC	149.999	2,489		0
92719V-10-0	VIMEO ORD		05/25/2021	ITG INC	243.525	2,602		0
92840M-10-2	VISTRA ORD		06/25/2021	GOLDMAN	1,100.000	20,228		0
928563-40-2	VMWARE CL A ORD		11/02/2021	ITG INC	178.454	12,327		0
983793-10-0	XPO LOGISTICS ORD		08/02/2021	ITG INC	170.000	10,687		0
98419M-10-0	XYLEM ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	28,733		0
98983L-10-8	ZURN WATER SOLUTIONS ORD		10/05/2021	ITG INC	420.000	6,169		0
G01767-10-5	ALKERMES ORD	C	03/24/2021	CITIGROUP GLOBAL MARKETS INC.	360.000	6,980		0
G21810-10-9	CLARIVATE ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,000.000	22,172		0
G30401-10-6	ENDO INTERNATIONAL ORD	C	03/24/2021	CITIGROUP GLOBAL MARKETS INC.	520.000	4,268		0
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	840.000	22,443		0
G7709Q-10-4	ROYALTY PHARMA CL A ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	630.000	27,555		0
G97822-10-3	PERRIGO ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	13,016		0
M6191J-10-0	JFROG ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	4,403		0
N01045-10-8	AFFIMED ORD	C	03/24/2021	CITIGROUP GLOBAL MARKETS INC.	270.000	2,173		0
N2451R-10-5	CUREVAC N V ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	6,677		0
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	12/30/2021	Various	770.000	163,143		0
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	340.000	28,488		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,384,688	XXX	0
31338@-12-3	FEDERAL HOME LOAN BANK		01/06/2021	Various	6,593.000	659,300		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						659,300	XXX	0
59478*-10-9	MICO INSURANCE COMPANY		12/01/2021	N/A	0.000	20,000,000		0
62007*-10-3	MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY		12/31/2021	N/A	1,000.000	214,187,580		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						234,187,580	XXX	0
04314H-66-7	ARTISAN:INTL VAL ADV		11/15/2021	Not Available	56,408.999	2,375,947		0
693391-88-0	PIMCO:DIV INCOME INST		12/28/2021	PIMCO Funds	5,459,763.368	61,672,613		0
9499999. Subtotal - Common Stocks - Mutual Funds						64,048,560	XXX	0
9799997. Total - Common Stocks - Part 3						302,280,128	XXX	0
9799998. Total - Common Stocks - Part 5						1,798,718	XXX	0
9799999. Total - Common Stocks						304,078,846	XXX	0
9899999. Total - Preferred and Common Stocks						304,078,846	XXX	0
9999999 - Totals						466,683,843	XXX	248,087

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36179T-7K-5	G2 MA5398 - RMBS		12/01/2021	Paydown		497,731	497,635	509,026	508,064	0	(10,429)	0	(10,429)	0	497,635	0	96	96	8,041	08/20/2048
3620AD-NY-4	GN 726807 - RMBS		12/01/2021	Paydown		8,840	8,840	9,055	9,069	0	(230)	0	(230)	0	8,840	0	0	0	225	09/15/2039
3620C6-EG-6	GN 749935 - RMBS		12/01/2021	Paydown		70,810	70,810	73,885	73,830	0	(3,020)	0	(3,020)	0	70,810	0	0	0	2,033	11/15/2040
36291E-H8-7	GN 625855 - RMBS		12/01/2021	Paydown		11,856	11,856	12,982	12,268	0	(412)	0	(412)	0	11,856	0	0	0	373	06/15/2035
36291H-C9-3	GN 628396 - RMBS		12/01/2021	Paydown		39,005	39,005	41,443	39,709	0	(704)	0	(704)	0	39,005	0	0	0	1,389	10/15/2028
38376G-DN-7	GNR 2010-018 C - CMBS		08/16/2021	Paydown		226,400	226,400	237,579	231,708	0	(5,308)	0	(5,308)	0	226,400	0	0	0	6,408	03/16/2051
38376G-XT-2	GNR 2010-148 C - CMBS		01/19/2021	Paydown		30,108	30,108	31,011	30,362	0	(254)	0	(254)	0	30,108	0	0	0	77	12/16/2050
912828-PP-9	UNITED STATES TREASURY		01/15/2021	Maturity @ 100.00		3,927,000	3,927,000	3,848,324	3,919,592	(450,027)	(2,183)	0	(452,210)	0	3,467,382	0	459,618	459,618	22,090	01/15/2021
912828-Q6-0	UNITED STATES TREASURY		04/15/2021	Maturity @ 100.00		387,279	387,279	358,074	384,938	(33,593)	(414)	0	(34,007)	0	350,931	0	36,348	36,348	242	04/15/2021
912828-QV-5	UNITED STATES TREASURY		07/15/2021	Maturity @ 100.00		1,189,180	1,189,180	1,067,869	1,203,709	(150,611)	452	0	(150,159)	0	1,053,550	0	135,630	135,630	7,326	07/15/2021
0599999. Subtotal - Bonds - U.S. Governments						6,388,209	6,388,113	6,189,250	6,413,250	(634,231)	(22,501)	0	(656,733)	0	5,756,517	0	631,691	631,691	48,204	XXX
13063B-PX-4	CALIFORNIA ST		10/15/2021	Call @ 100.00		1,250,000	1,250,000	1,242,425	1,243,606	0	141	0	141	0	1,243,746	0	6,254	6,254	64,931	10/01/2041
452152-CJ-8	ILLINOIS ST		04/19/2021	Call @ 100.00		750,000	750,000	782,490	750,000	0	0	0	0	0	750,000	0	0	0	30,000	01/01/2023
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,000,000	2,000,000	2,024,915	1,993,606	0	141	0	141	0	1,993,746	0	6,254	6,254	94,931	XXX
248866-TV-7	DENTON TEX		01/20/2021	Call @ 100.00		245,000	245,000	299,486	251,958	0	(763)	0	(763)	0	251,195	0	(6,195)	(6,195)	0	02/15/2022
262633-EY-2	DU PAGE CNTY ILL		01/01/2021	Maturity @ 100.00		210,000	210,000	231,397	210,000	0	0	0	0	0	210,000	0	0	0	5,880	01/01/2021
736679-RD-5	PORTLAND ORE		10/28/2021	Call @ 100.00		100,000	100,000	106,307	100,000	0	0	0	0	0	100,000	0	0	0	1,596	06/01/2027
915730-G8-2	UPPER DUBLIN PA SCH DIST		04/16/2021	BONY + VINNING SPARKS IBG L P		1,199,783	1,025,000	1,196,062	1,196,062	0	(5,602)	0	(5,602)	0	1,190,461	0	9,322	9,322	11,958	09/15/2043
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,754,783	1,580,000	1,833,252	1,758,020	0	(6,365)	0	(6,365)	0	1,751,655	0	3,128	3,128	19,434	XXX
011798-LL-7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		08/20/2021	Various		367,902	355,000	434,740	373,433	0	(5,531)	0	(5,531)	0	367,902	0	0	0	18,687	02/01/2025
01179R-FK-4	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		08/20/2021	Various		295,331	280,000	324,086	298,271	0	(2,940)	0	(2,940)	0	295,331	0	0	0	12,406	10/01/2033
01244Q-CC-8	ALBANY N Y MUN WTR FIN AUTH SECOND RESOL		12/01/2021	Call @ 100.00		1,000,000	1,000,000	1,043,720	1,004,687	0	(4,687)	0	(4,687)	0	1,000,000	0	0	0	50,000	12/01/2033
017357-K9-4	ALLEGHENY CNTY PA SAN AUTH SWR REV		04/16/2021	JANNEY MONTGOMERY SCOTT INC		1,192,920	1,000,000	1,178,110	1,174,102	0	(4,761)	0	(4,761)	0	1,169,341	0	23,579	23,579	15,444	06/01/2045
15567R-BY-8	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE		04/16/2021	CITIGROUP GLOBAL MARKETS INC.		1,221,990	1,000,000	1,191,060	1,187,968	0	(5,269)	0	(5,269)	0	1,182,699	0	39,291	39,291	19,000	10/01/2040
15567R-BZ-5	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE		04/16/2021	CITIGROUP GLOBAL MARKETS INC.		1,218,060	1,000,000	1,184,110	1,181,140	0	(5,061)	0	(5,061)	0	1,176,079	0	41,981	41,981	19,000	10/01/2041
196711-SG-1	COLORADO ST CTFS PARTN		04/16/2021	OPPENHEIMER & CO. INC.		1,123,790	1,000,000	1,126,130	1,125,395	0	(3,488)	0	(3,488)	0	1,121,907	0	1,883	1,883	10,417	12/15/2036
222102-AA-3	COULEE MED FNDTN WASH REV		10/15/2021	Various		3,808,921	3,771,971	3,771,971	3,771,971	0	0	0	0	0	3,771,971	0	36,950	36,950	199,394	04/20/2036
3131WR-K2-0	FH ZJ1213 - RMBS		12/01/2021	Paydown		42,398	42,398	44,584	44,668	0	(2,271)	0	(2,271)	0	42,398	0	0	0	783	02/01/2041
3131X4-2T-1	FH ZK1686 - RMBS		12/01/2021	Paydown		4,025	4,025	3,986	3,989	0	35	0	35	0	4,025	0	0	0	62	07/01/2024
3131X4-2U-8	FH ZK1687 - RMBS		12/01/2021	Paydown		14,522	14,522	14,384	14,432	0	90	0	90	0	14,522	0	0	0	252	07/01/2024
3131X5-AP-7	FH ZK1814 - RMBS		12/01/2021	Paydown		45,816	45,816	47,119	46,078	0	(262)	0	(262)	0	45,816	0	0	0	1,111	10/01/2024
3131X5-B4-3	FH ZK1859 - RMBS		12/01/2021	Paydown		2,721	2,721	2,822	2,762	0	(40)	0	(40)	0	2,721	0	0	0	60	09/01/2024
3131X5-D3-3	FH ZK1922 - RMBS		12/01/2021	Paydown		16,134	16,134	16,731	16,338	0	(204)	0	(204)	0	16,134	0	0	0	397	10/01/2024
3131XJ-S5-2	FH ZL3240 - RMBS		12/01/2021	Paydown		261,219	261,219	272,810	273,290	0	(12,072)	0	(12,072)	0	261,219	0	0	0	4,193	06/01/2042
3131XM-FM-2	FH ZL5572 - RMBS		12/01/2021	Paydown		226,216	226,216	235,759	233,662	0	(7,446)	0	(7,446)	0	226,216	0	0	0	5,718	04/01/2043
3131XN-6U-2	FH ZL7183 - RMBS		12/01/2021	Paydown		23,709	23,709	24,928	24,880	0	(1,171)	0	(1,171)	0	23,709	0	0	0	396	10/01/2043
3131XP-DV-7	FH ZL7316 - RMBS		12/01/2021	Paydown		91,625	91,625	96,979	97,526	0	(5,901)	0	(5,901)	0	91,625	0	0	0	1,742	11/01/2043
3131XQ-TK-2	FH ZL8654 - RMBS		12/01/2021	Paydown		15,810	15,810	16,777	16,888	0	(1,079)	0	(1,079)	0	15,810	0	0	0	221	11/01/2044
3131XR-BB-9	FH ZL9034 - RMBS		12/01/2021	Paydown		251,280	251,280	263,613	261,384	0	(10,105)	0	(10,105)	0	251,280	0	0	0	4,244	02/01/2045
31329J-PV-3	FH ZA1336 - RMBS		12/01/2021	Paydown		350,456	350,456	363,981	363,009	0	(12,553)	0	(12,553)	0	350,456	0	0	0	4,811	07/01/2042
31329J-PX-9	FH ZA1338 - RMBS		12/01/2021	Paydown		249,877	249,877	258,350	257,654	0	(7,777)	0	(7,777)	0	249,877	0	0	0	3,433	08/01/2042
31329K-XH-2	FH ZA2480 - RMBS		12/01/2021	Paydown		3,450,803	3,450,803	3,335,417	3,325,169	0	125,634	0	125,634	0	3,450,803	0	0	0	47,666	11/01/2037
31329K-YU-2	FH ZA2523 - RMBS		12/01/2021	Paydown		1,877,510	1,877,510	1,908,313	1,915,986	0	(38,476)	0	(38,476)	0	1,877,510	0	0	0	34,754	09/01/2038
3132A4-6K-9	FH ZS4474 - RMBS		12/01/2021	Paydown		177,988	177,988	183,884	183,585	0	(5,596)	0	(5,596)	0	177,988	0	0	0	2,692	03/01/2042
3132A4-PW-2	FH ZS4037 - RMBS		12/01/2021	Paydown		125,752	125,752	130,821	130,287	0	(4,535)	0	(4,535)	0	125,752	0	0	0	2,245	05/01/2044
3132A5-A4-7	FH ZS4527 - RMBS		12/01/2021	Paydown		199,077	199,077	204,987	206,508	0	(7,431)	0	(7,431)	0	199,077	0	0	0	3,739	08/01/2043
3132A5-AY-1	FH ZS4523 - RMBS		12/01/2021	Paydown		110,838	110,838	111,410	111,215	0	(376)	0	(376)	0	110,838	0	0	0	1,861	07/01/2043
3132A5-XA-8	FH ZS5173 - RMBS		07/01/2021	Paydown		318	318	305	316	0	2	0	2	0	318	0	0	0	3	09/01/2021
3132A6-TF-0	FH ZS5950 - RMBS		12/01/2021	Paydown		17,826	17,826	18,531	18,083	0	(257)	0	(257)	0	17,826	0	0	0	421	09/01/2024
3132D5-6Z-0	FH SB8088 - RMBS		12/01/2021	Paydown		601,077	601,077	615,869	0	0	(14,792)	0	(14,792)	0	601,077	0	0	0	4,697	02/01/2036
3132DV-7B-5	FH SD8090 - RMBS		12/01/2021	Paydown		738,752	738,752	761,203	760,429	0	(21,676)	0	(21,676)	0	738,752	0	0	0	8,166	09/01/2050
3132HM-ZZ-7	FH Q11660 - RMBS		12/01/2021	Paydown		421,874	421,874	438,551	434,150	0	(12,276)	0	(12,276)	0	421,874	0	0	0	3,408	10/01/2042
3132L5-SE-4	FH V80517 - RMBS		12/01/2021	Paydown		540,445	540,445	571,436	572,155	0	(31,710)	0	(31,710)	0	540,445	0	0	0	8,932	10/01/2043

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132M9-5A-8	FH Q29241 - RMBS		12/01/2021	Paydown		614,630	614,630	657,174	653,877	0	(39,247)	0	(39,247)	0	614,630	0	0	0	12,577	10/01/2044
3132QU-3B-7	FH Q37993 - RMBS		12/01/2021	Paydown		316,971	316,971	337,623	338,801	0	(21,830)	0	(21,830)	0	316,971	0	0	0	5,665	12/01/2045
3133A8-MR-5	FH QB2168 - RMBS		12/01/2021	Paydown		763,040	763,040	789,508	788,489	0	(25,449)	0	(25,449)	0	763,040	0	0	0	7,981	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS		12/01/2021	Paydown		427,487	427,487	446,390	0	0	(18,903)	0	(18,903)	0	427,487	0	0	0	4,287	12/01/2035
3133KY-U6-4	FH RB5105 - RMBS		12/01/2021	Paydown		392,924	392,923	405,939	0	0	(13,016)	0	(13,016)	0	392,923	0	0	0	3,909	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS		12/01/2021	Paydown		87,104	87,104	89,459	0	0	(2,355)	0	(2,355)	0	87,104	0	0	0	396	07/01/2041
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS		12/01/2021	Paydown		153,243	153,243	159,277	157,277	0	(4,034)	0	(4,034)	0	153,243	0	0	0	2,825	08/25/2042
3136AE-ZQ-3	FNR 2013-56 P - CMO/RMBS		12/01/2021	Paydown		512,418	512,418	506,493	507,574	0	4,844	0	4,844	0	512,418	0	0	0	6,706	06/25/2043
3136AF-Y8-1	FNR 2013-89 PA - CMO/RMBS		12/01/2021	Paydown		98,070	98,070	101,655	99,562	0	(1,492)	0	(1,492)	0	98,070	0	0	0	1,547	02/25/2043
3137AC-P3-7	FHR 3879 NW - CMO/RMBS		10/15/2021	Paydown		16,170	16,170	16,939	16,293	0	(123)	0	(123)	0	16,170	0	0	0	272	09/15/2040
3137B4-Z5-8	FHR 4261 PA - CMO/RMBS		12/01/2021	Paydown		157,285	157,285	161,315	159,647	0	(2,362)	0	(2,362)	0	157,285	0	0	0	2,196	07/15/2032
3137B8-PP-6	FHR 4322 PA - CMO/RMBS		12/01/2021	Paydown		92,947	92,947	98,117	97,029	0	(4,082)	0	(4,082)	0	92,947	0	0	0	1,783	03/15/2044
31385X-NF-0	FN 555790 - RMBS		12/01/2021	Paydown		20,786	20,786	21,072	20,466	0	320	0	320	0	20,786	0	0	0	259	10/01/2033
3138EN-7M-5	FN AL6299 - RMBS		12/01/2021	Paydown		270,146	270,146	285,722	285,262	0	(15,115)	0	(15,115)	0	270,146	0	0	0	3,527	01/01/2045
3138EN-WV-7	FN AL6059 - RMBS		12/01/2021	Paydown		613,673	613,673	634,053	633,300	0	(19,627)	0	(19,627)	0	613,673	0	0	0	10,432	11/01/2044
3138EN-WX-3	FN AL6061 - RMBS		12/01/2021	Paydown		123,809	123,809	128,123	126,345	0	(2,536)	0	(2,536)	0	123,809	0	0	0	1,983	11/01/2044
3138WG-EZ-3	FN AS6451 - RMBS		12/01/2021	Paydown		396,466	396,466	414,462	410,426	0	(13,960)	0	(13,960)	0	396,466	0	0	0	4,919	01/01/2046
3138WH-RL-8	FN AS7690 - RMBS		12/01/2021	Paydown		1,012,466	1,012,465	1,017,211	1,016,105	0	(3,639)	0	(3,639)	0	1,012,465	0	0	0	17,041	08/01/2046
3138WH-XR-8	FN AS7887 - RMBS		12/01/2021	Paydown		555,374	555,374	545,761	546,066	0	9,309	0	9,309	0	555,374	0	0	0	6,454	09/01/2041
3138WK-3E-3	FN AS9796 - RMBS		12/01/2021	Paydown		4,026,554	4,026,554	4,034,104	4,031,864	0	(5,310)	0	(5,310)	0	4,026,554	0	0	0	64,304	06/01/2047
3138WT-UT-1	FN AT5993 - RMBS		12/01/2021	Paydown		866,353	866,353	851,452	851,787	0	14,567	0	14,567	0	866,353	0	0	0	9,044	05/01/2043
3138Y1-3L-7	FN AX0802 - RMBS		12/01/2021	Paydown		21,485	21,485	22,627	22,314	0	(829)	0	(829)	0	21,485	0	0	0	426	10/01/2044
3138Y6-MY-7	FN AX4874 - RMBS		12/01/2021	Paydown		511,305	511,305	541,983	532,651	0	(21,347)	0	(21,347)	0	511,305	0	0	0	6,869	12/01/2044
3138YE-5V-5	FN AY1759 - RMBS		12/01/2021	Paydown		428,205	428,205	436,836	436,874	0	(8,669)	0	(8,669)	0	428,205	0	0	0	5,641	02/01/2045
31390U-MU-7	FN 656571 - RMBS		12/01/2021	Paydown		10,122	10,122	10,147	10,029	0	94	0	94	0	10,122	0	0	0	52	05/01/2033
31402H-Z2-0	FN 729861 - RMBS		12/01/2021	Paydown		5,122	5,122	5,282	5,084	0	38	0	38	0	5,122	0	0	0	59	11/01/2033
31403D-YB-9	FN 746006 - RMBS		12/01/2021	Paydown		242,974	242,974	251,630	242,903	0	71	0	71	0	242,974	0	0	0	2,475	12/01/2033
31405Q-AX-6	FN 795722 - RMBS		12/01/2021	Paydown		13,420	13,420	13,621	13,304	0	116	0	116	0	13,420	0	0	0	177	10/01/2034
3140FP-C9-8	FN BE3695 - RMBS		12/01/2021	Paydown		410,098	410,098	418,941	420,165	0	(10,067)	0	(10,067)	0	410,098	0	0	0	6,003	06/01/2047
3140GY-GZ-6	FN BH9215 - RMBS		12/01/2021	Paydown		353,085	353,085	362,409	362,529	0	(9,444)	0	(9,444)	0	353,085	0	0	0	5,360	01/01/2048
3140H5-AW-1	FN BJ3620 - RMBS		12/01/2021	Paydown		235,098	235,098	246,743	243,438	0	(8,340)	0	(8,340)	0	235,098	0	0	0	4,554	01/01/2048
3140JQ-TE-3	FN BN7748 - RMBS		12/01/2021	Paydown		82,173	82,173	85,376	85,096	0	(2,924)	0	(2,924)	0	82,173	0	0	0	1,456	09/01/2049
3140K3-J2-9	FN BO7480 - RMBS		12/01/2021	Paydown		1,598,341	1,598,341	1,647,790	1,643,152	0	(44,811)	0	(44,811)	0	1,598,341	0	0	0	23,298	12/01/2049
3140KP-JP-9	FN BQ3869 - RMBS		12/01/2021	Paydown		611,844	611,844	632,685	631,846	0	(20,002)	0	(20,002)	0	611,844	0	0	0	6,913	09/01/2050
3140KT-L7-8	FN BQ7549 - RMBS		12/01/2021	Paydown		422,615	422,615	438,298	438,198	0	(15,582)	0	(15,582)	0	422,615	0	0	0	4,888	11/01/2050
3140LY-A9-4	FN BT9031 - RMBS		12/01/2021	Paydown		23,882	23,882	24,558	0	0	(675)	0	(675)	0	23,882	0	0	0	90	08/01/2041
3140Q9-NW-9	FN CA2204 - RMBS		12/01/2021	Paydown		1,615,988	1,615,988	1,681,890	1,704,096	0	(88,109)	0	(88,109)	0	1,615,988	0	0	0	34,624	08/01/2048
3140QA-NN-6	FN CA3096 - RMBS		12/01/2021	Paydown		959,462	959,462	1,005,861	1,018,616	0	(59,154)	0	(59,154)	0	959,462	0	0	0	20,113	02/01/2049
3140QK-QX-9	FN CB0469 - RMBS		12/01/2021	Paydown		149,623	149,623	156,753	0	0	(7,130)	0	(7,130)	0	149,623	0	0	0	1,262	05/01/2041
3140X4-M4-5	FN FM1278 - RMBS		12/01/2021	Paydown		1,314,886	1,314,886	1,345,498	1,343,839	0	(28,953)	0	(28,953)	0	1,314,886	0	0	0	19,760	07/01/2034
3140X7-2G-3	FN FM4374 - RMBS		12/01/2021	Paydown		1,399,055	1,399,055	1,443,868	1,442,761	0	(43,706)	0	(43,706)	0	1,399,055	0	0	0	15,956	09/01/2050
3140X7-4F-3	FN FM4421 - RMBS		12/01/2021	Paydown		545,941	545,941	570,850	570,796	0	(24,854)	0	(24,854)	0	545,941	0	0	0	6,190	10/01/2035
3140X7-XJ-3	FN FM4280 - RMBS		12/01/2021	Paydown		630,660	630,660	653,226	652,713	0	(22,053)	0	(22,053)	0	630,660	0	0	0	6,142	09/01/2050
3140X8-P4-3	FN FM4942 - RMBS		12/01/2021	Paydown		444,130	444,130	462,381	462,264	0	(18,134)	0	(18,134)	0	444,130	0	0	0	4,585	11/01/2050
3140XB-FD-7	FN FM7363 - RMBS		12/01/2021	Paydown		211,660	211,660	220,755	0	0	(9,095)	0	(9,095)	0	211,660	0	0	0	1,627	05/01/2041
31410L-UV-2	FN 890796 - RMBS		12/01/2021	Paydown		344,875	344,875	352,743	351,712	0	(6,837)	0	(6,837)	0	344,875	0	0	0	4,804	12/01/2045
31412U-AJ-9	FN 934809 - RMBS		12/01/2021	Paydown		11,602	11,602	12,014	11,699	0	(97)	0	(97)	0	11,602	0	0	0	246	03/01/2024
31414R-PK-5	FN 973926 - RMBS		12/01/2021	Paydown		14,566	14,566	14,784	14,727	0	(161)	0	(161)	0	14,566	0	0	0	92	05/01/2038
31416X-FA-3	FN AB1960 - RMBS		12/01/2021	Paydown		159,856	159,856	171,146	167,498	0	(7,643)	0	(7,643)	0	159,856	0	0	0	2,904	12/01/2040
31418D-2V-3	FN MA4387 - RMBS		12/01/2021	Paydown		237,251	237,251	241,700	0	0	(4,448)	0	(4,448)	0	237,251	0	0	0	1,591	07/01/2041
31418E-AC-4	FN MA4502 - RMBS		12/01/2021	Paydown		12,409	12,409	12,909	0	0	(500)	0	(500)	0	12,409	0	0	0	26	12/01/2041
31418V-KJ-0	FN AD7496 - RMBS		12/01/2021	Paydown		9,546	9,546	9,617	9,564	0	(18)	0	(18)	0	9,546	0	0	0	175	01/01/2026
343136-V9-5	FLORIDA ST TPK AUTH TPK REV		07/01/2021	Call @ 100.00		1,000,000	1,000,000	1,031,660	1,001,952	0	(1,952)	0	(1,952)	0	1,000,000	0	0	0	50,000	07/01/2032
41422E-DM-2	HARRIS CNTY TEX MET TRAN AUTH SALES & US		11/01/2021	Call @ 100.00		2,000,000	2,000,000	2,107,110	2,011,789	0	(11,789)	0	(11,789)	0	2,000,000	0	0	0	100,000	11/01/2036
45505M-HZ-2	INDIANA ST FIN AUTH WASTEWATER UTIL REV		04/16/2021	HILLTOP SECURITIES INC		1,198,110	1,000,000	1,172,830	1,168,586	0	(4,677)	0	(4,677)	0	1,163,908	0	34,202	34,202	22,889	10/01/2045
516391-AR-0	LANSING MICH BRD WTR & LT UTIL SYS REV		07/01/2021	Call @ 100.00		500,000	500,000	572,560	504,553	0	(4,553)	0	(4,553)	0	500,000	0	0	0	25,000	07/01/2030
573903-FZ-9	MARTIN CNTY FLA HEALTH FACS AUTH HOSP RE		04/16/2021	UBS FINANCIAL SERVICES INC.		1,156,350	1,000,000	1,127,950	1,125,131	0	(4,320)	0	(4,320)	0	1,120,811	0	35,539	35,539	32,111	01/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
594614-7S-2	MICHIGAN ST BLDG AUTH REV		10/15/2021	Call @ 100.00		4,340,000	4,340,000	5,007,839	4,401,755	0	(61,755)	0	(61,755)	0	4,340,000	0	0	0	217,000	10/15/2026
594654-HG-3	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		09/01/2021	Call @ 100.00		1,000,000	1,000,000	1,016,770	1,015,288	0	(1,042)	0	(1,042)	0	1,014,247	0	(14,247)	(14,247)	23,710	12/01/2044
594654-KK-0	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		10/28/2021	Call @ 100.00		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	2,146	12/01/2050
64972G-XP-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		04/16/2021	MORGAN STANLEY & COMPANY		1,180,520	1,000,000	1,165,730	1,161,992	0	(4,386)	0	(4,386)	0	1,157,606	0	22,914	22,914	13,889	06/15/2050
67884F-SU-1	OKLAHOMA DEV FIN AUTH LEASE REV		05/12/2021	Call @ 117.28		1,184,579	1,010,000	1,161,349	1,069,039	0	(6,829)	0	(6,829)	0	1,062,210	0	122,369	122,369	24,288	06/01/2034
762197-LP-4	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH		11/01/2021	Maturity @ 100.00		500,000	500,000	605,900	510,796	0	(10,796)	0	(10,796)	0	500,000	0	0	0	25,000	11/01/2021
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/16/2021	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	304	11/01/2041
812643-VH-4	SEATTLE WASH MUN LT & PWR REV		04/16/2021	BARCLAYS CAPITAL INC		1,195,040	1,000,000	1,201,780	1,194,179	0	(5,679)	0	(5,679)	0	1,188,500	0	6,540	6,540	28,333	07/01/2048
812643-VJ-0	SEATTLE WASH MUN LT & PWR REV		04/16/2021	BARCLAYS CAPITAL INC		1,193,160	1,000,000	1,200,770	1,193,210	0	(5,648)	0	(5,648)	0	1,187,563	0	5,597	5,597	28,333	07/01/2049
880461-SB-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		11/30/2021	Call @ 100.00		100,000	100,000	98,875	98,981	0	25	0	25	0	99,006	0	994	994	2,872	07/01/2040
914302-AP-9	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE		02/15/2021	Call @ 100.00		55,000	55,000	57,276	55,043	0	(43)	0	(43)	0	55,000	0	0	0	1,375	02/15/2030
914302-BL-7	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE		02/15/2021	Call @ 100.00		945,000	945,000	984,114	945,736	0	(736)	0	(736)	0	945,000	0	0	0	23,625	02/15/2030
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C		12/01/2021	Paydown		112,923	112,923	112,923	112,923	0	0	0	0	0	112,923	0	0	0	1,711	04/25/2042
95308R-FG-9	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S		12/15/2021	Call @ 100.00		1,000,000	1,000,000	1,183,430	1,022,641	0	(22,641)	0	(22,641)	0	1,000,000	0	0	0	50,000	12/15/2023
95308R-FH-7	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S		12/15/2021	Call @ 100.00		500,000	500,000	587,965	510,892	0	(10,892)	0	(10,892)	0	500,000	0	0	0	25,000	12/15/2024
968369-AA-6	WILKES CNTY GA HOSP AUTH REV		12/29/2021	Call @ 100.00		173,000	173,000	173,000	173,000	0	0	0	0	0	173,000	0	0	0	6,785	02/20/2037
3199999. Subtotal - Bonds - U.S. Special Revenues						64,099,851	62,180,150	66,094,070	62,416,929	0	(889,000)	0	(889,000)	0	63,742,260	0	357,591	357,591	1,551,189	XXX
02665W-BF-7	AMERICAN HONDA FINANCE CORP		07/12/2021	Maturity @ 100.00		1,950,000	1,950,000	1,868,490	1,936,322	0	13,678	0	13,678	0	1,950,000	0	0	0	32,175	07/12/2021
03523T-BP-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/01/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(7)	07/15/2022
05531F-AV-5	TRUIST FINANCIAL CORP		04/09/2021	Call @ 100.00		1,700,000	1,700,000	1,644,971	1,693,445	0	4,979	0	4,979	0	1,698,425	0	1,575	1,575	14,424	05/10/2021
05567L-T3-1	BNP PARIBAS SA	C	01/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,007,190	1,000,037	0	(37)	0	(37)	0	1,000,000	0	0	0	25,000	01/15/2021
05588U-AA-0	HGVGI 19A A - RMBS		12/25/2021	Paydown		321,800	321,800	321,718	321,727	0	73	0	73	0	321,800	0	0	0	5,407	09/26/2033
075887-BA-6	BECTON DICKINSON AND CO		03/12/2021	Call @ 100.00		1,782,498	1,750,000	1,732,430	1,747,904	0	492	0	492	0	1,748,396	0	1,604	1,604	51,487	11/08/2021
12591K-AD-7	COMM 2013-CCRE12 A3 - CMBS		12/01/2021	Paydown		62,217	62,217	67,457	63,885	0	(1,668)	0	(1,668)	0	62,217	0	0	0	2,342	10/15/2046
126408-GV-9	CSX CORP		03/01/2021	Call @ 100.00		500,000	500,000	497,495	499,874	0	49	0	49	0	499,923	0	77	77	5,313	06/01/2021
126650-DC-1	CVS HEALTH CORP		03/09/2021	Maturity @ 100.00		797,000	797,000	796,594	796,974	0	26	0	26	0	797,000	0	0	0	13,350	03/09/2021
14043M-AC-5	COPAR 2020-1 A3 - ABS		12/15/2021	Paydown		534,871	534,871	534,758	534,793	0	78	0	78	0	534,871	0	0	0	7,924	11/15/2024
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS		12/25/2021	Paydown		763,679	763,679	783,010	782,936	0	(19,257)	0	(19,257)	0	763,679	0	0	0	8,827	08/25/2050
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS		12/25/2021	Paydown		556,395	556,395	567,001	566,960	0	(10,565)	0	(10,565)	0	556,395	0	0	0	6,431	08/25/2050
28415P-AA-2	EHGVT 2016-A A - RMBS		12/25/2021	Paydown		75,820	75,820	75,819	75,820	0	1	0	1	0	75,820	0	0	0	1,048	04/25/2028
31428X-BM-7	FEDEX CORP		05/20/2021	Call @ 112.51		1,406,366	1,250,000	1,244,975	1,246,801	0	178	0	178	0	1,246,979	0	159,387	159,387	28,073	03/15/2027
341099-CP-2	DUKE ENERGY FLORIDA LLC		08/15/2021	Maturity @ 100.00		1,000,000	1,000,000	997,960	999,854	0	146	0	146	0	1,000,000	0	0	0	31,000	08/15/2021
34528Q-GS-7	FORDF 2019-1 A - ABS		04/28/2021	DEUTSCHE BANK SECURITIES, INC.		2,045,000	2,000,000	1,999,713	1,999,878	0	(13)	0	(13)	0	1,999,865	0	45,135	45,135	21,300	03/15/2024
34532F-AD-4	FORDL 2019-A A3 - ABS		05/17/2021	Paydown		1,355,172	1,355,172	1,355,066	1,355,160	0	12	0	12	0	1,355,172	0	0	0	9,931	05/15/2022
36191Y-BB-3	GSMS 2011-GC5 A4 - CMBS		06/11/2021	Paydown		3,147,181	3,147,181	3,203,736	3,154,543	0	(7,362)	0	(7,362)	0	3,147,181	0	0	0	33,324	08/12/2044
36249K-AC-4	GSMS 2010-C1 A2 - CMBS		12/01/2021	Paydown		11,242	11,242	11,579	11,242	0	0	0	0	0	11,242	0	0	0	276	08/10/2043
36257F-AD-2	GMCAR 2019-2 A3 - ABS		12/16/2021	Paydown		2,578,010	2,578,010	2,577,800	2,577,942	0	69	0	69	0	2,578,010	0	0	0	34,192	02/16/2024
36319T-AN-6	GALXY XXIII AR - CDO	C	10/25/2021	Paydown		69,395	69,395	69,395	0	0	0	0	0	0	69,395	0	0	0	384	04/24/2029
370334-CD-4	GENERAL MILLS INC		04/16/2021	Maturity @ 100.00		1,000,000	1,000,000	999,860	999,986	0	14	0	14	0	1,000,000	0	0	0	16,000	04/16/2021
38141G-GQ-1	GOLDMAN SACHS GROUP INC		07/27/2021	Maturity @ 100.00		2,250,000	2,250,000	2,269,848	2,251,366	0	(1,366)	0	(1,366)	0	2,250,000	0	0	0	118,125	07/27/2021
43813R-AC-1	HAROT 2020-1 A3 - ABS		12/21/2021	Paydown		866,556	866,556	866,387	866,442	0	115	0	115	0	866,556	0	0	0	13,392	04/22/2024
452570-AE-4	IMSA 2007-2 2A - RMBS		12/25/2021	Paydown		69,075	69,075	69,075	69,658	0	(583)	0	(583)	0	69,075	0	0	0	297	04/25/2037
55265K-2G-3	MASTR 2003-11 7A2 - CMO/RMBS		12/01/2021	Paydown		52,859	52,859	50,960	52,034	0	826	0	826	0	52,859	0	0	0	1,275	12/25/2033
55389T-AA-9	MVWOT 211W A - RMBS		12/20/2021	Paydown		222,895	222,895	222,835	0	0	60	0	60	0	222,895	0	0	0	849	01/22/2041
55389T-AB-7	MVWOT 211W B - RMBS		12/20/2021	Paydown		185,746	185,746	185,706	0	0	40	0	40	0	185,746	0	0	0	894	01/22/2041
565849-AL-0	MARATHON OIL CORP		09/03/2021	Call @ 100.00		2,218,422	2,000,000	1,995,420	1,997,747	0	319	0	319	0	1,998,066	0	1,934	1,934	276,600	06/01/2025
594918-BP-8	MICROSOFT CORP		07/08/2021	Call @ 100.00		3,200,000	3,200,000	3,071,776	3,176,102	0	20,497	0	20,497	0	3,196,600	0	3,400	3,400	45,467	08/08/2021
61747W-AF-6	MORGAN STANLEY		01/25/2021	Maturity @ 100.00		500,000	500,000	443,325	499,455	0	545	0	545	0	500,000	0	0	0	14,375	01/25/2021
674599-CS-2	OCCIDENTAL PETROLEUM CORP		02/24/2021	RBC CAPITAL MARKETS		965,300	1,000,000	995,060	915,170	80,484	66	0	80,550	0	995,720	0	(30,420)	(30,420)	18,569	08/15/2029
674599-CW-3	OCCIDENTAL PETROLEUM CORP		03/01/2021	GOLDMAN		980,000	1,000,000	998,700	962,500	36,546	42	0	36,588	0	999,088	0	(19,088)	(19,088)	15,950	08/15/2024
69351U-AP-8	PPL ELECTRIC UTILITIES CORP		07/21/2021	Call @ 100.00		1,700,000	1,700,000	1,693,003	1,699,056	0	739	0	739	0	1,699,794	0	206	206	43,350	09/15/2021
713448-DX-3	PEPSICO INC		04/15/2021	Maturity @ 100.00		1,200,000	1,200,000	1,169,640	1,197,047	0	2,953	0	2,953	0	1,200,000	0	0	0	12,000	04/15/2021
822582-AX-0	SHELL INTERNATIONAL FINANCE BV	C	12/22/2021	Call @ 100.00		2,035,859	1,950,000	1,968,291	1,959,319	0	(3,379)	0	(3,379)	0	1,955,940	0	(5,940)	(5,940)	176,100	08/12/2023
82652K-AA-2	SRFC 171 A - RMBS		12/20/2021	Paydown		53,432	53,432	53,429	53,428	0	4	0	4	0	53,432	0	0	0	789	03/20/2034
82652M-AA-8	SRFC 2019-2 A - RMBS		12/20/2021	Paydown		190,251	190,251	190,200	190,203	0	48	0	48	0	190,251	0	0	0	2,489	05/20/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
82652N-AA-6	SRFC 193 A - RMBS		12/20/2021	Paydown		222,455	222,455	222,451	222,451	0	3	0	3	0	222,455	0	0	0	2,519	08/20/2036
82652Q-AA-9	SRFC 211 A - RMBS		12/20/2021	Paydown		899,563	899,563	899,310	0	0	253	0	253	0	899,563	0	0	0	3,499	11/20/2037
82653E-AB-3	SRFC 2019-1 B - RMBS		12/20/2021	Paydown		268,154	268,154	268,095	284,089	0	(15,935)	0	(15,935)	0	268,154	0	0	0	4,705	01/22/2036
84756N-AB-5	SPECTRA ENERGY PARTNERS LP		03/15/2021	Call @ 100.00		500,000	500,000	499,835	499,991	0	4	0	4	0	499,995	0	5	5	5,750	06/15/2021
89152U-AF-9	TOTAL CAPITAL SA	C	01/28/2021	Maturity @ 100.00		1,000,000	1,000,000	1,029,130	1,000,781	0	(781)	0	(781)	0	1,000,000	0	0	0	20,625	01/28/2021
89175V-AA-1	TPMT 182 A1 - RMBS		12/01/2021	Paydown		200,418	200,418	205,241	204,936	0	(4,518)	0	(4,518)	0	200,418	0	0	0	3,630	03/25/2058
89176E-AA-8	TPMT 2018-1 A1 - RMBS		12/01/2021	Paydown		210,143	210,143	214,838	214,534	0	(4,391)	0	(4,391)	0	210,143	0	0	0	3,489	01/25/2058
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		12/01/2021	Paydown		679,783	679,783	686,373	685,609	0	(5,827)	0	(5,827)	0	679,783	0	0	0	10,687	10/27/2059
92343V-FS-8	VERIZON COMMUNICATIONS INC		09/20/2021	Unknown		2,981,280	3,000,000	2,999,700	2,999,707	0	42	0	42	0	2,999,749	0	(18,469)	(18,469)	29,750	11/20/2025
92349F-AB-9	VZOT 2018-1 A1B - RMBS		05/20/2021	Paydown		704,982	704,982	704,982	704,982	0	0	0	0	0	704,982	0	0	0	598	09/20/2022
94974B-FC-9	WELLS FARGO & CO		02/08/2021	Not Available		836,032	833,000	848,344	835,509	0	(345)	0	(345)	0	835,165	0	867	867	14,092	03/08/2022
98163J-AB-1	WOLS 2021-A A2 - ABS		12/15/2021	Paydown		213,550	213,550	213,529	0	0	21	0	21	0	213,550	0	0	0	168	04/15/2024
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						48,063,401	47,595,644	47,392,496	45,908,198	117,031	(29,655)	0	87,376	0	47,586,349	0	140,273	140,273	1,188,233	XXX
8399997. Total - Bonds - Part 4						122,306,244	119,743,906	123,533,982	118,490,003	(517,201)	(947,380)	0	(1,464,581)	0	120,830,528	0	1,138,937	1,138,937	2,901,990	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						122,306,244	119,743,906	123,533,982	118,490,003	(517,201)	(947,380)	0	(1,464,581)	0	120,830,528	0	1,138,937	1,138,937	2,901,990	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0		0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
000360-20-6	AAON ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	779		340	666	(326)	0	0	(326)	0	340	0	439	439	4	
000361-10-5	AAR ORD		12/21/2021	Various	135.000	5,022		6,160	4,890	1,270	0	0	1,270	0	6,160	0	(1,138)	(1,138)	0	
00081T-10-8	ACCO BRANDS ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	960		1,135	1,014	121	0	0	121	0	1,135	0	(175)	(175)	32	
000957-10-0	ABM INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	3,232		2,613	3,027	(414)	0	0	(414)	0	2,613	0	619	619	61	
001055-10-2	AFLAC ORD		12/21/2021	Various	750.000	39,660		21,316	33,353	(12,037)	0	0	(12,037)	0	21,316	0	18,344	18,344	673	
001084-10-2	AGCO ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,141		584	1,031	(447)	0	0	(447)	0	584	0	558	558	48	
001228-10-5	AG MORTGAGE INVEST TRUST REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	409		2,225	413	1,812	0	0	1,812	0	2,225	0	(1,816)	(1,816)	4	
00123Q-10-4	AGNC INVESTMENT REIT ORD		12/21/2021	Various	1,600.000	24,441		29,216	24,960	4,256	0	0	4,256	0	29,216	0	(4,775)	(4,775)	1,618	
00130H-10-5	THE AES CORPORATION		12/21/2021	JP MORGAN SECURITIES INC.	810.000	19,199		12,012	19,035	(7,023)	0	0	(7,023)	0	12,012	0	7,187	7,187	488	
00164V-10-3	AMC NETWORKS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	6,267		9,595	5,723	3,872	0	0	3,872	0	9,595	0	(3,328)	(3,328)	0	
00165C-10-4	AMC ENTERTAINMENT HOLDINGS CL A ORD		12/21/2021	Various	520.000	9,838		5,357	445	1,831	0	0	1,831	0	5,357	0	4,481	4,481	0	
001744-10-1	AMN HEALTHCARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	5,995		2,636	3,413	(777)	0	0	(777)	0	2,636	0	3,360	3,360	0	
00182C-10-3	ANI PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	25.000	1,199		2,054	726	1,328	0	0	1,328	0	2,054	0	(855)	(855)	0	
00191U-10-2	ASGN ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	7,198		4,219	5,012	(793)	0	0	(793)	0	4,219	0	2,979	2,979	0	
00206R-10-2	AT&T ORD		12/21/2021	Various	9,350.000	262,308		303,108	268,906	34,202	0	0	34,202	0	303,108	0	(40,800)	(40,800)	9,948	
002474-10-4	AZZ ORD		12/21/2021	Various	50.000	2,659		2,283	2,372	(89)	0	0	(89)	0	2,283	0	376	376	31	
00258W-10-8	AARON S COMPANY ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	968		626	758	(133)	0	0	(133)	0	626	0	343	343	12	
002824-10-0	ABBOTT LABORATORIES ORD		12/21/2021	Various	2,030.000	263,934		46,385	222,265	(175,879)	0	0	(175,879)	0	46,385	0	217,548	217,548	2,844	
00287Y-10-9	ABBVIE ORD		12/21/2021	Various	2,280.000	282,205		215,642	244,302	(28,660)	0	0	(28,660)	0	215,642	0	66,562	66,562	8,632	
002896-20-7	ABERCROMBIE AND FITCH CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,019		584	611	(27)	0	0	(27)	0	584	0	435	435	0	
003654-10-0	ABIOMED ORD		12/21/2021	Various	50.000	16,528		8,233	16,210	(7,977)	0	0	(7,977)	0	8,233	0	8,295	8,295	0	
00401C-10-8	ACACIA COMMUNICATIONS ORD		03/01/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	12,384		6,692	8,755	(2,063)	0	0	(2,063)	0	6,692	0	5,691	5,691	0	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,163		774	1,005	(231)	0	0	(231)	0	774	0	389	389	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
004239-10-9	ACADIA REALTY REIT ORD		06/25/2021	GOLDMAN	330.000	7,314		9,263	4,683	4,580	0	0	4,580	0	9,263	0	(1,949)	(1,949)	50	
00434H-10-8	ACCELERON PHARMA ORD		11/05/2021	Not Available	120.000	21,600		6,037	15,353	(9,316)	0	0	(9,316)	0	6,037	0	15,563	15,563	0	
004498-10-1	ACI WORLDWIDE ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,020		793	1,153	(360)	0	0	(360)	0	793	0	227	227	0	
00507V-10-9	ACTIVISION BLIZZARD ORD		12/21/2021	Various	1,050.000	77,568		70,056	97,493	(27,437)	0	0	(27,437)	0	70,056	0	7,512	7,512	310	
00508Y-10-2	ACUITY BRANDS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,320		2,521	2,422	99	0	0	99	0	2,521	0	(202)	(202)	0	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,014		2,445	2,957	(512)	0	0	(512)	0	2,445	0	569	569	0	
006739-10-6	ADDUS HOMECARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	899		749	1,171	(422)	0	0	(422)	0	749	0	150	150	0	
00724F-10-1	ADOBE ORD		12/21/2021	Various	600.000	320,744		47,697	300,072	(252,375)	0	0	(252,375)	0	47,697	0	273,048	273,048	0	
00737L-10-3	ADTALEM GLOBAL EDUCATION ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	4,107		5,651	4,074	1,577	0	0	1,577	0	5,651	0	(1,544)	(1,544)	0	
00738A-10-6	ADTRAN ORD		12/21/2021	Various	80.000	1,715		1,220	1,182	38	0	0	38	0	1,220	0	495	495	22	
00751Y-10-6	ADVANCE AUTO PARTS ORD		12/21/2021	Various	110.000	21,086		18,579	17,326	1,253	0	0	1,253	0	18,579	0	2,507	2,507	118	
00766T-10-0	AECOM ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	7,404		3,237	4,978	(1,741)	0	0	(1,741)	0	3,237	0	4,167	4,167	0	
00770F-10-4	AEGIO CL A ORD		05/18/2021	Not Available	125.000	3,750		2,300	2,374	(74)	0	0	(74)	0	2,300	0	1,450	1,450	0	
00771V-10-8	AERIE PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	2,093		7,983	2,027	5,957	0	0	5,957	0	7,983	0	(5,890)	(5,890)	0	
00773T-10-1	ADVANSIX ORD		12/21/2021	Various	50.000	1,769		1,511	1,000	511	0	0	511	0	1,511	0	258	258	3	
00773U-10-8	ADVERUM BIOTECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	230.000	428		2,735	2,493	242	0	0	242	0	2,735	0	(2,306)	(2,306)	0	
007800-10-5	AEROJET ROCKETDYNE HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	7,953		5,476	8,985	(3,509)	0	0	(3,509)	0	5,476	0	2,477	2,477	850	
007903-10-7	ADVANCED MICRO DEVICES ORD		12/21/2021	Various	1,370.000	180,226		37,333	125,643	(88,310)	0	0	(88,310)	0	37,333	0	142,894	142,894	0	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD		12/21/2021	Various	120.000	14,059		8,501	10,030	(1,529)	0	0	(1,529)	0	8,501	0	5,558	5,558	34	
007973-10-0	ADVANCED ENERGY INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	872		477	970	(493)	0	0	(493)	0	477	0	395	395	4	
008073-10-8	AEROVIRONMENT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,634		4,920	4,345	575	0	0	575	0	4,920	0	(285)	(285)	0	
008252-10-8	AFFILIATED MANAGERS GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	19,123		23,630	18,306	5,324	0	0	5,324	0	23,630	0	(4,507)	(4,507)	0	
00846U-10-1	AGILENT TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	320.000	49,265		7,726	37,917	(30,191)	0	0	(30,191)	0	7,726	0	41,538	41,538	248	
00847J-10-5	AGILYSYS ORD		12/21/2021	Various	30.000	1,448		789	1,151	(362)	0	0	(362)	0	789	0	659	659	0	
00847X-10-4	AGIOS PHARMACEUTICALS ORD		12/21/2021	Various	210.000	8,160		13,833	9,099	4,733	0	0	4,733	0	13,833	0	(5,673)	(5,673)	0	
00912X-30-2	AIR LEASE CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	130.000	5,625		5,665	5,775	(109)	0	0	(109)	0	5,665	0	(40)	(40)	83	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		12/21/2021	Various	220.000	64,262		26,891	60,108	(33,217)	0	0	(33,217)	0	26,891	0	37,370	37,370	925	
00922R-10-5	AIR TRANSPORT SERVICES GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	863		655	940	(286)	0	0	(286)	0	655	0	209	209	0	
00971T-10-1	AKAMAI TECHNOLOGIES ORD		12/21/2021	Various	220.000	24,734		14,287	23,098	(8,811)	0	0	(8,811)	0	14,287	0	10,447	10,447	0	
00972D-10-5	AKEBIA THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	410.000	1,018		1,984	1,148	836	0	0	836	0	1,984	0	(966)	(966)	0	
011642-10-5	ALARMCOM HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,636		974	2,069	(1,095)	0	0	(1,095)	0	974	0	662	662	0	
011659-10-9	ALASKA AIR GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	280.000	14,577		17,534	14,560	2,974	0	0	2,974	0	17,534	0	(2,956)	(2,956)	0	
012348-10-8	ALBANY INTERNATIONAL CL A ORD		12/21/2021	Various	120.000	10,605		8,946	8,810	136	0	0	136	0	8,946	0	1,659	1,659	94	
012653-10-1	ALBEMARLE ORD		12/21/2021	Various	140.000	30,178		13,621	20,653	(7,032)	0	0	(7,032)	0	13,621	0	16,558	16,558	183	
013872-10-6	ALCOA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	3,497		5,271	3,227	2,044	0	0	2,044	0	5,271	0	(1,774)	(1,774)	0	
014491-10-4	ALEXANDER & BALDWIN INC		12/21/2021	JP MORGAN SECURITIES INC.	120.000	2,887		2,510	2,062	449	0	0	449	0	2,510	0	377	377	77	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	14,931		11,435	16,040	(4,604)	0	0	(4,604)	0	11,435	0	3,495	3,495	98	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
015351-10-9	ALEXION PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	11,014		9,141	10,937	(1,796)	0	0	(1,796)	0	9,141	0	1,872	1,872	0	
016255-10-1	ALIGN TECHNOLOGY ORD		12/21/2021	Various	90.000	54,838		20,038	48,094	(28,056)	0	0	(28,056)	0	20,038	0	34,800	34,800	0	
017175-10-0	ALLEGHANY ORD		12/21/2021	Various	35.000	22,354		20,454	21,129	(676)	0	0	(676)	0	20,454	0	1,901	1,901	0	
01741R-10-2	ALLEGHENY TECHNOLOGIES ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	295.000	4,924		8,446	4,947	3,499	0	0	3,499	0	8,446	0	(3,522)	(3,522)	0	
018522-30-0	ALLETE ORD		12/21/2021	Various	210.000	13,508		16,254	13,007	3,247	0	0	3,247	0	16,254	0	(2,746)	(2,746)	277	
018581-10-8	ALLIANCE DATA SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	215.000	9,474		7,565	12,227	(6,134)	0	0	(6,134)	0	7,565	0	1,909	1,909	114	
018802-10-8	ALLIANT ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	7,895		6,632	8,237	(1,605)	0	0	(1,605)	0	6,632	0	1,263	1,263	0	
01973R-10-1	ALLISON TRANSMISSION HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	265.000	11,274		13,340	11,429	1,911	0	0	1,911	0	13,340	0	(2,067)	(2,067)	0	
019770-10-6	ALLOGENE THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	1,251		2,033	0	0	0	0	0	0	2,033	0	(782)	(782)	0	
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTIONS ORD		12/21/2021	Various	390.000	6,093		5,366	5,632	(265)	0	0	(265)	0	5,366	0	727	727	0	
020002-10-1	ALLSTATE ORD		12/21/2021	Various	260.000	28,787		22,901	28,582	(5,681)	0	0	(5,681)	0	22,901	0	5,886	5,886	286	
02005N-10-0	ALLY FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	480.000	22,297		12,835	17,117	(4,282)	0	0	(4,282)	0	12,835	0	9,462	9,462	422	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	21,954		8,986	14,297	(5,311)	0	0	(5,311)	0	8,986	0	12,968	12,968	0	
02079K-10-7	ALPHABET CL C ORD		12/21/2021	Various	380.000	977,573		245,551	665,714	(420,163)	0	0	(420,163)	0	245,551	0	732,021	732,021	0	
02079K-30-5	ALPHABET CL A ORD		12/21/2021	Various	360.000	925,830		160,572	630,950	(470,378)	0	0	(470,378)	0	160,572	0	765,257	765,257	0	
021369-10-3	ALTAIR ENGINEERING CL A ORD		12/21/2021	Various	60.000	4,245		2,423	3,491	(1,068)	0	0	(1,068)	0	2,423	0	1,822	1,822	0	
02156K-10-3	ALTICE USA CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	838.000	20,419		23,581	31,735	(8,154)	0	0	(8,154)	0	23,581	0	(3,162)	(3,162)	0	
02208R-10-6	ALTRA INDUSTRIAL MOTION ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,481		976	1,663	(687)	0	0	(687)	0	976	0	505	505	8	
02209S-10-3	ALTRIA GROUP ORD		12/21/2021	Various	2,100.000	96,036		63,712	86,100	(22,388)	0	0	(22,388)	0	63,712	0	32,324	32,324	5,500	
023135-10-6	AMAZON COM ORD		12/21/2021	Various	530.000	1,768,039		1,016,890	1,726,173	(709,283)	0	0	(709,283)	0	1,016,890	0	751,149	751,149	0	
023139-88-4	AMBAC FINANCIAL GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	903		1,011	997	14	0	0	14	0	1,011	0	(108)	(108)	0	
023436-10-8	AMEDISYS ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,583		1,189	2,933	(1,745)	0	0	(1,745)	0	1,189	0	394	394	0	
023586-10-0	AMERCO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	4,728		3,461	4,540	(1,079)	0	0	(1,079)	0	3,461	0	1,268	1,268	0	
023608-10-2	AMEREN ORD		12/21/2021	Various	420.000	35,516		23,719	32,785	(9,066)	0	0	(9,066)	0	23,719	0	11,797	11,797	726	
02376R-10-2	AMERICAN AIRLINES GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	980.000	17,750		22,106	0	0	0	0	0	0	22,106	0	(4,356)	(4,356)	0	
024013-10-4	AMERICAN ASSETS REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,805		1,872	1,444	428	0	0	428	0	1,872	0	(66)	(66)	58	
024061-10-3	AMERICAN AXLE AND MANUFACTURING ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	2,128		3,940	1,918	2,022	0	0	2,022	0	3,940	0	(1,812)	(1,812)	0	
024835-10-0	AMERICAN CAMPUS COMM REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	556		414	428	(14)	0	0	(14)	0	414	0	142	142	19	
025537-10-1	AMERICAN ELECTRIC POWER ORD		12/21/2021	Various	470.000	38,043		30,992	39,146	(8,154)	0	0	(8,154)	0	30,992	0	7,051	7,051	330	
02553E-10-6	AMERICAN EAGLE OUTFITTERS ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	4,149		3,902	3,613	290	0	0	290	0	3,902	0	247	247	122	
025676-20-6	AMERICAN EQUITY INV LIFE HLD ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	325.000	9,597		11,733	8,990	2,743	0	0	2,743	0	11,733	0	(2,135)	(2,135)	0	
025816-10-9	AMERICAN EXPRESS ORD		12/21/2021	Various	820.000	122,939		74,614	99,146	(24,532)	0	0	(24,532)	0	74,614	0	48,325	48,325	1,114	
025932-10-4	AMERICAN FINANCIAL GROUP ORD		12/21/2021	Various	240.000	28,120		23,613	21,029	2,584	0	0	2,584	0	23,613	0	4,508	4,508	3,648	
026874-15-6	AMERICAN INTERNATION GRP EQY WARRANT		01/13/2021	ITG INC	26.000	1		158	3	155	0	0	155	0	158	0	(157)	(157)	0	
02772A-10-9	AMERICAN NATIONAL GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	25.000	4,698		2,864	2,403	461	0	0	461	0	2,864	0	1,834	1,834	82	
02875D-10-9	AMERICAN OUTDOOR BRANDS ORD		06/25/2021	GOLDMAN	30.000	976		203	511	(308)	0	0	(308)	0	203	0	773	773	0	
029683-10-9	AMERICAN SOFTWARE CL A ORD		12/21/2021	Various	80.000	1,937		1,052	1,374	(322)	0	0	(322)	0	1,052	0	885	885	26	
03027X-10-0	AMERICAN TOWER REIT		12/21/2021	Various	450.000	116,124		59,532	101,007	(41,475)	0	0	(41,475)	0	59,532	0	56,592	56,592	1,652	

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	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 Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
030371-10-8	AMER VANGUARD ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	913		1,081	931	149	0	0	149	0	1,081	0	(168)	(168)	5	
030420-10-3	AMERICAN WATER WORKS ORD		12/21/2021	JP MORGAN SECURITIES INC.	210.000	38,065		17,037	32,229	(15,191)	0	0	(15,191)	0	17,037	0	21,028	21,028	495	
030506-10-9	AMERICAN WOODMARK ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,242		1,518	1,877	(359)	0	0	(359)	0	1,518	0	(276)	(276)	0	
03062T-10-5	AMERICA'S CAR MART ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,054		861	1,098	(238)	0	0	(238)	0	861	0	194	194	0	
03071H-10-0	AMERISAFE ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	512		581	574	7	0	0	7	0	581	0	(69)	(69)	52	
03073E-10-5	AMERISOURCEBERGEN ORD		12/21/2021	Various	230.000	28,469		20,914	22,485	(1,571)	0	0	(1,571)	0	20,914	0	7,555	7,555	320	
03076C-10-6	AMERIPRISE FINANCE ORD		12/21/2021	Various	190.000	51,306		28,316	36,923	(8,607)	0	0	(8,607)	0	28,316	0	22,990	22,990	620	
03076K-10-8	AMERIS BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	8,675		8,221	6,853	1,368	0	0	1,368	0	8,221	0	454	454	108	
031100-10-0	AMETEK ORD		12/21/2021	Various	280.000	38,001		16,494	33,863	(17,369)	0	0	(17,369)	0	16,494	0	21,507	21,507	160	
031162-10-0	AMGEN ORD		12/21/2021	Various	840.000	190,484		173,048	193,133	(20,084)	0	0	(20,084)	0	173,048	0	17,436	17,436	3,942	
03152W-10-9	AMICUS THERAPEUTICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	6,017		3,341	6,003	(2,662)	0	0	(2,662)	0	3,341	0	2,676	2,676	0	
03168L-10-5	AMNEAL PHARMACEUTICALS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	1,670		6,752	1,600	5,152	0	0	5,152	0	6,752	0	(5,081)	(5,081)	0	
032095-10-1	AMPHENOL CL A ORD		12/21/2021	Various	470.000	41,126		8,468	33,346	(24,878)	0	0	(24,878)	0	8,468	0	32,658	32,658	261	
03209R-10-3	AMPHASTAR PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	887		844	804	40	0	0	40	0	844	0	43	43	0	
032654-10-5	ANALOG DEVICES ORD		12/21/2021	Various	215.000	35,000		17,643	31,762	(14,119)	0	0	(14,119)	0	17,643	0	17,357	17,357	255	
032724-10-6	ANAPTYSBIO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	2,027		6,969	1,720	5,249	0	0	5,249	0	6,969	0	(4,942)	(4,942)	0	
03272L-10-8	ANAPLAN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,858		1,770	2,874	(1,104)	0	0	(1,104)	0	1,770	0	1,088	1,088	0	
034164-10-3	ANDERSONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	759		545	490	54	0	0	54	0	545	0	215	215	14	
03475V-10-1	ANGIODYNAMICS ORD		12/21/2021	Various	60.000	1,636		1,181	920	261	0	0	261	0	1,181	0	455	455	0	
035255-10-8	ANIKA THERAPEUTICS ORD		12/21/2021	Various	40.000	1,651		1,624	1,810	(186)	0	0	(186)	0	1,624	0	27	27	0	
035710-40-9	ANNALY CAPITAL MANAGEMENT REIT ORD		12/21/2021	Various	5,870.000	49,668		57,374	28,054	5,810	0	0	5,810	0	57,374	0	(7,706)	(7,706)	2,064	
03662Q-10-5	ANSYS ORD		12/21/2021	Various	100.000	39,427		12,251	36,380	(24,129)	0	0	(24,129)	0	12,251	0	27,176	27,176	0	
036642-10-6	ANTARES PHARMA ORD		12/21/2021	Various	310.000	1,095		1,020	1,237	(217)	0	0	(217)	0	1,020	0	76	76	0	
036752-10-3	ANTHEM ORD		12/21/2021	Various	350.000	145,327		97,717	112,382	(14,665)	0	0	(14,665)	0	97,717	0	47,610	47,610	1,130	
03743Q-10-8	APA ORD		12/21/2021	JP MORGAN SECURITIES INC.	420.000	10,640		6,640	5,956	685	0	0	685	0	6,640	0	3,999	3,999	58	
03748R-74-7	APARTMENT INVST MGT CL A REIT ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	351.000	2,019		18,325	1,850	16,475	0	0	16,475	0	18,325	0	(16,306)	(16,306)	0	
03750L-10-9	APARTMENT INCOME REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	8,971		6,452	6,530	(78)	0	0	(78)	0	6,452	0	2,520	2,520	296	
03753U-10-6	APELLIS PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	2,402		1,267	2,860	(1,593)	0	0	(1,593)	0	1,267	0	1,135	1,135	0	
037598-10-9	APOGEE ENTERPRISES ORD		06/25/2021	GOLDMAN	100.000	4,331		4,343	3,168	1,175	0	0	1,175	0	4,343	0	(12)	(12)	40	
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	500.000	6,626		9,425	5,585	3,840	0	0	3,840	0	9,425	0	(2,799)	(2,799)	700	
03768E-10-5	APOLLO GLOBAL MANAGEMENT CL A ORD		12/21/2021	Various	240.000	15,758		12,268	11,755	513	0	0	513	0	12,268	0	3,490	3,490	378	
037833-10-0	APPLE ORD		12/21/2021	Various	21,040.000	3,384,874		435,948	2,791,798	(2,355,849)	0	0	(2,355,849)	0	435,948	0	2,948,925	2,948,925	12,819	
03784Y-20-0	APPLE HOSPITALITY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	600.000	9,547		10,254	7,746	2,508	0	0	2,508	0	10,254	0	(707)	(707)	18	
03820C-10-5	APPLIED INDUSTRIAL TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	4,010		3,044	3,120	(76)	0	0	(76)	0	3,044	0	966	966	53	
038222-10-5	APPLIED MATERIAL ORD		12/21/2021	Various	1,140.000	154,734		39,926	98,382	(58,456)	0	0	(58,456)	0	39,926	0	114,807	114,807	771	
038336-10-3	APTARGROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	150.000	17,307		13,020	20,534	(7,514)	0	0	(7,514)	0	13,020	0	4,287	4,287	225	
03852U-10-6	ARAMARK ORD		12/21/2021	JP MORGAN SECURITIES INC.	455.000	15,981		18,960	17,508	1,451	0	0	1,451	0	18,960	0	(2,979)	(2,979)	200	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
039483-10-2	ARCHER DANIELS MIDLAND ORD		12/21/2021	Various	890.000	52,420		41,411	44,865	(3,454)	0	0	(3,454)	0	41,411	0	11,008	11,008	681	
03957W-10-6	ARCHROCK ORD		12/21/2021	Various	370.000	2,769		4,577	3,204	1,373	0	0	1,373	0	4,577	0	(1,808)	(1,808)	209	
039653-10-0	ARCOSA ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,536		986	1,648	(662)	0	0	(662)	0	986	0	549	549	6	
03969F-10-9	ARCUS BIOSCIENCES ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,225		844	779	65	0	0	65	0	844	0	381	381	0	
03990B-10-1	ARES MANAGEMENT CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	190.000	14,617		8,459	8,938	(479)	0	0	(479)	0	8,459	0	6,158	6,158	357	
04010E-10-9	ARGAN ORD		12/21/2021	Various	40.000	1,710		1,622	1,780	(158)	0	0	(158)	0	1,622	0	88	88	20	
040413-10-6	ARISTA NETWORKS ORD		12/21/2021	Various	200.000	34,309		19,093	23,246	(4,153)	0	0	(4,153)	0	19,093	0	15,216	15,216	0	
04206A-10-1	ARLO TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	1,011		1,125	779	346	0	0	346	0	1,125	0	(114)	(114)	0	
042315-50-7	ARMOUR RESIDENTIAL REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	255.000	2,461		4,752	2,751	2,001	0	0	2,001	0	4,752	0	(2,291)	(2,291)	306	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	115.000	12,871		7,630	8,555	(925)	0	0	(925)	0	7,630	0	5,241	5,241	99	
04271T-10-0	ARRAY TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	974		1,054	0	0	0	0	0	0	1,054	0	(80)	(80)	0	
042735-10-0	ARROW ELECTRONICS ORD		12/21/2021	Various	100.000	12,019		7,116	9,730	(2,614)	0	0	(2,614)	0	7,116	0	4,903	4,903	0	
04280A-10-0	ARROWHEAD PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	4,206		1,128	4,604	(3,476)	0	0	(3,476)	0	1,128	0	3,078	3,078	0	
04316A-10-8	ARTISAN PARTNERS ASSET MGMT CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	3,198		2,203	3,524	(1,321)	0	0	(1,321)	0	2,203	0	995	995	296	
04335A-10-5	ARVINAS ORD		12/21/2021	Various	60.000	4,707		2,080	5,096	(3,016)	0	0	(3,016)	0	2,080	0	2,628	2,628	0	
04342Y-10-4	ASANA CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	9,592		7,527	0	0	0	0	0	0	7,527	0	2,065	2,065	0	
044186-10-4	ASHLAND GLOBAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	130.000	13,455		10,366	10,296	70	0	0	70	0	10,366	0	3,089	3,089	153	
045327-10-3	ASPEN TECHNOLOGY ORD		12/21/2021	Various	110.000	16,264		11,695	14,328	(2,632)	0	0	(2,632)	0	11,695	0	4,569	4,569	0	
045396-10-8	ASSEMBLY BIOSCIENCES ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	347		2,024	605	1,419	0	0	1,419	0	2,024	0	(1,677)	(1,677)	0	
045487-10-5	ASSOCIATED BANCORP ORD		12/21/2021	Various	615.000	12,718		16,322	10,486	5,836	0	0	5,836	0	16,322	0	(3,604)	(3,604)	232	
04621X-10-8	ASSURANT ORD		12/21/2021	Various	160.000	23,695		16,368	21,795	(5,427)	0	0	(5,427)	0	16,368	0	7,327	7,327	319	
046224-10-1	ASTEC INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	689		285	579	(294)	0	0	(294)	0	285	0	404	404	5	
046353-10-8	ASTRAZENECA ADR REP 0.5 ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	902.828	51,812		55,501	66,402	(10,901)	0	0	(10,901)	0	55,501	0	(3,688)	(3,688)	397	
046433-10-8	ASTRONICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	1,248		3,820	1,257	2,563	0	0	2,563	0	3,820	0	(2,572)	(2,572)	0	
04650Y-10-0	AT HOME GROUP ORD		07/27/2021	Not Available	180.000	6,660		4,912	2,783	2,129	0	0	2,129	0	4,912	0	1,748	1,748	0	
046513-10-7	ATARA BIOTHERAPEUTICS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	170.000	2,491		6,278	3,337	2,941	0	0	2,941	0	6,278	0	(3,787)	(3,787)	0	
04685N-10-3	ATHENEX ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	260.000	1,126		5,147	2,876	2,271	0	0	2,271	0	5,147	0	(4,020)	(4,020)	0	
047649-10-8	ATKORE ORD		12/21/2021	Various	100.000	9,492		2,586	4,111	(1,525)	0	0	(1,525)	0	2,586	0	6,905	6,905	0	
04911A-10-7	ATLANTIC UNION BANKSHARES ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	3,297		3,508	2,965	544	0	0	544	0	3,508	0	(211)	(211)	98	
049560-10-5	ATMOS ENERGY ORD		12/21/2021	Various	350.000	31,952		29,229	33,401	(4,172)	0	0	(4,172)	0	29,229	0	2,723	2,723	179	
049904-10-5	ATRION ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	3,500		3,610	3,211	399	0	0	399	0	3,610	0	(110)	(110)	37	
05070N-10-3	AUDACY CL A ORD		06/25/2021	GOLDMAN	220.000	986		733	543	189	0	0	189	0	733	0	253	253	0	
052769-10-6	AUTODESK ORD		12/21/2021	Various	260.000	75,667		37,146	79,388	(42,242)	0	0	(42,242)	0	37,146	0	38,520	38,520	0	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		12/21/2021	Various	470.000	100,486		24,894	82,814	(57,920)	0	0	(57,920)	0	24,894	0	75,592	75,592	1,358	
05329W-10-2	AUTONATION ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	9,979		3,587	6,281	(2,695)	0	0	(2,695)	0	3,587	0	6,393	6,393	0	
053332-10-2	AUTOZONE ORD		12/21/2021	Various	30.000	52,336		8,748	35,563	(26,815)	0	0	(26,815)	0	8,748	0	43,588	43,588	0	
05338G-10-6	AVALARA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	16,382		15,616	16,489	(873)	0	0	(873)	0	15,616	0	766	766	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	44,129		10,570	28,877	(18,307)	0	0	(18,307)	0	10,570	0	33,559	33,559	1,145	
05350V-10-6	AVANOS MEDICAL ORD		06/25/2021	GOLDMAN	110.000	4,272		6,949	5,047	1,902	0	0	1,902	0	6,949	0	(2,677)	(2,677)	0	
05351W-10-3	AVANGRID ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	7,514		7,640	7,272	368	0	0	368	0	7,640	0	(126)	(126)	70	
05351X-10-1	AVAYA HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	959		1,021	958	63	0	0	63	0	1,021	0	(62)	(62)	0	
05352A-10-0	AVANTOR ORD		12/21/2021	Various	740.000	24,685		18,696	20,831	(2,135)	0	0	(2,135)	0	18,696	0	5,989	5,989	0	
053611-10-9	AVERY DENNISON ORD		12/21/2021	Various	160.000	28,683		14,087	24,818	(10,730)	0	0	(10,730)	0	14,087	0	14,595	14,595	186	
05368M-10-6	AVID BIOSERVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	2,468		653	1,039	(386)	0	0	(386)	0	653	0	1,816	1,816	0	
05368V-10-6	AVIENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	320.000	17,166		12,736	12,890	(154)	0	0	(154)	0	12,736	0	4,430	4,430	272	
053774-10-5	AVIS BUDGET GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	15,775		2,234	2,611	(377)	0	0	(377)	0	2,234	0	13,542	13,542	0	
053807-10-3	AVNET ORD		12/21/2021	JP MORGAN SECURITIES INC.	230.000	9,007		9,570	8,078	1,493	0	0	1,493	0	9,570	0	(563)	(563)	209	
054540-20-8	AXCELIS TECHNOLOGIES ORD		12/21/2021	Various	60.000	3,394		903	1,747	(844)	0	0	(844)	0	903	0	2,491	2,491	0	
05455M-10-0	AVROBIO ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	352		1,982	1,255	727	0	0	727	0	1,982	0	(1,630)	(1,630)	0	
05463X-10-6	AXOGEN ORD		12/21/2021	Various	140.000	1,839		2,310	2,506	(196)	0	0	(196)	0	2,310	0	(471)	(471)	0	
05464C-10-1	AXON ENTERPRISE ORD		12/21/2021	Various	70.000	10,342		4,400	8,577	(4,178)	0	0	(4,178)	0	4,400	0	5,942	5,942	0	
05464T-10-4	AXSOME THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	756		515	1,629	(1,115)	0	0	(1,115)	0	515	0	241	241	0	
05465C-10-0	AXOS FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	531		306	375	(69)	0	0	(69)	0	306	0	225	225	0	
05465P-10-1	AXONICS MODULATION TECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,109		2,383	2,995	(612)	0	0	(612)	0	2,383	0	726	726	0	
05478C-10-5	AZEK COMPANY CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	240.000	10,316		8,803	0	0	0	0	0	0	8,803	0	1,513	1,513	0	
05508R-10-6	B AND G FOODS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	925		784	832	(48)	0	0	(48)	0	784	0	140	140	57	
05541T-10-1	BGC PARTNERS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	1,100.000	5,019		8,085	4,400	3,685	0	0	3,685	0	8,085	0	(3,066)	(3,066)	44	
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	8,944		3,559	5,219	(1,660)	0	0	(1,660)	0	3,559	0	5,385	5,385	0	
05561Q-20-1	BOK FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	9,862		12,535	8,902	3,633	0	0	3,633	0	12,535	0	(2,673)	(2,673)	0	
05591B-10-9	BMC HOLDINGS ORD		01/01/2021	Various	155.000	2,758		2,758	8,320	(5,562)	0	0	(5,562)	0	2,758	0	0	0	0	
05605H-10-0	BWX TECHNOLOGIES ORD		12/21/2021	Various	225.000	12,799		13,616	13,563	53	0	0	53	0	13,616	0	(817)	(817)	38	
056525-10-8	BADGER METER ORD		12/21/2021	Various	50.000	5,187		2,552	4,703	(2,151)	0	0	(2,151)	0	2,552	0	2,635	2,635	30	
05722G-10-0	BAKER HUGHES CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	380.000	8,536		10,568	7,923	2,645	0	0	2,645	0	10,568	0	(2,032)	(2,032)	0	
057665-20-0	BALCHEM ORD		12/21/2021	JP MORGAN SECURITIES INC.	75.000	12,385		7,807	8,642	(835)	0	0	(835)	0	7,807	0	4,578	4,578	44	
058498-10-6	BALL ORD		12/21/2021	Various	460.000	41,455		21,036	42,863	(21,827)	0	0	(21,827)	0	21,036	0	20,420	20,420	245	
05969A-10-5	BANCORP ORD		12/21/2021	Various	100.000	2,408		991	1,365	(374)	0	0	(374)	0	991	0	1,418	1,418	0	
05990K-10-6	BANC OF CALIFORNIA ORD		12/21/2021	Various	100.000	1,855		1,397	1,471	(74)	0	0	(74)	0	1,397	0	458	458	21	
060505-10-4	BANK OF AMERICA ORD		12/21/2021	Various	9,140.000	387,968		274,109	277,033	(2,925)	0	0	(2,925)	0	274,109	0	113,859	113,859	6,068	
062540-10-9	BANK OF HAWAII ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	5,751		5,615	5,363	251	0	0	251	0	5,615	0	137	137	192	
064058-10-0	BANK OF NEW YORK MELLON ORD		12/21/2021	Various	1,220.000	64,456		52,606	51,777	829	0	0	829	0	52,606	0	11,849	11,849	1,081	
06417N-10-3	BANK OZK ORD		12/21/2021	JP MORGAN SECURITIES INC.	150.000	6,771		5,736	4,691	1,046	0	0	1,046	0	5,736	0	1,035	1,035	170	
06652K-10-3	BANKUNITED ORD		12/21/2021	Various	170.000	6,964		5,948	5,913	36	0	0	36	0	5,948	0	1,016	1,016	147	
06652V-20-8	BANNER ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	5,217		5,550	4,193	1,357	0	0	1,357	0	5,550	0	(334)	(334)	148	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
067806-10-9	BARNES GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	10,089		12,517	9,631	2,886	0	0	2,886	0	12,517	0	(2,428)	(2,428)	0	
068463-10-8	BARRETT BUSINESS SERVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	690		826	682	144	0	0	144	0	826	0	(136)	(136)	12	
070830-10-4	BATH AND BODY WORKS ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	12,309		4,195	0	0	0	0	0	0	4,195	0	8,113	8,113	54	
071813-10-9	BAXTER INTERNATIONAL ORD		12/21/2021	Various	550.000	45,473		29,119	44,132	(15,013)	0	0	(15,013)	0	29,119	0	16,353	16,353	336	
073685-10-9	BEACON ROOFING SUPPLY ORD		12/21/2021	Various	100.000	4,448		3,334	4,019	(685)	0	0	(685)	0	3,334	0	1,114	1,114	0	
07556Q-88-1	BEAZER HOMES ORD		12/21/2021	Various	90.000	1,854		1,394	1,364	31	0	0	31	0	1,394	0	460	460	0	
075887-10-9	BECTON DICKINSON ORD		12/21/2021	Various	300.000	75,901		51,336	75,066	(23,730)	0	0	(23,730)	0	51,336	0	24,565	24,565	638	
075896-10-0	BED BATH AND BEYOND ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	1,103		975	1,243	(268)	0	0	(268)	0	975	0	128	128	0	
077454-10-6	BELDEN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	4,592		6,854	4,400	2,455	0	0	2,455	0	6,854	0	(2,263)	(2,263)	5	
079823-10-0	BELLRING BRANDS CL A ORD		12/21/2021	Various	70.000	2,017		1,090	1,702	(612)	0	0	(612)	0	1,090	0	927	927	0	
08160H-10-1	BENCHMARK ELECTRONICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,024		1,005	1,080	(76)	0	0	(76)	0	1,005	0	20	20	26	
08180D-10-6	BENEFITFOCUS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	1,729		5,664	1,738	3,926	0	0	3,926	0	5,664	0	(3,934)	(3,934)	0	
084423-10-2	WR BERKLEY ORD		12/21/2021	JP MORGAN SECURITIES INC.	220.000	17,497		10,051	14,612	(4,561)	0	0	(4,561)	0	10,051	0	7,446	7,446	442	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		12/21/2021	Various	2,500.000	684,522		337,020	579,675	(242,655)	0	0	(242,655)	0	337,020	0	347,502	347,502	0	
084680-10-7	BERKSHIRE HILLS BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	4,742		6,972	2,910	4,061	0	0	4,061	0	6,972	0	(2,230)	(2,230)	82	
08579W-10-3	BERRY GLOBAL GROUP ORD		12/21/2021	Various	260.000	17,492		11,710	14,609	(2,899)	0	0	(2,899)	0	11,710	0	5,781	5,781	0	
08579X-10-1	BERRY ORD		06/25/2021	GOLDMAN	270.000	1,842		2,861	994	1,868	0	0	1,868	0	2,861	0	(1,020)	(1,020)	22	
086516-10-1	BEST BUY ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	9,747		7,135	9,979	(2,844)	0	0	(2,844)	0	7,135	0	2,612	2,612	265	
089302-10-3	BIG LOTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	857		843	859	(16)	0	0	(16)	0	843	0	14	14	24	
08975P-10-8	BIGCOMMERCE HOLDINGS SRS 1 ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	767		1,070	0	0	0	0	0	0	1,070	0	(303)	(303)	0	
090043-10-0	BILL COM HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,943		5,741	6,825	(1,084)	0	0	(1,084)	0	5,741	0	1,202	1,202	0	
090572-20-7	BIO RAD LABORATORIES CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	14,798		4,450	11,659	(7,209)	0	0	(7,209)	0	4,450	0	10,348	10,348	0	
09058V-10-3	BIOCRYST PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	943		565	522	43	0	0	43	0	565	0	378	378	0	
09060J-10-6	BIODELIVERY SCIENCE INTERNATIONL ORD		12/21/2021	JP MORGAN SECURITIES INC.	300.000	988		1,482	1,260	222	0	0	222	0	1,482	0	(494)	(494)	0	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD		12/21/2021	Various	750.000	63,092		71,777	36,830	6,968	0	0	6,968	0	71,777	0	(8,685)	(8,685)	0	
09062X-10-3	BIOGEN ORD		12/21/2021	Various	250.000	59,912		56,431	61,215	(4,784)	0	0	(4,784)	0	56,431	0	3,481	3,481	0	
090672-10-6	BIOTELEMETRY ORD		02/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	10,069		7,505	10,091	(2,586)	0	0	(2,586)	0	7,505	0	2,563	2,563	0	
09073M-10-4	BIO TECHNE ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	14,389		3,525	9,527	(6,002)	0	0	(6,002)	0	3,525	0	10,864	10,864	38	
09180C-10-6	BJS RESTAURANTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	75.000	2,707		5,192	2,887	2,305	0	0	2,305	0	5,192	0	(2,485)	(2,485)	0	
092113-10-9	BLACK HILLS ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	9,564		8,569	8,603	(34)	0	0	(34)	0	8,569	0	994	994	321	
09215C-10-5	BLACK KNIGHT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,516		1,998	3,534	(1,536)	0	0	(1,536)	0	1,998	0	1,518	1,518	0	
09227Q-10-0	BLACKBAUD ORD		12/21/2021	JP MORGAN SECURITIES INC.	115.000	9,180		8,900	6,619	2,280	0	0	2,280	0	8,900	0	280	280	0	
09239B-10-9	BLACKLINE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,484		2,307	6,669	(4,363)	0	0	(4,363)	0	2,307	0	4,177	4,177	0	
09247X-10-1	BLACKROCK ORD		12/21/2021	Various	160.000	141,104		50,883	115,446	(64,564)	0	0	(64,564)	0	50,883	0	90,221	90,221	2,148	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09257W-10-0	BLACKSTONE MORTGAGE CL A REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	270.000	8,311		8,964	7,433	1,531	0	0	1,531	0	8,964	0	(653)	(653)	670	
09260D-10-7	BLACKSTONE ORD		12/21/2021	JP MORGAN SECURITIES INC.	470.000	58,004		46,316	0	0	0	0	0	0	46,316	0	11,688	11,688	841	
093671-10-5	H&R BLOCK ORD		12/21/2021	Various	680.000	12,539		16,664	7,137	4,910	0	0	4,910	0	16,664	0	(4,126)	(4,126)	241	
094235-10-8	BLOOMIN BRANDS ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	2,802		2,834	2,719	115	0	0	115	0	2,834	0	(32)	(32)	0	
095229-10-0	BLUCORA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	3,128		7,028	3,102	3,925	0	0	3,925	0	7,028	0	(3,900)	(3,900)	0	
09609G-10-0	BLUEBIRD BIO ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	1,042		1,676	0	0	0	0	0	0	1,676	0	(635)	(635)	0	
097023-10-5	BOEING ORD		12/21/2021	Various	1,260.000	279,099		380,601	180,239	108,953	0	0	108,953	0	380,601	0	(101,502)	(101,502)	0	
09739C-10-2	BOINGO WIRELESS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	1,347		3,414	1,336	2,078	0	0	2,078	0	3,414	0	(2,066)	(2,066)	0	
09739D-10-0	BOISE CASCADE ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	656		332	478	(146)	0	0	(146)	0	332	0	324	324	54	
09857L-10-8	BOOKING HOLDINGS ORD		12/21/2021	Various	50.000	117,444		93,526	111,364	(17,838)	0	0	(17,838)	0	93,526	0	23,919	23,919	0	
099406-10-0	BOOT BARN HOLDINGS ORD		12/21/2021	Various	50.000	5,355		1,782	2,168	(386)	0	0	(386)	0	1,782	0	3,574	3,574	0	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	13,986		8,430	14,821	(6,390)	0	0	(6,390)	0	8,430	0	5,556	5,556	252	
100557-10-7	BOSTON BEER CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	10,005		2,806	9,943	(7,137)	0	0	(7,137)	0	2,806	0	7,199	7,199	0	
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDING ORD		06/25/2021	Various	70.000	1,014		796	592	204	0	0	204	0	796	0	218	218	7	
101121-10-1	BOSTON PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	340.000	39,029		33,895	32,140	1,754	0	0	1,754	0	33,895	0	5,135	5,135	1,333	
101137-10-7	BOSTON SCIENTIFIC ORD		12/21/2021	Various	2,160.000	85,990		80,827	77,652	3,175	0	0	3,175	0	80,827	0	5,163	5,163	0	
101388-10-6	BOTTOMLINE TECHNOLOGIES ORD		06/25/2021	GOLDMAN	100.000	3,897		6,800	5,274	1,526	0	0	1,526	0	6,800	0	(2,903)	(2,903)	0	
10316T-10-4	BOX CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	4,679		3,551	3,249	302	0	0	302	0	3,551	0	1,127	1,127	0	
103304-10-1	BOYD GAMING ORD		12/21/2021	Various	230.000	14,095		7,411	9,872	(2,461)	0	0	(2,461)	0	7,411	0	6,684	6,684	0	
104674-10-6	BRADY NONVOTING CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	3,178		2,515	3,169	(655)	0	0	(655)	0	2,515	0	663	663	53	
105368-20-3	BRANDYWINE REALTY REIT ORD		12/21/2021	Various	310.000	4,192		4,724	3,692	1,032	0	0	1,032	0	4,724	0	(533)	(533)	203	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	7,131		6,328	10,379	(4,052)	0	0	(4,052)	0	6,328	0	804	804	0	
10921T-10-1	BRIGHTCOVE ORD		12/21/2021	Various	160.000	1,893		1,922	2,944	(1,022)	0	0	(1,022)	0	1,922	0	(29)	(29)	0	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	2,534		2,225	1,810	415	0	0	415	0	2,225	0	309	309	0	
10948W-10-3	BRIGHTSPHERE INVESTMENT GROUP ORD		12/21/2021	Various	120.000	2,926		1,211	2,314	(1,103)	0	0	(1,103)	0	1,211	0	1,715	1,715	4	
109641-10-0	BRINKER INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,470		1,834	2,263	(429)	0	0	(429)	0	1,834	0	(364)	(364)	0	
109696-10-4	BRINK'S ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	7,626		7,787	8,640	(853)	0	0	(853)	0	7,787	0	(161)	(161)	90	
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/21/2021	Various	3,050.000	186,087		187,077	189,192	(2,115)	0	0	(2,115)	0	187,077	0	(990)	(990)	3,959	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	963		646	662	(16)	0	0	(16)	0	646	0	317	317	34	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	24,509		10,701	21,448	(10,747)	0	0	(10,747)	0	10,701	0	13,808	13,808	331	
11135F-10-1	BROADCOM ORD		12/21/2021	Various	490.000	290,573		119,908	214,547	(94,639)	0	0	(94,639)	0	119,908	0	170,666	170,666	5,364	
112463-10-4	BROOKDALE SENIOR LIVING ORD		12/21/2021	Various	740.000	4,070		7,037	3,278	3,759	0	0	3,759	0	7,037	0	(2,967)	(2,967)	0	
11282X-10-3	BROOKFIELD PROPERTY REIT CL A ORD		07/26/2021	Adjustment	640.000	12,960		12,960	9,562	3,398	0	0	3,398	0	12,960	0	0	0	216	
11284V-10-5	BROOKFIELD RENEWABLE CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	11,230		8,267	13,374	(5,107)	0	0	(5,107)	0	8,267	0	2,963	2,963	0	
114340-10-2	AZENTA ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	4,930		1,605	3,393	(1,788)	0	0	(1,788)	0	1,605	0	3,326	3,326	20	
115236-10-1	BROWN & BROWN ORD		12/21/2021	JP MORGAN SECURITIES INC.	290.000	19,280		6,225	13,749	(7,524)	0	0	(7,524)	0	6,225	0	13,055	13,055	110	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
115637-10-0	BROWN FORMAN CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	9,566		6,455	9,551	(3,097)	0	0	(3,097)	0	6,455	0	3,111	3,111	23	
115637-20-9	BROWN FORMAN CL B ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	15,684		8,088	15,886	(7,798)	0	0	(7,798)	0	8,088	0	7,596	7,596	36	
116794-10-8	BRUKER ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	9,455		3,882	6,496	(2,614)	0	0	(2,614)	0	3,882	0	5,573	5,573	19	
117043-10-9	BRUNSWICK ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	9,446		6,077	7,624	(1,547)	0	0	(1,547)	0	6,077	0	3,369	3,369	128	
12008R-10-7	BUILDERS FIRSTSOURCE ORD		12/21/2021	JP MORGAN SECURITIES INC.	200.438	15,753		2,718	0	0	0	0	0	0	2,718	0	13,035	13,035	0	
122017-10-6	BURLINGTON STORES ORD		12/21/2021	Various	90.000	25,073		13,753	23,540	(9,787)	0	0	(9,787)	0	13,753	0	11,320	11,320	0	
12477X-10-6	CAI INTERNATIONAL ORD		11/23/2021	Not Available	40.000	2,240		1,156	1,250	(94)	0	0	(94)	0	1,156	0	1,084	1,084	36	
124805-10-2	CBIZ ORD		12/21/2021	Various	100.000	3,627		1,959	2,661	(702)	0	0	(702)	0	1,959	0	1,668	1,668	0	
12503M-10-8	CBOE GLOBAL MARKETS ORD		12/21/2021	Various	255.000	28,583		23,728	23,741	(13)	0	0	(13)	0	23,728	0	4,855	4,855	225	
12504L-10-9	CBRE GROUP CL A ORD		12/21/2021	Various	400.000	36,835		16,484	25,088	(8,604)	0	0	(8,604)	0	16,484	0	20,351	20,351	0	
12508E-10-1	CDK GLOBAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	10,560		11,662	10,366	1,296	0	0	1,296	0	11,662	0	(1,102)	(1,102)	0	
12514G-10-8	CDW ORD		12/21/2021	Various	180.000	31,857		15,206	23,722	(8,516)	0	0	(8,516)	0	15,206	0	16,650	16,650	221	
125269-10-0	CF INDUSTRIES HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	10,788		13,705	9,678	4,028	0	0	4,028	0	13,705	0	(2,917)	(2,917)	0	
12541W-20-9	CH ROBINSON WORLDWIDE ORD		12/21/2021	Various	250.000	25,254		16,747	23,468	(6,721)	0	0	(6,721)	0	16,747	0	8,507	8,507	449	
125523-10-0	CIGNA ORD		12/21/2021	Various	520.000	114,598		94,045	108,254	(14,209)	0	0	(14,209)	0	94,045	0	20,554	20,554	1,520	
125581-80-1	CIT GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	6,270		6,145	4,308	1,837	0	0	1,837	0	6,145	0	125	125	168	
12572Q-10-5	CME GROUP CL A ORD		12/21/2021	Various	450.000	98,273		55,854	81,923	(26,069)	0	0	(26,069)	0	55,854	0	42,419	42,419	2,313	
125896-10-0	CMS ENERGY ORD		12/21/2021	Various	520.000	32,530		23,026	31,725	(8,700)	0	0	(8,700)	0	23,026	0	9,505	9,505	731	
126117-10-0	CNA FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	3,773		4,419	3,701	717	0	0	717	0	4,419	0	(646)	(646)	0	
12618T-10-5	CRA INTERNATIONAL ORD		12/21/2021	Various	20.000	1,462		1,088	1,019	69	0	0	69	0	1,088	0	374	374	11	
12621E-10-3	CNO FINANCIAL GROUP ORD		12/21/2021	Various	310.000	7,312		6,715	6,891	(177)	0	0	(177)	0	6,715	0	597	597	127	
126349-10-9	CSG SYSTEMS INTERNATIONAL ORD		12/21/2021	Various	60.000	3,227		2,290	2,704	(414)	0	0	(414)	0	2,290	0	936	936	50	
126408-10-3	CSX ORD		12/21/2021	Various	3,110.000	136,335		97,752	118,883	(21,130)	0	0	(21,130)	0	97,752	0	38,583	38,583	1,008	
126501-10-5	CTS ORD		12/21/2021	Various	60.000	2,135		1,858	2,060	(202)	0	0	(202)	0	1,858	0	277	277	9	
126600-10-5	CVB FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	846		896	780	116	0	0	116	0	896	0	(50)	(50)	29	
126650-10-0	CVS HEALTH ORD		12/21/2021	Various	1,510.000	140,252		89,814	103,133	(13,319)	0	0	(13,319)	0	89,814	0	50,439	50,439	2,100	
12685J-10-5	CABLE ONE ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	17,232		8,845	22,277	(13,432)	0	0	(13,432)	0	8,845	0	8,387	8,387	105	
127055-10-1	CABOT ORD		12/21/2021	Various	230.000	11,660		14,122	10,322	3,800	0	0	3,800	0	14,122	0	(2,462)	(2,462)	156	
127097-10-3	COTERRA ENERGY ORD		12/21/2021	Various	1,710.504	31,279		36,787	14,815	7,407	0	0	7,407	0	36,787	0	(5,509)	(5,509)	710	
127190-30-4	CACI INTERNATIONAL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	10,425		7,356	9,973	(2,617)	0	0	(2,617)	0	7,356	0	3,068	3,068	0	
127203-10-7	CACTUS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	160.000	5,864		6,482	4,171	2,310	0	0	2,310	0	6,482	0	(617)	(617)	61	
127387-10-8	CADENCE DESIGN SYSTEMS ORD		12/21/2021	Various	350.000	58,905		12,901	47,751	(34,850)	0	0	(34,850)	0	12,901	0	46,004	46,004	0	
12739A-10-0	CADENCE BANCORPORATION CL A ORD		10/29/2021	Various	300.000	7,650		7,650	4,926	2,724	0	0	2,724	0	7,650	0	0	0	557	
12740C-10-3	BANCORPSOUTH BANK ORD		12/21/2021	JP MORGAN SECURITIES INC.	590.000	17,029		20,038	10,427	1,961	0	0	1,961	0	20,038	0	(3,009)	(3,009)	293	
12769G-10-0	CAESARS ENTERTAINMENT ORD		12/21/2021	Various	180.000	15,386		9,892	13,369	(3,476)	0	0	(3,476)	0	9,892	0	5,494	5,494	0	
128246-10-5	CALAVO GROWERS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,722		3,946	2,777	1,168	0	0	1,168	0	3,946	0	(2,224)	(2,224)	46	
129500-10-4	CALERES ORD		12/21/2021	Various	155.000	3,474		5,327	2,426	2,902	0	0	2,902	0	5,327	0	(1,854)	(1,854)	39	
13057Q-30-5	CALIFORNIA RESOURCES ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	4,510		3,655	0	0	0	0	0	0	3,655	0	855	855	19	
13089P-10-1	CALITHERA BIOSCIENCES ORD		12/21/2021	JP MORGAN SECURITIES INC.	225.000	151		1,436	1,105	331	0	0	331	0	1,436	0	(1,285)	(1,285)	0	
131193-10-4	CALLAWAY GOLF ORD		12/21/2021	Various	380.000	10,255		8,812	9,124	(312)	0	0	(312)	0	8,812	0	1,443	1,443	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
133131-10-2	CAMDEN PROPERTY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	15,485		14,750	15,987	(1,237)	0	0	(1,237)	0	14,750	0	734	734	133	
134429-10-9	CAMPBELL SOUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	350.000	14,802		13,136	16,923	(3,787)	0	0	(3,787)	0	13,136	0	1,667	1,667	518	
13462K-10-9	CAMPING WORLD CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,533		557	1,042	(485)	0	0	(485)	0	557	0	976	976	59	
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD	C	12/14/2021	Not Available	0.820	56		31	0	0	0	0	0	0	31	0	25	25	0	
13765N-10-7	CANNAE HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	3,044		1,874	3,984	(2,111)	0	0	(2,111)	0	1,874	0	1,170	1,170	0	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	430.000	61,706		23,255	42,506	(19,250)	0	0	(19,250)	0	23,255	0	38,450	38,450	1,118	
14057J-10-1	CAPITOL FEDERAL FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	1,005		1,016	1,125	(109)	0	0	(109)	0	1,016	0	(11)	(11)	86	
14067E-50-6	CAPSTEAD MORTGAGE REIT ORD		06/25/2021	GOLDMAN	370.000	2,335		3,089	2,150	939	0	0	939	0	3,089	0	(754)	(754)	111	
140755-10-9	CARA THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	150.000	1,842		3,224	2,270	955	0	0	955	0	3,224	0	(1,382)	(1,382)	0	
14149Y-10-8	CARDINAL HEALTH ORD		12/21/2021	Various	500.000	25,475		27,195	26,780	415	0	0	415	0	27,195	0	(1,720)	(1,720)	830	
141619-10-6	CARDIOVASCULAR SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	135.000	2,563		5,321	5,908	(587)	0	0	(587)	0	5,321	0	(2,758)	(2,758)	0	
14167L-10-3	CAREDX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,038		1,833	3,623	(1,789)	0	0	(1,789)	0	1,833	0	2,204	2,204	0	
14174T-10-7	CARETRUST REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	2,430		1,937	2,440	(503)	0	0	(503)	0	1,937	0	493	493	115	
141788-10-9	CARGURUS CL A ORD		03/24/2021	Various	210.000	5,148		9,618	6,663	2,955	0	0	2,955	0	9,618	0	(4,470)	(4,470)	0	
142339-10-0	CARLISLE COMPANIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,100		1,883	3,124	(1,240)	0	0	(1,240)	0	1,883	0	1,217	1,217	0	
143130-10-2	CARMAX ORD		12/21/2021	Various	230.000	29,412		16,282	21,726	(5,444)	0	0	(5,444)	0	16,282	0	13,131	13,131	0	
143658-30-0	CARNIVAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	1,020.000	20,943		27,311	8,816	1,253	0	0	1,253	0	27,311	0	(6,368)	(6,368)	0	
143905-10-7	CARRIAGE SERVICES ORD		12/21/2021	Various	30.000	1,345		828	940	(112)	0	0	(112)	0	828	0	517	517	8	
144285-10-3	CARPENTER TECHNOLOGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	3,283		6,434	3,203	3,231	0	0	3,231	0	6,434	0	(3,151)	(3,151)	88	
14448C-10-4	CARRIER GLOBAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	1,050.000	54,728		11,121	39,596	(28,474)	0	0	(28,474)	0	11,121	0	43,607	43,607	504	
14575E-10-5	CARS.COM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	1,673		3,613	1,582	2,031	0	0	2,031	0	3,613	0	(1,940)	(1,940)	0	
146229-10-9	CARTERS ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	10,083		8,931	9,407	(476)	0	0	(476)	0	8,931	0	1,152	1,152	140	
146869-10-2	CARVANA CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	5,569		1,025	4,791	(3,766)	0	0	(3,766)	0	1,025	0	4,544	4,544	0	
147528-10-3	CASEYS GENERAL STORES ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	7,676		4,969	7,145	(2,176)	0	0	(2,176)	0	4,969	0	2,708	2,708	55	
14808P-10-9	CASS INFORMATION SYSTEMS ORD		06/25/2021	GOLDMAN	60.000	2,436		2,908	2,335	573	0	0	573	0	2,908	0	(472)	(472)	32	
148806-10-2	CATALENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	21,169		7,482	17,692	(10,210)	0	0	(10,210)	0	7,482	0	13,687	13,687	0	
14888U-10-1	CATALYST PHARMACEUTICALS ORD		12/21/2021	Various	320.000	2,028		1,722	1,069	653	0	0	653	0	1,722	0	307	307	0	
149123-10-1	CATERPILLAR ORD		12/21/2021	Various	800.000	157,587		119,576	145,616	(26,040)	0	0	(26,040)	0	119,576	0	38,011	38,011	2,311	
14912Y-20-2	CATCHMARK TIMBER CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	115.000	967		1,201	1,076	125	0	0	125	0	1,201	0	(234)	(234)	55	
149150-10-4	CATHAY GENERAL BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	7,161		7,232	5,472	1,760	0	0	1,760	0	7,232	0	(71)	(71)	216	
149568-10-7	CAVCO INDUSTRIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	6,304		7,869	6,141	1,729	0	0	1,729	0	7,869	0	(1,565)	(1,565)	0	
150870-10-3	CELANESE ORD		12/21/2021	Various	230.000	35,593		23,462	29,886	(6,424)	0	0	(6,424)	0	23,462	0	12,131	12,131	517	
15135B-10-1	CENTENE ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	14,937		12,870	10,805	2,065	0	0	2,065	0	12,870	0	2,067	2,067	0	
153527-20-5	CENTRAL GARDEN AND PET CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	931		641	727	(86)	0	0	(86)	0	641	0	291	291	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
154760-40-9	CENTRAL PACIFIC FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	821		899	570	328	0	0	328	0	899	0	(77)	(77)	29	
156504-30-0	CENTURY COMMUNITIES ORD		12/21/2021	Various	50.000	3,750		1,329	2,189	(860)	0	0	(860)	0	1,329	0	2,421	2,421	20	
156727-10-9	CERENCE ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	717		185	1,005	(820)	0	0	(820)	0	185	0	532	532	0	
156782-10-4	CERNER ORD		12/21/2021	Various	400.000	35,076		23,244	31,392	(8,148)	0	0	(8,148)	0	23,244	0	11,832	11,832	279	
157085-10-1	CERUS ORD		12/21/2021	JP MORGAN SECURITIES INC.	210.000	1,429		1,248	1,453	(205)	0	0	(205)	0	1,248	0	181	181	0	
157210-10-5	CEVA ORD		12/21/2021	Various	40.000	1,800		974	1,820	(846)	0	0	(846)	0	974	0	827	827	0	
15872M-10-4	CHAMPIONX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	3,379		8,632	2,907	5,725	0	0	5,725	0	8,632	0	(5,253)	(5,253)	0	
15912K-10-0	CHANGE HEALTHCARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	390.000	8,207		5,799	7,274	(1,474)	0	0	(1,474)	0	5,799	0	2,407	2,407	0	
159864-10-7	CHRLS RIVER LABS ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	21,661		7,693	14,992	(7,299)	0	0	(7,299)	0	7,693	0	13,969	13,969	0	
16115Q-30-8	CHART INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	6,173		2,827	4,712	(1,884)	0	0	(1,884)	0	2,827	0	3,346	3,346	0	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		12/21/2021	Various	220.000	140,953		40,768	145,541	(104,773)	0	0	(104,773)	0	40,768	0	100,185	100,185	0	
16150R-10-4	CHASE ORD		06/25/2021	GOLDMAN	30.000	3,173		3,228	3,030	198	0	0	198	0	3,228	0	(55)	(55)	0	
163072-10-1	CHEESECAKE FACTORY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	3,431		4,717	3,335	1,382	0	0	1,382	0	4,717	0	(1,286)	(1,286)	0	
163086-10-1	CHEFS WAREHOUSE ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	945		1,052	771	281	0	0	281	0	1,052	0	(107)	(107)	0	
163092-10-9	CHEGG ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,865		1,098	3,613	(2,515)	0	0	(2,515)	0	1,098	0	2,766	2,766	0	
16359R-10-3	CHEMED ORD		12/21/2021	Various	40.000	20,757		12,656	21,304	(8,649)	0	0	(8,649)	0	12,656	0	8,102	8,102	42	
16383L-10-6	CHEMOCENTRYX ORD		06/25/2021	GOLDMAN	105.000	1,446		5,055	6,502	(1,447)	0	0	(1,447)	0	5,055	0	(3,609)	(3,609)	0	
163851-10-8	CHEMOURS ORD		12/21/2021	Various	590.000	16,451		19,751	9,420	4,081	0	0	4,081	0	19,751	0	(3,300)	(3,300)	135	
16411R-20-8	CHENIERE ENERGY ORD		12/21/2021	Various	330.000	31,525		21,773	19,810	1,964	0	0	1,964	0	21,773	0	9,752	9,752	83	
165167-73-5	CHESAPEAKE ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	10,476		10,533	0	0	0	0	0	0	10,533	0	(57)	(57)	74	
166764-10-0	CHEVRON ORD		12/21/2021	Various	2,770.000	287,145		239,985	233,927	6,058	0	0	6,058	0	239,985	0	47,160	47,160	7,593	
168905-10-7	CHILDREN S PLACE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,211		7,786	3,006	4,780	0	0	4,780	0	7,786	0	(4,575)	(4,575)	0	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		12/21/2021	Various	30.000	48,501		13,413	41,601	(28,188)	0	0	(28,188)	0	13,413	0	35,088	35,088	0	
169905-10-6	CHOICE HOTELS INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	8,866		4,651	6,404	(1,753)	0	0	(1,753)	0	4,651	0	4,215	4,215	27	
171340-10-2	CHURCH AND DWIGHT ORD		12/21/2021	Various	370.000	34,585		18,413	32,275	(13,862)	0	0	(13,862)	0	18,413	0	16,172	16,172	232	
171484-10-8	CHURCHILL DOWNS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	6,950		2,841	5,844	(3,003)	0	0	(3,003)	0	2,841	0	4,109	4,109	19	
171604-10-1	CHUYS HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	876		751	795	(44)	0	0	(44)	0	751	0	125	125	0	
171779-30-9	CIENA ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	13,524		5,222	9,513	(4,291)	0	0	(4,291)	0	5,222	0	8,302	8,302	0	
171798-10-1	CIMAREX ENERGY ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	233.000	13,803		17,374	8,740	8,634	0	0	8,634	0	17,374	0	(3,571)	(3,571)	51	
171871-50-2	CINCINNATI BELL ORD		09/08/2021	GOLDMAN	205.000	3,171		1,546	3,132	(1,587)	0	0	(1,587)	0	1,546	0	1,625	1,625	0	
172062-10-1	CINCINNATI FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	7,807		2,035	6,116	(4,081)	0	0	(4,081)	0	2,035	0	5,772	5,772	174	
17243V-10-2	CINEMARK HOLDINGS ORD		12/21/2021	Various	310.000	6,229		11,449	4,353	5,733	0	0	5,733	0	11,449	0	(5,220)	(5,220)	0	
17273K-10-9	CIRCOR INTERNATIONAL ORD		06/25/2021	GOLDMAN	85.000	2,796		3,909	3,267	642	0	0	642	0	3,909	0	(1,113)	(1,113)	0	
172755-10-0	CIRRUS LOGIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	897		365	822	(457)	0	0	(457)	0	365	0	532	532	0	
17275R-10-2	CISCO SYSTEMS ORD		12/21/2021	Various	5,190.000	288,597		127,072	232,253	(105,180)	0	0	(105,180)	0	127,072	0	161,525	161,525	5,676	
172908-10-5	CINTAS ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	30,575		2,626	24,742	(22,117)	0	0	(22,117)	0	2,626	0	27,949	27,949	238	
172967-42-4	CITIGROUP ORD		12/21/2021	Various	3,270.000	202,352		130,974	201,628	(70,654)	0	0	(70,654)	0	130,974	0	71,378	71,378	3,876	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		12/21/2021	Various	910.000	40,695		35,472	32,542	2,930	0	0	2,930	0	35,472	0	5,223	5,223	1,170	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
177376-10-0	CITRIX SYSTEMS ORD		12/21/2021	Various	280.000	30,907		29,812	36,428	(6,616)	0	0	(6,616)	0	29,812	0	1,096	1,096	237	
178587-10-1	CITY OFFICE REIT ORD	C	12/21/2021	Various	120.000	1,837		1,438	1,172	266	0	0	266	0	1,438	0	399	399	51	
184496-10-7	CLEAN HARBORS ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	11,469		8,404	9,132	(728)	0	0	(728)	0	8,404	0	3,065	3,065	0	
18539C-10-5	CLEARWAY ENERGY CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	979		485	887	(401)	0	0	(401)	0	485	0	493	493	40	
18539C-20-4	CLEARWAY ENERGY CL C ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	3,525		1,986	3,193	(1,207)	0	0	(1,207)	0	1,986	0	1,539	1,539	133	
185899-10-1	CLEVELAND CLIFFS ORD		12/21/2021	Various	410.000	7,885		5,029	5,970	(940)	0	0	(940)	0	5,029	0	2,855	2,855	0	
189054-10-9	CLOROX ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	17,115		6,569	20,192	(13,623)	0	0	(13,623)	0	6,569	0	10,546	10,546	454	
18914U-10-0	CLOUDERA ORD		10/08/2021	Not Available	473.000	7,568		8,142	6,579	1,563	0	0	1,563	0	8,142	0	(574)	(574)	0	
18915M-10-7	CLOUDFLARE CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	11,080		8,054	10,619	(2,565)	0	0	(2,565)	0	8,054	0	3,026	3,026	0	
189464-10-0	CLOVIS ONCOLOGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	1,008		5,818	960	4,858	0	0	4,858	0	5,818	0	(4,810)	(4,810)	0	
191216-10-0	COCA-COLA ORD		12/21/2021	Various	5,840.000	317,660		249,857	320,266	(70,409)	0	0	(70,409)	0	249,857	0	67,803	67,803	4,872	
192005-10-6	CODEXIS ORD		12/21/2021	Various	80.000	2,374		1,474	1,746	(272)	0	0	(272)	0	1,474	0	900	900	0	
192108-50-4	COEUR MINING ORD		12/21/2021	JP MORGAN SECURITIES INC.	200.000	1,020		868	2,070	(1,202)	0	0	(1,202)	0	868	0	153	153	0	
19239V-30-2	COGENT COMMUNICATIONS HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	3,746		2,580	2,994	(414)	0	0	(414)	0	2,580	0	1,166	1,166	159	
192422-10-3	COGNEX ORD		12/21/2021	Various	190.000	15,037		9,259	15,254	(5,995)	0	0	(5,995)	0	9,259	0	5,778	5,778	34	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		12/21/2021	Various	470.000	39,390		24,995	38,517	(13,522)	0	0	(13,522)	0	24,995	0	14,395	14,395	259	
192479-10-3	COHERENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	13,174		7,278	7,501	(224)	0	0	(224)	0	7,278	0	5,896	5,896	0	
19249H-10-3	COHERUS BIOSCIENCES ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	1,220		1,022	1,217	(194)	0	0	(194)	0	1,022	0	197	197	0	
192576-10-6	COHU ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	2,229		926	2,291	(1,365)	0	0	(1,365)	0	926	0	1,303	1,303	0	
194162-10-3	COLGATE PALMOLIVE ORD		12/21/2021	Various	910.000	74,811		47,902	77,814	(29,913)	0	0	(29,913)	0	47,902	0	26,909	26,909	823	
19459J-10-4	COLLEGIUM PHARMACEUTICAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	937		566	1,002	(435)	0	0	(435)	0	566	0	371	371	0	
19625T-10-1	COLONY CREDIT REAL ESTATE CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	340.000	2,942		7,194	2,550	4,644	0	0	4,644	0	7,194	0	(4,253)	(4,253)	0	
198287-20-3	COLUMBIA PROPERTY REIT ORD		12/08/2021	Not Available	340.000	5,824		7,691	4,876	2,815	0	0	2,815	0	7,691	0	(1,867)	(1,867)	1,023	
198516-10-6	COLUMBIA SPORTSWEAR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	6,211		6,264	6,117	148	0	0	148	0	6,264	0	(53)	(53)	0	
199908-10-4	COMFORT SYSTEMS USA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	3,989		3,798	3,686	111	0	0	111	0	3,798	0	192	192	0	
20030N-10-1	COMCAST CL A ORD		12/21/2021	Various	5,460.000	270,832		73,048	286,104	(213,056)	0	0	(213,056)	0	73,048	0	197,784	197,784	4,203	
200340-10-7	COMERICA ORD		12/15/2020	ITG INC	0.000	0		0	0	0	0	0	0	0	0	0	0	0	116	
200525-10-3	COMMERCE BANCSHARES ORD		12/27/2021	JP MORGAN SECURITIES INC.	220.800	14,836		9,657	13,816	(4,159)	0	0	(4,159)	0	9,657	0	5,179	5,179	221	
201723-10-3	COMMERCIAL METALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,019		604	616	(12)	0	0	(12)	0	604	0	414	414	15	
20337X-10-9	COMMSCOPE HOLDING ORD		12/21/2021	Various	680.000	8,749		15,685	6,030	6,206	0	0	6,206	0	15,685	0	(6,936)	(6,936)	0	
203607-10-6	COMMUNITY BANK SYSTEM ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	738		618	623	(5)	0	0	(5)	0	618	0	119	119	17	
204166-10-2	COMMVAULT SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	9,167		10,059	8,859	1,200	0	0	1,200	0	10,059	0	(893)	(893)	0	
20451N-10-1	COMPASS MINERALS INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	2,072		2,609	2,469	140	0	0	140	0	2,609	0	(537)	(537)	92	
205826-20-9	COMTECH TELECOMMUNICATIONS ORD		12/21/2021	Various	70.000	1,757		1,967	1,448	519	0	0	519	0	1,967	0	(210)	(210)	22	
206022-10-5	CONCERT PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	271		1,020	1,011	9	0	0	9	0	1,020	0	(749)	(749)	0	
20602D-10-1	CONCENTRIX ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	6,875		1,749	3,948	(2,199)	0	0	(2,199)	0	1,749	0	5,126	5,126	10	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20605P-10-1	CONCHO RESOURCES ORD		01/15/2021	Various	455.000	22,795		22,795	26,549	(3,754)	0	0	(3,754)	0	22,795	0	0	0	0	
20786W-10-7	CONNECTONE BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	956		680	594	86	0	0	86	0	680	0	276	276	13	
20825C-10-4	CONOCOPHILLIPS ORD		12/21/2021	JP MORGAN SECURITIES INC.	1,390.300	98,247		78,037	16,196	8,874	0	0	8,874	0	78,037	0	20,210	20,210	2,009	
20848V-10-5	CONSENSUS CLOUD SOLUTIONS ORD		10/08/2021	Adjustment	1.000	60		33	0	0	0	0	0	0	33	0	26	26	0	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	220.000	53,088		47,104	48,191	(1,087)	0	0	(1,087)	0	47,104	0	5,984	5,984	667	
216648-40-2	COOPER ORD		12/21/2021	Various	90.000	35,295		23,373	32,699	(9,326)	0	0	(9,326)	0	23,373	0	11,922	11,922	5	
21676P-10-3	COOPER STANDARD HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,498		4,133	1,387	2,746	0	0	2,746	0	4,133	0	(2,635)	(2,635)	0	
216831-10-7	COOPER TIRE AND RUBBER ORD		06/07/2021	Various	120.000	8,161		3,151	4,860	(1,709)	0	0	(1,709)	0	3,151	0	5,010	5,010	25	
217204-10-6	COPART ORD		12/21/2021	Various	200.000	27,210		6,308	25,450	(19,142)	0	0	(19,142)	0	6,308	0	20,902	20,902	0	
218352-10-2	CORCEPT THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	821		549	1,046	(498)	0	0	(498)	0	549	0	272	272	0	
21870Q-10-5	CORESITE REALTY REIT ORD		12/29/2021	Not Available	90.000	15,300		9,499	11,275	(1,777)	0	0	(1,777)	0	9,499	0	5,801	5,801	564	
21870U-50-2	CORENERGY INFRASTRUCTURE REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	35.000	116		1,388	240	1,148	0	0	1,148	0	1,388	0	(1,272)	(1,272)	7	
21871D-10-3	CORELOGIC ORD		06/04/2021	Not Available	185.000	14,800		8,608	14,304	(5,696)	0	0	(5,696)	0	8,608	0	6,192	6,192	61	
21871N-10-1	CORECIVIC REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	275.000	1,838		6,644	1,801	4,843	0	0	4,843	0	6,644	0	(4,806)	(4,806)	0	
21925Y-10-3	CORNERSTONE ONDEMAND ORD		10/15/2021	Not Available	140.000	8,050		7,223	6,166	1,057	0	0	1,057	0	7,223	0	827	827	0	
219350-10-5	CORNING ORD		12/21/2021	Various	710.000	25,987		18,826	25,560	(6,734)	0	0	(6,734)	0	18,826	0	7,161	7,161	336	
22002T-10-8	CORPORATE OFFICE PROP REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	827		866	782	83	0	0	83	0	866	0	(39)	(39)	33	
22052L-10-4	CORTEVA ORD		12/21/2021	Various	1,170.000	52,289		40,421	45,302	(4,882)	0	0	(4,882)	0	40,421	0	11,869	11,869	356	
22160K-10-5	COSTCO WHOLESALE ORD		12/21/2021	Various	530.000	257,483		60,801	199,693	(138,893)	0	0	(138,893)	0	60,801	0	196,683	196,683	1,075	
22160N-10-9	COSTAR GROUP ORD		12/21/2021	Various	370.000	37,398		17,654	42,517	(24,863)	0	0	(24,863)	0	17,654	0	19,744	19,744	0	
22266L-10-6	COUPA SOFTWARE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	3,450		666	3,389	(2,723)	0	0	(2,723)	0	666	0	2,784	2,784	0	
222795-50-2	COUSINS PROPERTIES REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	5,386		5,998	5,695	303	0	0	303	0	5,998	0	(612)	(612)	0	
22282E-10-2	COVANTA HOLDING ORD		12/01/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	480.000	9,399		7,670	6,302	1,368	0	0	1,368	0	7,670	0	1,729	1,729	142	
223622-60-6	COWEN CL A ORD		12/21/2021	Various	50.000	1,916		859	1,300	(440)	0	0	(440)	0	859	0	1,056	1,056	15	
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	7,475		8,902	7,915	986	0	0	986	0	8,902	0	(1,427)	(1,427)	138	
224399-10-5	CRANE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	8,108		9,548	7,766	1,782	0	0	1,782	0	9,548	0	(1,440)	(1,440)	0	
225310-10-1	CREDIT ACCEPTANCE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	8,500		10,388	8,654	1,734	0	0	1,734	0	10,388	0	(1,888)	(1,888)	0	
227046-10-9	CROCS ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	12,503		1,750	5,639	(3,890)	0	0	(3,890)	0	1,750	0	10,753	10,753	0	
227483-10-4	CROSS COUNTRY HEALTHCARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	810		343	266	77	0	0	77	0	343	0	467	467	0	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	12,618		6,053	12,709	(6,656)	0	0	(6,656)	0	6,053	0	6,565	6,565	0	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		12/21/2021	Various	510.000	95,038		56,651	81,187	(24,536)	0	0	(24,536)	0	56,651	0	38,388	38,388	2,020	
228368-10-6	CROWN HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	4,982		2,439	5,010	(2,572)	0	0	(2,572)	0	2,439	0	2,544	2,544	0	
228903-10-0	CRYOLIFE ORD		12/21/2021	Various	80.000	1,855		2,234	1,889	345	0	0	345	0	2,234	0	(379)	(379)	0	
229050-30-7	CRYOPORT ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,741		702	1,316	(614)	0	0	(614)	0	702	0	1,039	1,039	0	
229669-10-6	CUBIC ORD		05/26/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	7,800		7,693	6,824	869	0	0	869	0	7,693	0	107	107	9	
22978P-10-6	CUE BIOPHARMA ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	918		1,747	1,001	747	0	0	747	0	1,747	0	(830)	(830)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
229899-10-9	CULLEN FROST BANKERS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	12,260		13,814	11,340	2,474	0	0	2,474	0	13,814	0	(1,553)	(1,553)	0	
231021-10-6	CUMMINS ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	25,410		7,104	27,252	(20,148)	0	0	(20,148)	0	7,104	0	18,306	18,306	672	
231561-10-1	CURTISS WRIGHT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	11,698		12,753	11,635	1,118	0	0	1,118	0	12,753	0	(1,055)	(1,055)	0	
232109-10-8	CUTERA ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	749		618	482	136	0	0	136	0	618	0	130	130	0	
23255M-10-5	CYCLERION THERAPEUTICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	51.000	166		1,459	156	1,303	0	0	1,303	0	1,459	0	(1,293)	(1,293)	0	
23257D-10-3	CYMABAY THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	189.000	668		1,589	1,085	505	0	0	505	0	1,589	0	(922)	(922)	0	
23282W-60-5	CYTOKINETICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	2,449		675	1,247	(572)	0	0	(572)	0	675	0	1,775	1,775	0	
23283R-10-0	CYRUSONE REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	190.000	17,007		11,873	13,899	(2,025)	0	0	(2,025)	0	11,873	0	5,134	5,134	390	
23284F-10-5	CYTOMX THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	150.000	579		1,683	983	700	0	0	700	0	1,683	0	(1,103)	(1,103)	0	
23291C-10-3	DMC GLOBAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	2,392		4,066	2,595	1,471	0	0	1,471	0	4,066	0	(1,674)	(1,674)	0	
23331A-10-9	D R HORTON ORD		12/21/2021	Various	400.000	37,009		15,760	27,568	(11,808)	0	0	(11,808)	0	15,760	0	21,249	21,249	231	
233331-10-7	DTE ENERGY ORD		07/01/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	450.000	25,178		24,292	54,635	(30,343)	0	0	(30,343)	0	24,292	0	886	886	1,356	
233377-40-7	DXP ENTERPRISES ORD		06/25/2021	GOLDMAN	70.000	2,303		3,066	1,556	1,510	0	0	1,510	0	3,066	0	(763)	(763)	0	
23355L-10-6	DXC TECHNOLOGY ORD		12/21/2021	Various	570.000	17,708		21,324	14,678	6,646	0	0	6,646	0	21,324	0	(3,616)	(3,616)	0	
235825-20-5	DANA INCORPORATED ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	875		694	781	(86)	0	0	(86)	0	694	0	180	180	16	
235851-10-2	DANAHER ORD		12/21/2021	Various	750.000	219,938		39,965	166,605	(126,640)	0	0	(126,640)	0	39,965	0	179,973	179,973	469	
237194-10-5	DARDEN RESTAURANTS ORD		12/21/2021	Various	290.000	39,028		29,926	34,545	(4,619)	0	0	(4,619)	0	29,926	0	9,102	9,102	600	
237266-10-1	DARLING INGREDIENTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	7,660		2,299	6,922	(4,622)	0	0	(4,622)	0	2,299	0	5,361	5,361	0	
23804L-10-3	DATADOG CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	9,993		8,501	9,844	(1,343)	0	0	(1,343)	0	8,501	0	1,492	1,492	0	
238337-10-9	DAVE BUSTERS ENTERTAINMENT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	5,027		10,238	4,803	5,435	0	0	5,435	0	10,238	0	(5,211)	(5,211)	0	
23918K-10-8	DAVITA ORD		12/21/2021	Various	120.000	13,663		8,982	14,088	(5,106)	0	0	(5,106)	0	8,982	0	4,681	4,681	0	
24344T-10-1	DECIPHERA PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	928		4,782	5,136	(354)	0	0	(354)	0	4,782	0	(3,854)	(3,854)	0	
243537-10-7	DECKERS OUTDOOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	10,527		3,278	8,603	(5,325)	0	0	(5,325)	0	3,278	0	7,249	7,249	0	
244199-10-5	DEERE ORD		12/21/2021	Various	390.000	130,832		58,679	104,930	(46,250)	0	0	(46,250)	0	58,679	0	72,152	72,152	1,123	
24665A-10-3	DELEK US HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	2,428		5,904	2,330	3,574	0	0	3,574	0	5,904	0	(3,477)	(3,477)	0	
24703L-20-2	DELL TECHNOLOGIES CL C ORD		12/21/2021	Various	795.000	50,586		44,998	42,875	(5,310)	0	0	(5,310)	0	44,998	0	5,587	5,587	0	
247361-70-2	DELTA AIR LINES ORD		12/21/2021	Various	610.000	23,822		26,755	24,528	2,227	0	0	2,227	0	26,755	0	(2,933)	(2,933)	0	
248019-10-1	DELUXE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	2,499		4,367	2,336	2,031	0	0	2,031	0	4,367	0	(1,869)	(1,869)	0	
24869P-10-4	DENNYS ORD		12/21/2021	JP MORGAN SECURITIES INC.	220.000	3,393		4,934	3,230	1,705	0	0	1,705	0	4,934	0	(1,541)	(1,541)	0	
24906P-10-9	DENTSPLY SIRONA ORD		12/21/2021	JP MORGAN SECURITIES INC.	130.000	6,885		3,961	6,807	(2,846)	0	0	(2,846)	0	3,961	0	2,924	2,924	55	
250565-10-8	DESIGNER BRANDS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	2,061		8,173	1,913	6,260	0	0	6,260	0	8,173	0	(6,112)	(6,112)	0	
25179M-10-3	DEVON ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	300.000	12,391		6,887	0	0	0	0	0	0	6,887	0	5,503	5,503	501	
252131-10-7	DEXCOM ORD		12/21/2021	Various	100.000	51,254		12,251	36,972	(24,721)	0	0	(24,721)	0	12,251	0	39,003	39,003	0	
25264R-20-7	DIAMOND HILL INVESTMENT GRP CL A ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	10.000	1,614		1,414	1,493	(79)	0	0	(79)	0	1,414	0	200	200	10	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
252784-30-1	DIAMONDROCK HOSPITALITY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	1,023		1,235	908	328	0	0	328	0	1,235	0	(212)	(212)	0	
25278X-10-9	DIAMONDBACK ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	17,832		8,186	8,228	(42)	0	0	(42)	0	8,186	0	9,646	9,646	298	
253031-10-8	DICERNA PHARMACEUTICALS ORD		12/30/2021	JP MORGAN SECURITIES INC.	230.000	8,779		3,183	5,067	(1,884)	0	0	(1,884)	0	3,183	0	5,597	5,597	0	
253393-10-2	DICKS SPORTING ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	4,144		1,339	2,248	(909)	0	0	(909)	0	1,339	0	2,804	2,804	284	
253651-10-3	DIEBOLD NIXDORF ORD		12/21/2021	Various	120.000	1,092		1,548	1,279	269	0	0	269	0	1,548	0	(456)	(456)	0	
253798-10-2	DIGI INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	972		709	756	(47)	0	0	(47)	0	709	0	263	263	0	
25381B-10-1	DIGIMARC ORD		06/25/2021	GOLDMAN	30.000	996		1,034	1,417	(383)	0	0	(383)	0	1,034	0	(38)	(38)	0	
253868-10-3	DIGITAL REALTY REIT ORD		12/21/2021	Various	400.000	62,144		44,688	55,804	(11,116)	0	0	(11,116)	0	44,688	0	17,456	17,456	1,283	
25401T-10-8	DIGITALBRIDGE GROUP CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	977		703	577	126	0	0	126	0	703	0	274	274	0	
25402D-10-2	DIGITALOCEAN HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	8,146		7,809	0	0	0	0	0	0	7,809	0	337	337	0	
254423-10-6	DINE BRANDS GLOBAL ORD		12/21/2021	Various	20.000	1,679		1,560	1,160	400	0	0	400	0	1,560	0	119	119	0	
254687-10-6	WALT DISNEY ORD		12/21/2021	Various	2,100.000	332,664		84,042	380,478	(296,436)	0	0	(296,436)	0	84,042	0	248,622	248,622	0	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		12/21/2021	Various	460.000	49,723		27,335	41,644	(14,309)	0	0	(14,309)	0	27,335	0	22,388	22,388	526	
25470F-10-4	DISCOVERY SRS A ORD		12/21/2021	JP MORGAN SECURITIES INC.	365.000	8,586		11,815	10,983	832	0	0	832	0	11,815	0	(3,229)	(3,229)	0	
25470F-30-2	DISCOVERY SRS C ORD		12/21/2021	Various	755.000	20,236		22,491	19,773	2,718	0	0	2,718	0	22,491	0	(2,256)	(2,256)	0	
25470M-10-9	DISH NETWORK CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	2,984		3,076	2,911	166	0	0	166	0	3,076	0	(93)	(93)	0	
25525P-10-7	DIVERSIFIED HEALTHCARE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	550.000	2,333		8,993	2,266	6,727	0	0	6,727	0	8,993	0	(6,660)	(6,660)	0	
256163-10-6	DOCUSIGN ORD		12/21/2021	Various	190.000	36,528		22,849	42,237	(19,388)	0	0	(19,388)	0	22,849	0	13,678	13,678	0	
25659T-10-7	DOLBY LABORATORIES CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	3,658		2,114	3,885	(1,771)	0	0	(1,771)	0	2,114	0	1,544	1,544	36	
256677-10-5	DOLLAR GENERAL ORD		12/21/2021	Various	320.000	70,475		27,180	67,296	(40,116)	0	0	(40,116)	0	27,180	0	43,294	43,294	418	
256746-10-8	DOLLAR TREE ORD		12/21/2021	Various	290.000	37,696		24,032	31,332	(7,299)	0	0	(7,299)	0	24,032	0	13,664	13,664	0	
25746U-10-9	DOMINION ENERGY ORD		12/21/2021	Various	1,190.000	90,447		76,551	89,488	(12,937)	0	0	(12,937)	0	76,551	0	13,896	13,896	2,142	
25754A-20-1	DOMINOS PIZZA ORD		12/21/2021	Various	60.000	30,386		14,179	23,008	(8,829)	0	0	(8,829)	0	14,179	0	16,207	16,207	188	
257554-10-5	DOMO CL B ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,022		458	1,275	(818)	0	0	(818)	0	458	0	565	565	0	
257559-20-3	DOMTAR ORD		11/30/2021	Not Available	130.000	7,215		6,113	4,115	1,998	0	0	1,998	0	6,113	0	1,102	1,102	0	
257651-10-9	DONALDSON ORD		12/21/2021	Various	425.000	24,706		19,362	23,749	(4,387)	0	0	(4,387)	0	19,362	0	5,344	5,344	222	
25787G-10-0	DONNELLEY FINANCIAL SOLTN ORD		12/21/2021	Various	60.000	2,377		800	1,018	(218)	0	0	(218)	0	800	0	1,577	1,577	0	
25809K-10-5	DOORDASH CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	13,644		15,904	0	0	0	0	0	0	15,904	0	(2,260)	(2,260)	0	
258278-10-0	DORMAN PRODUCTS ORD		12/21/2021	Various	110.000	11,122		7,916	9,550	(1,635)	0	0	(1,635)	0	7,916	0	3,206	3,206	0	
25960P-10-9	DOUGLAS EMMETT REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	4,913		7,250	5,252	1,998	0	0	1,998	0	7,250	0	(2,338)	(2,338)	50	
25960R-10-5	DOUGLAS DYNAMICS ORD		06/25/2021	GOLDMAN	95.000	3,985		4,041	4,063	(22)	0	0	(22)	0	4,041	0	(56)	(56)	54	
260003-10-8	DOVER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	6,472		3,647	6,313	(2,666)	0	0	(2,666)	0	3,647	0	2,825	2,825	0	
260557-10-3	DOW ORD		12/21/2021	Various	770.000	42,049		27,765	42,735	(14,970)	0	0	(14,970)	0	27,765	0	14,284	14,284	1,932	
26142R-10-4	DRAFTKINGS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	510.000	15,454		26,350	0	0	0	0	0	0	26,350	0	(10,896)	(10,896)	0	
262037-10-4	DRIL QUIP ORD		06/25/2021	GOLDMAN	145.000	5,286		7,360	4,295	3,065	0	0	3,065	0	7,360	0	(2,074)	(2,074)	0	
264147-10-9	DUCOMMUN ORD		12/21/2021	Various	30.000	1,435		1,510	1,611	(101)	0	0	(101)	0	1,510	0	(75)	(75)	0	
264411-50-5	DUKE REALTY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	5,036		3,739	5,196	(1,457)	0	0	(1,457)	0	3,739	0	1,298	1,298	0	
26441C-20-4	DUKE ENERGY ORD		12/21/2021	Various	850.000	84,188		63,460	77,826	(14,366)	0	0	(14,366)	0	63,460	0	20,728	20,728	2,301	
26484T-10-6	DUN BRADST HLDG ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	979		843	0	0	0	0	0	0	843	0	136	136	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
26614N-10-2	DUPONT DE NEMOURS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	665.000	47,555		52,552	8,510	1,851	0	0	1,851	0	52,552	0	(4,997)	(4,997)	349	
267475-10-1	DYCOM INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	75.000	6,629		5,991	5,664	327	0	0	327	0	5,991	0	638	638	0	
268150-10-9	DYNATRACE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	12,678		13,056	12,981	75	0	0	75	0	13,056	0	(378)	(378)	0	
268158-20-1	DYNAVAX TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	1,707		505	534	(29)	0	0	(29)	0	505	0	1,201	1,201	0	
26856L-10-3	ELF BEAUTY ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	923		641	756	(115)	0	0	(115)	0	641	0	282	282	0	
26875P-10-1	EOG RESOURCES ORD		12/21/2021	JP MORGAN SECURITIES INC.	550.000	47,488		42,796	27,429	15,367	0	0	15,367	0	42,796	0	4,693	4,693	2,537	
26884U-10-9	EPR PROPERTIES REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	2,014		3,941	1,950	1,991	0	0	1,991	0	3,941	0	(1,926)	(1,926)	0	
268948-10-6	EAGLE BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	561		502	413	89	0	0	89	0	502	0	59	59	12	
26927E-10-4	EVO PAYMENTS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	1,911		2,522	2,161	361	0	0	361	0	2,522	0	(611)	(611)	0	
26969P-10-8	EAGLE MATERIALS ORD		12/21/2021	Various	120.000	15,480		9,955	12,162	(2,207)	0	0	(2,207)	0	9,955	0	5,525	5,525	20	
27579R-10-4	EAST WEST BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	15,628		16,408	13,692	2,716	0	0	2,716	0	16,408	0	(780)	(780)	0	
277432-10-0	EASTMAN CHEMICAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	10,374		6,381	9,025	(2,645)	0	0	(2,645)	0	6,381	0	3,993	3,993	248	
278265-10-3	EATON VANCE COM NON VTG ORD		03/02/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	405.000	24,883		21,652	27,512	(5,859)	0	0	(5,859)	0	21,652	0	3,231	3,231	84	
278642-10-3	EBAY ORD		12/21/2021	Various	860.000	52,476		32,029	43,215	(11,186)	0	0	(11,186)	0	32,029	0	20,448	20,448	439	
278715-20-6	EBIX ORD		12/21/2021	Various	100.000	3,367		6,342	3,797	2,545	0	0	2,545	0	6,342	0	(2,975)	(2,975)	18	
27875T-10-1	ECHO GLOBAL LOGISTICS ORD		11/23/2021	GOLDMAN	110.000	4,816		2,295	2,950	(655)	0	0	(655)	0	2,295	0	2,521	2,521	0	
278768-10-6	ECHOSTAR CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	793		1,081	636	445	0	0	445	0	1,081	0	(288)	(288)	0	
278865-10-0	ECOLAB ORD		12/21/2021	Various	220.000	49,456		10,866	47,599	(36,733)	0	0	(36,733)	0	10,866	0	38,590	38,590	365	
28035Q-10-2	EDGEWELL PERSONAL CARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	894		932	692	240	0	0	240	0	932	0	(38)	(38)	12	
281020-10-7	EDISON INTERNATIONAL ORD		12/21/2021	Various	1,450.000	89,631		83,791	52,141	(3,677)	0	0	(3,677)	0	83,791	0	5,840	5,840	1,431	
28106W-10-3	EDITAS MEDICINE ORD		12/21/2021	Various	50.000	2,706		1,389	3,506	(2,117)	0	0	(2,117)	0	1,389	0	1,317	1,317	0	
28176E-10-8	EDWARDS LIFESCIENCES ORD		12/21/2021	Various	750.000	85,873		36,988	68,423	(31,435)	0	0	(31,435)	0	36,988	0	48,885	48,885	0	
28238P-10-9	EHEALTH ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,594		3,420	4,237	(816)	0	0	(816)	0	3,420	0	(1,826)	(1,826)	0	
282914-10-0	8X8 ORD		12/21/2021	JP MORGAN SECURITIES INC.	370.000	6,417		7,008	12,754	(5,746)	0	0	(5,746)	0	7,008	0	(591)	(591)	0	
28414H-10-3	ELANCO ANIMAL HEALTH ORD		12/21/2021	JP MORGAN SECURITIES INC.	610.000	17,545		17,254	18,709	(1,455)	0	0	(1,455)	0	17,254	0	291	291	0	
285512-10-9	ELECTRONIC ARTS ORD		12/21/2021	Various	440.000	59,798		49,977	63,184	(13,207)	0	0	(13,207)	0	49,977	0	9,821	9,821	184	
28852N-10-9	ELLINGTON FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,004		1,078	894	184	0	0	184	0	1,078	0	(74)	(74)	95	
29084Q-10-0	EMCOR GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	130.000	15,927		9,468	11,890	(2,422)	0	0	(2,422)	0	9,468	0	6,459	6,459	68	
291011-10-4	EMERSON ELECTRIC ORD		12/21/2021	Various	720.000	63,601		38,137	57,866	(19,729)	0	0	(19,729)	0	38,137	0	25,464	25,464	1,035	
292104-10-6	EMPIRE STATE REALTY CL A REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	2,479		4,382	2,516	1,866	0	0	1,866	0	4,382	0	(1,903)	(1,903)	0	
292218-10-4	EMPLOYERS HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	2,828		3,163	2,253	910	0	0	910	0	3,163	0	(335)	(335)	70	
29251M-10-6	ENANTA PHARMACEUTICALS ORD		06/25/2021	GOLDMAN	70.000	3,389		5,458	2,947	2,511	0	0	2,511	0	5,458	0	(2,069)	(2,069)	0	
292554-10-2	ENCORE CAPITAL GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	596		339	390	(51)	0	0	(51)	0	339	0	257	257	0	
292562-10-5	ENCORE WIRE ORD		12/21/2021	Various	50.000	5,948		2,978	3,029	(51)	0	0	(51)	0	2,978	0	2,970	2,970	3	
29261A-10-0	ENCOMPASS HEALTH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	9,370		8,466	9,096	(630)	0	0	(630)	0	8,466	0	904	904	31	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29272W-10-9	ENERGIZER HOLDINGS ORD		06/25/2021	GOLDMAN	145.000	6,119		8,810	6,116	2,694	0	0	2,694	0	8,810	0	(2,691)	(2,691)	87	
29275Y-10-2	ENERSYS ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	7,554		8,671	8,306	365	0	0	365	0	8,671	0	(1,117)	(1,117)	70	
292765-10-4	ENERPAC TOOL GROUP CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	150.000	2,978		4,001	3,395	606	0	0	606	0	4,001	0	(1,023)	(1,023)	6	
29355A-10-7	ENPHASE ENERGY ORD		12/21/2021	Various	90.000	17,561		1,640	15,792	(14,152)	0	0	(14,152)	0	1,640	0	15,921	15,921	0	
29355X-10-7	ENPRO INDUSTRIES ORD		12/21/2021	Various	30.000	3,098		2,212	2,266	(53)	0	0	(53)	0	2,212	0	886	886	27	
29357K-10-3	ENOVA INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,578		922	991	(69)	0	0	(69)	0	922	0	657	657	0	
29358P-10-1	ENSIGN GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	801		349	729	(380)	0	0	(380)	0	349	0	452	452	2	
29362U-10-4	ENTEGRIS ORD		12/21/2021	Various	160.000	19,601		4,344	15,376	(11,032)	0	0	(11,032)	0	4,344	0	15,257	15,257	35	
293639-10-0	ENTERCOM COMMUNICATIONS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	28		33	25	9	0	0	9	0	33	0	(5)	(5)	0	
29364G-10-3	ENTERGY ORD		12/21/2021	Various	160.000	16,517		13,350	15,974	(2,624)	0	0	(2,624)	0	13,350	0	3,167	3,167	347	
29404K-10-6	ENVESTNET ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	5,993		4,179	5,760	(1,581)	0	0	(1,581)	0	4,179	0	1,814	1,814	0	
29414B-10-4	EPAM SYSTEMS ORD		12/21/2021	Various	60.000	32,806		7,737	21,501	(13,764)	0	0	(13,764)	0	7,737	0	25,069	25,069	0	
29415F-10-4	ENVISTA HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	832		345	675	(329)	0	0	(329)	0	345	0	486	486	0	
29428V-10-4	EPIZYME ORD		12/21/2021	JP MORGAN SECURITIES INC.	260.000	807		3,288	2,824	464	0	0	464	0	3,288	0	(2,481)	(2,481)	0	
294429-10-5	EQUIFAX ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	33,607		4,402	23,141	(18,739)	0	0	(18,739)	0	4,402	0	29,206	29,206	187	
29444U-70-0	EQUINIX REIT ORD		12/21/2021	Various	120.000	89,820		67,167	85,702	(18,534)	0	0	(18,534)	0	67,167	0	22,653	22,653	689	
29452E-10-1	EQUITABLE HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	560.000	17,927		14,291	14,336	(45)	0	0	(45)	0	14,291	0	3,636	3,636	398	
294600-10-1	EQUITRANS MIDSTREAM ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	1,008		810	0	0	0	0	0	0	810	0	198	198	45	
29460X-10-9	EQUITY BANCSHARES CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	988		927	648	280	0	0	280	0	927	0	61	61	2	
294628-10-2	EQUITY COMMONWEALTH REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	275.000	7,093		8,685	7,502	1,183	0	0	1,183	0	8,685	0	(1,592)	(1,592)	0	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	210.000	17,632		9,452	13,306	(3,854)	0	0	(3,854)	0	9,452	0	8,180	8,180	300	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		12/21/2021	Various	600.000	48,325		37,248	35,568	1,680	0	0	1,680	0	37,248	0	11,077	11,077	1,175	
296315-10-4	ESCO TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	871		648	1,032	(384)	0	0	(384)	0	648	0	223	223	3	
29664W-10-5	ESPERION THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	461		3,752	2,340	1,412	0	0	1,412	0	3,752	0	(3,291)	(3,291)	0	
29670G-10-2	ESSENTIAL UTILITIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	340.000	17,667		11,397	16,089	(4,692)	0	0	(4,692)	0	11,397	0	6,270	6,270	353	
297178-10-5	ESSEX PROPERTY REIT ORD		12/21/2021	Various	120.000	35,544		26,668	28,490	(1,823)	0	0	(1,823)	0	26,668	0	8,877	8,877	688	
29786A-10-6	ETSY ORD		12/21/2021	Various	120.000	25,007		5,071	21,349	(16,278)	0	0	(16,278)	0	5,071	0	19,936	19,936	0	
298736-10-9	EURONET WORLDWIDE ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	11,796		11,499	14,492	(2,993)	0	0	(2,993)	0	11,499	0	297	297	0	
29977A-10-5	EVERCORE CL A ORD		12/21/2021	Various	165.000	20,557		15,515	18,091	(2,576)	0	0	(2,576)	0	15,515	0	5,042	5,042	225	
30034T-10-3	EVERI HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	2,337		1,312	1,519	(207)	0	0	(207)	0	1,312	0	1,025	1,025	0	
30034W-10-6	EVERGY ORD		12/21/2021	Various	675.000	40,617		36,262	37,469	(1,208)	0	0	(1,208)	0	36,262	0	4,355	4,355	795	
30040P-10-3	EVERTEC ORD		12/21/2021	Various	110.000	5,225		2,603	4,325	(1,723)	0	0	(1,723)	0	2,603	0	2,622	2,622	20	
30040W-10-8	EVERSOURCE ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	220.000	19,569		12,327	19,032	(6,706)	0	0	(6,706)	0	12,327	0	7,243	7,243	530	
30050B-10-1	EVOLENT HEALTH CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	4,693		4,898	2,885	2,012	0	0	2,012	0	4,898	0	(205)	(205)	0	
30057T-10-5	EVOQUA WATER TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	2,251		879	1,349	(470)	0	0	(470)	0	879	0	1,372	1,372	0	
30063P-10-5	EXACT SCIENCES ORD		12/21/2021	Various	150.000	14,794		10,508	19,874	(9,366)	0	0	(9,366)	0	10,508	0	4,286	4,286	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30161N-10-1	EXELON ORD		06/25/2021	Various	2,260.000	99,119		99,508	95,530	3,978	0	0	3,978	0	99,508	0	(389)	(389)	1,178	
30161Q-10-4	EXELIXIS ORD		12/21/2021	JP MORGAN SECURITIES INC.	360.000	6,812		6,293	7,225	(932)	0	0	(932)	0	6,293	0	519	519	0	
302081-10-4	EXLSERVICE HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	6,117		4,529	5,959	(1,430)	0	0	(1,430)	0	4,529	0	1,588	1,588	0	
30212P-30-3	EXPEDIA GROUP ORD		12/21/2021	Various	150.000	25,259		18,206	19,860	(1,655)	0	0	(1,655)	0	18,206	0	7,054	7,054	0	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		12/21/2021	Various	190.000	22,565		10,518	18,071	(7,553)	0	0	(7,553)	0	10,518	0	12,047	12,047	162	
30214U-10-2	EXPONENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	7,079		3,067	5,402	(2,335)	0	0	(2,335)	0	3,067	0	4,012	4,012	48	
30219E-10-3	EXPRESS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	268		1,313	237	1,076	0	0	1,076	0	1,313	0	(1,045)	(1,045)	0	
30224P-20-0	EXTENDED STAY AMERICA UNT		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	720.000	10,161		13,702	10,663	3,038	0	0	3,038	0	13,702	0	(3,541)	(3,541)	252	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		12/21/2021	Various	190.000	36,840		16,551	22,013	(5,463)	0	0	(5,463)	0	16,551	0	20,289	20,289	675	
30226D-10-6	EXTREME NETWORKS ORD		12/21/2021	JP MORGAN SECURITIES INC.	190.000	2,679		1,477	1,309	168	0	0	168	0	1,477	0	1,202	1,202	0	
302301-10-6	EZCORP CL A NV ORD		06/25/2021	GOLDMAN	195.000	1,244		1,846	934	912	0	0	912	0	1,846	0	(602)	(602)	0	
30231G-10-2	EXXON MOBIL ORD		12/21/2021	Various	7,030.000	416,823		291,733	289,777	1,956	0	0	1,956	0	291,733	0	125,090	125,090	18,325	
302445-10-1	FLIR SYSTEMS ORD		05/14/2021	Adjustment	330.000	271		11,559	14,464	(2,905)	0	0	(2,905)	0	11,559	0	(11,289)	(11,289)	9,296	
302491-30-3	FMC ORD		12/21/2021	Various	220.000	23,882		16,587	25,285	(8,698)	0	0	(8,698)	0	16,587	0	7,295	7,295	365	
302520-10-1	FNB ORD		12/21/2021	JP MORGAN SECURITIES INC.	390.000	4,615		5,000	3,705	1,295	0	0	1,295	0	5,000	0	(385)	(385)	187	
302941-10-9	FTI CONSULTING ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	5,931		2,864	4,469	(1,605)	0	0	(1,605)	0	2,864	0	3,067	3,067	0	
30303M-10-2	META PLATFORMS CL A ORD		12/21/2021	Various	3,000.000	945,933		483,224	819,480	(336,256)	0	0	(336,256)	0	483,224	0	462,710	462,710	0	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	18,993		6,671	13,300	(6,629)	0	0	(6,629)	0	6,671	0	12,322	12,322	129	
303250-10-4	FAIR ISAAC ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	8,494		4,316	10,221	(5,905)	0	0	(5,905)	0	4,316	0	4,178	4,178	0	
311642-10-2	FARO TECHNOLOGIES ORD		12/21/2021	Various	30.000	2,159		1,682	2,119	(437)	0	0	(437)	0	1,682	0	477	477	0	
31188V-10-0	FASTLY CL A ORD		12/21/2021	Various	250.000	13,003		18,145	14,853	(1,559)	0	0	(1,559)	0	18,145	0	(5,142)	(5,142)	0	
311900-10-4	FASTENAL ORD		12/21/2021	Various	640.000	35,401		13,237	31,251	(18,014)	0	0	(18,014)	0	13,237	0	22,165	22,165	302	
313148-30-6	FEDERAL AGRICULTUR MORTGAGE CL C ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,198		726	743	(16)	0	0	(16)	0	726	0	471	471	35	
313747-20-6	FEDERAL REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	12,678		18,758	12,768	5,990	0	0	5,990	0	18,758	0	(6,079)	(6,079)	159	
313855-10-8	FEDERAL SIGNAL ORD		12/21/2021	Various	100.000	4,124		2,585	3,317	(732)	0	0	(732)	0	2,585	0	1,539	1,539	31	
314211-10-3	FEDERATED HERMES CL B ORD		12/21/2021	Various	180.000	6,519		4,387	5,200	(814)	0	0	(814)	0	4,387	0	2,133	2,133	167	
31428X-10-6	FEDEX ORD		12/21/2021	Various	330.000	82,301		75,821	85,675	(9,854)	0	0	(9,854)	0	75,821	0	6,481	6,481	609	
315405-10-0	FERRO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	5,182		7,181	4,828	2,353	0	0	2,353	0	7,181	0	(1,999)	(1,999)	0	
315616-10-2	F5 ORD		12/21/2021	Various	70.000	14,644		10,979	12,316	(1,337)	0	0	(1,337)	0	10,979	0	3,665	3,665	0	
31572Q-80-8	FIBROGEN ORD		12/21/2021	Various	255.000	7,175		11,950	7,233	3,058	0	0	3,058	0	11,950	0	(4,775)	(4,775)	0	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		12/21/2021	Various	670.000	79,954		41,074	94,778	(53,704)	0	0	(53,704)	0	41,074	0	38,880	38,880	702	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	9,365		8,825	9,382	(557)	0	0	(557)	0	8,825	0	540	540	0	
316773-10-0	FIFTH THIRD BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	810.000	34,427		23,061	22,332	729	0	0	729	0	23,061	0	11,366	11,366	899	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	240.000	18,027		11,084	12,391	(1,307)	0	0	(1,307)	0	11,084	0	6,943	6,943	466	
318672-70-6	FIRST BANCORP ORD		12/21/2021	Various	410.000	5,343		3,793	3,780	12	0	0	12	0	3,793	0	1,551	1,551	99	
318916-10-3	FIRST BANCSHARES ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	766		607	618	(11)	0	0	(11)	0	607	0	160	160	12	
319383-20-4	FIRST BUSEY ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	794		926	647	280	0	0	280	0	926	0	(132)	(132)	28	
319829-10-7	FIRST COMMONWEALTH FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	935		973	656	317	0	0	317	0	973	0	(38)	(38)	27	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
320209-10-9	FIRST FINANCIAL BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	3,946		5,910	3,506	2,404	0	0	2,404	0	5,910	0	(1,964)	(1,964)	0	
32020R-10-9	FIRST FINANCIAL BANKSHARES ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,013		598	724	(126)	0	0	(126)	0	598	0	415	415	11	
32026V-10-4	FIRST FOUNDATION ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	975		537	800	(263)	0	0	(263)	0	537	0	438	438	14	
320517-10-5	FIRST HORIZON ORD		12/21/2021	Various	1,314.000	20,406		22,564	16,767	5,798	0	0	5,798	0	22,564	0	(2,158)	(2,158)	680	
32051X-10-8	FIRST HAWAIIAN ORD		12/21/2021	JP MORGAN SECURITIES INC.	150.000	3,999		4,011	3,537	474	0	0	474	0	4,011	0	(12)	(12)	156	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	637		318	421	(104)	0	0	(104)	0	318	0	319	319	11	
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	775		920	815	105	0	0	105	0	920	0	(145)	(145)	33	
320817-10-9	FIRST MERCHANTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	125.000	5,099		5,715	4,676	1,039	0	0	1,039	0	5,715	0	(616)	(616)	141	
320867-10-4	FIRST MIDWEST BANCORP ORD		12/21/2021	Various	560.000	9,922		14,407	6,686	4,658	0	0	4,658	0	14,407	0	(4,485)	(4,485)	137	
33616C-10-0	FIRST REPUBLIC BANK ORD		12/21/2021	Various	250.000	48,234		21,979	36,733	(14,754)	0	0	(14,754)	0	21,979	0	26,255	26,255	172	
33767D-10-5	FIRSTCASH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	5,914		7,300	6,654	646	0	0	646	0	7,300	0	(1,386)	(1,386)	0	
33768G-10-7	FIRSTCASH ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	677		662	0	0	0	0	0	0	662	0	15	15	0	
337738-10-8	FISERV ORD		12/21/2021	Various	530.000	57,974		21,444	60,346	(38,902)	0	0	(38,902)	0	21,444	0	36,530	36,530	0	
337932-10-7	FIRSTENERGY ORD		12/21/2021	Various	1,487.000	55,487		50,162	45,517	4,645	0	0	4,645	0	50,162	0	5,324	5,324	1,665	
33812L-10-2	FITBIT CL A ORD		01/14/2021	CORPORATE ACTION	880.000	6,468		5,210	5,984	(774)	0	0	(774)	0	5,210	0	1,258	1,258	0	
33813J-10-6	FISKER CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	200.000	3,410		3,011	0	0	0	0	0	0	3,011	0	399	399	0	
33829M-10-1	FIVE BELOW ORD		12/21/2021	Various	100.000	18,578		12,106	17,498	(5,392)	0	0	(5,392)	0	12,106	0	6,472	6,472	0	
338307-10-1	FIVE9 ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,480		785	3,488	(2,703)	0	0	(2,703)	0	785	0	2,695	2,695	0	
33832D-20-5	FIVE STAR SENIOR LIV ORD		12/21/2021	JP MORGAN SECURITIES INC.	64.000	191		566	442	124	0	0	124	0	566	0	(375)	(375)	0	
339041-10-5	FLEETCOR TECHNOLOGIES ORD		12/21/2021	Various	150.000	34,663		32,276	40,925	(8,649)	0	0	(8,649)	0	32,276	0	2,387	2,387	0	
33938J-10-6	FLEXION THERAPEUTICS ORD		11/19/2021	Not Available	140.000	1,190		1,532	1,616	(84)	0	0	(84)	0	1,532	0	(342)	(342)	0	
343412-10-2	FLUOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	971		322	639	(317)	0	0	(317)	0	322	0	649	649	0	
343498-10-1	FLOWERS FOODS ORD		12/21/2021	JP MORGAN SECURITIES INC.	240.000	6,493		4,615	5,431	(816)	0	0	(816)	0	4,615	0	1,877	1,877	199	
34354P-10-5	FLOWSERVE ORD		12/21/2021	Various	305.000	11,095		16,296	11,239	5,057	0	0	5,057	0	16,296	0	(5,201)	(5,201)	76	
34385P-10-8	FLUIDIGM ORD		12/21/2021	JP MORGAN SECURITIES INC.	285.000	1,069		3,510	1,710	1,800	0	0	1,800	0	3,510	0	(2,441)	(2,441)	0	
344849-10-4	FOOT LOCKER ORD		12/21/2021	JP MORGAN SECURITIES INC.	240.000	9,980		11,782	9,706	2,076	0	0	2,076	0	11,782	0	(1,802)	(1,802)	204	
345370-86-0	FORD MOTOR ORD		12/21/2021	Various	4,720.000	77,987		42,291	41,489	802	0	0	802	0	42,291	0	35,696	35,696	335	
346375-10-8	FORMFACTOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	860		366	860	(494)	0	0	(494)	0	366	0	494	494	0	
34959E-10-9	FORTINET ORD		12/21/2021	Various	170.000	50,026		14,037	25,250	(11,213)	0	0	(11,213)	0	14,037	0	35,990	35,990	0	
34959J-10-8	FORTIVE ORD		12/21/2021	Various	565.000	41,008		36,774	40,013	(3,239)	0	0	(3,239)	0	36,774	0	4,234	4,234	127	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,467		1,999	3,429	(1,430)	0	0	(1,430)	0	1,999	0	1,468	1,468	0	
34988V-10-6	FOSSIL GROUP ORD		12/21/2021	Various	170.000	1,919		1,867	1,474	393	0	0	393	0	1,867	0	52	52	0	
35086T-10-9	FOUR CORNERS PROPERTY ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	3,134		2,841	3,275	(433)	0	0	(433)	0	2,841	0	293	293	140	
35137L-10-5	FOX CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	8,122		7,066	7,862	(797)	0	0	(797)	0	7,066	0	1,056	1,056	0	
353514-10-2	FRANKLIN ELECTRIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	900		459	692	(234)	0	0	(234)	0	459	0	442	442	7	
354613-10-1	FRANKLIN RESOURCES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	470.000	11,878		15,463	11,745	3,718	0	0	3,718	0	15,463	0	(3,585)	(3,585)	132	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
35471R-10-6	FRANKLIN STREET PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	160.000	989		1,181	699	481	0	0	481	0	1,181	0	(191)	(191)	58	
35671D-85-7	FREEPORT MCMORAN ORD		12/21/2021	Various	1,640.000	60,147		21,632	42,673	(21,041)	0	0	(21,041)	0	21,632	0	38,515	38,515	254	
358039-10-5	FRESHPET ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	972		419	1,420	(1,001)	0	0	(1,001)	0	419	0	553	553	0	
35803L-10-8	FREQUENCY THERAPEUTICS ORD		12/21/2021	Various	115.000	932		2,453	4,055	(1,602)	0	0	(1,602)	0	2,453	0	(1,521)	(1,521)	0	
35904G-10-7	FRONT YARD RESIDENTIAL ORD		01/12/2021	CORPORATE ACTION	120.000	1,950		1,466	1,944	(478)	0	0	(478)	0	1,466	0	484	484	0	
35905A-10-9	FRONTDOOR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	14,065		13,117	13,557	(440)	0	0	(440)	0	13,117	0	948	948	0	
35952H-60-1	FUELCELL ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	1,531		305	1,117	(812)	0	0	(812)	0	305	0	1,226	1,226	0	
35953D-10-4	FUBOTV ORD		12/21/2021	JP MORGAN SECURITIES INC.	270.000	4,577		9,246	0	0	0	0	0	0	9,246	0	(4,669)	(4,669)	0	
359694-10-6	HB FULLER ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	789		488	519	(31)	0	0	(31)	0	488	0	301	301	7	
360271-10-0	FULTON FINANCIAL ORD		12/21/2021	Various	300.000	4,809		5,163	3,816	1,347	0	0	1,347	0	5,163	0	(354)	(354)	164	
361448-10-3	GATX ORD		12/21/2021	JP MORGAN SECURITIES INC.	85.000	8,736		7,533	7,070	462	0	0	462	0	7,533	0	1,204	1,204	170	
36162J-10-6	GEO GROUP REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	275.000	2,385		6,793	2,437	4,356	0	0	4,356	0	6,793	0	(4,408)	(4,408)	0	
36164Y-10-1	GCP APPLIED TECHNOLOGIES ORD		12/21/2021	Various	90.000	2,732		2,299	2,129	170	0	0	170	0	2,299	0	433	433	0	
3621LQ-10-9	G1 THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	1,517		4,291	2,519	1,773	0	0	1,773	0	4,291	0	(2,775)	(2,775)	0	
36237H-10-1	G III APPAREL GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	4,516		6,647	4,036	2,611	0	0	2,611	0	6,647	0	(2,131)	(2,131)	0	
362393-10-0	GTT COMMUNICATIONS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	438		5,305	464	4,841	0	0	4,841	0	5,305	0	(4,867)	(4,867)	0	
36251C-10-3	GMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	2,211		880	1,219	(339)	0	0	(339)	0	880	0	1,331	1,331	0	
363576-10-9	ARTHUR J GALLAGHER ORD		12/21/2021	Various	210.000	31,845		11,909	25,979	(14,071)	0	0	(14,071)	0	11,909	0	19,936	19,936	288	
36467W-10-9	GAMESTOP CL A ORD		12/21/2021	Various	130.000	19,150		1,920	2,449	(529)	0	0	(529)	0	1,920	0	17,230	17,230	0	
36472T-10-9	GANNETT CO ORD		12/21/2021	JP MORGAN SECURITIES INC.	250.000	1,288		2,117	840	1,277	0	0	1,277	0	2,117	0	(829)	(829)	0	
364760-10-8	GAP ORD		12/21/2021	Various	420.000	7,467		11,567	8,480	3,087	0	0	3,087	0	11,567	0	(4,100)	(4,100)	174	
366651-10-7	GARTNER ORD		12/21/2021	Various	180.000	37,793		28,128	28,834	(706)	0	0	(706)	0	28,128	0	9,665	9,665	0	
368736-10-4	GENERAC HOLDINGS ORD		12/21/2021	Various	70.000	22,459		3,994	15,919	(11,925)	0	0	(11,925)	0	3,994	0	18,465	18,465	0	
369550-10-8	GENERAL DYNAMICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	150.000	30,492		10,226	22,323	(12,098)	0	0	(12,098)	0	10,226	0	20,267	20,267	701	
369604-10-3	GENERAL ELECTRIC ORD		08/02/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22,492.000	264,661		273,836	242,914	30,923	0	0	30,923	0	273,836	0	(9,175)	(9,175)	567	
369604-30-1	GENERAL ELECTRIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	1,150.750	107,088		119,996	0	0	0	0	0	0	119,996	0	(12,908)	(12,908)	92	
370334-10-4	GENERAL MILLS ORD		12/21/2021	Various	750.000	46,451		32,043	44,100	(12,057)	0	0	(12,057)	0	32,043	0	14,408	14,408	1,117	
37045V-10-0	GENERAL MOTORS ORD		12/21/2021	Various	1,290.000	65,977		45,065	53,716	(8,651)	0	0	(8,651)	0	45,065	0	20,912	20,912	0	
371532-10-2	GENESCO ORD		12/21/2021	Various	20.000	1,235		646	602	44	0	0	44	0	646	0	589	589	0	
371901-10-9	GENTEX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	9,766		5,243	9,161	(3,918)	0	0	(3,918)	0	5,243	0	4,523	4,523	32	
372309-10-4	GENMARK DIAGNOSTICS ORD		04/27/2021	Not Available	225.000	5,411		1,726	3,285	(1,559)	0	0	(1,559)	0	1,726	0	3,685	3,685	0	
372460-10-5	GENUINE PARTS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	9,300		8,167	9,039	(872)	0	0	(872)	0	8,167	0	1,133	1,133	71	
37247D-10-6	GENWORTH FINANCIAL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	250.000	1,001		1,060	945	115	0	0	115	0	1,060	0	(59)	(59)	0	
37253A-10-3	GENTHERM ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	790		427	652	(225)	0	0	(225)	0	427	0	363	363	0	
374689-10-7	GIBRALTAR INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	659		417	719	(302)	0	0	(302)	0	417	0	242	242	0	
375558-10-3	GILEAD SCIENCES ORD		12/21/2021	Various	3,110.000	213,774		225,544	138,368	35,631	0	0	35,631	0	225,544	0	(11,770)	(11,770)	4,001	
377320-10-6	GLATFELTER ORD		12/21/2021	Various	130.000	1,989		1,903	2,129	(226)	0	0	(226)	0	1,903	0	86	86	52	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
377322-10-2	GLAUKOS ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	4,034		5,437	6,773	(1,337)	0	0	(1,337)	0	5,437	0	(1,403)	(1,403)	0	
37890U-10-8	GLOBAL BLOOD THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	934		1,012	1,299	(288)	0	0	(288)	0	1,012	0	(78)	(78)	0	
379378-20-1	GLOBAL NET LEASE ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	1,044		1,410	1,200	210	0	0	210	0	1,410	0	(366)	(366)	112	
37940X-10-2	GLOBAL PAYMENTS ORD		12/21/2021	Various	370.000	56,228		43,389	79,705	(36,317)	0	0	(36,317)	0	43,389	0	12,840	12,840	240	
379577-20-8	GLOBUS MEDICAL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	5,614		4,070	5,218	(1,147)	0	0	(1,147)	0	4,070	0	1,543	1,543	0	
37959E-10-2	GLOBE LIFE ORD		12/21/2021	JP MORGAN SECURITIES INC.	220.000	19,959		16,650	20,891	(4,242)	0	0	(4,242)	0	16,650	0	3,309	3,309	172	
379890-10-6	GLU MOBILE ORD		04/29/2021	Not Available	480.000	6,000		5,189	4,325	864	0	0	864	0	5,189	0	811	811	0	
380237-10-7	GODADDY CL A ORD		12/21/2021	Various	280.000	21,901		21,193	23,226	(2,033)	0	0	(2,033)	0	21,193	0	707	707	0	
38141G-10-4	GOLDMAN SACHS GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	31,907		24,521	29,008	(4,487)	0	0	(4,487)	0	24,521	0	7,386	7,386	0	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD		12/21/2021	JP MORGAN SECURITIES INC.	432.000	8,693		8,497	4,713	3,784	0	0	3,784	0	8,497	0	196	196	0	
38267D-10-9	GOOSEHEAD INSURANCE CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	2,639		1,654	2,495	(841)	0	0	(841)	0	1,654	0	985	985	33	
38268T-10-3	GOPRO CL A ORD		12/21/2021	Various	240.000	2,539		1,310	1,987	(677)	0	0	(677)	0	1,310	0	1,229	1,229	0	
38341P-10-2	GOSSAMER BIO ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	973		1,441	870	571	0	0	571	0	1,441	0	(468)	(468)	0	
38388F-10-8	WR GRACE ORD		09/22/2021	Adjustment	135.000	9,450		9,578	7,401	2,178	0	0	2,178	0	9,578	0	(128)	(128)	45	
384109-10-4	GRACO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	17,969		11,218	17,364	(6,146)	0	0	(6,146)	0	11,218	0	6,751	6,751	0	
384637-10-4	GRAHAM HOLDINGS CL B ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	5,821		6,039	5,334	705	0	0	705	0	6,039	0	(218)	(218)	60	
38526M-10-6	GRAND CANYON EDUCATION ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	10,043		12,708	10,242	2,466	0	0	2,466	0	12,708	0	(2,665)	(2,665)	0	
387328-10-7	GRANITE CONSTRUCTION ORD		06/25/2021	GOLDMAN	180.000	7,642		8,044	4,808	3,236	0	0	3,236	0	8,044	0	(402)	(402)	47	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD		12/21/2021	Various	140.000	1,846		2,686	1,399	1,287	0	0	1,287	0	2,686	0	(840)	(840)	138	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD		12/21/2021	JP MORGAN SECURITIES INC.	330.000	6,258		4,340	5,590	(1,251)	0	0	(1,251)	0	4,340	0	1,918	1,918	99	
389375-10-6	GRAY TELEVISION ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	2,758		2,461	2,505	(43)	0	0	(43)	0	2,461	0	297	297	45	
390607-10-9	GREAT LAKES DREDGE AND DOCK ORD		12/21/2021	Various	130.000	1,938		1,435	1,712	(277)	0	0	(277)	0	1,435	0	503	503	0	
391416-10-4	GREAT WESTERN BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	2,552		4,649	2,299	2,350	0	0	2,350	0	4,649	0	(2,096)	(2,096)	0	
39304D-10-2	GREEN DOT CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	7,152		9,750	6,696	3,054	0	0	3,054	0	9,750	0	(2,598)	(2,598)	0	
393222-10-4	GREEN PLAINS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,071		337	395	(58)	0	0	(58)	0	337	0	735	735	0	
393657-10-1	GREENBRIER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	4,444		8,051	4,548	3,504	0	0	3,504	0	8,051	0	(3,607)	(3,607)	0	
397624-10-7	GREIF CL A ORD		12/21/2021	Various	40.000	2,340		1,969	1,875	94	0	0	94	0	1,969	0	371	371	67	
398433-10-2	GRIFFON ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,079		677	815	(139)	0	0	(139)	0	677	0	402	402	13	
398905-10-9	GROUP 1 AUTOMOTIVE ORD		12/21/2021	Various	30.000	5,214		2,457	3,934	(1,478)	0	0	(1,478)	0	2,457	0	2,757	2,757	27	
399473-20-6	GROUPON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,787		3,600	1,900	1,700	0	0	1,700	0	3,600	0	(1,813)	(1,813)	0	
40131M-10-9	GUARDANT HEALTH ORD		12/21/2021	Various	110.000	11,531		9,050	14,177	(5,127)	0	0	(5,127)	0	9,050	0	2,481	2,481	0	
401617-10-5	GUESS ORD		12/21/2021	Various	90.000	2,158		2,026	2,036	(10)	0	0	(10)	0	2,026	0	132	132	39	
40171V-10-0	GUIDEWIRE SOFTWARE ORD		12/21/2021	Various	150.000	17,455		14,109	19,310	(5,201)	0	0	(5,201)	0	14,109	0	3,346	3,346	0	
404030-10-8	H AND E EQUIPMENT SERVICES ORD		12/21/2021	Various	50.000	1,875		1,473	1,491	(18)	0	0	(18)	0	1,473	0	402	402	39	
40412C-10-1	HCA HEALTHCARE ORD		12/21/2021	Various	370.000	84,670		45,011	60,850	(15,839)	0	0	(15,839)	0	45,011	0	39,659	39,659	538	
404251-10-0	HNI ORD		12/21/2021	JP MORGAN SECURITIES INC.	155.000	6,252		6,470	5,341	1,128	0	0	1,128	0	6,470	0	(218)	(218)	191	
40425J-10-1	HMS HOLDINGS ORD		04/02/2021	Not Available	205.000	7,585		6,460	7,534	(1,074)	0	0	(1,074)	0	6,460	0	1,125	1,125	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40434L-10-5	HP ORD		12/21/2021	Various	2,040.000	68,496		31,401	50,164	(18,763)	0	0	(18,763)	0	31,401	0	37,095	37,095	1,227	
405024-10-0	HAEMONETICS ORD		06/25/2021	Various	120.000	9,159		12,961	14,250	(1,289)	0	0	(1,289)	0	12,961	0	(3,803)	(3,803)	0	
406216-10-1	HALLIBURTON ORD		12/21/2021	Various	1,420.000	30,439		28,605	26,838	1,767	0	0	1,767	0	28,605	0	1,834	1,834	133	
40637H-10-9	HALOZYME THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	783		355	854	(499)	0	0	(499)	0	355	0	429	429	0	
407497-10-6	HAMILTON LANE CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	4,821		2,852	3,903	(1,050)	0	0	(1,050)	0	2,852	0	1,968	1,968	66	
410120-10-9	HANCOCK WHITNEY ORD		12/21/2021	JP MORGAN SECURITIES INC.	200.000	9,590		9,600	6,804	2,796	0	0	2,796	0	9,600	0	(10)	(10)	216	
410345-10-2	HANESBRANDS ORD		12/21/2021	Various	804.000	12,836		14,942	11,722	3,220	0	0	3,220	0	14,942	0	(2,106)	(2,106)	410	
410867-10-5	HANOVER INSURANCE GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	6,318		5,189	5,846	(657)	0	0	(657)	0	5,189	0	1,129	1,129	143	
412822-10-8	HARLEY DAVIDSON ORD		12/21/2021	Various	355.000	12,716		15,088	13,029	2,059	0	0	2,059	0	15,088	0	(2,371)	(2,371)	177	
413160-10-2	HARMONIC ORD		12/21/2021	Various	210.000	1,997		1,165	1,552	(387)	0	0	(387)	0	1,165	0	832	832	0	
415864-10-7	HARSCO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	3,028		4,256	2,877	1,379	0	0	1,379	0	4,256	0	(1,228)	(1,228)	0	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/21/2021	Various	300.000	18,142		12,237	14,694	(2,457)	0	0	(2,457)	0	12,237	0	5,904	5,904	287	
418056-10-7	HASBRO ORD		12/21/2021	JP MORGAN SECURITIES INC.	165.000	15,924		15,127	15,434	(307)	0	0	(307)	0	15,127	0	797	797	449	
419596-10-1	HAVERTY FURNITURE COMPANIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	921		630	830	(200)	0	0	(200)	0	630	0	292	292	89	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	4,455		3,630	3,893	(263)	0	0	(263)	0	3,630	0	825	825	150	
420261-10-9	HAWKINS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	760		447	523	(76)	0	0	(76)	0	447	0	313	313	10	
421906-10-8	HEALTHCARE SERVICES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	5,478		7,193	4,918	2,275	0	0	2,275	0	7,193	0	(1,715)	(1,715)	0	
42222N-10-3	HEALTHSTREAM ORD		12/21/2021	Various	60.000	1,621		1,551	1,310	241	0	0	241	0	1,551	0	70	70	0	
42225P-50-1	HEALTHCAR TRST OF AM CL A REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	260.000	8,656		6,898	7,160	(263)	0	0	(263)	0	6,898	0	1,758	1,758	334	
42225T-10-7	HEALTH CATALYST ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	2,305		2,132	2,612	(480)	0	0	(480)	0	2,132	0	173	173	0	
42226A-10-7	HEALTHEQUITY ORD		12/21/2021	Various	175.000	8,304		15,526	12,199	3,327	0	0	3,327	0	15,526	0	(7,222)	(7,222)	0	
42234Q-10-2	HEARTLAND FINANCIAL USA ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	5,949		7,008	4,844	2,164	0	0	2,164	0	7,008	0	(1,059)	(1,059)	115	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	650.000	22,862		16,848	19,650	(2,802)	0	0	(2,802)	0	16,848	0	6,014	6,014	780	
422704-10-6	HECLA MINING ORD		12/21/2021	JP MORGAN SECURITIES INC.	190.000	992		540	1,231	(692)	0	0	(692)	0	540	0	453	453	7	
422806-10-9	HEICO ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	11,293		6,992	10,592	(3,600)	0	0	(3,600)	0	6,992	0	4,301	4,301	14	
422806-20-8	HEICO CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	2,534		941	2,341	(1,401)	0	0	(1,401)	0	941	0	1,594	1,594	3	
422819-10-2	HEIDRICK STRUGGLES INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	864		599	588	12	0	0	12	0	599	0	265	265	12	
42328H-10-9	HELIOS TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	6,778		3,574	3,730	(157)	0	0	(157)	0	3,574	0	3,204	3,204	25	
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP ORD		12/21/2021	Various	570.000	2,201		6,150	2,394	3,756	0	0	3,756	0	6,150	0	(3,949)	(3,949)	0	
423452-10-1	HELMERICH AND PAYNE ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,250		1,244	1,158	86	0	0	86	0	1,244	0	6	6	50	
426281-10-1	JACK HENRY AND ASSOCIATES ORD		12/21/2021	Various	140.000	23,159		14,784	22,679	(7,895)	0	0	(7,895)	0	14,784	0	8,375	8,375	202	
426927-10-9	HERITAGE COMMERCE ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	917		980	710	270	0	0	270	0	980	0	(63)	(63)	42	
42704L-10-4	HERC HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	6,179		1,833	2,656	(824)	0	0	(824)	0	1,833	0	4,347	4,347	20	
42722X-10-6	HERITAGE FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	85.000	1,993		2,994	1,988	1,006	0	0	1,006	0	2,994	0	(1,000)	(1,000)	69	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
427746-10-2	HERON THERAPEUTICS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	280.000	4,195		8,571	5,926	2,645	0	0	2,645	0	8,571	0	(4,376)	(4,376)	0	
427825-50-0	HERSHA HOSPITALITY CL A REIT ORD		06/25/2021	GOLDMAN	140.000	1,571		2,316	1,105	1,211	0	0	1,211	0	2,316	0	(745)	(745)	0	
427866-10-8	HERSHEY FOODS ORD		12/21/2021	Various	130.000	22,587		12,047	19,803	(7,756)	0	0	(7,756)	0	12,047	0	10,540	10,540	273	
42806J-10-6	HERTZ GLOBAL HOLDINGS ORD		01/08/2021	ITG INC	355.000	491		5,664	537	5,127	0	0	5,127	0	5,664	0	(5,174)	(5,174)	0	
42809H-10-7	HESS ORD		12/21/2021	Various	430.000	30,607		31,209	22,700	8,510	0	0	8,510	0	31,209	0	(603)	(603)	330	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		12/15/2020	ITG INC	0.000	0		0	0	0	0	0	0	0	0	0	0	0	258	
428291-10-8	HEXCEL ORD		12/21/2021	JP MORGAN SECURITIES INC.	220.000	11,163		11,150	10,668	482	0	0	482	0	11,150	0	14	14	0	
428567-10-1	HIBBETT ORD		12/21/2021	Various	30.000	2,207		784	1,385	(601)	0	0	(601)	0	784	0	1,423	1,423	15	
431284-10-8	HIGHWOODS PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	275.000	11,999		12,320	10,898	1,422	0	0	1,422	0	12,320	0	(321)	(321)	539	
431475-10-2	HILL ROM HOLDINGS ORD		12/13/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	23,045		13,722	15,185	(1,463)	0	0	(1,463)	0	13,722	0	9,323	9,323	97	
431571-10-8	HILLENBRAND ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	5,112		6,242	4,776	1,466	0	0	1,466	0	6,242	0	(1,130)	(1,130)	0	
432748-10-1	HILLTOP HOLDINGS ORD		12/21/2021	Various	150.000	5,245		3,039	4,127	(1,088)	0	0	(1,088)	0	3,039	0	2,206	2,206	62	
43283X-10-5	HILTON GRAND VACATIONS ORD		12/21/2021	Various	260.000	12,279		7,881	8,151	(270)	0	0	(270)	0	7,881	0	4,398	4,398	0	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		12/21/2021	Various	380.000	53,007		28,591	42,279	(13,688)	0	0	(13,688)	0	28,591	0	24,415	24,415	0	
436106-10-8	HOLLYFRONTIER ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	2,912		2,368	2,327	41	0	0	41	0	2,368	0	544	544	32	
436440-10-1	HOLOGIC ORD		12/21/2021	Various	310.000	23,992		12,822	22,577	(9,756)	0	0	(9,756)	0	12,822	0	11,171	11,171	0	
436893-20-0	HOME BANCSHARES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	320.000	6,612		6,947	6,234	714	0	0	714	0	6,947	0	(335)	(335)	0	
437076-10-2	HOME DEPOT ORD		12/21/2021	Various	1,300.000	462,687		115,554	345,306	(229,752)	0	0	(229,752)	0	115,554	0	347,132	347,132	6,138	
438516-10-6	HONEYWELL INTERNATIONAL ORD		12/21/2021	Various	780.000	159,385		75,576	165,906	(90,330)	0	0	(90,330)	0	75,576	0	83,809	83,809	1,998	
43940T-10-9	HOPE BANCORP ORD		12/21/2021	Various	220.000	3,141		3,606	2,400	1,206	0	0	1,206	0	3,606	0	(465)	(465)	101	
440327-10-4	HORACE MANN EDUCATORS ORD		06/25/2021	GOLDMAN	170.000	6,440		7,470	7,147	323	0	0	323	0	7,470	0	(1,029)	(1,029)	105	
440407-10-4	HORIZON BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	813		653	634	19	0	0	19	0	653	0	159	159	21	
440452-10-0	HORMEL FOODS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	950		280	932	(652)	0	0	(652)	0	280	0	670	670	20	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		03/24/2021	Various	1,615.000	26,061		33,485	23,627	9,857	0	0	9,857	0	33,485	0	(7,423)	(7,423)	0	
44109J-10-6	HOSTESS BRANDS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	2,178		1,458	1,610	(153)	0	0	(153)	0	1,458	0	721	721	0	
44157R-10-9	HOUGHTON MIFFLIN HARCOURT ORD		12/21/2021	Various	150.000	2,274		1,091	500	591	0	0	591	0	1,091	0	1,183	1,183	0	
441593-10-0	HOULIHAN LOK CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	2,026		879	1,345	(465)	0	0	(465)	0	879	0	1,147	1,147	32	
44267D-10-7	HOWARD HUGHES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	7,681		11,308	7,498	3,810	0	0	3,810	0	11,308	0	(3,627)	(3,627)	0	
443201-10-8	HOWMET AEROSPACE ORD		12/21/2021	JP MORGAN SECURITIES INC.	320.000	9,786		5,605	9,094	(3,490)	0	0	(3,490)	0	5,605	0	4,182	4,182	13	
443320-10-6	HUB GROUP CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	796		443	570	(128)	0	0	(128)	0	443	0	354	354	0	
443510-60-7	HUBBELL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,349		2,258	3,136	(878)	0	0	(878)	0	2,258	0	1,091	1,091	0	
443573-10-0	HUBSPOT ORD		12/21/2021	Various	50.000	31,236		6,785	19,822	(13,037)	0	0	(13,037)	0	6,785	0	24,451	24,451	0	
444097-10-9	HUDSON PACIFIC PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	350.000	8,520		11,204	8,407	2,797	0	0	2,797	0	11,204	0	(2,684)	(2,684)	350	
444859-10-2	HUMANA ORD		12/21/2021	Various	190.000	84,856		63,679	77,951	(14,273)	0	0	(14,273)	0	63,679	0	21,177	21,177	413	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		12/21/2021	Various	100.000	18,126		8,678	13,665	(4,987)	0	0	(4,987)	0	8,678	0	9,448	9,448	83	
446150-10-4	HUNTINGTON BANCSHARES ORD		12/21/2021	Various	3,375.954	50,536		52,705	29,554	6,599	0	0	6,599	0	52,705	0	(2,169)	(2,169)	1,494	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		12/21/2021	Various	95.000	16,554		18,716	16,196	2,521	0	0	2,521	0	18,716	0	(2,162)	(2,162)	161	
447011-10-7	HUNTSMAN ORD		12/21/2021	JP MORGAN SECURITIES INC.	430.000	13,761		10,333	10,810	(477)	0	0	(477)	0	10,333	0	3,428	3,428	312	
447462-10-2	HURON CONSULTING GROUP ORD		12/21/2021	Various	40.000	1,968		2,015	2,358	(343)	0	0	(343)	0	2,015	0	(47)	(47)	0	
448579-10-2	HYATT HOTELS CL A ORD		12/21/2021	Various	90.000	7,823		6,934	6,683	251	0	0	251	0	6,934	0	890	890	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
44891N-10-9	IAC INTERACTIVE ORD		05/25/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	15,388		11,573	34,083	(22,510)	0	0	(22,510)	0	11,573	0	3,815	3,815	0	
449172-10-5	HYSTER YALE MATERIAL HANDLG CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	25.000	997		1,586	1,489	97	0	0	97	0	1,586	0	(589)	(589)	32	
449253-10-3	IAA ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	3,898		2,743	5,198	(2,455)	0	0	(2,455)	0	2,743	0	1,155	1,155	0	
44925C-10-3	ICF INTERNATIONAL ORD		12/21/2021	Various	30.000	2,890		2,193	2,230	(37)	0	0	(37)	0	2,193	0	697	697	15	
44930G-10-7	ICU MEDICAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	11,073		13,408	10,725	2,684	0	0	2,684	0	13,408	0	(2,335)	(2,335)	0	
44980X-10-9	IPG PHOTONICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,415		1,348	2,238	(890)	0	0	(890)	0	1,348	0	1,067	1,067	0	
45031U-10-1	ISTAR REIT ORD		12/21/2021	Various	120.000	2,937		1,490	1,782	(292)	0	0	(292)	0	1,490	0	1,447	1,447	54	
45073V-10-8	ITT ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	17,811		10,159	13,864	(3,704)	0	0	(3,704)	0	10,159	0	7,652	7,652	158	
451107-10-6	IDACORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	10,704		12,085	11,524	562	0	0	562	0	12,085	0	(1,381)	(1,381)	0	
45167R-10-4	IDEX ORD		12/21/2021	JP MORGAN SECURITIES INC.	175.000	39,979		19,722	34,860	(15,138)	0	0	(15,138)	0	19,722	0	20,257	20,257	371	
45168D-10-4	IDEXX LABORATORIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	49,924		17,913	39,990	(22,077)	0	0	(22,077)	0	17,913	0	32,011	32,011	0	
452308-10-9	ILLINOIS TOOL ORD		12/21/2021	Various	420.000	94,414		57,234	85,630	(28,396)	0	0	(28,396)	0	57,234	0	37,180	37,180	1,319	
452327-10-9	ILLUMINA ORD		12/21/2021	Various	220.000	83,489		71,225	81,400	(10,175)	0	0	(10,175)	0	71,225	0	12,264	12,264	0	
45245E-10-9	IMAX ORD	C	06/25/2021	GOLDMAN	190.000	4,327		4,627	3,424	1,203	0	0	1,203	0	4,627	0	(300)	(300)	0	
45253H-10-1	IMMUNOGEN ORD		12/21/2021	JP MORGAN SECURITIES INC.	190.000	1,329		539	1,226	(687)	0	0	(687)	0	539	0	790	790	0	
45332Y-10-9	INARI MEDICAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	5,101		4,841	0	0	0	0	0	0	4,841	0	259	259	0	
45337C-10-2	INCYTE ORD		12/21/2021	Various	230.000	18,153		15,067	20,005	(4,938)	0	0	(4,938)	0	15,067	0	3,086	3,086	0	
453836-10-8	INDEPENDENT BANK ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	8,751		9,263	8,034	1,229	0	0	1,229	0	9,263	0	(512)	(512)	209	
45384B-10-6	INDEPENDENT BANK GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,415		1,360	1,250	110	0	0	110	0	1,360	0	54	54	26	
456237-10-6	INDUSTRIAL LOGISTICS PROPERTIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,186		975	1,165	(190)	0	0	(190)	0	975	0	211	211	66	
45667G-10-3	INFINERA ORD		12/21/2021	JP MORGAN SECURITIES INC.	230.000	2,135		1,091	2,410	(1,320)	0	0	(1,320)	0	1,091	0	1,044	1,044	0	
45687V-10-6	INGERSOLL RAND ORD		12/21/2021	Various	240.000	12,666		6,442	10,951	(4,509)	0	0	(4,509)	0	6,442	0	6,224	6,224	2	
45688C-10-7	INGEVITY ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	7,114		9,405	7,573	1,832	0	0	1,832	0	9,405	0	(2,291)	(2,291)	0	
457187-10-2	INGREDION ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	12,866		16,422	12,587	3,835	0	0	3,835	0	16,422	0	(3,557)	(3,557)	102	
45765U-10-3	INSIGHT ENTERPRISES ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	2,034		989	1,522	(533)	0	0	(533)	0	989	0	1,045	1,045	0	
457669-30-7	INSMED ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,701		979	1,997	(1,018)	0	0	(1,018)	0	979	0	721	721	0	
45768S-10-5	INNOSPEC ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,775		1,443	1,815	(372)	0	0	(372)	0	1,443	0	332	332	23	
45772F-10-7	INPHI ORD		04/20/2021	Adjustment	115.000	6		3,911	18,455	(14,544)	0	0	(14,544)	0	3,911	0	(3,905)	(3,905)	7,590	
45773H-20-1	INOVIO PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	335.000	3,086		8,152	2,965	5,187	0	0	5,187	0	8,152	0	(5,066)	(5,066)	0	
45774W-10-8	INSTEEL INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,142		690	668	22	0	0	22	0	690	0	452	452	64	
45778Q-10-7	INSPERITY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	6,788		9,099	6,514	2,586	0	0	2,586	0	9,099	0	(2,311)	(2,311)	0	
45780R-10-1	INSTALLED BUILDING PRODUCTS ORD		12/21/2021	Various	50.000	6,449		2,805	5,097	(2,292)	0	0	(2,292)	0	2,805	0	3,644	3,644	48	
45781D-10-1	INOVALON HOLDINGS CL A ORD		11/24/2021	Adjustment	290.000	11,890		4,207	5,269	(1,062)	0	0	(1,062)	0	4,207	0	7,683	7,683	0	
45781V-10-1	INNOVATIVE INDUSTRIAL PPTY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	5,353		5,240	5,494	(254)	0	0	(254)	0	5,240	0	113	113	37	

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	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 (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
45784P-10-1	INSULET ORD		12/21/2021	Various	80.000	21,248		7,271	20,450	(13,179)	0	0	(13,179)	0	7,271	0	13,977	13,977	0	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	165.000	10,998		10,070	10,712	(642)	0	0	(642)	0	10,070	0	928	928	0	
458140-10-0	INTEL ORD		12/21/2021	Various	5,380.000	274,648		138,340	268,032	(129,692)	0	0	(129,692)	0	138,340	0	136,308	136,308	5,032	
45826H-10-9	INTEGER HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	3,367		3,050	3,248	(198)	0	0	(198)	0	3,050	0	317	317	0	
45826J-10-5	INTELLIA THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	6,260		818	2,720	(1,902)	0	0	(1,902)	0	818	0	5,442	5,442	0	
458334-10-9	INTER PARFUMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	3,901		3,079	2,420	660	0	0	660	0	3,079	0	822	822	40	
45841N-10-7	INTERACTIVE BROKERS GROUP CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	165.000	12,760		9,156	10,057	(901)	0	0	(901)	0	9,156	0	3,604	3,604	66	
45845P-10-8	INTERCEPT PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	2,797		9,626	2,223	7,403	0	0	7,403	0	9,626	0	(6,828)	(6,828)	0	
458665-30-4	INTERFACE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	1,165		2,352	1,155	1,197	0	0	1,197	0	2,352	0	(1,187)	(1,187)	0	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		12/21/2021	Various	580.000	75,121		22,358	66,868	(44,510)	0	0	(44,510)	0	22,358	0	52,763	52,763	554	
45867G-10-1	INTERDIGITAL ORD		12/21/2021	Various	120.000	8,653		9,010	7,282	1,728	0	0	1,728	0	9,010	0	(357)	(357)	161	
459044-10-3	INTERNATIONAL BANCSHARES ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	4,914		5,226	4,493	733	0	0	733	0	5,226	0	(312)	(312)	138	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		12/21/2021	Various	2,114.000	229,619		218,977	217,017	(33,251)	0	0	(33,251)	0	218,977	0	10,643	10,643	8,564	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		12/21/2021	Various	12.000	1,475		1,353	1,306	47	0	0	47	0	1,353	0	123	123	14	
460146-10-3	INTERNATIONAL PAPER ORD		12/21/2021	Various	1,550.000	70,586		67,677	45,245	(4,614)	0	0	(4,614)	0	67,677	0	2,910	2,910	1,480	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	250.000	9,236		990	5,880	(4,890)	0	0	(4,890)	0	990	0	8,246	8,246	270	
46071F-10-3	INTERSECT ENT ORD		12/21/2021	Various	60.000	1,580		1,365	1,374	(9)	0	0	(9)	0	1,365	0	215	215	0	
46116X-10-1	INTRA CELLULAR THERAPIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,928		508	1,272	(764)	0	0	(764)	0	508	0	1,420	1,420	0	
461202-10-3	INTUIT ORD		12/21/2021	Various	280.000	164,032		14,944	106,358	(91,414)	0	0	(91,414)	0	14,944	0	149,088	149,088	612	
46120E-60-2	INTUITIVE SURGICAL ORD		12/21/2021	Various	310.000	126,731		24,347	106,353	(82,006)	0	0	(82,006)	0	24,347	0	102,384	102,384	0	
46131B-10-0	INVESCO MORTGAGE CAPITAL REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	460.000	1,588		6,978	1,555	5,423	0	0	5,423	0	6,978	0	(5,390)	(5,390)	0	
46146L-10-1	INVESTORS BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	1,164		974	845	130	0	0	130	0	974	0	190	190	45	
46266C-10-5	IQVIA HOLDINGS ORD		12/21/2021	Various	260.000	64,413		33,121	46,584	(13,463)	0	0	(13,463)	0	33,121	0	31,291	31,291	0	
46269C-10-2	IRIDIUM COMMUNICATIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,264		614	1,180	(566)	0	0	(566)	0	614	0	650	650	0	
462726-10-0	IROBOT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	5,035		5,700	4,817	883	0	0	883	0	5,700	0	(665)	(665)	0	
46284V-10-1	IRON MOUNTAIN ORD		12/21/2021	JP MORGAN SECURITIES INC.	350.000	18,026		11,746	10,318	1,428	0	0	1,428	0	11,746	0	6,280	6,280	866	
46333X-10-8	IRONWOOD PHARMA CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	560.000	6,397		8,226	6,378	1,848	0	0	1,848	0	8,226	0	(1,830)	(1,830)	0	
46571Y-10-7	I3 VERTICALS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,126		1,418	1,660	(242)	0	0	(242)	0	1,418	0	(292)	(292)	0	
465741-10-6	ITRON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	7,221		4,078	6,713	(2,635)	0	0	(2,635)	0	4,078	0	3,143	3,143	0	
46590V-10-0	JBG SMITH PROPERTIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	280.000	7,997		10,394	8,756	1,638	0	0	1,638	0	10,394	0	(2,396)	(2,396)	252	
46625H-10-0	JPMORGAN CHASE ORD		12/21/2021	Various	3,810.000	575,201		137,360	484,137	(346,777)	0	0	(346,777)	0	137,360	0	437,841	437,841	11,381	
466313-10-3	JABIL ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	12,059		4,450	7,655	(3,206)	0	0	(3,206)	0	4,450	0	7,609	7,609	58	
466367-10-9	JACK IN THE BOX ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,660		1,685	1,856	(171)	0	0	(171)	0	1,685	0	(25)	(25)	34	
469814-10-7	JACOBS ENGINEERING GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	18,162		12,267	17,434	(5,166)	0	0	(5,166)	0	12,267	0	5,894	5,894	0	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	130.000	4,873		2,951	3,198	(247)	0	0	(247)	0	2,951	0	1,922	1,922	117	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47580P-10-3	JELD WEN HOLDING ORD		12/21/2021	Various	80.000	2,034		1,834	2,029	(195)	0	0	(195)	0	1,834	0	200	200	0	
477839-10-4	JOHN BEAN TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	10,639		7,666	7,971	(305)	0	0	(305)	0	7,666	0	2,973	2,973	28	
478160-10-4	JOHNSON & JOHNSON ORD		12/21/2021	Various	3,220.000	531,001		326,682	506,764	(180,081)	0	0	(180,081)	0	326,682	0	204,319	204,319	9,176	
48020Q-10-7	JONES LANG LASALLE ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	22,841		12,060	13,353	(1,293)	0	0	(1,293)	0	12,060	0	10,781	10,781	0	
48123V-10-2	ZIFF DAVIS ORD		12/21/2021	JP MORGAN SECURITIES INC.	165.000	14,527		11,864	10,257	(2,286)	0	0	(2,286)	0	11,864	0	2,662	2,662	0	
48203R-10-4	JUNIPER NETWORKS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	490.000	11,658		14,097	11,030	3,067	0	0	3,067	0	14,097	0	(2,439)	(2,439)	0	
48238T-10-9	KAR AUCTION SERVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	315.000	4,836		6,574	5,862	712	0	0	712	0	6,574	0	(1,738)	(1,738)	0	
48242W-10-6	KBR ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	8,241		3,901	5,567	(1,667)	0	0	(1,667)	0	3,901	0	4,340	4,340	77	
482480-10-0	KLA ORD		12/21/2021	Various	210.000	79,661		20,824	54,371	(33,548)	0	0	(33,548)	0	20,824	0	58,837	58,837	624	
48251W-10-4	KKR AND CO ORD		12/21/2021	Various	700.000	45,122		24,157	28,343	(4,186)	0	0	(4,186)	0	24,157	0	20,965	20,965	302	
48282T-10-4	KADANT ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	4,425		1,816	2,820	(1,004)	0	0	(1,004)	0	1,816	0	2,609	2,609	20	
48283N-10-6	KADMON ORD		11/09/2021	Not Available	565.000	5,368		1,503	2,350	(848)	0	0	(848)	0	1,503	0	3,865	3,865	0	
483007-70-4	KAISER ALUMINUM ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	4,673		5,276	4,945	331	0	0	331	0	5,276	0	(603)	(603)	144	
483548-10-3	KAMAN ORD		12/21/2021	Various	110.000	4,908		7,171	6,284	887	0	0	887	0	7,171	0	(2,263)	(2,263)	76	
485170-30-2	KANSAS CITY SOUTHERN ORD		12/14/2021	Various	174.000	15,518		15,518	35,519	(20,001)	0	0	(20,001)	0	15,518	0	0	0	16,018	
48576U-10-6	KARYOPHARM THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	160.000	1,063		1,373	2,477	(1,104)	0	0	(1,104)	0	1,373	0	(310)	(310)	0	
48666K-10-9	KB HOME ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,259		671	1,006	(335)	0	0	(335)	0	671	0	587	587	18	
487836-10-8	KELLOGG ORD		12/21/2021	JP MORGAN SECURITIES INC.	260.000	16,287		13,898	16,180	(2,282)	0	0	(2,282)	0	13,898	0	2,389	2,389	601	
488401-10-0	KEMPER ORD		06/25/2021	GOLDMAN	140.000	10,348		11,473	10,756	717	0	0	717	0	11,473	0	(1,125)	(1,125)	87	
489170-10-0	KENNAMETAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	190.000	6,702		8,105	6,886	1,220	0	0	1,220	0	8,105	0	(1,404)	(1,404)	152	
489398-10-7	KENNEDY WILSON HOLDINGS ORD		12/21/2021	Various	240.000	5,328		4,757	4,294	463	0	0	463	0	4,757	0	571	571	176	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		12/21/2021	Various	260.000	47,814		16,762	34,343	(17,581)	0	0	(17,581)	0	16,762	0	31,052	31,052	0	
493732-10-1	KFORCE ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,477		702	842	(140)	0	0	(140)	0	702	0	775	775	20	
494274-10-3	KIMBALL INTERNATIONAL CL B ORD		12/21/2021	Various	145.000	1,482		2,453	1,733	721	0	0	721	0	2,453	0	(971)	(971)	50	
49427F-10-8	KILROY REALTY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	9,969		13,491	10,332	3,159	0	0	3,159	0	13,491	0	(3,522)	(3,522)	90	
49428J-10-9	KIMBALL ELECTRONICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,044		897	800	98	0	0	98	0	897	0	147	147	0	
494368-10-3	KIMBERLY CLARK ORD		12/21/2021	Various	420.000	57,594		29,271	56,629	(27,358)	0	0	(27,358)	0	29,271	0	28,324	28,324	1,475	
49446R-10-9	KIMCO REALTY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	930.440	21,755		17,513	14,196	3,316	0	0	3,316	0	17,513	0	4,242	4,242	1,897	
49456B-10-1	KINDER MORGAN CL P ORD		12/21/2021	Various	5,210.000	79,747		77,676	61,583	3,199	0	0	3,199	0	77,676	0	2,071	2,071	3,561	
497266-10-6	KIRBY ORD		06/25/2021	GOLDMAN	135.000	8,570		11,343	6,997	4,346	0	0	4,346	0	11,343	0	(2,772)	(2,772)	0	
49803T-30-0	KITE REALTY GROUP REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	360.720	7,645		6,919	0	0	0	0	0	0	6,919	0	726	726	0	
498904-20-0	KNOLL ORD		06/25/2021	Various	40.000	942		919	587	332	0	0	332	0	919	0	23	23	4	
49926D-10-9	KNOWLES ORD		12/21/2021	Various	160.000	3,531		2,325	2,949	(624)	0	0	(624)	0	2,325	0	1,206	1,206	0	
500255-10-4	KOHL'S ORD		12/21/2021	Various	280.000	12,668		10,808	11,393	(585)	0	0	(585)	0	10,808	0	1,860	1,860	140	
50050N-10-3	KONTOOR BRANDS ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	3,997		1,218	3,245	(2,027)	0	0	(2,027)	0	1,218	0	2,779	2,779	133	
50060P-10-6	KOPPERS HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,221		1,174	1,246	(72)	0	0	(72)	0	1,174	0	46	46	0	
500643-20-0	KORN FERRY ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	5,205		3,308	3,045	263	0	0	263	0	3,308	0	1,897	1,897	31	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
500688-10-6	KOSMOS ENERGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	960.000	2,690		8,880	2,256	6,624	0	0	6,624	0	8,880	0	(6,190)	(6,190)	0	
500754-10-6	KRAFT HEINZ ORD		12/21/2021	Various	580.000	19,923		16,731	20,103	(3,372)	0	0	(3,372)	0	16,731	0	3,192	3,192	496	
50077B-20-7	KRATOS DEFENSE AND SECURITY SOLS ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	1,970		1,598	2,743	(1,145)	0	0	(1,145)	0	1,598	0	372	372	0	
50077C-10-6	KRATON ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	2,767		2,472	1,667	805	0	0	805	0	2,472	0	295	295	0	
501044-10-1	KROGER ORD		12/21/2021	Various	1,110.000	41,832		33,379	35,254	(1,875)	0	0	(1,875)	0	33,379	0	8,453	8,453	429	
50155Q-10-0	KYNDRYL HOLDINGS ORD		11/04/2021	Not Available	0.800	22		16	0	0	0	0	0	0	16	0	6	6	0	
501797-10-4	BATH AND BODY WORKS ORD		08/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	530.000	16,717		15,285	19,711	(4,426)	0	0	(4,426)	0	15,285	0	1,432	1,432	68	
50187T-10-6	LGI HOMES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,893		2,723	4,234	(1,511)	0	0	(1,511)	0	2,723	0	1,170	1,170	0	
501889-20-8	LKQ ORD		12/21/2021	Various	410.000	21,275		12,193	14,448	(2,255)	0	0	(2,255)	0	12,193	0	9,081	9,081	75	
50189K-10-3	LCI INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	5,829		3,142	5,187	(2,046)	0	0	(2,046)	0	3,142	0	2,688	2,688	138	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	15,824		6,365	10,422	(4,057)	0	0	(4,057)	0	6,365	0	9,459	9,459	100	
502431-10-9	L3HARRIS TECHNOLOGIES ORD		12/21/2021	Various	220.000	43,188		11,250	41,584	(30,334)	0	0	(30,334)	0	11,250	0	31,937	31,937	530	
505336-10-7	LA Z BOY ORD		12/21/2021	Various	90.000	3,303		2,609	3,586	(977)	0	0	(977)	0	2,609	0	694	694	49	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		12/21/2021	Various	120.000	33,638		8,646	24,426	(15,780)	0	0	(15,780)	0	8,646	0	24,992	24,992	0	
505743-10-4	LADDER CAPITAL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	220.000	2,632		3,769	2,152	1,617	0	0	1,617	0	3,769	0	(1,137)	(1,137)	176	
511656-10-0	LAKELAND FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,517		928	1,072	(144)	0	0	(144)	0	928	0	589	589	27	
512807-10-8	LAM RESEARCH ORD		12/21/2021	Various	170.000	107,048		17,886	80,286	(62,400)	0	0	(62,400)	0	17,886	0	89,162	89,162	713	
512816-10-9	LAMAR ADVERTISING CL A REIT		12/21/2021	JP MORGAN SECURITIES INC.	110.000	12,760		8,351	9,154	(803)	0	0	(803)	0	8,351	0	4,409	4,409	440	
513272-10-4	LAMB WESTON HOLDINGS ORD		12/21/2021	Various	399.000	26,286		28,966	31,417	(2,451)	0	0	(2,451)	0	28,966	0	(2,681)	(2,681)	262	
515098-10-1	LANDSTAR SYSTEM ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	8,565		4,212	6,733	(2,521)	0	0	(2,521)	0	4,212	0	4,353	4,353	146	
516544-10-3	LANTHEUS HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	2,370		3,805	2,158	1,646	0	0	1,646	0	3,805	0	(1,435)	(1,435)	0	
516806-20-5	LAREDO PETROLEUM ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,273		1,140	394	746	0	0	746	0	1,140	0	133	133	0	
517834-10-7	LAS VEGAS SANDS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	765.000	34,555		44,592	45,594	(1,002)	0	0	(1,002)	0	44,592	0	(10,037)	(10,037)	0	
518415-10-4	LATTICE SEMICONDUCTOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	5,919		1,030	3,666	(2,636)	0	0	(2,636)	0	1,030	0	4,890	4,890	0	
518439-10-4	ESTEE LAUDER CL A ORD		12/21/2021	Various	240.000	80,977		10,619	63,886	(53,267)	0	0	(53,267)	0	10,619	0	70,358	70,358	438	
518613-20-3	LAUREATE EDUCATION ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	1,485		1,780	1,747	32	0	0	32	0	1,780	0	(295)	(295)	911	
521865-20-4	LEAR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	13,270		11,253	12,722	(1,470)	0	0	(1,470)	0	11,253	0	2,018	2,018	0	
524660-10-7	LEGGETT & PLATT ORD		12/21/2021	JP MORGAN SECURITIES INC.	305.000	11,707		12,335	13,512	(1,176)	0	0	(1,176)	0	12,335	0	(629)	(629)	500	
525327-10-2	LEIDOS HOLDINGS ORD		12/21/2021	Various	230.000	20,788		15,458	24,178	(8,719)	0	0	(8,719)	0	15,458	0	5,330	5,330	252	
525558-20-1	LEMAITRE VASCULAR ORD		12/21/2021	Various	40.000	1,924		1,428	1,620	(192)	0	0	(192)	0	1,428	0	497	497	13	
52603A-20-8	LENDINGCLUB CORPORATION		12/21/2021	JP MORGAN SECURITIES INC.	170.000	4,111		2,727	1,795	932	0	0	932	0	2,727	0	1,384	1,384	0	
526057-10-4	LENNAR CL A ORD		12/21/2021	Various	340.000	33,429		15,069	25,918	(10,849)	0	0	(10,849)	0	15,069	0	18,360	18,360	240	
526107-10-7	LENNOX INTERNATIONAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	16,434		12,669	16,438	(3,769)	0	0	(3,769)	0	12,669	0	3,765	3,765	46	
52634L-10-8	LENSAR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	70		27	73	(46)	0	0	(46)	0	27	0	43	43	0	
530307-10-7	LIBERTY BROADBAND SRS A ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,556		825	1,576	(751)	0	0	(751)	0	825	0	731	731	0	
530307-30-5	LIBERTY BROADBAND SRS C ORD		12/21/2021	Various	220.000	34,241		18,536	34,841	(16,306)	0	0	(16,306)	0	18,536	0	15,705	15,705	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	7,593		7,571	7,774	(203)	0	0	(203)	0	7,571	0	22	22	0	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	12,996		12,986	13,488	(502)	0	0	(502)	0	12,986	0	10	10	0	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		12/21/2021	JP MORGAN SECURITIES INC.	240.000	14,549		8,422	10,224	(1,802)	0	0	(1,802)	0	8,422	0	6,128	6,128	0	
531229-87-0	LIBERTY MEDIA FORMULA ONE SRS A ORD		12/21/2021	Various	50.000	2,655		1,828	1,900	(72)	0	0	(72)	0	1,828	0	827	827	0	
531229-88-8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD		12/21/2021	Various	70.000	1,933		1,957	1,742	216	0	0	216	0	1,957	0	(25)	(25)	0	
531465-10-2	LIBERTY TRIPADVISOR HOLDIG SRS A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	1,645		4,974	1,259	3,715	0	0	3,715	0	4,974	0	(3,329)	(3,329)	0	
53220K-50-4	LIGAND PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,189		7,056	2,984	4,072	0	0	4,072	0	7,056	0	(3,866)	(3,866)	0	
53223X-10-7	LIFE STORAGE ORD		01/28/2021	Not Available	0.500	41		31	40	(9)	0	0	(9)	0	31	0	10	10	0	
532457-10-8	ELI LILLY ORD		12/21/2021	Various	1,050.000	254,481		59,975	177,282	(117,307)	0	0	(117,307)	0	59,975	0	194,506	194,506	2,754	
53261M-10-4	LIMELIGHT NETWORKS ORD		12/21/2021	Various	290.000	1,049		1,848	1,157	691	0	0	691	0	1,848	0	(799)	(799)	0	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	130.000	17,581		11,572	15,113	(3,541)	0	0	(3,541)	0	11,572	0	6,010	6,010	265	
534187-10-9	LINCOLN NATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	230.000	15,082		11,601	11,571	30	0	0	30	0	11,601	0	3,480	3,480	386	
535919-50-0	LIONS GATE ENTERTAINMENT CL B ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	390.000	4,166		8,654	4,048	4,606	0	0	4,606	0	8,654	0	(4,488)	(4,488)	0	
538034-10-9	LIVE NATION ENTERTAINMENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	15,990		7,088	10,287	(3,199)	0	0	(3,199)	0	7,088	0	8,901	8,901	0	
53814L-10-8	LIVENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	340.000	8,086		4,219	6,406	(2,186)	0	0	(2,186)	0	4,219	0	3,867	3,867	0	
53815P-10-8	LIVERAMP HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	3,828		3,738	5,855	(2,117)	0	0	(2,117)	0	3,738	0	90	90	0	
539830-10-9	LOCKHEED MARTIN ORD		12/21/2021	Various	250.000	84,582		63,411	88,745	(25,335)	0	0	(25,335)	0	63,411	0	21,172	21,172	1,272	
540424-10-8	LOEWS ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	9,648		5,320	7,653	(2,334)	0	0	(2,334)	0	5,320	0	4,328	4,328	43	
546347-10-5	LOUISIANA PACIFIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	5,142		1,647	2,602	(955)	0	0	(955)	0	1,647	0	3,495	3,495	48	
548661-10-7	LOWE'S COMPANIES ORD		12/21/2021	Various	990.000	222,380		108,088	158,905	(50,817)	0	0	(50,817)	0	108,088	0	114,292	114,292	2,016	
54911Q-10-7	LOYALTY VENTURES ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,201		747	0	0	0	0	0	0	747	0	454	454	0	
550021-10-9	LULULEMON ATHLETICA ORD	C	12/21/2021	Various	140.000	52,948		21,036	48,724	(27,688)	0	0	(27,688)	0	21,036	0	31,911	31,911	0	
55003T-10-7	LL FLOORING HOLDINGS ORD		12/21/2021	Various	70.000	1,351		720	2,152	(1,432)	0	0	(1,432)	0	720	0	631	631	0	
550241-10-3	LUMEN TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	1,360.000	17,235		15,123	13,260	1,863	0	0	1,863	0	15,123	0	2,112	2,112	1,360	
55024U-10-9	LUMENTUM HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	3,196		1,718	2,844	(1,126)	0	0	(1,126)	0	1,718	0	1,478	1,478	0	
55027E-10-2	LUMINEX ORD		07/15/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	6,178		3,508	3,930	(422)	0	0	(422)	0	3,508	0	2,670	2,670	49	
550678-10-6	LUXFER HOLDINGS ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,122		1,471	985	486	0	0	486	0	1,471	0	(349)	(349)	30	
550819-10-6	LYDALL ORD		10/01/2021	Not Available	65.000	4,037		1,316	1,952	(636)	0	0	(636)	0	1,316	0	2,721	2,721	0	
55087P-10-4	LYFT CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	150.000	6,135		4,299	7,370	(3,070)	0	0	(3,070)	0	4,299	0	1,836	1,836	0	
55262C-10-0	MBIA ORD		12/21/2021	Various	150.000	1,519		1,410	987	423	0	0	423	0	1,410	0	109	109	0	
552676-10-8	MDC HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	4,673		2,144	4,050	(1,906)	0	0	(1,906)	0	2,144	0	2,529	2,529	150	
552690-10-9	MDU RESOURCES GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	460.000	13,442		12,220	12,116	104	0	0	104	0	12,220	0	1,222	1,222	391	
55272X-10-2	MFA FINANCIAL REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	670.000	2,541		4,961	2,606	2,355	0	0	2,355	0	4,961	0	(2,420)	(2,420)	50	
55277P-10-4	MGE ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	4,698		3,929	4,202	(272)	0	0	(272)	0	3,929	0	768	768	91	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
552848-10-3	MGIC INVESTMENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	780.000	10,711		10,070	9,789	281	0	0	281	0	10,070	0	641	641	218	
552953-10-1	MGM RESORTS INTERNATIONAL ORD		12/21/2021	Various	550.000	22,355		15,043	17,331	(2,288)	0	0	(2,288)	0	15,043	0	7,312	7,312	4	
55303J-10-6	MGP INGREDIENTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,720		953	941	12	0	0	12	0	953	0	767	767	10	
55305B-10-1	M I HOMES ORD		12/21/2021	Various	50.000	2,800		1,427	2,215	(788)	0	0	(788)	0	1,427	0	1,373	1,373	0	
55306N-10-4	MKS INSTRUMENTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	11,537		5,302	10,532	(5,230)	0	0	(5,230)	0	5,302	0	6,235	6,235	60	
55345K-10-3	MRC GLOBAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	315.000	2,297		5,799	2,088	3,711	0	0	3,711	0	5,799	0	(3,502)	(3,502)	0	
553498-10-6	MSA SAFETY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	9,338		6,053	8,963	(2,910)	0	0	(2,910)	0	6,053	0	3,284	3,284	0	
553530-10-6	MSC INDUSTRIAL CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	7,565		7,587	7,595	(8)	0	0	(8)	0	7,587	0	(22)	(22)	0	
55354G-10-0	MSCI ORD		12/21/2021	Various	110.000	59,732		18,367	49,118	(30,752)	0	0	(30,752)	0	18,367	0	41,365	41,365	255	
553573-10-6	MSG NETWORKS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	683		1,306	737	569	0	0	569	0	1,306	0	(623)	(623)	0	
553777-10-3	MTS SYSTEMS ORD		04/08/2021	Not Available	75.000	4,388		4,142	4,362	(220)	0	0	(220)	0	4,142	0	245	245	0	
55405W-10-4	MYR GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	3,146		1,120	1,803	(683)	0	0	(683)	0	1,120	0	2,025	2,025	0	
554489-10-4	VERIS RESIDENTIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,123		1,217	748	470	0	0	470	0	1,217	0	(95)	(95)	0	
55608B-10-5	MACQUARIE INFRASTRUCTURE HOLDING ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	6,862		7,465	6,384	1,081	0	0	1,081	0	7,465	0	(603)	(603)	1,870	
55616P-10-4	MACYS ORD		12/21/2021	JP MORGAN SECURITIES INC.	390.000	9,685		4,102	4,388	(285)	0	0	(285)	0	4,102	0	5,582	5,582	59	
556269-10-8	STEVEN MADDEN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	6,198		5,527	6,004	(477)	0	0	(477)	0	5,527	0	671	671	0	
55826T-10-2	MADISON SQUARE GARDEN ENTER CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,368		2,961	1,735	1,226	0	0	1,226	0	2,961	0	(1,593)	(1,593)	0	
558868-10-5	MADRIGAL PHARMACEUTI ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,312		3,897	2,223	1,674	0	0	1,674	0	3,897	0	(1,586)	(1,586)	0	
559079-20-7	MAGELLAN HEALTH ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	3,783		2,832	3,314	(482)	0	0	(482)	0	2,832	0	951	951	0	
559663-10-9	MAGNOLIA OIL GAS CL A ORD		12/21/2021	Various	190.000	3,340		1,255	1,341	(86)	0	0	(86)	0	1,255	0	2,085	2,085	14	
56117J-10-0	MALIBU BOATS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	2,583		1,264	2,498	(1,233)	0	0	(1,233)	0	1,264	0	1,319	1,319	0	
562750-10-9	MANHATTAN ASSOCIATES ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	4,561		1,491	3,155	(1,665)	0	0	(1,665)	0	1,491	0	3,070	3,070	0	
56418H-10-0	MANPOWERGROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	7,491		6,262	7,214	(953)	0	0	(953)	0	6,262	0	1,230	1,230	202	
564563-10-4	MANTECH INTERNATIONAL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	3,524		2,965	4,447	(1,483)	0	0	(1,483)	0	2,965	0	559	559	76	
565788-10-6	MARATHON DIGITAL HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	2,410		1,973	0	0	0	0	0	0	1,973	0	437	437	0	
565849-10-6	MARATHON OIL ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	1,890		502	800	(299)	0	0	(299)	0	502	0	1,388	1,388	22	
56585A-10-2	MARATHON PETROLEUM ORD		12/21/2021	Various	1,230.000	65,448		72,364	50,873	21,491	0	0	21,491	0	72,364	0	(6,916)	(6,916)	1,415	
566330-10-6	MARCUS ORD		12/21/2021	Various	90.000	1,562		3,104	1,213	1,891	0	0	1,891	0	3,104	0	(1,542)	(1,542)	0	
570535-10-4	MARKEL ORD		12/21/2021	Various	30.000	34,274		28,602	30,999	(2,397)	0	0	(2,397)	0	28,602	0	5,673	5,673	0	
57060D-10-8	MARKETAXESS HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	33,124		33,154	34,234	(1,079)	0	0	(1,079)	0	33,154	0	(30)	(30)	0	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD		12/21/2021	Various	60.000	9,215		6,012	8,233	(2,221)	0	0	(2,221)	0	6,012	0	3,203	3,203	22	
571748-10-2	MARSH & MCLENNAN ORD		12/21/2021	Various	550.000	82,896		22,189	64,350	(42,161)	0	0	(42,161)	0	22,189	0	60,707	60,707	740	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		12/21/2021	Various	350.000	50,542		32,842	46,172	(13,330)	0	0	(13,330)	0	32,842	0	17,699	17,699	0	
573284-10-6	MARTIN MARIETTA MATERIALS ORD		12/21/2021	Various	120.000	49,220		21,708	34,076	(12,368)	0	0	(12,368)	0	21,708	0	27,512	27,512	236	
573874-10-4	MARVELL TECHNOLOGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	670.145	57,822		12,384	31,859	(19,474)	0	0	(19,474)	0	12,384	0	45,438	45,438	161	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
574599-10-6	MASCO ORD		12/21/2021	Various	340.000	21,467		11,529	18,676	(7,147)	0	0	(7,147)	0	11,529	0	9,937	9,937	224	
574795-10-0	MASIMO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	5,675		2,385	5,368	(2,983)	0	0	(2,983)	0	2,385	0	3,290	3,290	0	
575385-10-9	MASONITE INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	5,672		3,042	4,917	(1,875)	0	0	(1,875)	0	3,042	0	2,630	2,630	0	
576323-10-9	MASTEC ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	6,318		2,969	4,773	(1,804)	0	0	(1,804)	0	2,969	0	3,349	3,349	0	
57636Q-10-4	MASTERCARD CL A ORD		12/21/2021	Various	1,030.000	362,122		119,060	367,648	(248,588)	0	0	(248,588)	0	119,060	0	243,062	243,062	1,443	
576485-20-5	MATADOR RESOURCES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	3,258		7,064	2,533	4,532	0	0	4,532	0	7,064	0	(3,807)	(3,807)	0	
57667L-10-7	MATCH GROUP ORD		12/21/2021	Various	200.000	27,717		12,730	30,238	(17,508)	0	0	(17,508)	0	12,730	0	14,987	14,987	0	
576690-10-1	MATERION ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,741		1,178	1,274	(97)	0	0	(97)	0	1,178	0	563	563	10	
576853-10-5	MATRIX SERVICE ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	687		2,026	1,102	924	0	0	924	0	2,026	0	(1,338)	(1,338)	0	
57686G-10-5	MATSON ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,619		789	1,139	(351)	0	0	(351)	0	789	0	830	830	21	
577081-10-2	MATTEL ORD		12/21/2021	JP MORGAN SECURITIES INC.	420.000	8,531		6,086	7,329	(1,243)	0	0	(1,243)	0	6,086	0	2,445	2,445	0	
577128-10-1	MATTHEWS INTERNATIONAL CL A ORD		12/21/2021	Various	90.000	3,071		4,127	2,646	1,481	0	0	1,481	0	4,127	0	(1,055)	(1,055)	69	
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD		08/26/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	615.000	39,985		31,264	54,520	(23,256)	0	0	(23,256)	0	31,264	0	8,721	8,721	0	
57776J-10-0	MAXLINEAR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	4,841		3,310	4,965	(1,655)	0	0	(1,655)	0	3,310	0	1,532	1,532	0	
57778K-10-5	MAXAR TECHNOLOGIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	4,280		3,496	4,245	(749)	0	0	(749)	0	3,496	0	784	784	0	
577933-10-4	MAXIMUS ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	10,791		8,779	10,247	(1,467)	0	0	(1,467)	0	8,779	0	2,012	2,012	157	
579780-20-6	MCCORMICK ORD		12/21/2021	JP MORGAN SECURITIES INC.	160.000	14,882		3,580	15,296	(11,716)	0	0	(11,716)	0	3,580	0	11,302	11,302	218	
580135-10-1	MCDONALD'S ORD		12/21/2021	Various	870.000	213,999		111,479	186,685	(75,206)	0	0	(75,206)	0	111,479	0	102,520	102,520	2,835	
580589-10-9	MCGRATH RENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	3,082		2,065	2,684	(619)	0	0	(619)	0	2,065	0	1,017	1,017	69	
58155Q-10-3	MCKESSON ORD		12/21/2021	Various	230.000	49,044		31,476	40,002	(8,526)	0	0	(8,526)	0	31,476	0	17,569	17,569	267	
584021-10-9	MEDALLIA ORD		10/29/2021	Not Available	229.000	7,786		7,049	7,607	(559)	0	0	(559)	0	7,049	0	737	737	0	
58463J-30-4	MEDICAL PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	250.000	5,638		3,653	5,448	(1,795)	0	0	(1,795)	0	3,653	0	1,986	1,986	278	
58470H-10-1	MEDIFAST ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	4,166		4,133	3,927	207	0	0	207	0	4,133	0	33	33	23	
58502B-10-6	MEDNAX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	7,676		15,325	8,098	7,227	0	0	7,227	0	15,325	0	(7,649)	(7,649)	0	
58933Y-10-5	MERCK & CO. INC.		12/21/2021	Various	8,038.000	418,565		323,418	479,184	(244,460)	0	0	(244,460)	0	323,418	0	95,147	95,147	9,871	
589378-10-8	MERCURY SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	125.000	6,399		6,775	11,008	(4,233)	0	0	(4,233)	0	6,775	0	(376)	(376)	0	
589400-10-0	MERCURY GENERAL ORD		12/21/2021	Various	110.000	5,604		5,543	5,743	(200)	0	0	(200)	0	5,543	0	61	61	253	
589433-10-1	MEREDITH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	2,975		7,961	2,880	5,081	0	0	5,081	0	7,961	0	(4,986)	(4,986)	0	
589584-10-1	MERIDIAN BIOSCIENCE ORD		12/21/2021	Various	80.000	1,603		950	1,495	(545)	0	0	(545)	0	950	0	653	653	0	
589889-10-4	MERIT MEDICAL SYSTEMS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	6,853		7,524	6,661	863	0	0	863	0	7,524	0	(671)	(671)	0	
59001A-10-2	MERITAGE HOMES ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,137		372	828	(457)	0	0	(457)	0	372	0	766	766	0	
59001K-10-0	MERITOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,198		964	1,396	(432)	0	0	(432)	0	964	0	234	234	0	
59045L-10-6	MERSANA THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	1,057		3,926	4,790	(864)	0	0	(864)	0	3,926	0	(2,869)	(2,869)	0	
591520-20-0	METHODE ELECTRONICS ORD		12/21/2021	Various	60.000	2,701		1,567	2,297	(730)	0	0	(730)	0	1,567	0	1,134	1,134	25	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59156R-10-8	METLIFE ORD		12/21/2021	JP MORGAN SECURITIES INC.	1,000.000	60,312		42,990	46,950	(3,960)	0	0	(3,960)	0	42,990	0	17,322	17,322	1,900	
592688-10-5	METTLER TOLEDO ORD		12/21/2021	Various	40.000	56,170		23,637	45,587	(21,950)	0	0	(21,950)	0	23,637	0	32,533	32,533	0	
59408Q-10-6	MICHAELS COMPANIES ORD		04/16/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	5,296		4,692	3,903	789	0	0	789	0	4,692	0	604	604	0	
594918-10-4	MICROSOFT ORD		12/21/2021	Various	9,180.000	2,726,641		253,827	2,041,816	(1,787,989)	0	0	(1,787,989)	0	253,827	0	2,472,814	2,472,814	15,180	
595017-10-4	MICROCHIP TECHNOLOGY ORD		12/21/2021	Various	430.000	39,796		16,174	33,146	(16,973)	0	0	(16,973)	0	16,174	0	23,622	23,622	324	
595112-10-3	MICRON TECHNOLOGY ORD		12/21/2021	Various	1,420.000	123,582		60,038	106,756	(46,718)	0	0	(46,718)	0	60,038	0	63,545	63,545	103	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	30,575		13,941	17,737	(3,795)	0	0	(3,795)	0	13,941	0	16,634	16,634	574	
596278-10-1	MIDDLEBY ORD		12/21/2021	Various	100.000	18,063		12,172	12,892	(720)	0	0	(720)	0	12,172	0	5,891	5,891	0	
600544-10-0	MILLERKNOLL ORD		12/21/2021	Various	281.200	10,415		12,184	10,123	2,061	0	0	2,061	0	12,184	0	(1,768)	(1,768)	1,958	
603158-10-6	MINERALS TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,437		1,241	1,242	(2)	0	0	(2)	0	1,241	0	196	196	4	
607525-10-2	MODEL N ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,749		1,170	2,141	(971)	0	0	(971)	0	1,170	0	579	579	0	
60770K-10-7	MODERNA ORD		12/21/2021	Various	410.000	75,748		26,719	42,833	(16,113)	0	0	(16,113)	0	26,719	0	49,028	49,028	0	
607828-10-0	MODINE MANUFACTURING ORD		12/21/2021	Various	120.000	1,207		1,919	1,507	412	0	0	412	0	1,919	0	(712)	(712)	0	
60783X-10-4	MODIVCARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	2,909		1,147	2,773	(1,626)	0	0	(1,626)	0	1,147	0	1,762	1,762	0	
60786M-10-5	MOELIS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	10,420		9,068	7,949	1,119	0	0	1,119	0	9,068	0	1,352	1,352	1,156	
608190-10-4	MOHAWK INDUSTRIES ORD		12/21/2021	Various	130.000	20,162		20,888	18,324	2,565	0	0	2,565	0	20,888	0	(726)	(726)	0	
60855R-10-0	MOLINA HEALTHCARE ORD		12/21/2021	Various	100.000	29,545		14,367	21,268	(6,901)	0	0	(6,901)	0	14,367	0	15,178	15,178	0	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		12/21/2021	JP MORGAN SECURITIES INC.	370.000	16,477		18,574	16,720	1,854	0	0	1,854	0	18,574	0	(2,097)	(2,097)	252	
60878Y-10-8	MOMENTIVE GLOBAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	1,821		1,644	2,300	(655)	0	0	(655)	0	1,644	0	177	177	0	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		12/21/2021	Various	1,990.000	124,916		82,187	116,355	(34,168)	0	0	(34,168)	0	82,187	0	42,729	42,729	2,087	
60937P-10-6	MONGODB CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	16,153		4,520	10,771	(6,251)	0	0	(6,251)	0	4,520	0	11,633	11,633	0	
609720-10-7	MONMOUTH REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,047		654	866	(212)	0	0	(212)	0	654	0	393	393	36	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD		12/21/2021	Various	70.000	32,020		8,170	25,636	(17,466)	0	0	(17,466)	0	8,170	0	23,849	23,849	125	
610236-10-1	MONRO ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	6,985		8,285	6,396	1,889	0	0	1,889	0	8,285	0	(1,299)	(1,299)	118	
61174X-10-9	MONSTER BEVERAGE ORD		12/21/2021	Various	380.000	35,543		19,173	35,142	(15,969)	0	0	(15,969)	0	19,173	0	16,370	16,370	0	
615369-10-5	MOODYS ORD		12/21/2021	Various	200.000	69,368		15,344	58,048	(42,704)	0	0	(42,704)	0	15,344	0	54,025	54,025	298	
615394-20-2	MOOG CL A ORD		12/21/2021	Various	115.000	9,054		9,540	9,120	421	0	0	421	0	9,540	0	(486)	(486)	110	
617446-44-8	MORGAN STANLEY ORD		12/21/2021	Various	1,388.758	126,759		48,268	95,172	(46,904)	0	0	(46,904)	0	48,268	0	78,491	78,491	2,076	
617700-10-9	MORNINGSTAR ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	6,733		1,540	4,631	(3,092)	0	0	(3,092)	0	1,540	0	5,194	5,194	25	
61945C-10-3	MOSAIC ORD		12/21/2021	Various	500.000	17,399		16,555	11,505	5,050	0	0	5,050	0	16,555	0	844	844	105	
620071-10-0	MOTORCAR PARTS OF AMERICA ORD		12/21/2021	Various	75.000	1,294		1,669	1,472	197	0	0	197	0	1,669	0	(375)	(375)	0	
620076-30-7	MOTOROLA SOLUTIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	31,392		8,009	20,407	(12,398)	0	0	(12,398)	0	8,009	0	23,383	23,383	341	
624756-10-2	MUELLER INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,147		549	702	(153)	0	0	(153)	0	549	0	598	598	10	
624758-10-8	MUELLER WATER PRODUCTS SER A ORD		12/21/2021	Various	280.000	3,901		3,209	3,466	(258)	0	0	(258)	0	3,209	0	692	692	60	
62482R-10-7	MR COOPER GROUP ORD		12/21/2021	Various	160.000	6,005		1,454	4,965	(3,510)	0	0	(3,510)	0	1,454	0	4,550	4,550	0	
626717-10-2	MURPHY OIL ORD		12/21/2021	Various	390.000	7,121		12,794	4,114	7,415	0	0	7,415	0	12,794	0	(5,673)	(5,673)	55	
626755-10-2	MURPHY USA ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,957		802	1,309	(507)	0	0	(507)	0	802	0	1,155	1,155	10	
628464-10-9	MYERS INDUSTRIES ORD		12/21/2021	Various	110.000	2,224		2,119	2,286	(167)	0	0	(167)	0	2,119	0	104	104	53	
62855J-10-4	MYRIAD GENETICS ORD		12/21/2021	Various	260.000	6,603		11,232	5,142	6,091	0	0	6,091	0	11,232	0	(4,629)	(4,629)	0	
628778-10-2	NBT BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,121		1,161	963	198	0	0	198	0	1,161	0	(40)	(40)	33	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MOTORISTS MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
62886E-10-8	NCR ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,172		808	1,127	(319)	0	0	(319)	0	808	0	363	363	0	
62914B-10-0	NIC ORD		04/21/2021	Not Available	150.000	5,100		2,525	3,875	(1,349)	0	0	(1,349)	0	2,525	0	2,575	2,575	14	
629209-30-5	NMI HOLDINGS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	1,445		1,451	1,586	(134)	0	0	(134)	0	1,451	0	(6)	(6)	0	
629377-50-8	NRG ENERGY ORD		12/21/2021	Various	350.000	14,303		13,101	13,143	(42)	0	0	(42)	0	13,101	0	1,203	1,203	338	
62944T-10-5	NVR ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	28,735		12,447	20,399	(7,952)	0	0	(7,952)	0	12,447	0	16,288	16,288	0	
62945V-10-9	NV5 GLOBAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	2,540		1,628	1,576	52	0	0	52	0	1,628	0	912	912	0	
62955J-10-3	NOV ORD		12/21/2021	JP MORGAN SECURITIES INC.	220.000	2,949		3,128	3,021	108	0	0	108	0	3,128	0	(180)	(180)	11	
631103-10-8	NASDAQ ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	18,201		1,784	11,947	(10,163)	0	0	(10,163)	0	1,784	0	16,417	16,417	190	
633707-10-4	NATIONAL BANK HOLDINGS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,297		1,089	983	106	0	0	106	0	1,089	0	208	208	26	
636180-10-1	NATL FUEL GAS ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	10,661		9,947	6,992	2,955	0	0	2,955	0	9,947	0	714	714	306	
636220-30-3	NATIONAL GENERAL HOLDINGS ORD		01/04/2021	CORPORATE ACTION	240.000	7,680		6,262	8,203	(1,942)	0	0	(1,942)	0	6,262	0	1,418	1,418	612	
63633D-10-4	NATIONAL HEALTH INVESTORS REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	160.000	9,044		11,861	11,067	794	0	0	794	0	11,861	0	(2,817)	(2,817)	641	
636518-10-2	NATIONAL INSTRUMENTS ORD		12/21/2021	Various	355.000	15,437		14,128	15,599	(1,470)	0	0	(1,470)	0	14,128	0	1,309	1,309	265	
637417-10-6	NATIONAL RETAIL PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	370.000	16,906		16,180	15,140	1,040	0	0	1,040	0	16,180	0	726	726	777	
637870-10-6	NATIONAL STORAGE AFFILIATES ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	3,264		1,281	1,802	(521)	0	0	(521)	0	1,281	0	1,983	1,983	80	
63845R-10-7	NATIONAL VISION HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	5,112		4,670	4,982	(312)	0	0	(312)	0	4,670	0	442	442	0	
639050-10-3	NATUS MEDICAL ORD		12/21/2021	Various	70.000	1,712		1,798	1,403	395	0	0	395	0	1,798	0	(86)	(86)	0	
63910B-10-2	NAUTILUS GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	506		2,163	1,451	712	0	0	712	0	2,163	0	(1,657)	(1,657)	0	
63934E-10-8	NAVISTAR INTERNATIONAL ORD		07/01/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	8,402		7,114	8,352	(1,239)	0	0	(1,239)	0	7,114	0	1,289	1,289	0	
63938C-10-8	NAVIENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	2,116		1,316	982	334	0	0	334	0	1,316	0	800	800	64	
640079-10-9	NEENAH ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	2,686		4,846	3,319	1,526	0	0	1,526	0	4,846	0	(2,159)	(2,159)	113	
640268-10-8	NEKTAR THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	1,075		1,403	0	0	0	0	0	0	1,403	0	(328)	(328)	0	
640491-10-6	NEOGEN ORD		06/25/2021	GOLDMAN	120.000	5,515		3,882	4,758	(876)	0	0	(876)	0	3,882	0	1,633	1,633	0	
64110D-10-4	NETAPP ORD		12/21/2021	Various	360.000	30,616		28,706	23,846	4,860	0	0	4,860	0	28,706	0	1,910	1,910	602	
64110L-10-6	NETFLIX ORD		12/21/2021	Various	540.000	310,581		192,089	291,994	(99,905)	0	0	(99,905)	0	192,089	0	118,492	118,492	0	
64111Q-10-4	NETGEAR ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,173		1,455	1,625	(170)	0	0	(170)	0	1,455	0	(283)	(283)	0	
64115T-10-4	NETSCOUT SYSTEMS ORD		12/21/2021	Various	140.000	4,450		3,137	3,839	(701)	0	0	(701)	0	3,137	0	1,312	1,312	0	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		12/21/2021	Various	210.000	18,601		22,917	20,129	2,789	0	0	2,789	0	22,917	0	(4,316)	(4,316)	0	
646025-10-6	NJ RESOURCES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	12,401		16,468	12,443	4,025	0	0	4,025	0	16,468	0	(4,066)	(4,066)	116	
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	1,083		1,099	0	0	0	0	0	0	1,099	0	(16)	(16)	65	
64829B-10-0	NEW RELIC ORD		12/21/2021	Various	230.000	19,634		17,981	11,118	3,376	0	0	3,376	0	17,981	0	1,654	1,654	0	
648691-10-3	NEW SENIOR INVESTMENT GROUP ORD		09/21/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	2,191		2,217	1,709	508	0	0	508	0	2,217	0	(26)	(26)	40	
649445-10-3	NEW YORK COMMUNITY BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	550.000	6,524		5,814	5,803	11	0	0	11	0	5,814	0	711	711	374	
650111-10-7	NEW YORK TIMES CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	200.000	9,294		5,108	10,354	(5,246)	0	0	(5,246)	0	5,108	0	4,186	4,186	54	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
651229-10-6	NEWELL BRANDS ORD		12/21/2021	JP MORGAN SECURITIES INC.	470.000	10,069		8,803	9,978	(1,175)	0	0	(1,175)	0	8,803	0	1,265	1,265	432	
651587-10-7	NEWMARKET ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	6,394		5,993	5,974	19	0	0	19	0	5,993	0	401	401	29	
65158N-10-2	NEWMARK GROUP CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	190.000	3,128		1,671	1,385	286	0	0	286	0	1,671	0	1,457	1,457	8	
651639-10-6	NEWMONT ORD		12/21/2021	Various	980.000	58,898		29,518	58,692	(29,175)	0	0	(29,175)	0	29,518	0	29,381	29,381	1,254	
651718-50-4	NEWPARK RSC ORD		12/21/2021	Various	355.000	1,040		2,633	682	1,952	0	0	1,952	0	2,633	0	(1,593)	(1,593)	0	
65249B-10-9	NEWS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	3,037		1,889	2,516	(627)	0	0	(627)	0	1,889	0	1,148	1,148	28	
65249B-20-8	NEWS CL B ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	878		550	711	(161)	0	0	(161)	0	550	0	328	328	8	
65290C-10-5	NEXTIER OILFIELD SOLUTIONS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	419.000	1,635		5,763	1,441	4,321	0	0	4,321	0	5,763	0	(4,127)	(4,127)	0	
65336K-10-3	NEXSTAR MEDIA GROUP CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	8,875		4,785	6,551	(1,766)	0	0	(1,766)	0	4,785	0	4,090	4,090	168	
65339F-10-1	NEXTERA ENERGY ORD		12/21/2021	Various	2,160.000	190,694		44,966	166,644	(121,678)	0	0	(121,678)	0	44,966	0	145,728	145,728	2,556	
65341D-10-2	NEXPOINT RESIDENTIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,576		828	846	(18)	0	0	(18)	0	828	0	748	748	28	
65343C-10-2	NEXTGEN HEALTHCARE ORD		12/21/2021	Various	100.000	1,784		1,990	1,824	166	0	0	166	0	1,990	0	(206)	(206)	0	
654106-10-3	NIKE CL B ORD		12/21/2021	Various	1,370.000	220,159		49,968	193,814	(143,846)	0	0	(143,846)	0	49,968	0	170,191	170,191	1,096	
65473P-10-5	NISOURCE ORD		12/21/2021	JP MORGAN SECURITIES INC.	260.000	6,971		1,068	5,964	(4,897)	0	0	(4,897)	0	1,068	0	5,903	5,903	229	
65487K-10-0	NLIGHT ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,198		960	1,633	(673)	0	0	(673)	0	960	0	238	238	0	
65487U-10-8	NKARTA ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	596		2,685	2,459	226	0	0	226	0	2,685	0	(2,089)	(2,089)	0	
655663-10-2	NORDSON ORD		12/21/2021	Various	130.000	30,707		17,275	26,124	(8,848)	0	0	(8,848)	0	17,275	0	13,432	13,432	167	
655664-10-0	NORDSTROM ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	3,726		5,573	5,618	(45)	0	0	(45)	0	5,573	0	(1,846)	(1,846)	0	
655844-10-8	NORFOLK SOUTHERN ORD		12/21/2021	Various	400.000	110,951		61,579	95,044	(33,465)	0	0	(33,465)	0	61,579	0	49,372	49,372	1,248	
665531-30-7	NORTHERN OIL AND GAS ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,183		1,158	525	633	0	0	633	0	1,158	0	26	26	5	
665859-10-4	NORTHERN TRUST ORD		12/21/2021	Various	350.000	36,207		37,261	29,805	3,968	0	0	3,968	0	37,261	0	(1,053)	(1,053)	413	
666807-10-2	NORTHROP GRUMMAN ORD		12/21/2021	Various	180.000	65,422		10,154	54,850	(44,696)	0	0	(44,696)	0	10,154	0	55,268	55,268	924	
66765N-10-5	NORTHWEST NATURAL HOLDING COMPAN ORD		06/25/2021	GOLDMAN	110.000	5,869		7,779	5,059	2,720	0	0	2,720	0	7,779	0	(1,910)	(1,910)	106	
668074-30-5	NORTHWESTERN ORD		12/21/2021	Various	200.000	10,925		12,282	11,664	618	0	0	618	0	12,282	0	(1,357)	(1,357)	471	
668771-10-8	NORTONLIFELOCK ORD		12/21/2021	Various	890.000	20,539		17,729	18,494	(765)	0	0	(765)	0	17,729	0	2,810	2,810	200	
66987E-20-6	NOVAGOLD RESOURCES ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	150.000	1,028		886	1,848	(962)	0	0	(962)	0	886	0	142	142	0	
670002-40-1	NOVAVAX ORD		12/21/2021	Various	50.000	8,861		5,943	5,576	368	0	0	368	0	5,943	0	2,917	2,917	0	
67011P-10-0	NOW ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	1,785		3,718	1,580	2,138	0	0	2,138	0	3,718	0	(1,933)	(1,933)	0	
67018T-10-5	NU SKIN ENTERPRISES CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	6,461		8,396	6,282	2,114	0	0	2,114	0	8,396	0	(1,935)	(1,935)	0	
67020Y-10-0	NUANCE COMMUNICATIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	9,935		2,668	7,936	(5,269)	0	0	(5,269)	0	2,668	0	7,267	7,267	0	
670346-10-5	NUCOR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	370.000	20,724		23,573	19,680	3,892	0	0	3,892	0	23,573	0	(2,849)	(2,849)	150	
67059N-10-8	NUTANIX CL A ORD		12/21/2021	Various	860.000	25,906		34,614	13,704	3,732	0	0	3,732	0	34,614	0	(8,708)	(8,708)	0	
67066G-10-4	NVIDIA ORD		12/21/2021	Various	2,200.000	692,498		189,868	373,373	(183,505)	0	0	(183,505)	0	189,868	0	502,630	502,630	317	
670704-10-5	NUVASIVE ORD		12/21/2021	JP MORGAN SECURITIES INC.	115.000	5,797		8,012	6,478	1,534	0	0	1,534	0	8,012	0	(2,215)	(2,215)	0	
670837-10-3	OGE ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	380.000	14,049		12,932	12,107	826	0	0	826	0	12,932	0	1,117	1,117	615	
67098H-10-4	O I GLASS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	4,162		6,230	3,927	2,303	0	0	2,303	0	6,230	0	(2,068)	(2,068)	0	
67103H-10-7	O REILLY AUTOMOTIVE ORD		12/21/2021	Various	100.000	59,599		19,918	45,257	(25,339)	0	0	(25,339)	0	19,918	0	39,681	39,681	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67103X-10-2	OFG BANCORP ORD		12/21/2021	Various	100.000	2,506		2,376	1,854	522	0	0	522	0	2,376	0	129	129	29	
671044-10-5	OSI SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	65.000	5,970		5,693	6,059	(367)	0	0	(367)	0	5,693	0	278	278	0	
67181A-10-7	OAK STREET HEALTH ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	4,103		5,504	0	0	0	0	0	0	5,504	0	(1,401)	(1,401)	0	
674599-10-5	OCCIDENTAL PETROLEUM ORD		12/21/2021	Various	1,280.000	32,934		25,112	22,157	2,956	0	0	2,956	0	25,112	0	7,822	7,822	26	
675232-10-2	OCEANEERING INTERNATIONAL ORD		03/24/2021	Various	390.000	4,300		10,553	3,101	7,453	0	0	7,453	0	10,553	0	(6,253)	(6,253)	0	
675234-10-8	OCEANFIRST FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,093		895	932	(37)	0	0	(37)	0	895	0	198	198	34	
67623C-10-9	OFFICE PROPERTIES INCOME TRUST C ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	91.000	2,159		7,298	2,068	5,230	0	0	5,230	0	7,298	0	(5,139)	(5,139)	0	
678026-10-5	OIL STATES INTERNATIONAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	1,447		7,694	1,155	6,539	0	0	6,539	0	7,694	0	(6,246)	(6,246)	0	
679295-10-5	OKTA CL A ORD		12/21/2021	Various	110.000	26,110		6,567	27,969	(21,402)	0	0	(21,402)	0	6,567	0	19,543	19,543	0	
679580-10-0	OLD DOMINION FREIGHT LINE ORD		12/21/2021	Various	140.000	42,165		13,852	27,325	(13,474)	0	0	(13,474)	0	13,852	0	28,313	28,313	80	
680033-10-7	OLD NATIONAL BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	600.000	10,558		12,120	9,936	2,184	0	0	2,184	0	12,120	0	(1,562)	(1,562)	0	
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	610.000	14,556		12,377	12,023	354	0	0	354	0	12,377	0	2,179	2,179	2,062	
680665-20-5	OLIN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	7,933		7,230	7,368	(138)	0	0	(138)	0	7,230	0	703	703	0	
681116-10-9	OLLIES BARGAIN OUTLET HLDG ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	7,306		7,247	6,542	706	0	0	706	0	7,247	0	58	58	0	
681919-10-6	OMNICOM GROUP ORD		12/21/2021	Various	350.000	24,157		14,470	21,830	(7,359)	0	0	(7,359)	0	14,470	0	9,686	9,686	690	
68213N-10-9	OMNICELL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	8,474		4,638	8,401	(3,763)	0	0	(3,763)	0	4,638	0	3,836	3,836	0	
682143-10-2	OMEROS ORD		12/21/2021	JP MORGAN SECURITIES INC.	190.000	1,401		3,553	2,714	839	0	0	839	0	3,553	0	(2,152)	(2,152)	0	
682189-10-5	ON SEMICONDUCTOR ORD		12/21/2021	Various	470.000	26,350		7,924	15,383	(7,459)	0	0	(7,459)	0	7,924	0	18,426	18,426	0	
68235P-10-8	ONE GAS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	7,518		10,055	9,212	842	0	0	842	0	10,055	0	(2,537)	(2,537)	209	
682680-10-3	ONEOK ORD		12/21/2021	Various	720.000	39,352		29,592	27,634	1,958	0	0	1,958	0	29,592	0	9,760	9,760	2,207	
68268W-10-3	ONEMAIN HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	980		633	963	(330)	0	0	(330)	0	633	0	346	346	0	
683344-10-5	ONTO INNOVATION ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	4,668		3,121	4,281	(1,160)	0	0	(1,160)	0	3,121	0	1,546	1,546	0	
68375N-10-3	OPKO HEALTH ORD		12/21/2021	JP MORGAN SECURITIES INC.	230.000	1,024		475	909	(434)	0	0	(434)	0	475	0	549	549	0	
68389X-10-5	ORACLE ORD		12/21/2021	Various	2,920.000	241,305		53,086	188,895	(135,809)	0	0	(135,809)	0	53,086	0	188,220	188,220	2,621	
68554V-10-8	ORASURE TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	1,040		1,021	1,164	(144)	0	0	(144)	0	1,021	0	19	19	0	
68555P-10-0	ORBCOMM ORD		09/01/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	295.000	3,354		2,138	2,189	(51)	0	0	(51)	0	2,138	0	1,215	1,215	0	
68621T-10-2	ORIGIN BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,662		1,320	1,111	209	0	0	209	0	1,320	0	343	343	20	
68622V-10-6	ORGANON ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.590	18		8	0	0	0	0	0	0	8	0	9	9	0	
68629Y-10-3	ORION OFFICE REIT ORD		11/15/2021	Adjustment	0.700	16		1	0	0	0	0	0	0	1	0	15	15	0	
68752M-10-8	ORTHOFIX MEDICAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	2,203		3,701	3,009	692	0	0	692	0	3,701	0	(1,498)	(1,498)	0	
688239-20-1	OSHKOSH ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	8,655		5,418	6,886	(1,468)	0	0	(1,468)	0	5,418	0	3,237	3,237	109	
68902V-10-7	OTIS WORLDWIDE ORD		12/21/2021	Various	480.000	37,800		15,318	32,470	(17,152)	0	0	(17,152)	0	15,318	0	22,482	22,482	304	
689648-10-3	OTTER TAIL ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	7,561		5,324	4,687	637	0	0	637	0	5,324	0	2,237	2,237	172	
69007J-10-6	OUTFRONT MEDIA ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,240		961	978	(18)	0	0	(18)	0	961	0	280	280	10	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
69047Q-10-2	OVINTIV ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,278		417	574	(158)	0	0	(158)	0	417	0	862	862	19	
690732-10-2	OWENS & MINOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	4,287		472	2,705	(2,233)	0	0	(2,233)	0	472	0	3,815	3,815	1	
690742-10-1	OWENS CORNIING ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	12,217		7,316	10,606	(3,290)	0	0	(3,290)	0	7,316	0	4,900	4,900	146	
691497-30-9	OXFORD INDS ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	4,800		4,142	3,276	867	0	0	867	0	4,142	0	658	658	73	
69318G-10-6	PBF ENERGY CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	1,125		1,220	0	0	0	0	0	0	1,220	0	(95)	(95)	0	
69327R-10-1	PDC ENERGY ORD		12/21/2021	Various	288.000	7,616		14,293	5,297	7,990	0	0	7,990	0	14,293	0	(6,676)	(6,676)	26	
693282-10-5	PDF SOLUTIONS ORD		12/21/2021	Various	50.000	1,438		804	1,080	(277)	0	0	(277)	0	804	0	634	634	0	
69336V-10-1	PGT INNOVATIONS ORD		12/21/2021	Various	110.000	2,375		1,839	2,237	(399)	0	0	(399)	0	1,839	0	537	537	0	
69343T-10-7	PJT PARTNERS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	2,943		1,620	3,010	(1,390)	0	0	(1,390)	0	1,620	0	1,322	1,322	128	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	330.000	64,964		15,239	49,170	(33,931)	0	0	(33,931)	0	15,239	0	49,725	49,725	1,584	
69349H-10-7	PNM RESOURCES ORD		12/21/2021	Various	320.000	14,406		12,787	15,530	(2,742)	0	0	(2,742)	0	12,787	0	1,619	1,619	393	
693506-10-7	PPG INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	27,867		16,757	24,517	(7,761)	0	0	(7,761)	0	16,757	0	11,110	11,110	384	
69351T-10-6	PPL ORD		12/21/2021	Various	1,480.000	42,500		43,736	41,736	2,000	0	0	2,000	0	43,736	0	(1,237)	(1,237)	1,660	
69354N-10-6	PRA GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,426		1,029	1,190	(161)	0	0	(161)	0	1,029	0	397	397	0	
69355F-10-2	PPD ORD		12/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	438.000	17,863		16,184	14,988	1,196	0	0	1,196	0	16,184	0	1,679	1,679	0	
69360J-10-7	PS BUSINESS PARKS REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	45.000	8,119		5,715	5,979	(264)	0	0	(264)	0	5,715	0	2,404	2,404	396	
693656-10-0	PVH ORD		12/21/2021	Various	160.000	16,313		21,541	15,022	6,518	0	0	6,518	0	21,541	0	(5,227)	(5,227)	2	
69366J-20-0	PTC THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,202		1,190	1,831	(641)	0	0	(641)	0	1,190	0	13	13	0	
69370C-10-0	PTC ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	14,072		10,919	13,157	(2,239)	0	0	(2,239)	0	10,919	0	3,154	3,154	0	
693718-10-8	PACCAR ORD		12/21/2021	JP MORGAN SECURITIES INC.	360.000	30,014		23,893	31,061	(7,168)	0	0	(7,168)	0	23,893	0	6,121	6,121	734	
695156-10-9	PACKAGING CORP OF AMERICA ORD		12/21/2021	Various	180.000	24,092		18,311	24,824	(6,513)	0	0	(6,513)	0	18,311	0	5,781	5,781	600	
695263-10-3	PACW PACWEST BANCORP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	8,163		12,960	6,858	6,102	0	0	6,102	0	12,960	0	(4,797)	(4,797)	0	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	2,020.000	38,163		54,093	0	0	0	0	0	0	54,093	0	(15,930)	(15,930)	0	
697435-10-5	PALO ALTO NETWORKS ORD	C	12/21/2021	Various	130.000	61,336		27,603	46,201	(18,598)	0	0	(18,598)	0	27,603	0	33,733	33,733	0	
69753M-10-5	PALOMAR HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	2,471		3,212	3,554	(342)	0	0	(342)	0	3,212	0	(741)	(741)	0	
698813-10-2	PAPA JOHNS INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	3,914		1,592	2,546	(954)	0	0	(954)	0	1,592	0	2,322	2,322	35	
69888T-20-7	PAR PACIFIC HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	1,192		1,641	1,121	520	0	0	520	0	1,641	0	(449)	(449)	0	
69924R-10-8	PARAMOUNT GROUP REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	435.000	3,620		6,464	3,932	2,532	0	0	2,532	0	6,464	0	(2,844)	(2,844)	122	
700517-10-5	PARK HOTELS RESORTS ORD		12/21/2021	Various	614.000	12,699		17,751	9,501	6,958	0	0	6,958	0	17,751	0	(5,052)	(5,052)	0	
700658-10-7	PARK NATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	2,717		2,119	2,100	18	0	0	18	0	2,119	0	599	599	90	
701094-10-4	PARKER HANNIFIN ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	30,532		5,665	27,241	(21,576)	0	0	(21,576)	0	5,665	0	24,868	24,868	397	
701877-10-2	PARSLEY ENERGY CL A ORD		01/12/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	695.000	14,623		21,343	9,869	11,474	0	0	11,474	0	21,343	0	(6,720)	(6,720)	0	
703343-10-3	PATRICK INDUSTRIES ORD		12/21/2021	Various	50.000	3,701		2,688	3,418	(730)	0	0	(730)	0	2,688	0	1,014	1,014	47	
703395-10-3	PATTERSON COMPANIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,124		947	1,185	(238)	0	0	(238)	0	947	0	178	178	42	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
703481-10-1	PATTERSON UTI ENERGY ORD		12/21/2021	Various	865.000	5,684		14,394	3,866	9,335	0	0	9,335	0	14,394	0	(8,710)	(8,710)	3	
704326-10-7	PAYCHEX ORD		12/21/2021	Various	460.000	54,025		27,249	42,863	(15,614)	0	0	(15,614)	0	27,249	0	26,776	26,776	884	
70432V-10-2	PAYCOM SOFTWARE ORD		12/21/2021	Various	50.000	21,081		6,741	22,613	(15,872)	0	0	(15,872)	0	6,741	0	14,340	14,340	0	
70450Y-10-3	PAYPAL HOLDINGS ORD		12/21/2021	Various	1,430.000	292,851		114,457	334,906	(220,449)	0	0	(220,449)	0	114,457	0	178,393	178,393	0	
70509V-10-0	PEBBLEBROOK HOTEL REIT ORD		12/21/2021	Various	357.000	8,421		11,567	5,593	4,583	0	0	4,583	0	11,567	0	(3,146)	(3,146)	7	
705573-10-3	PEGASYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,080		583	1,333	(750)	0	0	(750)	0	583	0	497	497	1	
70614W-10-0	PELOTON INTERACTIVE ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	23,736		36,009	40,661	(4,856)	0	0	(4,856)	0	36,009	0	(12,273)	(12,273)	0	
70805E-10-9	PENNANT GROUP ORD		12/21/2021	Various	70.000	1,923		710	4,064	(3,355)	0	0	(3,355)	0	710	0	1,213	1,213	0	
70931T-10-3	PENNYMAC MORTGAGE INVEST REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,052		1,236	1,055	181	0	0	181	0	1,236	0	(184)	(184)	113	
70959W-10-3	PENSKE AUTOMOTIVE GROUP VTG ORD		12/21/2021	Various	60.000	5,518		2,733	3,563	(830)	0	0	(830)	0	2,733	0	2,785	2,785	89	
712704-10-5	PEOPLES UNITED FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	790.000	11,085		14,153	10,215	3,938	0	0	3,938	0	14,153	0	(3,067)	(3,067)	0	
713448-10-8	PEPSICO ORD		12/21/2021	Various	1,750.000	283,472		145,944	259,525	(113,581)	0	0	(113,581)	0	145,944	0	137,528	137,528	5,787	
71363P-10-6	PERDOCEO EDUCATION ORD		12/21/2021	JP MORGAN SECURITIES INC.	155.000	1,783		2,724	1,958	765	0	0	765	0	2,724	0	(941)	(941)	0	
71375U-10-1	PERFICIENT ORD		12/21/2021	Various	100.000	11,875		3,431	4,765	(1,334)	0	0	(1,334)	0	3,431	0	8,444	8,444	0	
71377A-10-3	PERFORMANCE FOOD GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.200	3,508		4,678	4,703	(24)	0	0	(24)	0	4,678	0	(1,170)	(1,170)	2,548	
714046-10-9	PERKINELMER ORD		12/21/2021	Various	120.000	21,512		8,214	17,220	(9,006)	0	0	(9,006)	0	8,214	0	13,298	13,298	22	
715347-10-0	PERSPECTA ORD		05/07/2021	Not Available	320.000	9,392		8,179	7,706	474	0	0	474	0	8,179	0	1,213	1,213	45	
716382-10-6	PETMED EXPRESS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,046		905	1,282	(378)	0	0	(378)	0	905	0	142	142	47	
71639T-10-6	PETIQ CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	910		1,318	1,538	(220)	0	0	(220)	0	1,318	0	(408)	(408)	0	
717081-10-3	PFIZER ORD		12/21/2021	Various	7,980.000	404,243		154,100	293,744	(139,644)	0	0	(139,644)	0	154,100	0	250,142	250,142	7,722	
71742Q-10-6	PHIBRO ANIMAL HEALTH CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,044		1,588	971	617	0	0	617	0	1,588	0	(544)	(544)	24	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		12/21/2021	Various	1,900.000	170,292		129,436	157,301	(27,865)	0	0	(27,865)	0	129,436	0	40,857	40,857	6,843	
718546-10-4	PHILLIPS 66 ORD		12/21/2021	Various	360.000	25,896		17,711	25,178	(7,468)	0	0	(7,468)	0	17,711	0	8,185	8,185	1,122	
719405-10-2	PHOTRONICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,057		492	670	(178)	0	0	(178)	0	492	0	565	565	0	
71944F-10-6	PHREESIA ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,325		880	1,628	(748)	0	0	(748)	0	880	0	445	445	0	
720190-20-6	PIEDMONT OFFICE REIT CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,077		1,123	974	149	0	0	149	0	1,123	0	(47)	(47)	50	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	8,350		5,401	5,796	(395)	0	0	(395)	0	5,401	0	2,949	2,949	65	
723484-10-1	PINNACLE WEST ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	9,474		6,790	11,193	(4,403)	0	0	(4,403)	0	6,790	0	2,684	2,684	468	
72352L-10-6	PINTEREST CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	10,779		3,685	9,885	(6,200)	0	0	(6,200)	0	3,685	0	7,094	7,094	0	
723787-10-7	PIONEER NATURAL RESOURCE ORD		12/21/2021	Various	222.000	39,311		27,230	25,284	1,946	0	0	1,946	0	27,230	0	12,081	12,081	1,426	
724078-10-0	PIPER SANDLER COMPANIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	5,315		2,274	3,027	(753)	0	0	(753)	0	2,274	0	3,041	3,041	204	
724479-10-0	PITNEY BOWES ORD		12/21/2021	Various	320.000	2,095		2,182	1,971	211	0	0	211	0	2,182	0	(88)	(88)	60	
72703H-10-1	PLANET FITNESS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	8,618		4,864	7,763	(2,899)	0	0	(2,899)	0	4,864	0	3,754	3,754	0	
727493-10-8	PLANTRONICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,150		764	1,081	(317)	0	0	(317)	0	764	0	386	386	0	
729132-10-0	PLEXUS ORD		12/21/2021	Various	60.000	5,546		3,269	4,693	(1,424)	0	0	(1,424)	0	3,269	0	2,278	2,278	0	
72919P-20-2	PLUG POWER ORD		12/21/2021	Various	320.000	15,468		646	10,851	(10,205)	0	0	(10,205)	0	646	0	14,822	14,822	0	
72941B-10-6	PLURALSIGHT CL A ORD		04/09/2021	Not Available	220.000	4,950		6,813	4,611	2,202	0	0	2,202	0	6,813	0	(1,863)	(1,863)	0	
731068-10-2	POLARIS INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	12,541		11,449	11,434	16	0	0	16	0	11,449	0	1,092	1,092	302	
73278L-10-5	POOL ORD		12/21/2021	Various	50.000	25,568		6,035	18,625	(12,590)	0	0	(12,590)	0	6,035	0	19,532	19,532	119	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
733174-70-0	POPULAR ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	2,382		1,560	1,690	(130)	0	0	(130)	0	1,560	0	822	822	46	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	7,105		7,970	7,271	699	0	0	699	0	7,970	0	(865)	(865)	69	
737446-10-4	POST HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	130.000	13,745		12,363	13,131	(768)	0	0	(768)	0	12,363	0	1,382	1,382	0	
737630-10-3	POTLATCHDELTIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,114		761	1,000	(239)	0	0	(239)	0	761	0	353	353	113	
739276-10-3	POWER INTEGRATIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,749		577	1,637	(1,060)	0	0	(1,060)	0	577	0	1,172	1,172	11	
74051N-10-2	PREMIER CL A ORD		06/25/2021	GOLDMAN	210.000	7,388		9,683	7,371	2,312	0	0	2,312	0	9,683	0	(2,295)	(2,295)	80	
74052F-10-8	PREMIER FINANCIAL ORD		12/21/2021	Various	100.000	2,893		2,832	2,300	532	0	0	532	0	2,832	0	61	61	62	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,221		774	697	77	0	0	77	0	774	0	447	447	0	
74144T-10-8	T ROWE PRICE GROUP ORD		12/21/2021	Various	300.000	53,926		17,671	45,417	(27,746)	0	0	(27,746)	0	17,671	0	36,255	36,255	1,537	
74164F-10-3	PRIMORIS SERVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	1,644		1,465	1,933	(468)	0	0	(468)	0	1,465	0	179	179	17	
74164M-10-8	PRIMERICA ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	13,496		10,911	12,054	(1,143)	0	0	(1,143)	0	10,911	0	2,585	2,585	169	
74167P-10-8	PRIMO WATER ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,036		826	1,199	(374)	0	0	(374)	0	826	0	211	211	11	
74267C-10-6	PROASSURANCE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	2,357		5,555	2,135	3,420	0	0	3,420	0	5,555	0	(3,198)	(3,198)	6	
742718-10-9	PROCTER & GAMBLE ORD		12/21/2021	Various	3,140.000	479,024		198,547	436,900	(238,353)	0	0	(238,353)	0	198,547	0	280,477	280,477	7,752	
74319R-10-1	PROG HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	4,085		3,912	4,848	(937)	0	0	(937)	0	3,912	0	174	174	0	
743312-10-0	PROGRESS SOFTWARE ORD		12/21/2021	Various	90.000	4,303		3,024	4,067	(1,043)	0	0	(1,043)	0	3,024	0	1,279	1,279	56	
743315-10-3	PROGRESSIVE ORD		12/21/2021	Various	480.000	47,305		25,883	47,462	(21,579)	0	0	(21,579)	0	25,883	0	21,421	21,421	2,730	
74340W-10-3	PROLOGIS REIT		12/21/2021	Various	960.000	137,661		61,738	95,674	(33,936)	0	0	(33,936)	0	61,738	0	75,923	75,923	1,764	
743424-10-3	PROOFPOINT ORD		09/01/2021	Not Available	130.000	22,880		12,389	17,733	(5,344)	0	0	(5,344)	0	12,389	0	10,491	10,491	0	
74346Y-10-3	PROS HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	2,167		2,534	3,046	(512)	0	0	(512)	0	2,534	0	(367)	(367)	0	
74347M-10-8	PROPETRO HOLDING ORD		12/21/2021	JP MORGAN SECURITIES INC.	280.000	2,313		5,138	2,069	3,069	0	0	3,069	0	5,138	0	(2,825)	(2,825)	0	
743606-10-5	PROSPERITY BANCSHARES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260.000	18,429		18,468	18,034	434	0	0	434	0	18,468	0	(39)	(39)	127	
743713-10-9	PROTO LABS ORD		06/25/2021	GOLDMAN	60.000	5,812		8,374	9,204	(830)	0	0	(830)	0	8,374	0	(2,561)	(2,561)	0	
74374N-10-2	PROVENTION BIO ORD		12/21/2021	JP MORGAN SECURITIES INC.	130.000	791		2,454	2,202	252	0	0	252	0	2,454	0	(1,664)	(1,664)	0	
74386T-10-5	PROVIDENT FINANCIAL SERVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	240.000	5,744		5,914	4,310	1,603	0	0	1,603	0	5,914	0	(170)	(170)	223	
744320-10-2	PRUDENTIAL FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	340.000	36,027		30,467	0	0	0	0	0	0	30,467	0	5,561	5,561	1,173	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		12/21/2021	Various	870.000	54,683		38,632	50,721	(12,089)	0	0	(12,089)	0	38,632	0	16,051	16,051	1,408	
74460D-10-9	PUBLIC STORAGE REIT ORD		12/21/2021	Various	290.000	78,473		68,031	66,970	1,061	0	0	1,061	0	68,031	0	10,442	10,442	800	
745867-10-1	PULTEGROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	3,737		2,148	3,881	(1,733)	0	0	(1,733)	0	2,148	0	1,589	1,589	13	
74587V-10-7	PUMA BIOTECHNOLOGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	1,252		4,774	1,129	3,645	0	0	3,645	0	4,774	0	(3,522)	(3,522)	0	
74624M-10-2	PURE STORAGE CL A ORD		12/21/2021	Various	490.000	14,390		11,510	11,079	431	0	0	431	0	11,510	0	2,880	2,880	0	
747316-10-7	QUAKER CHEMICAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	8,141		5,963	7,602	(1,639)	0	0	(1,639)	0	5,963	0	2,178	2,178	0	
74733V-10-0	QEP RESOURCES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	690.000	1,927		8,128	1,649	6,479	0	0	6,479	0	8,128	0	(6,201)	(6,201)	0	
74736A-10-3	QTS REALTY CL A REIT ORD		09/01/2021	Not Available	135.000	10,530		5,748	8,354	(2,606)	0	0	(2,606)	0	5,748	0	4,782	4,782	198	
74736K-10-1	QORVO ORD		12/21/2021	Various	150.000	24,018		11,153	24,941	(13,788)	0	0	(13,788)	0	11,153	0	12,865	12,865	0	
74736L-10-9	Q2 HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	2,417		1,540	3,796	(2,256)	0	0	(2,256)	0	1,540	0	877	877	0	

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	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 (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
747525-10-3	QUALCOMM ORD		12/21/2021	Various	1,340.000	231,449		84,821	204,136	(119,315)	0	0	(119,315)	0	84,821	0	146,628	146,628	2,529	
74758T-30-3	QUALYS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	5,488		3,020	4,875	(1,855)	0	0	(1,855)	0	3,020	0	2,468	2,468	0	
747619-10-4	QUANEX BUILDING PRODUCTS ORD		12/21/2021	Various	60.000	1,425		1,133	1,330	(197)	0	0	(197)	0	1,133	0	291	291	16	
74762E-10-2	QUANTA SERVICES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,799		1,621	3,601	(1,980)	0	0	(1,980)	0	1,621	0	2,178	2,178	3	
74834L-10-0	QUEST DIAGNOSTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	15,038		4,471	10,725	(6,254)	0	0	(6,254)	0	4,471	0	10,567	10,567	218	
74838J-10-1	QUIDEL ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	3,339		1,288	3,593	(2,305)	0	0	(2,305)	0	1,288	0	2,051	2,051	0	
74874Q-10-0	QUINSTREET ORD		12/21/2021	Various	90.000	1,649		1,426	1,930	(503)	0	0	(503)	0	1,426	0	223	223	0	
749119-10-3	QUOTIENT TECHNOLOGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	150.000	1,076		1,611	1,413	198	0	0	198	0	1,611	0	(535)	(535)	0	
74915M-10-0	QURATE RETAIL SRS A ORD		12/21/2021	Various	880.000	8,467		13,071	9,654	3,418	0	0	3,418	0	13,071	0	(4,604)	(4,604)	400	
749397-10-5	R1 RCM ORD		12/21/2021	Various	180.000	4,345		1,753	4,324	(2,570)	0	0	(2,570)	0	1,753	0	2,591	2,591	0	
749607-10-7	RLI ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	5,475		3,842	5,208	(1,366)	0	0	(1,366)	0	3,842	0	1,633	1,633	150	
74965L-10-1	RLJ LODGING REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	375.000	5,168		7,931	5,306	2,625	0	0	2,625	0	7,931	0	(2,763)	(2,763)	15	
74967R-10-6	RMR GROUP CL A ORD		12/21/2021	Various	50.000	1,716		2,178	1,931	247	0	0	247	0	2,178	0	(461)	(461)	341	
749685-10-3	RPM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	11,440		6,735	11,801	(5,066)	0	0	(5,066)	0	6,735	0	4,705	4,705	0	
74971D-10-1	RPT REALTY ORD		12/21/2021	Various	180.000	2,306		2,179	1,557	622	0	0	622	0	2,179	0	127	127	36	
750236-10-1	RADIAN GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	440.000	8,814		8,813	8,910	(97)	0	0	(97)	0	8,813	0	1	1	240	
750469-20-7	RADIUS HEALTH ORD		12/21/2021	Various	180.000	1,389		4,384	3,215	1,169	0	0	1,169	0	4,384	0	(2,995)	(2,995)	0	
750491-10-2	RADNET ORD		12/21/2021	Various	80.000	2,260		1,103	1,566	(463)	0	0	(463)	0	1,103	0	1,157	1,157	0	
750917-10-6	RAMBUS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,132		475	698	(224)	0	0	(224)	0	475	0	657	657	0	
751212-10-1	RALPH LAUREN CL A ORD		12/21/2021	Various	110.000	12,241		14,053	11,411	2,641	0	0	2,641	0	14,053	0	(1,811)	(1,811)	110	
753422-10-4	RAPID7 ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	6,000		1,761	4,508	(2,748)	0	0	(2,748)	0	1,761	0	4,239	4,239	0	
754212-10-8	RAVEN INDUSTRIES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	6,379		6,462	4,633	1,830	0	0	1,830	0	6,462	0	(84)	(84)	0	
754730-10-9	RAYMOND JAMES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	18,358		17,069	17,221	(151)	0	0	(151)	0	17,069	0	1,289	1,289	70	
754907-10-3	RAYONIER REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	6,945		5,279	5,288	(9)	0	0	(9)	0	5,279	0	1,666	1,666	194	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		12/21/2021	Various	1,610.000	128,769		59,439	115,131	(55,693)	0	0	(55,693)	0	59,439	0	69,330	69,330	2,366	
75605Y-10-6	REALOGY HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	1,159		1,377	918	459	0	0	459	0	1,377	0	(218)	(218)	0	
75606N-10-9	REALPAGE ORD		04/23/2021	Not Available	200.000	17,750		11,584	17,448	(5,864)	0	0	(5,864)	0	11,584	0	6,166	6,166	0	
756109-10-4	REALTY INCOME REIT ORD		12/21/2021	Various	800.500	53,664		43,758	49,425	(5,950)	0	0	(5,950)	0	43,758	0	9,906	9,906	2,012	
75615P-10-3	REATA PHARMACEUTICALS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	1,993		4,577	8,653	(4,077)	0	0	(4,077)	0	4,577	0	(2,584)	(2,584)	0	
75689M-10-1	RED ROBIN GOURMET BURGERS ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	824		1,528	962	567	0	0	567	0	1,528	0	(704)	(704)	0	
75700L-10-8	RED ROCK RESORTS CL A ORD		12/21/2021	Various	140.000	6,758		3,415	3,506	(91)	0	0	(91)	0	3,415	0	3,344	3,344	300	
758075-40-2	REDWOOD REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	210.000	2,735		3,402	1,844	1,558	0	0	1,558	0	3,402	0	(667)	(667)	164	
758750-10-3	REGAL REXNORD ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.644	17,848		8,894	11,053	(3,623)	0	0	(3,623)	0	8,894	0	8,953	8,953	743	
758849-10-3	REGENCY CENTERS REIT ORD		12/21/2021	Various	670.000	41,174		44,009	17,796	7,188	0	0	7,188	0	44,009	0	(2,834)	(2,834)	428	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		12/21/2021	Various	130.000	73,480		51,030	62,804	(11,774)	0	0	(11,774)	0	51,030	0	22,449	22,449	0	
75901B-10-7	REGENXBIO ORD		06/25/2021	GOLDMAN	120.000	4,858		7,675	5,443	2,232	0	0	2,232	0	7,675	0	(2,817)	(2,817)	0	
7591EP-10-0	REGIONS FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,470.000	25,816		27,342	23,696	3,646	0	0	3,646	0	27,342	0	(1,526)	(1,526)	228	
759351-60-4	REINSURANCE GROUP OF AMER ORD		12/21/2021	Various	185.000	19,687		23,319	21,442	1,878	0	0	1,878	0	23,319	0	(3,633)	(3,633)	358	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
759509-10-2	RELIANCE STEEL ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	13,987		7,592	10,778	(3,185)	0	0	(3,185)	0	7,592	0	6,395	6,395	248	
75970E-10-7	RENASANT ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	2,580		2,833	2,358	475	0	0	475	0	2,833	0	(253)	(253)	62	
759916-10-9	REPLIGEN ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	13,379		2,702	9,582	(6,880)	0	0	(6,880)	0	2,702	0	10,677	10,677	0	
761152-10-7	RESMED ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	30,915		9,412	25,507	(16,095)	0	0	(16,095)	0	9,412	0	21,502	21,502	194	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	4,356		3,607	3,614	(8)	0	0	(8)	0	3,607	0	749	749	0	
76122Q-10-5	RESOURCES CONNECTION ORD		12/21/2021	Various	70.000	1,161		1,120	880	241	0	0	241	0	1,120	0	41	41	34	
76131N-10-1	RETAIL OPPORTUNITY INVEST REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	180.000	3,413		3,332	2,410	922	0	0	922	0	3,332	0	81	81	59	
76131V-20-2	RETAIL PROP OF AME CL A REIT ORD		10/22/2021	Various	640.000	7,648		7,648	5,478	2,170	0	0	2,170	0	7,648	0	0	0	179	
761330-10-9	REVANCE THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,029		778	1,700	(922)	0	0	(922)	0	778	0	251	251	0	
76169B-10-2	REXNORD ORD		10/05/2021	Various	420.000	12,810		12,810	16,586	(3,776)	0	0	(3,776)	0	12,810	0	0	0	113	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	6,941		2,885	4,420	(1,535)	0	0	(1,535)	0	2,885	0	4,056	4,056	84	
76243J-10-5	RHYTHM PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	1,148		2,186	2,973	(787)	0	0	(787)	0	2,186	0	(1,038)	(1,038)	0	
766559-60-3	RIGEL PHARMACEUTICALS ORD		12/21/2021	Various	400.000	1,098		876	1,400	(524)	0	0	(524)	0	876	0	222	222	0	
76680R-20-6	RINGCENTRAL CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	11,638		2,454	11,369	(8,915)	0	0	(8,915)	0	2,454	0	9,184	9,184	0	
767754-87-2	RITE AID ORD		12/21/2021	Various	100.000	1,521		927	1,583	(656)	0	0	(656)	0	927	0	594	594	0	
770323-10-3	ROBERT HALF ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	9,654		10,160	9,372	788	0	0	788	0	10,160	0	(506)	(506)	0	
77313F-10-6	ROCKET PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,167		1,202	2,742	(1,540)	0	0	(1,540)	0	1,202	0	(35)	(35)	0	
773903-10-9	ROCKWELL AUTOMAT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	18,326		12,082	17,557	(5,475)	0	0	(5,475)	0	12,082	0	6,244	6,244	0	
77543R-10-2	ROKU CL A ORD		12/21/2021	Various	100.000	28,197		12,194	33,202	(21,008)	0	0	(21,008)	0	12,194	0	16,003	16,003	0	
775711-10-4	ROLLINS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	410.000	16,725		7,655	16,019	(8,364)	0	0	(8,364)	0	7,655	0	9,070	9,070	0	
776696-10-6	ROPER TECHNOLOGIES ORD		12/21/2021	Various	100.000	46,398		8,300	43,109	(34,809)	0	0	(34,809)	0	8,300	0	38,098	38,098	191	
778296-10-3	ROSS STORES ORD		12/21/2021	Various	540.000	61,107		48,384	66,317	(17,934)	0	0	(17,934)	0	48,384	0	12,723	12,723	410	
780287-10-8	ROYAL GOLD ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	14,437		10,459	14,890	(4,431)	0	0	(4,431)	0	10,459	0	3,978	3,978	168	
781846-20-9	RUSH ENTERPRISES CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	3,699		1,953	2,899	(946)	0	0	(946)	0	1,953	0	1,745	1,745	52	
783332-10-9	RUTHS HOSPITALITY GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,177		1,362	1,064	298	0	0	298	0	1,362	0	(186)	(186)	0	
783549-10-8	RYDER SYSTEM ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	9,460		8,344	7,411	932	0	0	932	0	8,344	0	1,116	1,116	274	
78377T-10-7	RYMAN HOSPITALITY PROP REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	5,438		6,646	5,421	1,225	0	0	1,225	0	6,646	0	(1,207)	(1,207)	0	
783859-10-1	S AND T BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	85.000	2,618		3,643	2,111	1,532	0	0	1,532	0	3,643	0	(1,025)	(1,025)	96	
78409V-10-4	S&P GLOBAL ORD		12/21/2021	Various	330.000	142,330		61,984	108,481	(46,497)	0	0	(46,497)	0	61,984	0	80,346	80,346	739	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		12/21/2021	Various	140.000	47,985		21,819	39,498	(17,679)	0	0	(17,679)	0	21,819	0	26,166	26,166	232	
784117-10-3	SEI INVESTMENTS ORD		12/21/2021	Various	410.000	25,024		21,737	23,563	(1,826)	0	0	(1,826)	0	21,737	0	3,287	3,287	233	
784305-10-4	SJW GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	2,093		1,875	2,081	(206)	0	0	(206)	0	1,875	0	218	218	41	
78440X-10-1	SL GREEN RLTY REIT ORD		01/21/2021	Unknown	175.000	16,585		16,585	10,427	6,158	0	0	6,158	0	16,585	0	0	0	350	
78440X-80-4	SL GREEN RLTY REIT ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	173.925	12,495		16,817	0	0	0	0	0	0	16,817	0	(4,322)	(4,322)	105	
78442P-10-6	SLM ORD		12/21/2021	JP MORGAN SECURITIES INC.	550.000	10,127		5,913	6,815	(902)	0	0	(902)	0	5,913	0	4,214	4,214	110	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78454L-10-0	SM ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	1,738		358	367	(10)	0	0	(10)	0	358	0	1,381	1,381	1	
784635-10-4	SPX ORD		12/21/2021	Various	80.000	4,630		2,550	4,363	(1,813)	0	0	(1,813)	0	2,550	0	2,079	2,079	0	
78463M-10-7	SPS COMMERCE ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,417		447	1,086	(639)	0	0	(639)	0	447	0	970	970	0	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD		12/21/2021	Various	350.000	27,591		18,585	25,463	(6,878)	0	0	(6,878)	0	18,585	0	9,006	9,006	184	
78469X-10-7	SPX FLOW ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	6,017		3,393	4,057	(664)	0	0	(664)	0	3,393	0	2,624	2,624	19	
78486Q-10-1	SVB FINANCIAL GROUP ORD		12/21/2021	Various	100.042	54,486		29,166	38,701	(9,529)	0	0	(9,529)	0	29,166	0	25,320	25,320	588	
78573L-10-6	SABRA HEALTH CARE REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	5,320		7,040	5,385	1,655	0	0	1,655	0	7,040	0	(1,720)	(1,720)	0	
78573M-10-4	SABRE ORD		12/21/2021	JP MORGAN SECURITIES INC.	380.000	3,307		5,577	0	0	0	0	0	0	5,577	0	(2,271)	(2,271)	0	
78667J-10-8	SAGE THERAPEUTICS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	115.000	8,311		14,675	9,949	4,727	0	0	4,727	0	14,675	0	(6,364)	(6,364)	0	
78709Y-10-5	SAIA ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	6,300		1,327	3,616	(2,289)	0	0	(2,289)	0	1,327	0	4,973	4,973	0	
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,424		841	1,597	(757)	0	0	(757)	0	841	0	584	584	0	
79466L-30-2	SALESFORCE.COM ORD		12/21/2021	Various	1,093.812	268,631		177,450	262,507	(85,056)	0	0	(85,056)	0	177,450	0	91,181	91,181	19,959	
79546E-10-4	SALLY BEAUTY HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	3,060		4,078	2,999	1,079	0	0	1,079	0	4,078	0	(1,018)	(1,018)	0	
800013-10-4	SANDERSON FARMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	5,639		3,011	3,966	(955)	0	0	(955)	0	3,011	0	2,628	2,628	53	
800363-10-3	SANDY SPRING BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,885		1,570	1,288	282	0	0	282	0	1,570	0	316	316	51	
800422-10-7	JOHN B SANFILIPPO AND SON ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,761		1,593	1,577	16	0	0	16	0	1,593	0	168	168	110	
800677-10-6	SANGAMO THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	400.000	3,309		5,608	6,242	(634)	0	0	(634)	0	5,608	0	(2,299)	(2,299)	0	
801056-10-2	SANMINA ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,186		745	957	(212)	0	0	(212)	0	745	0	441	441	0	
80283M-10-1	SANTANDER CONSUMER USA HOLDINGS ORD		12/21/2021	Various	305.000	9,245		5,963	6,716	(753)	0	0	(753)	0	5,963	0	3,283	3,283	149	
803607-10-0	SAREPTA THERAPEUTICS ORD		03/24/2021	Various	170.000	13,144		21,961	28,983	(7,023)	0	0	(7,023)	0	21,961	0	(8,817)	(8,817)	0	
806407-10-2	HENRY SCHEIN ORD		12/21/2021	Various	270.000	19,611		15,800	18,052	(2,253)	0	0	(2,253)	0	15,800	0	3,811	3,811	0	
806857-10-8	SCHLUMBERGER ORD		12/21/2021	Various	1,220.000	35,920		22,718	26,633	(3,915)	0	0	(3,915)	0	22,718	0	13,202	13,202	705	
806882-10-6	SCHNITZER STEEL INDUSTRIES CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	2,495		1,308	1,596	(287)	0	0	(287)	0	1,308	0	1,186	1,186	38	
807066-10-5	SCHOLASTIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,168		992	750	242	0	0	242	0	992	0	176	176	18	
808513-10-5	CHARLES SCHWAB ORD		12/21/2021	Various	2,040.000	148,144		81,165	108,202	(27,037)	0	0	(27,037)	0	81,165	0	66,979	66,979	828	
808541-10-6	SCHWEITZER MAUD ORD		12/21/2021	Various	60.000	1,870		2,046	2,413	(367)	0	0	(367)	0	2,046	0	(176)	(176)	88	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	5,713		4,558	5,678	(1,121)	0	0	(1,121)	0	4,558	0	1,155	1,155	0	
80874P-10-9	SCIENTIFIC GAMES ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	4,329		1,590	2,904	(1,315)	0	0	(1,315)	0	1,590	0	2,739	2,739	0	
811054-40-2	EW SCRIPPS CL A ORD		12/21/2021	Various	100.000	1,884		1,328	1,528	(200)	0	0	(200)	0	1,328	0	556	556	0	
811707-80-1	SEACOAST BANKING OF FLORIDA ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,025		884	884	1	0	0	1	0	884	0	140	140	12	
81181C-10-4	SEAGEN ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	17,233		8,234	19,265	(11,032)	0	0	(11,032)	0	8,234	0	8,999	8,999	0	
811904-10-1	SEACOR HOLDINGS ORD		04/19/2021	Not Available	40.000	1,660		1,900	1,658	242	0	0	242	0	1,900	0	(240)	(240)	0	
81211K-10-0	SEALED AIR ORD		12/21/2021	JP MORGAN SECURITIES INC.	200.000	13,024		7,502	9,158	(1,656)	0	0	(1,656)	0	7,502	0	5,522	5,522	152	
81282V-10-0	SEAWORLD ENTERTAINMENT ORD		12/21/2021	Various	100.000	6,231		2,918	3,159	(241)	0	0	(241)	0	2,918	0	3,313	3,313	0	
81617J-30-1	SELECT ENERGY SERVICES CL A ORD		12/21/2021	Various	210.000	1,269		2,438	861	1,577	0	0	1,577	0	2,438	0	(1,168)	(1,168)	0	
81619Q-10-5	SELECT MEDICAL HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,141		718	1,106	(389)	0	0	(389)	0	718	0	424	424	15	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
816300-10-7	SELECTIVE INSURANCE GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	135.000	10,891		8,442	9,042	(601)	0	0	(601)	0	8,442	0	2,449	2,449	139	
816850-10-1	SEMTECH ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	6,813		4,062	5,767	(1,706)	0	0	(1,706)	0	4,062	0	2,751	2,751	0	
816851-10-9	SEMPRA ORD		12/21/2021	Various	380.000	47,084		41,094	48,416	(7,322)	0	0	(7,322)	0	41,094	0	5,990	5,990	991	
81725T-10-0	SENSIENT TECH ORD		12/21/2021	JP MORGAN SECURITIES INC.	95.000	9,235		7,326	7,008	318	0	0	318	0	7,326	0	1,909	1,909	150	
81750R-10-2	SERES THERAPEUTICS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	144.000	996		4,609	3,528	1,081	0	0	1,081	0	4,609	0	(3,614)	(3,614)	0	
81752R-10-0	SERITAGE GROWTH PROPERTIES CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	1,893		6,219	1,908	4,311	0	0	4,311	0	6,219	0	(4,326)	(4,326)	0	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD		12/21/2021	Various	230.000	14,396		9,930	11,293	(1,363)	0	0	(1,363)	0	9,930	0	4,466	4,466	141	
81761L-10-2	SERVICE PROPERTIES TRUST ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	375.000	4,313		10,448	4,309	6,139	0	0	6,139	0	10,448	0	(6,134)	(6,134)	0	
81762P-10-2	SERVICENOW ORD		12/21/2021	Various	250.000	149,692		45,355	137,608	(92,253)	0	0	(92,253)	0	45,355	0	104,337	104,337	0	
81768T-10-8	SERVISFIRST BANCSHARES ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	6,797		3,057	3,223	(166)	0	0	(166)	0	3,057	0	3,740	3,740	64	
819047-10-1	SHAKE SHACK CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,486		1,235	1,696	(460)	0	0	(460)	0	1,235	0	251	251	0	
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	2,909		4,300	4,758	(458)	0	0	(458)	0	4,300	0	(1,391)	(1,391)	2,070	
824348-10-6	SHERWIN WILLIAMS ORD		12/21/2021	Various	270.000	102,138		46,721	80,840	(34,119)	0	0	(34,119)	0	46,721	0	55,416	55,416	528	
82489T-10-4	SHOCKWAVE MEDICAL ORD		12/21/2021	Various	50.000	8,295		1,876	5,186	(3,310)	0	0	(3,310)	0	1,876	0	6,419	6,419	0	
825698-10-3	SHYFT GROUP ORD		12/21/2021	Various	70.000	2,923		1,030	1,987	(956)	0	0	(956)	0	1,030	0	1,893	1,893	5	
826919-10-2	SILICON LABORATORIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	11,899		5,041	7,640	(2,600)	0	0	(2,600)	0	5,041	0	6,859	6,859	0	
827048-10-9	SILGAN HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	4,962		3,182	4,450	(1,267)	0	0	(1,267)	0	3,182	0	1,780	1,780	67	
828730-20-0	SIMMONS FIRST NATIONAL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	360.000	10,344		10,584	7,772	2,812	0	0	2,812	0	10,584	0	(240)	(240)	256	
82900L-10-2	SIMPLY GOOD FOODS ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	6,749		3,417	5,331	(1,914)	0	0	(1,914)	0	3,417	0	3,332	3,332	0	
829073-10-5	SIMPSON MANUF ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	8,024		4,160	5,607	(1,447)	0	0	(1,447)	0	4,160	0	3,864	3,864	58	
829226-10-9	SINCLAIR BROADCAST GROUP CL A ORD		12/21/2021	Various	100.000	2,865		2,923	3,185	(262)	0	0	(262)	0	2,923	0	(58)	(58)	56	
82968B-10-3	SIRIUS XM HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,200.000	18,888		19,808	20,384	(576)	0	0	(576)	0	19,808	0	(920)	(920)	0	
82981J-10-9	SITE CENTERS ORD		12/21/2021	Various	240.000	3,469		2,993	2,429	564	0	0	564	0	2,993	0	476	476	89	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	13,184		4,061	9,518	(5,457)	0	0	(5,457)	0	4,061	0	9,124	9,124	0	
83001A-10-2	SIX FLAGS ENTERTAINMENT ORD		12/21/2021	Various	280.000	10,869		18,564	9,548	9,016	0	0	9,016	0	18,564	0	(7,695)	(7,695)	0	
830566-10-5	SKECHERS USA CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	160.000	6,576		4,250	5,750	(1,501)	0	0	(1,501)	0	4,250	0	2,327	2,327	0	
830830-10-5	SKYLINE CHAMPION ORD		12/21/2021	Various	160.000	10,463		4,380	4,950	(571)	0	0	(571)	0	4,380	0	6,083	6,083	0	
830879-10-2	SKYWEST ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	2,028		2,635	2,016	619	0	0	619	0	2,635	0	(607)	(607)	0	
83088M-10-2	SKYWORKS SOLUTIONS ORD		12/21/2021	Various	240.000	37,280		21,131	36,691	(15,561)	0	0	(15,561)	0	21,131	0	16,149	16,149	382	
83088V-10-2	SLACK TECHNOLOGIES CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	5,081		3,800	5,150	(1,350)	0	0	(1,350)	0	3,800	0	1,281	1,281	0	
83125X-10-3	SLEEP NUMBER ORD		12/21/2021	Various	60.000	5,220		2,852	4,912	(2,059)	0	0	(2,059)	0	2,852	0	2,368	2,368	0	
831754-10-6	SMITH WESSON BRANDS ORD		12/21/2021	Various	120.000	2,617		878	2,130	(1,252)	0	0	(1,252)	0	878	0	1,739	1,739	25	
831865-20-9	A O SMITH ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	10,669		10,193	10,416	(223)	0	0	(223)	0	10,193	0	476	476	0	
83200N-10-3	SMARTSHEET CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	2,724		1,936	2,772	(836)	0	0	(836)	0	1,936	0	788	788	0	
832696-40-5	JM SMUCKER ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	14,507		7,455	12,716	(5,261)	0	0	(5,261)	0	7,455	0	7,052	7,052	416	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
833034-10-1	SNAP ON ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	2,085		461	1,711	(1,250)	0	0	(1,250)	0	461	0	1,624	1,624	51	
83417M-10-4	SOLAREDGE TECHNOLOGIES ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	31,537		18,112	35,103	(16,992)	0	0	(16,992)	0	18,112	0	13,425	13,425	0	
83418M-10-3	SOLARIS OILFIELD INFRASTRUC CL A ORD		12/21/2021	Various	115.000	796		1,722	936	786	0	0	786	0	1,722	0	(926)	(926)	44	
83545G-10-2	SONIC AUTOMOTIVE CL A ORD		12/21/2021	Various	70.000	3,235		1,634	2,700	(1,066)	0	0	(1,066)	0	1,634	0	1,601	1,601	24	
835495-10-2	SONOCO PRODUCTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	230.000	12,920		11,735	13,628	(1,893)	0	0	(1,893)	0	11,735	0	1,185	1,185	414	
83570H-10-8	SONOS ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,505		679	1,170	(491)	0	0	(491)	0	679	0	826	826	0	
838518-10-8	S JERSEY INDS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	7,561		12,649	7,543	5,107	0	0	5,107	0	12,649	0	(5,088)	(5,088)	0	
840441-10-9	SOUTH STATE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	9,469		11,058	8,676	2,382	0	0	2,382	0	11,058	0	(1,589)	(1,589)	0	
842587-10-7	SOUTHERN ORD		12/21/2021	Various	1,150.000	74,749		49,346	70,645	(21,299)	0	0	(21,299)	0	49,346	0	25,403	25,403	2,148	
84265V-10-5	SOUTHERN COPPER ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,143		1,267	1,954	(687)	0	0	(687)	0	1,267	0	876	876	0	
84470P-10-9	SOUTHSIDE BANCSHARES ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,228		1,004	931	74	0	0	74	0	1,004	0	224	224	41	
844741-10-8	SOUTHWEST AIRLINES ORD		12/21/2021	Various	540.000	24,021		32,130	25,169	6,961	0	0	6,961	0	32,130	0	(8,109)	(8,109)	0	
844895-10-2	SOUTHWEST GAS HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	11,115		15,593	11,543	4,051	0	0	4,051	0	15,593	0	(4,478)	(4,478)	0	
847215-10-0	SPARTANNASH ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	992		504	696	(193)	0	0	(193)	0	504	0	488	488	32	
84763A-10-8	SPECTRUM PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400.000	1,491		6,000	1,364	4,636	0	0	4,636	0	6,000	0	(4,509)	(4,509)	0	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,963		1,429	1,533	(105)	0	0	(105)	0	1,429	0	534	534	34	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	3,493		2,969	3,127	(158)	0	0	(158)	0	2,969	0	524	524	2	
848577-10-2	SPIRIT AIRLINES ORD		12/21/2021	JP MORGAN SECURITIES INC.	270.000	6,095		11,837	6,602	5,235	0	0	5,235	0	11,837	0	(5,742)	(5,742)	0	
84857L-10-1	SPIRE ORD		12/21/2021	JP MORGAN SECURITIES INC.	115.000	7,303		8,563	7,365	1,198	0	0	1,198	0	8,563	0	(1,260)	(1,260)	299	
848637-10-4	SPLUNK ORD		12/21/2021	Various	190.000	24,747		19,796	32,279	(12,483)	0	0	(12,483)	0	19,796	0	4,951	4,951	0	
84920Y-10-6	SPORTSMANS WAREHOUSE HOLDINGS ORD		12/21/2021	Various	170.000	1,971		2,671	2,984	(313)	0	0	(313)	0	2,671	0	(700)	(700)	0	
85208M-10-2	SPROUTS FARMERS MARKET ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	5,241		7,220	5,427	1,793	0	0	1,793	0	7,220	0	(1,979)	(1,979)	0	
852234-10-3	BLOCK CL A ORD		12/21/2021	Various	540.000	107,664		61,035	117,526	(56,490)	0	0	(56,490)	0	61,035	0	46,629	46,629	0	
85254J-10-2	STAG INDUSTRIAL REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,348		807	940	(132)	0	0	(132)	0	807	0	541	541	43	
852857-20-0	STAMPS.COM ORD		10/06/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	10,356		7,470	6,867	604	0	0	604	0	7,470	0	2,886	2,886	0	
853666-10-5	STANDARD MOTOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	2,033		1,813	1,618	195	0	0	195	0	1,813	0	220	220	40	
855244-10-9	STARBUCKS ORD		12/21/2021	Various	1,290.000	141,050		12,461	138,004	(125,544)	0	0	(125,544)	0	12,461	0	128,590	128,590	1,858	
85571B-10-5	STARWOOD PROPERTY REIT		12/21/2021	JP MORGAN SECURITIES INC.	570.000	13,915		12,785	11,001	1,784	0	0	1,784	0	12,785	0	1,130	1,130	1,094	
857477-10-3	STATE STREET ORD		12/21/2021	JP MORGAN SECURITIES INC.	440.000	40,617		35,511	0	0	0	0	0	0	35,511	0	5,106	5,106	708	
858119-10-0	STEEL DYNAMICS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	7,502		8,456	7,005	1,451	0	0	1,451	0	8,456	0	(955)	(955)	48	
858155-20-3	STEELCASE CL A ORD		12/21/2021	Various	340.000	3,774		5,950	4,607	1,343	0	0	1,343	0	5,950	0	(2,176)	(2,176)	163	
858586-10-0	STEPAN ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	4,738		3,390	4,773	(1,382)	0	0	(1,382)	0	3,390	0	1,347	1,347	50	
858912-10-8	STERICYCLE ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	6,304		5,954	7,626	(1,672)	0	0	(1,672)	0	5,954	0	350	350	0	
858CVR-02-0	STEMLINE THERAPEUTICS CVR RIGHTS		07/16/2021	Not Available	170.000	170		0	170	(170)	0	0	(170)	0	0	0	170	170	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85917A-10-0	STERLING BAN ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	410.000	8,246		9,168	7,372	1,796	0	0	1,796	0	9,168	0	(922)	(922)	0	
859241-10-1	STERLING CONSTRUCTION ORD		12/21/2021	Various	60.000	1,490		951	1,117	(166)	0	0	(166)	0	951	0	539	539	0	
860372-10-1	STEWART INFO SVC ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	3,084		1,619	1,934	(315)	0	0	(315)	0	1,619	0	1,465	1,465	55	
860630-10-2	STIFEL FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,362		683	1,009	(326)	0	0	(326)	0	683	0	679	679	12	
86183P-10-2	STONERIDGE ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	1,864		3,154	3,023	131	0	0	131	0	3,154	0	(1,290)	(1,290)	0	
861896-10-8	STONEX GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,765		1,187	1,737	(550)	0	0	(550)	0	1,187	0	578	578	0	
86272C-10-3	STRATEGIC EDUCATION ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	3,626		6,479	4,767	1,712	0	0	1,712	0	6,479	0	(2,853)	(2,853)	90	
863667-10-1	STRYKER ORD		12/21/2021	Various	430.000	108,537		60,225	105,367	(45,142)	0	0	(45,142)	0	60,225	0	48,312	48,312	838	
866082-10-0	SUMMIT HOTEL PROPERTIES REIT ORD		12/21/2021	Various	190.000	1,796		2,495	1,712	783	0	0	783	0	2,495	0	(698)	(698)	0	
86614U-10-0	SUMMIT MATERIALS CL A ORD		12/21/2021	Various	200.000	7,142		3,392	4,016	(624)	0	0	(624)	0	3,392	0	3,750	3,750	0	
866674-10-4	SUN COMMUNITIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	130.000	26,248		13,188	19,754	(6,566)	0	0	(6,566)	0	13,188	0	13,061	13,061	426	
86722A-10-3	SUNCOKE ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	160.000	1,076		1,420	696	724	0	0	724	0	1,420	0	(345)	(345)	38	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,618		1,565	2,257	(692)	0	0	(692)	0	1,565	0	1,053	1,053	0	
867652-40-6	SUNPOWER ORD		12/21/2021	JP MORGAN SECURITIES INC.	130.000	2,697		2,264	3,333	(1,069)	0	0	(1,069)	0	2,264	0	432	432	0	
86771W-10-5	SUNRUN ORD		12/21/2021	Various	70.000	4,904		2,356	4,857	(2,501)	0	0	(2,501)	0	2,356	0	2,548	2,548	0	
867892-10-1	SUNSTONE HOTEL INVESTORS REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	490.000	5,636		7,629	5,552	2,078	0	0	2,078	0	7,629	0	(1,993)	(1,993)	0	
868459-10-8	SUPERNUS PHARMACEUTICALS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	5,178		8,964	4,780	4,184	0	0	4,184	0	8,964	0	(3,786)	(3,786)	0	
868873-10-0	SURMODICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,402		1,295	1,306	(11)	0	0	(11)	0	1,295	0	107	107	0	
871237-10-3	SYKES ENTERPRISES ORD		08/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	8,248		4,235	5,839	(1,604)	0	0	(1,604)	0	4,235	0	4,012	4,012	0	
871332-10-2	SYLVAMO ORD		10/01/2021	Adjustment	1.001	28		26	0	0	0	0	0	0	26	0	2	2	0	
87157D-10-9	SYNAPTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	10,776		1,540	3,856	(2,316)	0	0	(2,316)	0	1,540	0	9,236	9,236	0	
871607-10-7	SYNOPSYS ORD		12/21/2021	Various	180.000	59,817		13,385	46,663	(33,278)	0	0	(33,278)	0	13,385	0	46,432	46,432	0	
87161C-50-1	SYNOVUS FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	5,423		6,825	4,856	1,970	0	0	1,970	0	6,825	0	(1,403)	(1,403)	50	
87162W-10-0	TD SYNNEX ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,094		358	814	(456)	0	0	(456)	0	358	0	735	735	8	
87165B-10-3	SYNCHRONY FINANCIAL ORD		12/21/2021	Various	880.000	38,582		27,421	30,545	(3,124)	0	0	(3,124)	0	27,421	0	11,161	11,161	590	
871829-10-7	SYSCO ORD		12/21/2021	Various	480.000	36,271		21,724	35,645	(13,921)	0	0	(13,921)	0	21,724	0	14,547	14,547	647	
87184Q-10-7	SYROS PHARMACEUTICALS ORD		12/21/2021	Various	165.000	673		1,939	1,790	149	0	0	149	0	1,939	0	(1,266)	(1,266)	0	
872307-10-3	TCF FINANCIAL ORD		06/09/2021	Various	344.996	16,552		16,552	12,765	3,787	0	0	3,787	0	16,552	0	0	0	121	
872540-10-9	TJX ORD		12/21/2021	Various	1,270.000	93,030		19,599	86,728	(67,129)	0	0	(67,129)	0	19,599	0	73,431	73,431	1,030	
872590-10-4	T MOBILE US ORD		12/21/2021	Various	680.000	85,134		46,560	91,698	(45,138)	0	0	(45,138)	0	46,560	0	38,574	38,574	0	
87265H-10-9	TRI POINTE HOMES ORD		12/21/2021	Various	280.000	6,679		3,360	4,830	(1,470)	0	0	(1,470)	0	3,360	0	3,319	3,319	0	
87266J-10-4	TPI COMPOSITES ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	1,145		1,326	3,695	(2,369)	0	0	(2,369)	0	1,326	0	(180)	(180)	0	
87266M-10-7	TPG RE FINANCE TRUST ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	1,114		1,736	956	780	0	0	780	0	1,736	0	(622)	(622)	92	
87305R-10-9	TTM TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	1,993		2,029	1,931	97	0	0	97	0	2,029	0	(36)	(36)	0	
873379-10-1	TABULA RASA HEALTHCA ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	2,024		5,336	2,999	2,337	0	0	2,337	0	5,336	0	(3,312)	(3,312)	0	
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	1,409		3,425	3,146	279	0	0	279	0	3,425	0	(2,017)	(2,017)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		12/21/2021	Various	170.000	31,743		21,134	35,324	(14,190)	0	0	(14,190)	0	21,134	0	10,609	10,609	0	
875372-20-3	TANDEM DIABETES CARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	7,509		1,749	4,784	(3,035)	0	0	(3,035)	0	1,749	0	5,760	5,760	0	
875465-10-6	TANGER FACTORY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	2,195		4,150	1,892	2,257	0	0	2,257	0	4,150	0	(1,955)	(1,955)	0	
876030-10-7	TAPESTRY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	6,844		9,470	6,216	3,254	0	0	3,254	0	9,470	0	(2,625)	(2,625)	0	
87612E-10-6	TARGET ORD		12/21/2021	Various	650.000	138,275		55,686	114,745	(59,059)	0	0	(59,059)	0	55,686	0	82,589	82,589	1,485	
87612G-10-1	TARGA RESOURCES ORD		12/21/2021	JP MORGAN SECURITIES INC.	290.000	14,657		9,189	0	0	0	0	0	0	9,189	0	5,468	5,468	87	
87724P-10-6	TAYLOR MORRISON HOME ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,324		674	1,026	(352)	0	0	(352)	0	674	0	650	650	0	
878155-10-0	TEAM ORD		06/25/2021	Various	120.000	950		2,022	1,308	714	0	0	714	0	2,022	0	(1,072)	(1,072)	0	
87874R-10-0	TECHTARGET ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	3,712		910	2,364	(1,455)	0	0	(1,455)	0	910	0	2,803	2,803	0	
87901J-10-5	TEGNA ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	460.000	7,103		6,627	6,417	210	0	0	210	0	6,627	0	476	476	32	
87918A-10-5	TELADOC HEALTH ORD		12/21/2021	Various	80.000	15,600		13,050	15,997	(2,947)	0	0	(2,947)	0	13,050	0	2,551	2,551	0	
879360-10-5	TELEDYNE TECH ORD		12/21/2021	Various	(269.306)	24,835		5,706	14,388	(8,682)	0	0	(8,682)	0	5,706	0	19,129	19,129	0	
879369-10-6	TELEFLEX ORD		12/21/2021	Various	60.000	21,127		14,987	24,694	(9,707)	0	0	(9,707)	0	14,987	0	6,139	6,139	54	
879433-82-9	TELEPHONE AND DATA SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	230.000	4,778		7,413	4,271	3,142	0	0	3,142	0	7,413	0	(2,635)	(2,635)	161	
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	130.000	5,933		1,644	3,510	(1,866)	0	0	(1,866)	0	1,644	0	4,289	4,289	42	
88025U-10-9	10X GENOMICS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	5,848		3,563	5,664	(2,101)	0	0	(2,101)	0	3,563	0	2,285	2,285	0	
88033G-40-7	TENET HEALTHCARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	12,954		4,981	6,788	(1,807)	0	0	(1,807)	0	4,981	0	7,973	7,973	0	
880345-10-3	TENNANT ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	3,911		3,590	3,509	81	0	0	81	0	3,590	0	322	322	47	
880349-10-5	TENNECO CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	2,340		8,000	2,120	5,880	0	0	5,880	0	8,000	0	(5,660)	(5,660)	0	
88076W-10-3	TERADATA ORD		12/21/2021	Various	480.000	15,876		17,947	5,618	3,308	0	0	3,308	0	17,947	0	(2,071)	(2,071)	0	
880770-10-2	TERADYNE ORD		12/21/2021	Various	170.000	25,567		5,782	20,383	(14,601)	0	0	(14,601)	0	5,782	0	19,785	19,785	44	
880779-10-3	TEREX ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	4,921		5,034	4,536	498	0	0	498	0	5,034	0	(113)	(113)	0	
88087E-10-0	TERMINIX GLOBAL HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	3,206		2,642	3,061	(419)	0	0	(419)	0	2,642	0	564	564	0	
88160R-10-1	TESLA ORD		12/21/2021	Various	840.000	774,309		55,810	592,763	(536,952)	0	0	(536,952)	0	55,810	0	718,499	718,499	0	
88162G-10-3	TETRA TECH ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	17,733		7,511	12,736	(5,225)	0	0	(5,225)	0	7,511	0	10,222	10,222	85	
88224Q-10-7	TEXAS CAPITAL BANCSHARES ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	7,101		9,042	6,545	2,497	0	0	2,497	0	9,042	0	(1,941)	(1,941)	0	
882508-10-4	TEXAS INSTRUMENTS ORD		12/21/2021	Various	1,070.000	194,387		53,992	175,619	(121,627)	0	0	(121,627)	0	53,992	0	140,395	140,395	3,115	
883203-10-1	TEXTRON ORD		12/21/2021	Various	390.000	24,467		13,720	18,849	(5,128)	0	0	(5,128)	0	13,720	0	10,746	10,746	20	
88337F-10-5	ODP ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,147		888	879	9	0	0	9	0	888	0	259	259	0	
88338N-10-7	THERAPEUTICSMD ORD		06/25/2021	GOLDMAN	780.000	936		3,321	940	2,381	0	0	2,381	0	3,321	0	(2,385)	(2,385)	0	
88339J-10-5	TRADE DESK CL A ORD		12/21/2021	Various	300.000	35,079		5,028	31,239	(26,211)	0	0	(26,211)	0	5,028	0	30,051	30,051	0	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		12/21/2021	Various	490.000	297,585		38,525	228,232	(189,707)	0	0	(189,707)	0	38,525	0	259,060	259,060	381	
88362T-10-3	THERMON GROUP HOLDINGS ORD		12/21/2021	Various	130.000	2,174		3,334	2,032	1,302	0	0	1,302	0	3,334	0	(1,160)	(1,160)	0	
885160-10-1	THOR INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	6,649		5,548	6,509	(961)	0	0	(961)	0	5,548	0	1,101	1,101	116	
88554D-20-5	3D SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	300.000	6,691		5,334	3,144	2,190	0	0	2,190	0	5,334	0	1,357	1,357	0	
88579Y-10-1	3M ORD		12/21/2021	JP MORGAN SECURITIES INC.	300.000	51,873		24,486	52,437	(27,951)	0	0	(27,951)	0	24,486	0	27,388	27,388	1,776	
88642R-10-9	TIDEWATER ORD		12/21/2021	Various	110.000	1,179		1,705	950	755	0	0	755	0	1,705	0	(526)	(526)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
886547-10-8	TIFFANY ORD		01/07/2021	CORPORATE ACTION	215.000	28,273		26,436	28,262	(1,825)	0	0	(1,825)	0	26,436	0	1,836	1,836	0	
887389-10-4	TIMKEN ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,351		943	1,547	(604)	0	0	(604)	0	943	0	408	408	24	
88870R-10-2	TIVITY HEALTH ORD		12/21/2021	Various	150.000	3,538		4,967	2,939	2,028	0	0	2,028	0	4,967	0	(1,428)	(1,428)	0	
889478-10-3	TOLL BROTHERS ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	4,083		1,903	2,608	(706)	0	0	(706)	0	1,903	0	2,181	2,181	37	
89055F-10-3	TOPBUILD ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	5,244		1,051	3,682	(2,631)	0	0	(2,631)	0	1,051	0	4,193	4,193	0	
891092-10-8	TORO ORD		12/21/2021	Various	220.000	21,509		12,357	20,865	(8,507)	0	0	(8,507)	0	12,357	0	9,152	9,152	192	
89214P-10-9	TOWNE BANK ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,247		1,229	939	290	0	0	290	0	1,229	0	18	18	30	
892356-10-6	TRACTOR SUPPLY ORD		12/21/2021	Various	170.000	34,966		15,139	23,899	(8,760)	0	0	(8,760)	0	15,139	0	19,828	19,828	270	
893641-10-0	TRANSDIGM GROUP ORD		12/21/2021	Various	80.000	48,822		28,098	49,508	(21,410)	0	0	(21,410)	0	28,098	0	20,724	20,724	0	
89374L-10-4	TRANSLATE BIO ORD		09/15/2021	Not Available	200.000	7,600		3,634	3,686	(52)	0	0	(52)	0	3,634	0	3,966	3,966	0	
89400J-10-7	TRANSUNION ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	13,667		8,606	11,906	(3,300)	0	0	(3,300)	0	8,606	0	5,061	5,061	43	
894164-10-2	TRAVEL LEISURE ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,559		1,176	1,346	(170)	0	0	(170)	0	1,176	0	384	384	27	
89417E-10-9	TRAVELERS COMPANIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	200.000	31,102		10,362	28,074	(17,712)	0	0	(17,712)	0	10,362	0	20,740	20,740	698	
89422G-10-7	TRAVERE THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,196		804	1,090	(286)	0	0	(286)	0	804	0	392	392	0	
894650-10-0	TREDEGAR ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	666		1,373	1,002	371	0	0	371	0	1,373	0	(707)	(707)	29	
89469A-10-4	TREEHOUSE FOODS ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	3,218		3,681	3,399	282	0	0	282	0	3,681	0	(463)	(463)	0	
89531P-10-5	TREX ORD		12/21/2021	JP MORGAN SECURITIES INC.	140.000	17,973		4,866	11,721	(6,855)	0	0	(6,855)	0	4,866	0	13,108	13,108	0	
896215-20-9	TRIMAS ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,366		1,192	1,267	(74)	0	0	(74)	0	1,192	0	173	173	2	
896239-10-0	TRIMBLE ORD		12/21/2021	Various	420.000	34,998		17,325	28,043	(10,718)	0	0	(10,718)	0	17,325	0	17,673	17,673	0	
896288-10-7	TRINET GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	8,444		4,871	7,254	(2,383)	0	0	(2,383)	0	4,871	0	3,573	3,573	0	
896522-10-9	TRINITY INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,455		1,408	1,320	88	0	0	88	0	1,408	0	48	48	42	
89653L-10-6	BROADMARK REALTY CAPITAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	1,029		1,021	1,122	(101)	0	0	(101)	0	1,021	0	8	8	91	
89679E-30-0	TRIUMPH BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	4,435		1,162	1,942	(780)	0	0	(780)	0	1,162	0	3,274	3,274	0	
896818-10-1	TRIUMPH GROUP ORD		12/21/2021	Various	110.000	2,194		2,630	1,382	1,249	0	0	1,249	0	2,630	0	(436)	(436)	0	
896945-20-1	TRIPADVISOR ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	235.000	8,376		11,235	6,763	4,472	0	0	4,472	0	11,235	0	(2,860)	(2,860)	0	
89785L-10-7	TRUECAR ORD		06/25/2021	Various	220.000	1,225		1,126	924	202	0	0	202	0	1,126	0	100	100	0	
89785X-10-1	TRUEBLUE ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,098		984	748	236	0	0	236	0	984	0	114	114	0	
89832Q-10-9	TRUIST FINANCIAL ORD		12/21/2021	Various	2,430.000	132,182		124,996	116,470	8,526	0	0	8,526	0	124,996	0	7,186	7,186	2,623	
898402-10-2	TRUSTMARK ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,271		1,372	1,092	280	0	0	280	0	1,372	0	(101)	(101)	37	
899896-10-4	TUPPERWARE BRANDS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	3,728		3,110	3,239	(129)	0	0	(129)	0	3,110	0	618	618	0	
901109-10-8	TUTOR PERINI ORD		12/21/2021	Various	100.000	1,294		1,553	1,295	258	0	0	258	0	1,553	0	(259)	(259)	0	
901384-10-7	2SEVENTY BIO ORD		11/05/2021	Not Available	0.333	12		10	0	0	0	0	0	0	10	0	2	2	0	
90138F-10-2	TWILIO CL A ORD		12/21/2021	Various	110.000	32,961		11,884	37,235	(25,351)	0	0	(25,351)	0	11,884	0	21,076	21,076	0	
90184D-10-0	TWIST BIOSCIENCE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,995		870	4,239	(3,369)	0	0	(3,369)	0	870	0	4,125	4,125	0	
90184L-10-2	TWITTER ORD		12/21/2021	Various	930.000	43,027		27,230	50,360	(23,129)	0	0	(23,129)	0	27,230	0	15,797	15,797	0	
90187B-40-8	TWO HARBORS INVESTMENT REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	827.000	5,328		12,132	5,268	6,864	0	0	6,864	0	12,132	0	(6,804)	(6,804)	141	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
90214J-10-1	2U ORD		12/21/2021	Various	160.000	6,609		11,203	6,402	4,802	0	0	4,802	0	11,203	0	(4,595)	(4,595)	0	
902252-10-5	TYLER TECHNOLOGIES ORD		12/21/2021	Various	60.000	29,501		13,190	26,191	(13,001)	0	0	(13,001)	0	13,190	0	16,312	16,312	0	
902494-10-3	TYSON FOODS CL A ORD		12/21/2021	Various	350.000	27,718		20,745	22,554	(1,809)	0	0	(1,809)	0	20,745	0	6,972	6,972	449	
902653-10-4	UDR REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	12,333		13,302	12,682	620	0	0	620	0	13,302	0	(970)	(970)	119	
902681-10-5	UGI ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400.000	14,097		18,555	13,984	4,571	0	0	4,571	0	18,555	0	(4,459)	(4,459)	132	
902788-10-8	UMB FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	2,068		1,449	1,380	70	0	0	70	0	1,449	0	619	619	27	
90278Q-10-8	UFP INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,709		686	1,110	(424)	0	0	(424)	0	686	0	1,023	1,023	13	
902973-30-4	US BANCORP ORD		12/21/2021	Various	1,350.000	72,374		42,612	62,897	(20,285)	0	0	(20,285)	0	42,612	0	29,762	29,762	1,724	
90333L-20-1	US CONCRETE ORD		08/27/2021	Not Available	60.000	4,440		2,981	2,398	582	0	0	582	0	2,981	0	1,459	1,459	0	
90337L-10-8	US PHYSICAL THERAPY ORD		12/21/2021	Various	30.000	3,221		3,407	3,608	(201)	0	0	(201)	0	3,407	0	(186)	(186)	29	
90346E-10-3	US SILICA HOLDINGS ORD		12/21/2021	Various	295.000	2,674		6,059	2,071	3,988	0	0	3,988	0	6,059	0	(3,385)	(3,385)	0	
90353T-10-0	UBER TECHNOLOGIES ORD		12/21/2021	Various	2,010.000	96,558		61,992	102,510	(40,518)	0	0	(40,518)	0	61,992	0	34,566	34,566	0	
90353W-10-3	UBIQUITI ORD		12/21/2021	Various	20.000	6,203		1,756	5,570	(3,814)	0	0	(3,814)	0	1,756	0	4,447	4,447	28	
90384S-30-3	ULTA BEAUTY ORD		12/21/2021	Various	90.000	30,683		24,812	25,844	(1,032)	0	0	(1,032)	0	24,812	0	5,871	5,871	0	
90385V-10-7	ULTRA CLEAN HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	3,205		835	1,869	(1,034)	0	0	(1,034)	0	835	0	2,370	2,370	0	
904214-10-3	UMPQUA HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	505.000	9,470		10,529	7,646	2,884	0	0	2,884	0	10,529	0	(1,059)	(1,059)	424	
904311-10-7	UNDER ARMOUR CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	435.000	8,914		8,443	7,469	974	0	0	974	0	8,443	0	471	471	0	
904311-20-6	UNDER ARMOUR CL C ORD		12/21/2021	JP MORGAN SECURITIES INC.	435.000	7,592		7,713	6,473	1,240	0	0	1,240	0	7,713	0	(121)	(121)	0	
907818-10-8	UNION PACIFIC ORD		12/21/2021	Various	750.000	177,680		38,953	156,165	(117,212)	0	0	(117,212)	0	38,953	0	138,727	138,727	2,488	
909214-30-6	UNISYS ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	1,370		680	1,378	(697)	0	0	(697)	0	680	0	690	690	0	
909218-10-9	UNIT ORD		12/31/2020	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1	
90984P-30-3	UNITED COMMUNITY BANKS ORD		12/21/2021	Various	120.000	4,010		3,318	3,413	(95)	0	0	(95)	0	3,318	0	692	692	85	
910047-10-9	UNITED AIRLINES HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	630.000	30,637		40,924	27,248	13,676	0	0	13,676	0	40,924	0	(10,287)	(10,287)	0	
911163-10-3	UNITED NATURAL FOODS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	3,316		5,786	3,194	2,592	0	0	2,592	0	5,786	0	(2,470)	(2,470)	0	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/21/2021	Various	840.000	160,804		81,672	141,456	(59,784)	0	0	(59,784)	0	81,672	0	79,132	79,132	2,326	
911363-10-9	UNITED RENTAL ORD		12/21/2021	Various	110.000	34,119		16,803	25,510	(8,708)	0	0	(8,708)	0	16,803	0	17,317	17,317	0	
912008-10-9	US FOODS ORD		12/21/2021	JP MORGAN SECURITIES INC.	270.000	8,897		7,973	8,994	(1,021)	0	0	(1,021)	0	7,973	0	924	924	0	
912909-10-8	US STEEL ORD		12/21/2021	Various	970.000	20,944		25,725	8,385	6,230	0	0	6,230	0	25,725	0	(4,781)	(4,781)	33	
91307C-10-2	UNITED THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	12,307		7,511	9,107	(1,597)	0	0	(1,597)	0	7,511	0	4,796	4,796	0	
91324P-10-2	UNITEDHEALTH GRP ORD		12/21/2021	Various	1,140.000	514,546		146,132	399,775	(253,643)	0	0	(253,643)	0	146,132	0	368,413	368,413	4,536	
91325V-10-8	UNITI GROUP ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	660.000	7,803		12,837	7,742	5,095	0	0	5,095	0	12,837	0	(5,034)	(5,034)	99	
91332U-10-1	UNITY SOFTWARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	24,791		18,724	0	0	0	0	0	0	18,724	0	6,067	6,067	0	
91336L-10-7	UNIVAR SOLUTIONS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	460.000	9,344		13,552	8,745	4,807	0	0	4,807	0	13,552	0	(4,208)	(4,208)	0	
913456-10-9	UNIVERSAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,063		1,325	972	353	0	0	353	0	1,325	0	(263)	(263)	62	
913483-10-3	UNIVERSAL ELECTRONICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,206		1,338	1,574	(236)	0	0	(236)	0	1,338	0	(133)	(133)	0	
91359V-10-7	UNIVERSAL INSURANCE HOLDINGS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	931		2,906	907	2,000	0	0	2,000	0	2,906	0	(1,975)	(1,975)	0	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		12/21/2021	Various	140.000	18,280		16,355	19,250	(2,895)	0	0	(2,895)	0	16,355	0	1,925	1,925	88	
91544A-10-9	UPLAND SOFTWARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	90.000	1,700		4,097	4,130	(33)	0	0	(33)	0	4,097	0	(2,396)	(2,396)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91688F-10-4	UPWORK ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190.000	7,220		2,651	6,559	(3,908)	0	0	(3,908)	0	2,651	0	4,570	4,570	0	
917047-10-2	URBAN OUTFITTERS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	4,136		6,183	3,968	2,215	0	0	2,215	0	6,183	0	(2,046)	(2,046)	0	
91704F-10-4	URBAN EDGE PROPERTIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	430.000	7,806		9,198	5,564	3,634	0	0	3,634	0	9,198	0	(1,392)	(1,392)	456	
91734M-10-3	US ECOLOGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	3,083		5,491	2,906	2,585	0	0	2,585	0	5,491	0	(2,408)	(2,408)	0	
918204-10-8	VF ORD		12/21/2021	JP MORGAN SECURITIES INC.	130.000	9,089		3,576	11,103	(7,527)	0	0	(7,527)	0	3,576	0	5,513	5,513	256	
91822J-10-3	VBI VACCINES ORD		12/21/2021	JP MORGAN SECURITIES INC.	410.000	969		2,058	1,128	931	0	0	931	0	2,058	0	(1,090)	(1,090)	0	
91879Q-10-9	VAIL RESORTS ORD		12/21/2021	Various	80.000	24,387		18,474	22,317	(3,843)	0	0	(3,843)	0	18,474	0	5,913	5,913	35	
91913Y-10-0	VALERO ENERGY ORD		12/21/2021	Various	410.000	27,332		25,890	23,194	2,696	0	0	2,696	0	25,890	0	1,443	1,443	1,058	
919794-10-7	VALLEY NATIONAL ORD		12/21/2021	Various	1,260.000	17,019		14,351	12,298	2,054	0	0	2,054	0	14,351	0	2,668	2,668	547	
920253-10-1	VALMONT INDS ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	13,410		10,641	12,245	(1,605)	0	0	(1,605)	0	10,641	0	2,769	2,769	32	
92047W-10-1	VALVOLINE ORD		12/21/2021	JP MORGAN SECURITIES INC.	340.000	12,156		6,837	7,868	(1,030)	0	0	(1,030)	0	6,837	0	5,318	5,318	170	
921659-10-8	VANDA PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	200.000	3,396		5,032	2,628	2,404	0	0	2,404	0	5,032	0	(1,636)	(1,636)	0	
922107-10-7	VAPOTHERM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	2,268		3,708	2,015	1,694	0	0	1,694	0	3,708	0	(1,440)	(1,440)	0	
92214X-10-6	VAREX IMAGING ORD		12/21/2021	Various	150.000	4,394		5,138	2,502	2,636	0	0	2,636	0	5,138	0	(744)	(744)	0	
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		04/15/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	37,203		16,743	36,752	(20,009)	0	0	(20,009)	0	16,743	0	20,460	20,460	0	
92240M-10-8	VECTOR GROUP ORD		12/30/2021	JP MORGAN SECURITIES INC.	430.000	5,971		5,430	5,010	421	0	0	421	0	5,430	0	540	540	344	
922417-10-0	VEECO INSTRUMENTS ORD		12/21/2021	Various	90.000	2,312		1,122	1,562	(441)	0	0	(441)	0	1,122	0	1,190	1,190	0	
92243A-20-0	VAXART ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	1,145		2,795	999	1,796	0	0	1,796	0	2,795	0	(1,650)	(1,650)	0	
922475-10-8	VEEVA SYSTEMS ORD		12/21/2021	Various	160.000	43,154		15,091	43,560	(28,469)	0	0	(28,469)	0	15,091	0	28,063	28,063	0	
92276F-10-0	VENTAS REIT ORD		12/21/2021	Various	730.391	35,677		39,711	35,818	3,893	0	0	3,893	0	39,711	0	(4,035)	(4,035)	1,139	
92337F-10-7	VERACYTE ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	2,165		1,425	2,447	(1,022)	0	0	(1,022)	0	1,425	0	739	739	0	
92339V-30-8	VEREIT ORD		11/01/2021	Unknown	500.000	18,125		18,125	18,895	(770)	0	0	(770)	0	18,125	0	0	0	886	
92343E-10-2	VERISIGN ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	14,657		8,882	12,984	(4,102)	0	0	(4,102)	0	8,882	0	5,776	5,776	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/21/2021	Various	5,050.000	281,126		233,655	296,688	(63,033)	0	0	(63,033)	0	233,655	0	47,471	47,471	7,375	
92343X-10-0	VERINT SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	165.000	7,804		7,267	9,741	(2,952)	0	0	(2,952)	0	7,267	0	537	537	0	
923451-10-8	VERITEX HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	3,032		2,083	2,053	30	0	0	30	0	2,083	0	949	949	59	
92345Y-10-6	VERISK ANALYTICS ORD		12/21/2021	Various	200.000	43,131		16,471	41,518	(25,047)	0	0	(25,047)	0	16,471	0	26,659	26,659	162	
92346J-10-8	VERICEL ORD		12/21/2021	Various	80.000	3,151		1,511	2,470	(960)	0	0	(960)	0	1,511	0	1,640	1,640	0	
92511U-10-2	VERRA MOBILITY CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	495.000	7,416		6,939	6,643	297	0	0	297	0	6,939	0	477	477	0	
92531L-20-7	VERSO CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,072		514	481	33	0	0	33	0	514	0	558	558	16	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		12/21/2021	Various	480.000	108,603		93,771	113,443	(19,672)	0	0	(19,672)	0	93,771	0	14,832	14,832	0	
92537N-10-8	VERTIV HOLDINGS CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	520.000	9,392		9,698	9,708	(10)	0	0	(10)	0	9,698	0	(306)	(306)	0	
92552R-40-6	VIAD ORD		12/21/2021	Various	80.000	3,269		4,628	2,894	1,734	0	0	1,734	0	4,628	0	(1,359)	(1,359)	0	
92552V-10-0	VIASAT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130.000	4,448		8,169	4,245	3,925	0	0	3,925	0	8,169	0	(3,722)	(3,722)	0	
925550-10-5	VIAVI SOLUTIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	270.000	4,518		3,259	4,043	(784)	0	0	(784)	0	3,259	0	1,259	1,259	0	
92556H-20-6	VIACOMCBS CL B ORD		12/21/2021	Various	900.000	28,550		29,366	23,101	(6,004)	0	0	(6,004)	0	29,366	0	(816)	(816)	518	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92686J-10-6	VIKING THERAPEUTICS ORD		12/21/2021	Various	220.000	1,090		1,826	1,239	587	0	0	587	0	1,826	0	(736)	(736)	0	
92719V-10-0	VIMEO ORD		05/25/2021	Adjustment	0.525	23		6	0	0	0	0	0	0	6	0	17	17	0	
92764N-10-2	VIR BIOTECHNOLOGY ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	2,920		5,140	2,812	2,328	0	0	2,328	0	5,140	0	(2,220)	(2,220)	0	
92823T-10-8	VIRNETX HOLDING ORD		12/21/2021	Various	255.000	757		1,538	1,288	250	0	0	250	0	1,538	0	(781)	(781)	0	
92826C-83-9	VISA CL A ORD		12/21/2021	Various	1,960.000	422,168		98,630	428,711	(330,081)	0	0	(330,081)	0	98,630	0	323,538	323,538	1,816	
92827P-10-2	VIRTUSA ORD		02/12/2021	Not Available	110.000	5,649		5,792	5,624	167	0	0	167	0	5,792	0	(143)	(143)	0	
92828Q-10-9	VIRTUS INVESTMENT PARTNERS ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	2,892		1,074	2,170	(1,096)	0	0	(1,096)	0	1,074	0	1,819	1,819	40	
928298-10-8	VISHAY INTERTECH ORD		12/21/2021	JP MORGAN SECURITIES INC.	160.000	3,325		3,016	3,314	(298)	0	0	(298)	0	3,016	0	309	309	62	
928377-10-0	VISTA OUTDOOR ORD		12/21/2021	Various	110.000	4,312		697	2,614	(1,916)	0	0	(1,916)	0	697	0	3,615	3,615	0	
92839U-20-6	VISTEON ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	8,387		5,179	7,531	(2,352)	0	0	(2,352)	0	5,179	0	3,208	3,208	0	
92840M-10-2	VISTRA ORD		12/21/2021	Various	1,475.000	29,062		34,921	22,118	6,368	0	0	6,368	0	34,921	0	(5,859)	(5,859)	184	
928563-40-2	VMWARE CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	150.000	17,381		20,211	16,831	1,033	0	0	1,033	0	20,211	0	(2,830)	(2,830)	3,288	
92857F-10-7	VOCERA COMMUNICATIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	3,297		1,596	2,077	(481)	0	0	(481)	0	1,596	0	1,702	1,702	0	
92886T-20-1	VONAGE HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	270.000	5,584		3,764	3,479	285	0	0	285	0	3,764	0	1,820	1,820	0	
928881-10-1	VONTIER ORD		12/21/2021	JP MORGAN SECURITIES INC.	226.000	6,713		7,205	7,553	(348)	0	0	(348)	0	7,205	0	(493)	(493)	17	
929089-10-0	VOYA FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	170.000	10,751		8,782	9,998	(1,216)	0	0	(1,216)	0	8,782	0	1,969	1,969	118	
92915B-10-6	VOYAGER THERAPEUTICS ORD		06/25/2021	GOLDMAN	100.000	435		2,721	715	2,006	0	0	2,006	0	2,721	0	(2,286)	(2,286)	0	
929160-10-9	VULCAN MATERIALS ORD		12/21/2021	Various	307.000	56,586		45,027	45,531	(504)	0	0	(504)	0	45,027	0	11,558	11,558	247	
929236-10-7	WD-40 ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	5,061		3,240	5,314	(2,074)	0	0	(2,074)	0	3,240	0	1,821	1,821	57	
929328-10-2	WSFS FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	115.000	5,709		5,529	5,161	368	0	0	368	0	5,529	0	180	180	59	
92936U-10-9	W P CAREY REIT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	16,673		16,665	17,645	(981)	0	0	(981)	0	16,665	0	8	8	262	
92939U-10-6	WEC ENERGY GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	4,736		1,513	4,602	(3,089)	0	0	(3,089)	0	1,513	0	3,224	3,224	136	
929566-10-7	WABASH NATL ORD		12/21/2021	Various	140.000	2,425		2,277	2,412	(135)	0	0	(135)	0	2,277	0	148	148	31	
930059-10-0	WADDELL REED FINANCIAL CL A ORD		05/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	255.000	6,375		5,347	6,495	(1,148)	0	0	(1,148)	0	5,347	0	1,028	1,028	123	
931142-10-3	WALMART ORD		12/21/2021	Various	1,650.000	234,354		109,273	237,848	(128,575)	0	0	(128,575)	0	109,273	0	125,081	125,081	2,673	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		12/21/2021	JP MORGAN SECURITIES INC.	630.000	31,470		16,355	25,124	(8,770)	0	0	(8,770)	0	16,355	0	15,115	15,115	1,191	
93148P-10-2	WALKER & DUNLOP ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,447		495	920	(425)	0	0	(425)	0	495	0	952	952	20	
93627C-10-1	WARRIOR MET COAL ORD		12/21/2021	Various	150.000	3,710		3,917	3,198	719	0	0	719	0	3,917	0	(207)	(207)	24	
938824-10-9	WASHINGTON FEDERAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,306		1,275	1,030	246	0	0	246	0	1,275	0	31	31	37	
94106L-10-9	WASTE MANAGEMENT ORD		12/21/2021	Various	510.000	70,010		31,349	60,144	(28,795)	0	0	(28,795)	0	31,349	0	38,661	38,661	529	
941848-10-3	WATERS ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	20,965		4,370	14,845	(10,475)	0	0	(10,475)	0	4,370	0	16,594	16,594	0	
942622-20-0	WATSCO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	9,715		6,218	9,062	(2,844)	0	0	(2,844)	0	6,218	0	3,497	3,497	0	
94419L-10-1	WAYFAIR CL A ORD		12/21/2021	Various	70.000	14,856		8,940	15,807	(6,866)	0	0	(6,866)	0	8,940	0	5,915	5,915	0	
947890-10-9	WEBSTER FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	9,783		12,759	8,641	4,118	0	0	4,118	0	12,759	0	(2,976)	(2,976)	0	
949090-10-4	WELBILT ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270.000	3,778		5,114	3,564	1,550	0	0	1,550	0	5,114	0	(1,336)	(1,336)	0	
949746-10-1	WELLS FARGO ORD		12/21/2021	Various	4,690.000	218,799		152,518	141,544	10,973	0	0	10,973	0	152,518	0	66,281	66,281	2,524	
95040Q-10-4	WELLTOWER ORD		12/21/2021	Various	600.000	46,585		38,394	38,772	(378)	0	0	(378)	0	38,394	0	8,191	8,191	1,098	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95058W-10-0	WENDYS ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,145		874	1,096	(223)	0	0	(223)	0	874	0	271	271	22	
950755-10-8	WERNER ENTERPRISES ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	3,624		2,726	3,138	(412)	0	0	(412)	0	2,726	0	899	899	34	
950810-10-1	WESBANCO ORD		12/21/2021	JP MORGAN SECURITIES INC.	210.000	7,077		9,106	6,292	2,814	0	0	2,814	0	9,106	0	(2,028)	(2,028)	275	
95082P-10-5	WESCO INTL ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	7,452		3,474	4,710	(1,236)	0	0	(1,236)	0	3,474	0	3,978	3,978	0	
955306-10-5	WEST PHARM SVC ORD		12/21/2021	Various	90.000	38,636		8,861	25,498	(16,637)	0	0	(16,637)	0	8,861	0	29,775	29,775	55	
957090-10-3	WESTAMERICA BANCORPORATION ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,132		1,220	1,106	114	0	0	114	0	1,220	0	(88)	(88)	33	
957638-10-9	WESTERN ALLIANCE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	13,294		11,496	11,990	(494)	0	0	(494)	0	11,496	0	1,798	1,798	0	
95790D-10-5	WESTERN ASSET MORTGAGE CAP REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	255		1,189	391	798	0	0	798	0	1,189	0	(935)	(935)	29	
958102-10-5	WESTERN DIGITAL ORD		12/21/2021	Various	460.000	26,426		25,038	25,479	(442)	0	0	(442)	0	25,038	0	1,388	1,388	0	
959802-10-9	WESTERN UNION ORD		12/21/2021	JP MORGAN SECURITIES INC.	510.000	9,156		9,272	11,189	(1,918)	0	0	(1,918)	0	9,272	0	(116)	(116)	479	
960413-10-2	WESTLAKE CHEM ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	11,917		10,885	11,016	(131)	0	0	(131)	0	10,885	0	1,031	1,031	0	
96145D-10-5	WESTROCK ORD		12/21/2021	Various	490.000	21,395		22,177	21,330	848	0	0	848	0	22,177	0	(783)	(783)	372	
96208T-10-4	WEX ORD		12/21/2021	Various	100.000	14,755		18,806	20,353	(1,547)	0	0	(1,547)	0	18,806	0	(4,051)	(4,051)	0	
962166-10-4	WEYERHAEUSER REIT		12/21/2021	Various	1,170.000	43,617		35,732	39,230	(3,498)	0	0	(3,498)	0	35,732	0	7,886	7,886	1,062	
963320-10-6	WHIRLPOOL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	5,386		3,189	5,415	(2,225)	0	0	(2,225)	0	3,189	0	2,197	2,197	0	
968223-20-6	JOHN WILEY SONS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	95.000	5,122		6,104	4,338	1,766	0	0	1,766	0	6,104	0	(982)	(982)	131	
969457-10-0	WILLIAMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	1,330.000	34,118		27,611	26,667	944	0	0	944	0	27,611	0	6,507	6,507	2,181	
969904-10-1	WILLIAMS SONOMA ORD		12/21/2021	JP MORGAN SECURITIES INC.	70.000	11,755		4,310	7,129	(2,819)	0	0	(2,819)	0	4,310	0	7,445	7,445	169	
97650W-10-8	WINTRUST FINANCIAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	13,606		18,327	12,829	5,498	0	0	5,498	0	18,327	0	(4,721)	(4,721)	0	
97717P-10-4	WISDOMTREE INVESTMENTS ORD		12/21/2021	Various	380.000	2,309		1,865	2,033	(168)	0	0	(168)	0	1,865	0	444	444	32	
977852-10-2	WOLFSPEED ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	10,833		3,555	10,590	(7,035)	0	0	(7,035)	0	3,555	0	7,278	7,278	0	
978097-10-3	WOLVERINE WORLD WIDE ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	5,139		5,798	5,000	798	0	0	798	0	5,798	0	(659)	(659)	16	
98138H-10-1	WORKDAY CL A ORD		12/21/2021	Various	210.000	55,998		27,653	50,318	(22,665)	0	0	(22,665)	0	27,653	0	28,345	28,345	0	
98138J-20-6	WORKHORSE GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	250.000	1,261		3,975	4,945	(970)	0	0	(970)	0	3,975	0	(2,714)	(2,714)	0	
98139A-10-5	WORKIVA CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	10,773		3,924	7,330	(3,406)	0	0	(3,406)	0	3,924	0	6,849	6,849	0	
981419-10-4	WORLD ACCEPTANCE ORD		12/21/2021	Various	20.000	3,784		3,281	2,044	1,237	0	0	1,237	0	3,281	0	503	503	0	
981475-10-6	WORLD FUEL SERVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,074		1,120	1,246	(126)	0	0	(126)	0	1,120	0	(46)	(46)	18	
98156Q-10-8	WORLD WRESTLING ENTERTAINM CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	8,199		14,790	8,169	6,622	0	0	6,622	0	14,790	0	(6,591)	(6,591)	0	
981811-10-2	WORTHINGTON INDS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,525		1,302	1,540	(239)	0	0	(239)	0	1,302	0	223	223	33	
98262P-10-1	WW INTERNATIONAL ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	3,603		9,825	3,660	6,165	0	0	6,165	0	9,825	0	(6,222)	(6,222)	0	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	9,273		5,805	6,538	(734)	0	0	(734)	0	5,805	0	3,469	3,469	97	
983134-10-7	WYNN RESORTS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	225.000	20,034		26,768	25,387	1,382	0	0	1,382	0	26,768	0	(6,734)	(6,734)	0	
983793-10-0	XPO LOGISTICS ORD		12/21/2021	Various	340.000	32,892		30,863	25,032	(2,342)	0	0	(2,342)	0	30,863	0	2,029	2,029	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
98389B-10-0	XCEL ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	200.000	13,266		4,694	13,334	(8,640)	0	0	(8,640)	0	4,694	0	8,572	8,572	361	
98390M-10-3	XPERI HOLDING ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220.000	4,741		5,967	4,598	1,369	0	0	1,369	0	5,967	0	(1,225)	(1,225)	0	
983919-10-1	XILINX ORD		12/21/2021	JP MORGAN SECURITIES INC.	210.000	43,348		5,765	29,772	(24,007)	0	0	(24,007)	0	5,765	0	37,584	37,584	78	
984017-10-3	XENIA HOTELS AND RESORTS REIT ORD		12/21/2021	Various	450.000	7,942		10,467	6,840	3,627	0	0	3,627	0	10,467	0	(2,525)	(2,525)	0	
98401F-10-5	XENCOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	2,351		2,060	2,618	(558)	0	0	(558)	0	2,060	0	291	291	0	
98419M-10-0	XYLEM ORD		12/21/2021	Various	410.000	46,000		30,516	41,734	(11,218)	0	0	(11,218)	0	30,516	0	15,484	15,484	258	
98421M-10-6	XEROX HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	110.000	2,350		2,884	2,551	333	0	0	333	0	2,884	0	(534)	(534)	110	
984241-10-9	Y MABS THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	115.000	1,916		4,332	5,694	(1,362)	0	0	(1,362)	0	4,332	0	(2,416)	(2,416)	0	
985817-10-5	YELP ORD		12/21/2021	JP MORGAN SECURITIES INC.	160.000	5,818		7,142	5,227	1,915	0	0	1,915	0	7,142	0	(1,324)	(1,324)	0	
98585N-10-6	YEXT ORD		12/21/2021	JP MORGAN SECURITIES INC.	320.000	3,370		6,419	5,030	1,389	0	0	1,389	0	6,419	0	(3,049)	(3,049)	0	
98585X-10-4	YETI HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	6,612		1,931	5,478	(3,547)	0	0	(3,547)	0	1,931	0	4,682	4,682	0	
988498-10-1	YUM BRANDS ORD		12/21/2021	Various	310.000	38,720		13,576	33,654	(20,078)	0	0	(20,078)	0	13,576	0	25,144	25,144	420	
98850P-10-9	YUM CHINA ORD	C	12/21/2021	Various	460.000	22,989		15,401	26,261	(10,861)	0	0	(10,861)	0	15,401	0	7,588	7,588	192	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD		12/21/2021	Various	70.000	38,867		11,017	26,903	(15,886)	0	0	(15,886)	0	11,017	0	27,849	27,849	0	
98936J-10-1	ZENDESK ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,974		2,532	5,725	(3,193)	0	0	(3,193)	0	2,532	0	3,442	3,442	0	
98954M-20-0	ZILLOW GROUP CL C ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,338		1,184	3,894	(2,710)	0	0	(2,710)	0	1,184	0	3,154	3,154	0	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		12/21/2021	Various	330.000	43,328		41,884	50,850	(8,966)	0	0	(8,966)	0	41,884	0	1,444	1,444	259	
989701-10-7	ZIONS BANCORPORATION ORD		12/21/2021	JP MORGAN SECURITIES INC.	370.000	22,808		19,122	16,073	3,049	0	0	3,049	0	19,122	0	3,686	3,686	533	
98973P-10-1	ZIOPHARM ONCOLGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	550.000	722		2,271	1,386	885	0	0	885	0	2,271	0	(1,549)	(1,549)	0	
98974P-10-0	ZIX ORD		06/25/2021	Various	220.000	1,569		1,999	1,899	101	0	0	101	0	1,999	0	(431)	(431)	0	
98978L-20-4	ZOGENIX ORD		06/25/2021	GOLDMAN	160.000	2,992		6,554	3,198	3,355	0	0	3,355	0	6,554	0	(3,561)	(3,561)	0	
98978V-10-3	ZOETIS CL A ORD		12/21/2021	Various	540.000	116,500		39,195	89,370	(50,175)	0	0	(50,175)	0	39,195	0	77,305	77,305	370	
98980G-10-2	ZSCALER ORD		12/21/2021	Various	90.000	26,306		6,086	17,974	(11,888)	0	0	(11,888)	0	6,086	0	20,220	20,220	0	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		12/21/2021	Various	180.000	47,909		44,959	60,718	(15,759)	0	0	(15,759)	0	44,959	0	2,950	2,950	0	
98983L-10-8	ZURN WATER SOLUTIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	160.000	5,680		2,350	0	0	0	0	0	0	2,350	0	3,330	3,330	5	
98983V-10-6	ZUORA CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	120.000	2,361		1,838	1,672	166	0	0	166	0	1,838	0	523	523	0	
G01767-10-5	ALKERMES ORD	C	12/21/2021	Various	415.000	8,613		16,741	7,282	8,490	0	0	8,490	0	16,741	0	(8,128)	(8,128)	0	
G0176J-10-9	ALLEGION ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	210.000	26,534		18,402	24,440	(6,038)	0	0	(6,038)	0	18,402	0	8,132	8,132	302	
G0250X-10-7	AMCOR ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,190.000	25,168		24,633	25,776	(1,143)	0	0	(1,143)	0	24,633	0	535	535	0	
G0403H-10-8	AON CL A ORD	C	12/21/2021	Various	320.000	85,910		23,188	67,606	(44,419)	0	0	(44,419)	0	23,188	0	62,722	62,722	458	
G0450A-10-5	ARCH CAPITAL GROUP ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	570.000	24,466		16,533	20,560	(4,027)	0	0	(4,027)	0	16,533	0	7,933	7,933	0	
G0464B-10-7	ARGO GROUP INTERNATIONAL HLDGS ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	70.000	3,840		4,416	3,059	1,357	0	0	1,357	0	4,416	0	(575)	(575)	87	
G0585R-10-6	ASSURED GUARANTY ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	120.000	5,698		5,128	3,779	1,349	0	0	1,349	0	5,128	0	570	570	106	
G06242-10-4	ATLASSIAN CL A ORD	C	12/21/2021	Various	140.000	48,932		11,382	32,742	(21,360)	0	0	(21,360)	0	11,382	0	37,550	37,550	0	
G0684D-10-7	ATHENE HOLDING CL A ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	210.000	17,328		10,889	9,059	1,829	0	0	1,829	0	10,889	0	6,439	6,439	0	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	110.000	5,622		5,790	5,543	247	0	0	247	0	5,790	0	(168)	(168)	185	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G0750C-10-8	AXALTA COATING SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	485.000	15,182		13,701	13,847	(146)	0	0	(146)	0	13,701	0	1,480	1,480	0	
G0772R-20-8	BANK NT BUTTERFIELD AND SON ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	6,989		10,816	6,388	4,428	0	0	4,428	0	10,816	0	(3,827)	(3,827)	0	
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	5,296		2,002	3,428	(1,427)	0	0	(1,427)	0	2,002	0	3,294	3,294	0	
G1151C-10-1	ACCENTURE CL A ORD	C	12/21/2021	Various	840.000	292,687		78,767	219,416	(140,650)	0	0	(140,650)	0	78,767	0	213,920	213,920	1,986	
G16962-10-5	BUNGE ORD		12/21/2021	Various	280.000	23,810		19,578	18,362	1,215	0	0	1,215	0	19,578	0	4,232	4,232	472	
G1991C-10-5	CARDTRONICS CL A ORD	C	06/22/2021	Not Available	140.000	5,460		4,789	4,942	(153)	0	0	(153)	0	4,789	0	671	671	0	
G2143T-10-3	CIMPRESS ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	40.000	2,718		4,852	3,510	1,342	0	0	1,342	0	4,852	0	(2,134)	(2,134)	0	
G21810-10-9	CLARIVATE ORD		12/21/2021	JP MORGAN SECURITIES INC.	680.000	16,213		15,077	0	0	0	0	0	0	15,077	0	1,136	1,136	0	
G29183-10-3	EATON ORD	C	12/21/2021	Various	430.000	66,259		27,110	51,660	(24,550)	0	0	(24,550)	0	27,110	0	39,149	39,149	882	
G30401-10-6	ENDO INTERNATIONAL ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	270.000	1,064		2,216	0	0	0	0	0	0	2,216	0	(1,152)	(1,152)	0	
G3075P-10-1	ENSTAR GROUP ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	8,516		8,200	8,196	4	0	0	4	0	8,200	0	316	316	0	
G3198U-10-2	ESSENT GROUP ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	245.000	10,616		10,263	10,584	(321)	0	0	(321)	0	10,263	0	353	353	172	
G3223R-10-8	EVEREST RE GROUP ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	40.000	10,593		9,085	9,364	(278)	0	0	(278)	0	9,085	0	1,508	1,508	248	
G3922B-10-7	GENPACT ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	4,979		3,403	4,963	(1,561)	0	0	(1,561)	0	3,403	0	1,576	1,576	0	
G4388N-10-6	HELEN OF TROY ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	30.000	7,231		3,728	6,666	(2,937)	0	0	(2,937)	0	3,728	0	3,503	3,503	0	
G4412G-10-1	HERBALIFE NUTRITION ORD		12/21/2021	Various	230.000	9,918		11,995	11,052	943	0	0	943	0	11,995	0	(2,076)	(2,076)	0	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	140.000	14,846		2,619	10,241	(7,622)	0	0	(7,622)	0	2,619	0	12,226	12,226	0	
G4705A-10-0	ICON ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	59.813	15,879		14,929	18,189	(3,260)	0	0	(3,260)	0	14,929	0	950	950	11,600	
G4740B-10-5	ICHOR HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,299		709	904	(195)	0	0	(195)	0	709	0	590	590	0	
G47567-10-5	IHS MARKIT ORD	C	12/21/2021	Various	510.000	61,420		27,096	45,813	(18,717)	0	0	(18,717)	0	27,096	0	34,324	34,324	296	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY ORD	C	12/21/2021	Various	180.000	4,642		3,184	3,049	135	0	0	135	0	3,184	0	1,458	1,458	28	
G491BT-10-8	INVESCO ORD		12/21/2021	JP MORGAN SECURITIES INC.	770.000	17,504		16,794	13,421	3,373	0	0	3,373	0	16,794	0	710	710	512	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	12/21/2021	Various	840.000	57,055		28,059	39,136	(11,076)	0	0	(11,076)	0	28,059	0	28,996	28,996	656	
G5494J-10-3	LINDE ORD	C	09/28/2021	Various	1,215.000	350,486		134,199	320,165	(185,966)	0	0	(185,966)	0	134,199	0	216,287	216,287	2,698	
G5509L-10-1	LIVANOVA ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	7,241		12,921	7,283	5,638	0	0	5,638	0	12,921	0	(5,679)	(5,679)	0	
G5876H-10-5	INPHI ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	10,789		154	6,548	37,923	0	0	37,923	0	154	0	10,635	10,635	13	
G5960L-10-3	MEDTRONIC ORD	C	12/21/2021	Various	1,780.000	188,868		127,850	208,509	(80,659)	0	0	(80,659)	0	127,850	0	61,018	61,018	3,498	
G6095L-10-9	APTIV ORD	C	12/21/2021	Various	370.000	57,218		28,331	48,207	(19,876)	0	0	(19,876)	0	28,331	0	28,887	28,887	0	
G6359F-13-7	NABORS INDUSTRIES ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	27.000	1,843		9,105	1,572	7,532	0	0	7,532	0	9,105	0	(7,261)	(7,261)	0	
G6518L-10-8	NIELSEN HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	825.000	16,281		22,193	17,218	4,975	0	0	4,975	0	22,193	0	(5,912)	(5,912)	125	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	280.000	6,211		7,481	0	0	0	0	0	0	7,481	0	(1,270)	(1,270)	0	
G6674U-10-8	NOVOCURE ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	6,815		1,912	6,922	(5,010)	0	0	(5,010)	0	1,912	0	4,903	4,903	0	
G72800-10-8	PROTHENA ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	50.000	2,351		651	601	50	0	0	50	0	651	0	1,701	1,701	0	
G7496G-10-3	RENAISSANCERE ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	6,648		4,905	6,633	(1,728)	0	0	(1,728)	0	4,905	0	1,743	1,743	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G77090-10-4	ROYALTY PHARMA CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	560.000	21,959		24,493	0	0	0	0	0	0	24,493	0	(2,534)	(2,534)	286	
G7738W-10-6	SFL ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	340.000	2,748		4,252	2,135	2,117	0	0	2,117	0	4,252	0	(1,504)	(1,504)	214	
G7S00T-10-4	PENTAIR ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	11,218		8,344	10,618	(2,274)	0	0	(2,274)	0	8,344	0	2,874	2,874	0	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD		12/21/2021	Various	355.000	20,345		16,227	18,723	(2,496)	0	0	(2,496)	0	16,227	0	4,118	4,118	0	
G81276-10-0	SIGNET JEWELERS ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	4,475		7,364	3,272	4,092	0	0	4,092	0	7,364	0	(2,889)	(2,889)	0	
G8473T-10-0	STERIS ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	150.408	34,757		17,859	29,842	(11,983)	0	0	(11,983)	0	17,859	0	16,898	16,898	1,749	
G85158-10-6	STONECO CL A ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	410.000	6,635		16,487	34,407	(17,920)	0	0	(17,920)	0	16,487	0	(9,852)	(9,852)	0	
G8807B-10-6	THERAVANCE BIOPHARMA ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	1,265		5,306	3,021	2,285	0	0	2,285	0	5,306	0	(4,041)	(4,041)	0	
G8994E-10-3	TRANE TECHNOLOGIES ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	230.000	44,717		6,718	33,368	(26,650)	0	0	(26,650)	0	6,718	0	37,999	37,999	543	
G9001E-10-2	LIBERTY LATIN AMERICA CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	100.000	1,152		1,570	1,113	457	0	0	457	0	1,570	0	(418)	(418)	0	
G9001E-12-8	LIBERTY LATIN AMERICA CL C ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	3,448		6,363	3,327	3,036	0	0	3,036	0	6,363	0	(2,915)	(2,915)	0	
G90870-10-2	TRONOX HOLDINGS ORD		12/21/2021	Various	110.000	2,039		1,659	1,608	50	0	0	50	0	1,659	0	380	380	18	
G9456A-10-0	GOLAR LNG ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	2,290		5,541	1,976	3,565	0	0	3,565	0	5,541	0	(3,251)	(3,251)	0	
G94787-10-1	WATFORD HOLDINGS ORD	C	07/01/2021	Not Available	35.000	1,225		959	1,211	(252)	0	0	(252)	0	959	0	266	266	0	
G96629-10-3	WILLIS TOWERS WATSON ORD	C	12/21/2021	Various	170.000	36,900		23,775	35,816	(12,040)	0	0	(12,040)	0	23,775	0	13,124	13,124	276	
G97822-10-3	PERRIGO ORD	C	12/21/2021	Various	355.000	15,441		24,258	14,087	8,436	0	0	8,436	0	24,258	0	(8,817)	(8,817)	32	
H1467J-10-4	CHUBB ORD	C	12/21/2021	Various	670.000	118,758		85,320	103,126	(17,807)	0	0	(17,807)	0	85,320	0	33,439	33,439	1,617	
H2906T-10-9	GARMIN ORD	C	12/21/2021	Various	230.000	29,900		15,465	27,522	(12,057)	0	0	(12,057)	0	15,465	0	14,434	14,434	445	
H8817H-10-0	TRANSOCEAN ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,600.000	6,352		4,016	3,696	320	0	0	320	0	4,016	0	2,336	2,336	0	
L44385-10-9	GLOBANT ORD	C	01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	11,499		7,964	10,881	(2,917)	0	0	(2,917)	0	7,964	0	3,536	3,536	0	
L72967-10-9	ORION ENGINEERED CARBONS ORD	C	12/21/2021	Various	240.000	4,184		5,137	4,114	1,024	0	0	1,024	0	5,137	0	(953)	(953)	0	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	12/21/2021	Various	150.000	41,465		21,932	47,199	(25,267)	0	0	(25,267)	0	21,932	0	19,533	19,533	0	
L9340P-10-1	TRINSEO ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	8,193		11,424	7,682	3,743	0	0	3,743	0	11,424	0	(3,231)	(3,231)	10	
M6191J-10-0	JFROG ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,200		1,355	0	0	0	0	0	0	1,355	0	(155)	(155)	0	
M96088-10-5	UROGEN PHARMA ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	70.000	638		2,515	1,261	1,254	0	0	1,254	0	2,515	0	(1,877)	(1,877)	0	
N01045-10-8	AFFIMED ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	180.000	1,032		1,449	0	0	0	0	0	0	1,449	0	(417)	(417)	0	
N14506-10-4	ELASTIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	80.000	9,804		6,808	11,690	(4,882)	0	0	(4,882)	0	6,808	0	2,996	2,996	0	
N2451R-10-5	CUREVAC N V ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	30.000	1,166		1,669	0	0	0	0	0	0	1,669	0	(503)	(503)	0	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	19,348		19,710	18,332	1,378	0	0	1,378	0	19,710	0	(362)	(362)	0	
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	420.000	94,232		86,244	0	0	0	0	0	0	86,244	0	7,988	7,988	96	
N72482-12-3	QIAGEN ORD	C	12/21/2021	Various	310.000	16,891		11,030	16,384	(5,354)	0	0	(5,354)	0	11,030	0	5,861	5,861	0	
P31076-10-5	COPA HOLDINGS CL A ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,596		1,674	1,545	129	0	0	129	0	1,674	0	(77)	(77)	0	
P73684-11-3	ONESPAWORLD HOLDINGS ORD	C	12/21/2021	Various	180.000	1,717		2,789	1,825	964	0	0	964	0	2,789	0	(1,072)	(1,072)	0	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	160.000	12,250		15,568	4,108	2,663	0	0	2,663	0	15,568	0	(3,318)	(3,318)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Y0207T-10-0	ARDMORE SHIPPING ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	75.000	266		683	245	438	0	0	438	0	683	0	(417)	(417)	0	
Y7542C-13-0	SCORPIO TANKERS ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	183.000	2,385		4,222	2,048	2,174	0	0	2,174	0	4,222	0	(1,837)	(1,837)	73	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						56,159,422	XXX	29,879,566	47,588,131	(19,002,527)	0	0	(19,002,527)	0	29,879,566	0	26,279,857	26,279,857	610,441	XXX
41043F-20-8	HANGER ORD		12/21/2021	Various	90.000	1,840		1,723	1,979	(256)	0	0	(256)	0	1,723	0	117	117	0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,840	XXX	1,723	1,979	(256)	0	0	(256)	0	1,723	0	117	117	0	XXX
61944@-10-9	ENCOVA LIFE INSURANCE COMPANY		12/31/2021	N/A	210,000.000	16,952,642		16,952,642	53,522,705	(36,570,063)			(36,570,063)					0		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						16,952,642	XXX	16,952,642	53,522,705	(36,570,063)	0	0	(36,570,063)	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						73,113,905	XXX	46,833,931	101,112,815	(55,572,847)	0	0	(55,572,847)	0	29,881,289	0	26,279,974	26,279,974	610,441	XXX
9799998. Total - Common Stocks - Part 5						1,644,518	XXX	1,798,718		0	0	0	0	0	1,798,718	0	(154,199)	(154,199)	25,429	XXX
9799999. Total - Common Stocks						74,758,423	XXX	48,632,648	101,112,815	(55,572,847)	0	0	(55,572,847)	0	31,680,006	0	26,125,775	26,125,775	635,870	XXX
9899999. Total - Preferred and Common Stocks						74,758,423	XXX	48,632,648	101,112,815	(55,572,847)	0	0	(55,572,847)	0	31,680,006	0	26,125,775	26,125,775	635,870	XXX
9999999 - Totals						197,064,667	XXX	172,166,630	219,602,818	(56,090,047)	(947,380)	0	(57,037,427)	0	152,510,534	0	27,264,712	27,264,712	3,537,860	XXX

SCHEDULE D - PART 5

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid-eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort-ization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
8399998. Total - Bonds							0	0	0	0	0	0	0	0	0	0	0	0	0	0
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
00206R-10-2	AT&T ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	4,420.000	120,310	108,124	120,310	0	0	0	0	0	0	(12,187)	(12,187)	2,298	0
008252-10-8	AFFILIATED MANAGERS GROUP ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	110.000	16,165	17,321	16,165	0	0	0	0	0	0	1,156	1,156	3	0
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	550.000	25,073	30,323	25,073	0	0	0	0	0	0	5,250	5,250	528	0
031162-10-0	AMGEN ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	06/25/2021	GOLDMAN	170.000	41,731	41,258	41,731	0	0	0	0	0	0	(474)	(474)	299	0
03236M-20-0	AMYRIS ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	390.000	6,434	2,220	6,434	0	0	0	0	0	0	(4,214)	(4,214)	0	0
032654-10-5	ANALOG DEVICES ORD		08/26/2021	Various	12/21/2021	JP MORGAN SECURITIES INC.	255.150	20,161	43,904	20,161	0	0	0	0	0	0	23,743	23,743	176	0
04683R-10-6	ATEA PHARMACEUTICALS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	150.000	4,819	1,283	4,819	0	0	0	0	0	0	(3,536)	(3,536)	0	0
049560-10-5	ATMOS ENERGY ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	230.000	22,077	22,874	22,077	0	0	0	0	0	0	797	797	444	0
05352A-10-0	AVANTOR ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	590.000	23,579	24,156	23,579	0	0	0	0	0	0	577	577	0	0
05605H-10-0	BWX TECHNOLOGIES ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	180.000	11,617	8,558	11,617	0	0	0	0	0	0	(3,059)	(3,059)	113	0
09075F-10-7	BIONANO GENOMICS ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	650.000	4,887	2,134	4,887	0	0	0	0	0	0	(2,754)	(2,754)	0	0
09609G-10-0	BLUEBIRD BIO ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	11/05/2021	Various	160.000	4,603	4,603	4,603	0	0	0	0	0	0	0	0	0	0
110122-10-8	BRISTOL MYERS SQUIBB ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	Various	550.000	34,511	32,936	34,511	0	0	0	0	0	0	(1,575)	(1,575)	583	0
112585-10-4	BROOKFIELD ASSET MANAGEMENT CL A ORD	C	07/26/2021	Unknown	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	58.432	2,528	3,126	2,528	0	0	0	0	0	0	598	598	6	0
12529R-10-7	C4 THERAPEUTICS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	90.000	4,437	2,917	4,437	0	0	0	0	0	0	(1,520)	(1,520)	0	0
127097-10-3	COTERRA ENERGY ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	910.000	20,326	17,866	20,326	0	0	0	0	0	0	(2,460)	(2,460)	728	0
12769G-10-0	CAESARS ENTERTAINMENT ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	110.000	11,267	10,323	11,267	0	0	0	0	0	0	(944)	(944)	0	0
13123X-50-8	CALLON PETROLEUM ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	100.000	5,931	4,649	5,931	0	0	0	0	0	0	(1,282)	(1,282)	0	0
141788-10-9	CARGURUS CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	220.000	6,877	7,276	6,877	0	0	0	0	0	0	399	399	0	0
146869-10-2	CARVANA CL A ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	70.000	21,010	15,889	21,010	0	0	0	0	0	0	(5,121)	(5,121)	0	0
14817C-10-7	CASSAVA SCIENCES ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	80.000	4,045	3,493	4,045	0	0	0	0	0	0	(552)	(552)	0	0
15872M-10-4	CHAMPIONX ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	340.000	9,152	7,076	9,152	0	0	0	0	0	0	(2,075)	(2,075)	0	0
171798-10-1	CIMAREX ENERGY ORD		06/25/2021	GOLDMAN	10/01/2021	Various	240.000	17,531	17,531	17,531	0	0	0	0	0	0	0	0	65	0
209115-10-4	CONSOLIDATED EDISON ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	06/25/2021	GOLDMAN	580.000	42,652	42,847	42,652	0	0	0	0	0	0	195	195	450	0
22053A-10-7	CORTEXYME ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	50.000	4,603	640	4,603	0	0	0	0	0	0	(3,963)	(3,963)	0	0
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	190.000	45,828	39,957	45,828	0	0	0	0	0	0	(5,871)	(5,871)	0	0
23804L-10-3	DATADOG CL A ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	270.000	28,635	47,920	28,635	0	0	0	0	0	0	19,285	19,285	0	0
24790A-10-1	DENBURY ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	120.000	9,594	8,718	9,594	0	0	0	0	0	0	(876)	(876)	0	0
25179M-10-3	DEVON ENERGY ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	390.000	11,606	16,108	11,606	0	0	0	0	0	0	4,502	4,502	519	0
25470F-30-2	DISCOVERY SRS C ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	06/25/2021	GOLDMAN	350.000	19,666	10,242	19,666	0	0	0	0	0	0	(9,424)	(9,424)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
25809K-10-5	DOORDASH CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	140.000	28,851	21,224	28,851	0	0	0	0	0	0	(7,627)	(7,627)	0	0
26875P-10-1	EOG RESOURCES ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	320.000	28,046	27,629	28,046	0	0	0	0	0	0	(417)	(417)	1,224	0
29355A-10-7	ENPHASE ENERGY ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	90.000	15,784	17,009	15,784	0	0	0	0	0	0	1,225	1,225	0	0
30212W-10-0	EXP WORLD HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	150.000	6,634	5,325	6,634	0	0	0	0	0	0	(1,309)	(1,309)	6	0
33767D-10-5	FIRSTCASH ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/17/2021	Various	100.000	6,622	6,622	6,622	0	0	0	0	0	0	0	0	90	0
33830X-10-4	FIVE PRIME THERAPEUTICS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	04/21/2021	Not Available	80.000	3,019	3,040	3,019	0	0	0	0	0	0	21	21	0	0
34354P-10-5	FLOWSERVE ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	280.000	10,847	8,325	10,847	0	0	0	0	0	0	(2,521)	(2,521)	168	0
37148K-10-0	GENERATION BIO ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	110.000	2,780	838	2,780	0	0	0	0	0	0	(1,941)	(1,941)	0	0
374396-40-6	GEVO ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	450.000	3,667	2,224	3,667	0	0	0	0	0	0	(1,443)	(1,443)	0	0
382550-10-1	GOODYEAR TIRE AND RUBBER ORD		06/07/2021	Unknown	12/21/2021	JP MORGAN SECURITIES INC.	108.840	3,151	2,190	3,151	0	0	0	0	0	0	(961)	(961)	0	0
400110-10-2	GRUBHUB ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	06/15/2021	Various	220.000	13,158	13,158	13,158	0	0	0	0	0	0	0	0	0	0
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	1,610.000	28,286	27,132	28,286	0	0	0	0	0	0	(1,154)	(1,154)	0	0
44930G-10-7	ICU MEDICAL ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	50.000	10,430	11,595	10,430	0	0	0	0	0	0	1,165	1,165	0	0
451107-10-6	IDACORP ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	120.000	11,863	13,131	11,863	0	0	0	0	0	0	1,268	1,268	260	0
457187-10-2	INGREDION ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	160.000	14,452	15,287	14,452	0	0	0	0	0	0	834	834	309	0
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		03/24/2021	Various	12/21/2021	JP MORGAN SECURITIES INC.	298.210	39,765	42,546	39,765	0	0	0	0	0	0	2,781	2,781	694	0
46185L-10-3	INVITAE ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	180.000	5,134	3,102	5,134	0	0	0	0	0	0	(2,032)	(2,032)	0	0
48214T-30-5	JUST EAT TAKEAWAY COM N V SPONSO ADR	C	06/15/2021	CITIGROUP GLOBAL MARKETS INC.	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	738.100	13,158	10,928	13,158	0	0	0	0	0	0	(2,230)	(2,230)	0	0
48576A-10-0	KARUNA THERAPEUTICS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	60.000	7,189	7,365	7,189	0	0	0	0	0	0	176	176	0	0
49271V-10-0	KEURIG DR PEPPER ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	06/25/2021	GOLDMAN	910.000	31,393	31,724	31,393	0	0	0	0	0	0	331	331	137	0
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	290.000	13,906	14,176	13,906	0	0	0	0	0	0	270	270	0	0
57667L-10-7	MATCH GROUP ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	210.000	33,329	27,611	33,329	0	0	0	0	0	0	(5,717)	(5,717)	0	0
589433-10-1	MEREDITH ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/01/2021	Not Available	90.000	2,823	1,529	2,823	0	0	0	0	0	0	(1,294)	(1,294)	3,796	0
58944M-20-7	MEREDITH HOLDINGS CORPORATION		11/20/2021	EXCHANGE OFFER	12/08/2021	Not Available	90.000	3,796	3,796	3,796	0	0	0	0	0	0	0	0	0	0
589889-10-4	MERIT MEDICAL SYSTEMS ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	120.000	6,665	7,308	6,665	0	0	0	0	0	0	644	644	0	0
594960-30-4	MICROVISION ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	370.000	6,367	2,136	6,367	0	0	0	0	0	0	(4,231)	(4,231)	0	0
60770K-10-7	MODERNA ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	130.000	28,591	34,857	28,591	0	0	0	0	0	0	6,266	6,266	0	0
60937P-10-6	MONGODB CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	50.000	23,187	26,922	23,187	0	0	0	0	0	0	3,736	3,736	0	0
617446-44-8	MORGAN STANLEY ORD		03/02/2021	Various	12/21/2021	JP MORGAN SECURITIES INC.	131.243	11,952	12,831	11,952	0	0	0	0	0	0	878	878	230	0
62548M-10-0	MULTIPLAN CL A ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	920.000	8,665	5,162	8,665	0	0	0	0	0	0	(3,503)	(3,503)	0	0
63947U-10-7	NCINO ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	120.000	8,580	6,891	8,580	0	0	0	0	0	0	(1,689)	(1,689)	0	0
670002-40-1	NOVAVAX ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	50.000	9,489	9,553	9,489	0	0	0	0	0	0	64	64	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
68622V-10-6	ORGANON ORD		06/03/2021	Various	12/21/2021	JP MORGAN SECURITIES INC.	220.210	4,354	6,561	4,354	0	0	0	0	0	0	2,207	2,207	123	0
695263-10-3	PACW PACWEST BANCORP ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	260.000	11,963	11,316	11,963	0	0	0	0	0	0	(647)	(647)	65	0
72352L-10-6	PINTEREST CL A ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	470.000	36,113	24,445	36,113	0	0	0	0	0	0	(11,668)	(11,668)	0	0
723787-10-7	PIONEER NATURAL RESOURCE ORD		01/12/2021	ITG INC	03/24/2021	CITIGROUP GLOBAL MARKETS INC.	28.170	6,910	4,566	6,910	0	0	0	0	0	0	(2,344)	(2,344)	0	0
72919P-20-2	PLUG POWER ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	420.000	13,376	12,160	13,376	0	0	0	0	0	0	(1,216)	(1,216)	0	0
74340E-10-3	PROGYNY ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	140.000	7,916	7,021	7,916	0	0	0	0	0	0	(894)	(894)	0	0
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	430.000	37,410	35,979	37,410	0	0	0	0	0	0	(1,431)	(1,431)	219	0
767292-10-5	RIOT BLOCKCHAIN ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	190.000	6,263	4,568	6,263	0	0	0	0	0	0	(1,695)	(1,695)	0	0
78440X-10-1	SL GREEN RLTY REIT ORD		01/01/2021	Not Available	01/21/2021	Unknown	4.000	233	233	233	0	0	0	0	0	0	0	0	0	0
79466L-30-2	SALESFORCE.COM ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	340.000	13,813	7,180	13,813	0	0	0	0	0	0	(6,634)	(6,634)	9,109	0
799566-10-4	SANA BIOTECHNOLOGY ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	190.000	4,390	3,084	4,390	0	0	0	0	0	0	(1,306)	(1,306)	0	0
80810D-10-3	SCHRODINGER ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	100.000	7,763	3,668	7,763	0	0	0	0	0	0	(4,095)	(4,095)	0	0
816307-30-0	SELECTQUOTE ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	300.000	6,089	2,692	6,089	0	0	0	0	0	0	(3,397)	(3,397)	0	0
82489W-10-7	SHOALS TECHNOLOGIES GROUP CL A ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	200.000	6,299	5,150	6,299	0	0	0	0	0	0	(1,148)	(1,148)	0	0
828806-10-9	SIMON PROP GRP REIT ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	280.000	31,371	43,249	31,371	0	0	0	0	0	0	11,879	11,879	1,638	0
83067L-10-9	SKILLZ CL A ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	670.000	13,694	7,176	13,694	0	0	0	0	0	0	(6,518)	(6,518)	0	0
848637-10-4	SPLUNK ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	70.000	9,867	7,982	9,867	0	0	0	0	0	0	(1,885)	(1,885)	0	0
85208M-10-2	SPROUTS FARMERS MARKET ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	270.000	6,890	7,490	6,890	0	0	0	0	0	0	601	601	0	0
85209W-10-9	SPROUT SOCIAL CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	100.000	11,955	9,381	11,955	0	0	0	0	0	0	(2,574)	(2,574)	0	0
852234-10-3	BLOCK CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	150.000	36,351	25,569	36,351	0	0	0	0	0	0	(10,782)	(10,782)	0	0
86771W-10-5	SUNRUN ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	170.000	9,244	5,916	9,244	0	0	0	0	0	0	(3,328)	(3,328)	0	0
87918A-10-5	TELADOC HEALTH ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	150.000	24,764	14,505	24,764	0	0	0	0	0	0	(10,258)	(10,258)	0	0
88025U-10-9	10X GENOMICS CL A ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	60.000	11,383	8,773	11,383	0	0	0	0	0	0	(2,610)	(2,610)	0	0
88160R-10-1	TESLA ORD		09/28/2021	Various	12/21/2021	JP MORGAN SECURITIES INC.	70.000	50,479	65,696	50,479	0	0	0	0	0	0	15,217	15,217	0	0
88262P-10-2	TEXAS PACIFIC LAND ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	10.000	15,760	12,614	15,760	0	0	0	0	0	0	(3,146)	(3,146)	55	0
89620X-50-6	TRILLIUM THERAPEUTICS ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/19/2021	Not Available	220.000	3,914	4,070	3,914	0	0	0	0	0	0	156	156	0	0
896945-20-1	TRIPADVISOR ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	230.000	11,463	6,128	11,463	0	0	0	0	0	0	(5,335)	(5,335)	0	0
90138F-10-2	TWILIO CL A ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	90.000	34,530	24,922	34,530	0	0	0	0	0	0	(9,608)	(9,608)	0	0
90214J-10-1	2U ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	150.000	5,736	3,315	5,736	0	0	0	0	0	0	(2,421)	(2,421)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
90353T-10-0	UBER TECHNOLOGIES ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	690.000	35,692	28,954	35,692	0	0	0	0	0	0	(6,738)	(6,738)	0	0
91680M-10-7	UPSTART HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	100.000	31,235	14,947	31,235	0	0	0	0	0	0	(16,288)	(16,288)	0	0
92556V-10-6	VIATRIS ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	1,180.000	17,192	15,437	17,192	0	0	0	0	0	0	(1,754)	(1,754)	260	0
92764N-10-2	VIR BIOTECHNOLOGY ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	120.000	6,062	5,203	6,062	0	0	0	0	0	0	(859)	(859)	0	0
92766K-10-6	VIRGIN GALACTIC HOLDINGS CL A ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	18,449	7,564	18,449	0	0	0	0	0	0	(10,885)	(10,885)	0	0
929042-10-9	VORNADO REALTY REIT ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	400.000	18,563	16,597	18,563	0	0	0	0	0	0	(1,966)	(1,966)	636	0
92918V-10-9	VROOM ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	230.000	8,328	2,565	8,328	0	0	0	0	0	0	(5,763)	(5,763)	0	0
929740-10-8	WABTEC ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	420.000	32,125	37,473	32,125	0	0	0	0	0	0	5,349	5,349	151	0
94419L-10-1	WAYFAIR CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	30.000	8,305	6,136	8,305	0	0	0	0	0	0	(2,169)	(2,169)	0	0
98156Q-10-8	WORLD WRESTLING ENTERTAINM CL A ORD		03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	100.000	5,734	4,758	5,734	0	0	0	0	0	0	(976)	(976)	36	0
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	160.000	41,613	31,906	41,613	0	0	0	0	0	0	(9,707)	(9,707)	0	0
G1624R-10-7	BROOKFIELD PROPERTY PRF		07/26/2021	Unknown	09/14/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	42.050	1,245	1,064	1,245	0	0	0	0	0	0	(181)	(181)	11	0
G5509L-10-1	LIVANOVA ORD	C	03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	110.000	8,188	9,049	8,188	0	0	0	0	0	0	861	861	0	0
G6964L-10-7	PAYSAFE ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	960.000	7,466	3,698	7,466	0	0	0	0	0	0	(3,767)	(3,767)	0	0
L44385-10-9	GLOBANT ORD	C	03/24/2021	CITIGROUP GLOBAL MARKETS INC.	12/21/2021	JP MORGAN SECURITIES INC.	50.000	10,605	14,088	10,605	0	0	0	0	0	0	3,483	3,483	0	0
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	60.000	13,668	14,286	13,668	0	0	0	0	0	0	618	618	0	0
M25133-10-5	COGNYTE SOFTWARE ORD	C	02/02/2021	ITG INC	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	3,322	2,964	3,322	0	0	0	0	0	0	(358)	(358)	0	0
M98068-10-5	WIX.COM ORD	C	06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	36,368	23,795	36,368	0	0	0	0	0	0	(12,573)	(12,573)	0	0
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	120.000	11,038	9,187	11,038	0	0	0	0	0	0	(1,850)	(1,850)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,798,718	1,644,518	1,798,718	0	0	0	0	0	0	(154,199)	(154,199)	25,429	0
9799998. Total - Common Stocks								1,798,718	1,644,518	1,798,718	0	0	0	0	0	0	(154,199)	(154,199)	25,429	0
9899999. Total - Preferred and Common Stocks								1,798,718	1,644,518	1,798,718	0	0	0	0	0	0	(154,199)	(154,199)	25,429	0
9999999 - Totals								1,798,718	1,644,518	1,798,718	0	0	0	0	0	0	(154,199)	(154,199)	25,429	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
Common Stock - U.S. P&C Insurer										
21057*-10-8	CONSUMERS INSURANCE USA INC.		10204	62-1590861	8BI	40,705,344	4,579,917		1,000.000	100.0
59478*-10-9	MICO INSURANCE COMPANY		40932	31-1022150	8BI	33,051,979			563.000	100.0
62007*-10-3	MOTORISTS COMMERCIAL MUTUAL INSURANCE CO		13331	41-0299900	8BI	269,541,504			1,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						343,298,827	4,579,917	0	XXX	XXX
Common Stock - Other Affiliates										
62006@-10-2	ENCOVA SERVICE CORPORATION			31-0851906	8BII	0		0	2.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						0	0	0	XXX	XXX
1899999. Total Common Stocks						343,298,827	4,579,917	0	XXX	XXX
1999999 - Totals						343,298,827	4,579,917	0	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ......$ 0						

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ 3,329,661 Book/Adjusted Carrying Value $ 3,329,661
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
3A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
3B	2A $ 0	2B $ 0	2C $ 0				
3C	3A $ 0	3B $ 0	3C $ 0				
3D	4A $ 0	4B $ 0	4C $ 0				
3E	5A $ 0	5B $ 0	5C $ 0				
3F	6 $ 0						

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
United Bank	Charleston, WV			27,337	0	44,793,704	XXX
Federal Home Loan Bank	Cincinnati, OH					454,318	XXX
Huntington National Bank	Columbus, OH					(1,680,520)	XXX
PNC Bank	Columbus, OH					(10,673,978)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			75,927	XXX
0199999. Totals - Open Depositories		XXX	XXX	27,337	0	32,969,451	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	27,337	0	32,969,451	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	27,337	0	32,969,451	XXX

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

1. January	72,870,906	4. April	53,977,351	7. July	25,475,379	10. October	23,315,604
2. February	69,921,339	5. May	58,949,257	8. August	25,299,787	11. November	21,876,040
3. March	42,904,116	6. June	(22,208,105)	9. September	33,024,441	12. December	32,969,452

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		12/27/2021	0.000	01/13/2022	6,479,946	0	18
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						6,479,946	0	18
0599999. Total - U.S. Government Bonds						6,479,946	0	18
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						6,479,946	0	18
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						6,479,946	0	18
000000-00-0	FIDELITY	SD	12/06/2021	0.000		1,189,192	0	58
316175-10-8	FIDELITY IMM:GOVT I		12/31/2021	0.010		49,549,486	190	46
38141W-27-3	GOLDMAN:FS GOVT INST		12/31/2021	0.030		211,423	1	7
8699999. Subtotal - All Other Money Market Mutual Funds						50,950,101	191	110
9999999 - Total Cash Equivalents						57,430,047	191	128

1.
Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A $ 6,479,946	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	0	Property & Casualty	1,981,451	1,960,072		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,981,451	1,960,072	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0