ANNUAL STATEMENT

OF THE

SEPARATE ACCOUNTS

OF THE

TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA

OF

NEW YORK

IN THE STATE OF

NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2021

LIFE AND ACCIDENT AND HEALTH

2021

6934520212020001000

LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION - SEPARATE ACCOUNTS

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE SEPARATE ACCOUNTS OF THE

Teachers Insurance and Annuity Association of America

NAIC Group Code 1216 (Current) 1216 (Prior) NAIC Company Code 69345 Employer's ID Number 13-1624203

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

Type of Separate Accounts Insulated [X] Non-Insulated [ ]

Incorporated/Organized 03/04/1918 Commenced Business 05/17/1918

Statutory Home Office 730 Third Avenue (Street and Number), New York, NY, US 10017 (City or Town, State, Country and Zip Code)

Main Administrative Office 730 Third Avenue (Street and Number)
New York, NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

Mail Address 730 Third Avenue (Street and Number or P.O. Box), New York, NY, US 10017 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 730 Third Avenue (Street and Number)
New York, NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

Internet Website Address tiaa.org

Statutory Statement Contact Stacy Eisenhauer (Name), 704-988-4560 (Area Code) (Telephone Number)
StatutoryReporting@tiaa.org (E-mail Address), (FAX Number)

OFFICERS

President & Chief Executive Officer	Thasunda Brown Duckett #	SEVP, Chief Financial Officer	Wendell Dave Dowrich #
SMD, Corporate Secretary & General Counsel	Derek Brandon Dorn	SVP & Chief Actuary	Christine Ellen Dugan

OTHER

Douglas Edward Chittenden #, SEVP, Head of Client Relationship	John Lewis Douglas, SEVP, Chief Legal, Risk and Compliance Officer	Jose Manuel Minaya, SEVP, Chief Executive Officer, Nuveen
Ajit Inuganti Naidu #, EVP, Acting Head of Client Services and Technology	Colbert Gerald Narcisse #, SEVP, Chief Product and Business Development Officer	David George Nason, SEVP, Chief Operating Officer
Austin Penn Wachter, SVP, Chief Accounting Officer and Corporate Controller	Martha Boal Willis, SEVP, Chief Marketing Officer	Sean Nigel Woodroffe, SEVP, Chief People Officer

DIRECTORS OR TRUSTEES

Jeffrey Robert Brown	Jason Edmund Brown #	James Robert Chambers
Thasunda Brown Duckett #	Lisa Wolfson Hess	Edward Mark Hundert
Maureen Patricia O'Hara	Donald Kent Peterson	Dorothy Kathryn Robinson
Kim Michele Sharan	Marta (NMN) Tienda	

State of New York
County of New York 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.

Thasunda Brown Duckett
President & Chief Executive Officer

Derek Brandon Dorn
SMD & Corporate Secretary

Wendell Dave Dowrich
SEVP, Chief Financial Officer

Subscribed and sworn to before me this 27th day of January, 2022

Vincenza Ieni

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.....

VINCENZA IENI
NOTARY PUBLIC-STATE OF NEW YORK
No. 01IE6211858
Qualified in Westchester County
My Commission Expires 09-21-2025

ASSETS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Bonds (Schedule D)	2,512,237,846	1,188,281,182	3,700,519,028	2,381,937,332
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks		19,798,208,310	19,798,208,310	16,866,532,706
3.	Mortgage loans on real estate (Schedule B)		1,492,045,035	1,492,045,035	1,494,755,156
4.	Real estate (Schedule A):				
	4.1 Properties held for the production of income (less $ 2,016,449,496 encumbrances)		14,013,350,795	14,013,350,795	11,601,598,218
	4.2 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 16,441,732 Schedule E - Part 1), and cash equivalents ($ 130,286,698 , Schedule E - Part 2)	70,007,985	76,720,445	146,728,430	159,058,163
6.	Short-term investments (Schedule DA)		966,410,044	966,410,044	687,672,192
7.	Derivatives (Schedule DB)				
8.	Other invested assets (Schedule BA)		10,763,262,344	10,763,262,344	9,366,050,424
9.	Securities lending reinvested collateral assets (Schedule DL)		3,852,251	3,852,251	3,862,365
10.	Aggregate write-ins for invested assets				
11.	Subtotals, cash and invested assets (Lines 1 to 10)	2,582,245,831	48,302,130,406	50,884,376,237	42,561,466,556
12.	Investment income due and accrued	16,194,265	2,517,592	18,711,857	18,099,928
13.	Receivables for securities	1,859,780	152,032	2,011,812	210,122
14.	Net adjustment in assets and liabilities due to foreign exchange rates				
15.	Aggregate write-ins for other than invested assets		349,428,685	349,428,685	226,609,043
16.	Total (Lines 11 to 15)	2,600,299,876	48,654,228,715	51,254,528,591	42,806,385,649
	DETAILS OF WRITE-INS				
1001.					
1002.					
1003.					
1098.	Summary of remaining write-ins for Line 10 from overflow page				
1099.	Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)				
1501.	Receivable due from real estate and managing agent operating accounts		340,757,636	340,757,636	218,027,518
1502.	Prepaid taxes & other		8,670,757	8,670,757	8,523,264
1503.	Securities litigation receivable		292	292	39,583
1598.	Summary of remaining write-ins for Line 15 from overflow page				18,678
1599.	Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)		349,428,685	349,428,685	226,609,043

LIABILITIES AND SURPLUS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Aggregate reserve for life, annuity and accident and health contracts (Exhibit 3, Line 9999999, Col. 2)	2,488,173,707	47,868,036,124	50,356,209,831	42,470,305,901
2.	Liability for deposit-type contracts (Exhibit 4, Line 9, Col. 1)	8,894,643	14,770,384	23,665,027	19,737,188
3.	Interest Maintenance Reserve	4,239,449		4,239,449	1,476,583
4.	Charges for investment management, administration and contract guarantees due or accrued				
5.	Investment expenses due or accrued (Exhibit 1, Line 24)				
6.	Investment taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 2, Line 8)				
7.	Federal and foreign income taxes due or accrued (excluding deferred taxes)				
8.	Reserve for future federal income taxes				
9.	Unearned investment income				
10.	Other transfers to general account due or accrued (net) (including $ ..... accrued expense allowances recognized in reserves)	(4,005,343)	(8,313,645)	(12,318,988)	(17,185,840)
11.	Remittances and items not allocated	37,660	24,828,988	24,866,648	34,311,753
12.	Derivatives				
13.	Payable for securities				
14.	Payable for securities lending		3,852,251	3,852,251	3,862,365
15.	Net adjustment in assets and liabilities due to foreign exchange rates				
16.	Aggregate write-ins for liabilities		751,054,613	751,054,613	211,649,759
17.	Total liabilities (including $ (12,318,988) due or accrued net transfers to or (from) the general account)	2,497,340,116	48,654,228,715	51,151,568,831	42,724,157,709
18.	Contributed surplus				
19.	Aggregate write-ins for special surplus funds				
20.	Unassigned funds	102,959,760		102,959,760	82,227,940
21.	Surplus (Lines 18 through 20)	102,959,760		102,959,760	82,227,940
22.	Totals	2,600,299,876	48,654,228,715	51,254,528,591	42,806,385,649
	DETAILS OF WRITE-INS				
1601.	Bank line of credit		500,000,000	500,000,000	
1602.	Investment payables real estate		221,926,680	221,926,680	182,438,694
1603.	Miscellaneous liabilities - real estate deposits		27,476,649	27,476,649	27,469,874
1698.	Summary of remaining write-ins for Line 16 from overflow page		1,651,284	1,651,284	1,741,191
1699.	Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)		751,054,613	751,054,613	211,649,759
1901.					
1902.					
1903.					
1998.	Summary of remaining write-ins for Line 19 from overflow page				
1999.	Totals (Lines 1901 thru 1903 plus 1998)(Line 19 above)				

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Transfers to Separate Accounts:		
	1.1 Net premiums and annuity considerations for life and accident and health contracts	5,091,038,580	5,279,702,795
	1.2 Considerations for supplementary contracts with life contingencies	8,002,868	6,022,656
	1.3 Aggregate write-ins for other transfers to Separate Accounts	656,599,672	345,394,566
	1.4 Totals (Lines 1.1 to 1.3)	5,755,641,120	5,631,120,017
2.	Transfers on account of deposit-type contracts (including $ 8,288,156 deposits less $ 7,240,869 withdrawals)	1,047,287	(1,225,090)
3.	Net investment income and capital gains and losses	7,375,873,834	2,206,780,011
4.	Aggregate write-ins for other income	2,225,875	3,971,487
5.	Totals (Lines 1.4 to 4)	13,134,788,116	7,840,646,425
DEDUCT:			
6.	Transfers from the Separate Account on account of contract benefits:		
	6.1 Death benefits		
	6.2 Matured endowments		
	6.3 Annuity benefits	394,265,677	299,855,909
	6.4 Payments on supplementary contracts with life contingencies	8,061,748	25,527,831
	6.5 Accident and health benefits		
	6.6 Surrender benefits and withdrawals for life contracts	3,901,712,751	5,864,857,750
	6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	649,226,812	2,153,086,811
7.	Transfers on account of policy loans		
8.	Net transfer of reserves from or (to) Separate Accounts		
9.	Other transfers from the Separate Accounts:		
	9.1 Federal and foreign income taxes incurred		
	9.2 Change in expense allowances recognized in reserves		
	9.3 Aggregate write-ins for other transfers from Separate Accounts		
10.	Subtotals (Lines 6.1 to 9.3)	4,953,266,988	8,343,328,301
11.	Fees associated with charges for investment management, administration and contract guarantees	270,957,539	247,173,151
12.	Increase in aggregate reserve for life and accident and health contracts	7,885,903,930	(767,928,366)
13.	Increase in liability for deposit-type contracts	3,927,839	(1,340,396)
14.	Increase in reserve for future federal income taxes		
15.	Aggregate write-ins for reserves and funds		
16.	Totals (Lines 10 to 15)	13,114,056,296	7,821,232,690
17.	Net gain from operations (including $ 4,204,329,933 unrealized capital gains) (Line 5 minus Line 16)	20,731,820	19,413,735
	SURPLUS ACCOUNT		
18.	Surplus, December 31, prior year	82,227,940	62,814,205
19.	Net gain from operations (Line 17)	20,731,820	19,413,735
20.	Surplus contributed or (withdrawn) during year		
21.	Change in reserve on account of change in valuation basis, (increase) or decrease		
22.	Transfer from Separate Accounts of the change in expense allowances recognized in Line 21		
23.	Aggregate write-ins for gains and losses in surplus		
24.	Surplus, December 31, current year (Page 3, Line 21)	102,959,760	82,227,940
	DETAILS OF WRITE-INS		
01.301.	Participant transfers from general account	656,599,672	345,394,566
01.302.			
01.303.			
01.398.	Summary of remaining write-ins for Line 1.3 from overflow page		
01.399.	Totals (Lines 01.301 thru 01.303 plus 01.398)(Line 1.3 above)	656,599,672	345,394,566
0401.	Miscellaneous income	2,225,875	3,971,487
0402.			
0403.			
0498.	Summary of remaining write-ins for Line 4 from overflow page		
0499.	Totals (Lines 0401 thru 0403 plus 0498)(Line 4 above)	2,225,875	3,971,487
06.701.	Participant transfers to general account	557,854,232	2,036,449,430
06.702.	Miscellaneous transfers	91,622,602	117,754,189
06.703.	Miscellaneous gains and losses	(250,022)	(1,116,808)
06.798.	Summary of remaining write-ins for Line 6.7 from overflow page		
06.799.	Totals (Lines 06.701 thru 06.703 plus 06.798)(Line 6.7 above)	649,226,812	2,153,086,811
09.301.			
09.302.			
09.303.			
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page		
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)(Line 9.3 above)		
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)		
2301.			
2302.			
2303.			
2398.	Summary of remaining write-ins for Line 23 from overflow page		
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)		

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Other Lines of Business
1.	Transfers to Separate Accounts:							
	1.1 Net premiums and annuity considerations for life and accident and health contracts	5,091,038,580			2,136,742,140	2,954,296,440		
	1.2 Considerations for supplementary contracts with life contingencies	8,002,868	XXX	XXX	8,002,868		XXX	
	1.3 Aggregate write-ins for other transfers to Separate Accounts	656,599,672			324,964,317	331,635,355		
	1.4 Totals (Lines 1.1 to 1.3)	5,755,641,120			2,469,709,325	3,285,931,795		
2.	Transfers on account of deposit-type contracts (including $ 8,288,156 deposits less $ 7,240,869 withdrawals)	1,047,287			763,327	283,960		
3.	Net investment income and capital gains and losses	7,375,873,834			4,229,824,749	3,146,049,085		
4.	Aggregate write-ins for other income	2,225,875			761,758	1,464,117		
5.	Totals (Lines 1.4 to 4)	13,134,788,116			6,701,059,159	6,433,728,957		
DEDUCT:								
6.	Transfers from the Separate Account on account of contract benefits:							
	6.1 Death benefits						XXX	
	6.2 Matured endowments						XXX	
	6.3 Annuity benefits	394,265,677	XXX	XXX	344,426,007	49,839,670	XXX	
	6.4 Payments on supplementary contracts with life contingencies	8,061,748	XXX	XXX	8,057,539	4,209	XXX	
	6.5 Accident and health benefits		XXX	XXX	XXX	XXX		
	6.6 Surrender benefits and withdrawals for life contracts	3,901,712,751			1,754,134,558	2,147,578,193	XXX	
	6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	649,226,812			275,398,795	373,828,017		
7.	Transfers on account of policy loans						XXX	
8.	Net transfer of reserves from or (to) Separate Accounts							
9.	Other transfers from the Separate Accounts:							
	9.1 Federal and foreign income taxes incurred						XXX	
	9.2 Change in expense allowances recognized in reserves						XXX	
	9.3 Aggregate write-ins for other transfers from Separate Accounts							
10.	Subtotals (Lines 6.1 to 9.3)	4,953,266,988			2,382,016,899	2,571,250,089		
11.	Fees associated with charges for investment management, administration and contract guarantees	270,957,539			177,678,033	93,279,506		
12.	Increase in aggregate reserve for life and accident and health contracts	7,885,903,930			4,139,031,647	3,746,872,283		
13.	Increase in liability for deposit-type contracts	3,927,839			2,332,580	1,595,259	XXX	
14.	Increase in reserve for future federal income taxes							
15.	Aggregate write-ins for reserves and funds							
16.	Totals (Lines 10 to 15)	13,114,056,296			6,701,059,159	6,412,997,137		
17.	Net gain from operations (including $ 4,204,329,933 unrealized capital gains) (Line 5 minus Line 16)	20,731,820				20,731,820		
18.	Policies/certificates in force end of year	2,204,979			969,500	1,235,479		
	DETAILS OF WRITE-INS							
01.301.	Participant transfers from general account	656,599,672			324,964,317	331,635,355		
01.302.								
01.303.								
01.398.	Summary of remaining write-ins for Line 1.3 from overflow page							
01.399.	Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	656,599,672			324,964,317	331,635,355		
0401.	Miscellaneous income	2,225,875			761,758	1,464,117		
0402.								
0403.								
0498.	Summary of remaining write-ins for Line 4 from overflow page							
0499.	Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)	2,225,875			761,758	1,464,117		
06.701.	Participant transfers to general account	557,854,231			233,718,045	324,136,186		
06.702.	Miscellaneous transfers	91,622,603			41,776,431	49,846,172		
06.703.	Miscellaneous gains and losses	(250,022)			(95,681)	(154,341)		
06.798.	Summary of remaining write-ins for Line 6.7 from overflow page							
06.799.	Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	649,226,812			275,398,795	373,828,017		
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							
1501.								
1502.								
1503.								
1598.	Summary of remaining write-ins for Line 15 from overflow page							
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)							

Analysis of Operations by Lines of Business - Individual Life Insurance

N O N E

Analysis of Operations by Lines of Business - Group Life Insurance

N O N E

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees		
1.	Transfers to Separate Accounts:							
	1.1 Net annuity considerations for annuity contracts	2,136,742,140			2,136,742,140			
	1.2 Considerations for supplementary contracts with life contingencies	8,002,868	XXX	XXX	XXX	XXX	8,002,868	XXX
	1.3 Aggregate write-ins for other transfers to Separate Accounts	324,964,317			324,964,317			
	1.4 Totals (Lines 1.1 to 1.3)	2,469,709,325			2,461,706,457		8,002,868	
2.	Transfers on account of deposit-type contracts (including $ 4,130,810 deposits less $ 3,367,483 withdrawals)	763,327						763,327
3.	Net investment income and capital gains and losses	4,229,824,749			4,198,144,141		29,901,247	1,779,361
4.	Aggregate write-ins for other income	761,758			761,758			
5.	Totals (Lines 1.4 to 4)	6,701,059,159			6,660,612,356		37,904,115	2,542,688
DEDUCT:								
6.	Transfers from the Separate Account on account of contract benefits:							
	6.1 Death benefits							
	6.2 Matured endowments							
	6.3 Annuity benefits	344,426,007			344,426,007			
	6.4 Payments on supplementary contracts with life contingencies	8,057,539	XXX	XXX	XXX	XXX	8,057,539	XXX
	6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	6.6 Surrender benefits and withdrawals for life contracts	1,754,134,558			1,742,964,799		11,169,759	
	6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	275,398,795			275,398,795			
7.	Transfers on account of policy loans							
8.	Net transfer of reserves from or (to) Separate Accounts							
9.	Other transfers from the Separate Accounts:							
	9.1 Federal and foreign income taxes incurred							
	9.2 Change in expense allowances recognized in reserves							
	9.3 Aggregate write-ins for other transfers from Separate Accounts							
10.	Subtotals (Lines 6.1 to 9.3)	2,382,016,899			2,362,789,601		19,227,298	
11.	Fees associated with charges for investment management, administration and contract guarantees	177,678,033			175,787,065		1,680,860	210,108
12.	Increase in aggregate reserve for life and accident and health contracts	4,139,031,647			4,122,035,690		16,995,957	
13.	Increase in liability for deposit-type contracts	2,332,580						2,332,580
14.	Increase in reserve for future federal income taxes							
15.	Aggregate write-ins for reserves and funds							
16.	Totals (Lines 10 to 15)	6,701,059,159			6,660,612,356		37,904,115	2,542,688
17.	Net gain from operations (including $ 2,228,294,864 unrealized capital gains) (Line 5 minus Line 16)							
18.	Policies/certificates in force end of year	969,500			969,486		14	
	DETAILS OF WRITE-INS							
01.301.	Participant transfers from general account	324,964,317			324,964,317			
01.302.								
01.303.								
01.398.	Summary of remaining write-ins for Line 1.3 from overflow page							
01.399.	Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	324,964,317			324,964,317			
0401.	Miscellaneous income	761,758			761,758			
0402.								
0403.								
0498.	Summary of remaining write-ins for Line 4 from overflow page							
0499.	Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)	761,758			761,758			
06.701.	Participant transfers to general account	233,718,045			233,718,045			
06.702.	Miscellaneous transfers	41,776,431			41,776,431			
06.703.	Miscellaneous gains and losses	(95,681)			(95,681)			
06.798.	Summary of remaining write-ins for Line 6.7 from overflow page							
06.799.	Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	275,398,795			275,398,795			
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							
1501.								
1502.								
1503.								
1598.	Summary of remaining write-ins for Line 15 from overflow page							
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees		
1.	Transfers to Separate Accounts:							
	1.1 Net annuity considerations for annuity contracts	2,954,296,440	660,510,480		2,293,785,960			
	1.2 Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
	1.3 Aggregate write-ins for other transfers to Separate Accounts	331,635,355	34,086,232		297,549,123			
	1.4 Totals (Lines 1.1 to 1.3)	3,285,931,795	694,596,712		2,591,335,083			
2.	Transfers on account of deposit-type contracts (including $ 4,157,346 deposits less $ 3,873,386 withdrawals)	283,960			338,454			(54,494)
3.	Net investment income and capital gains and losses	3,146,049,085	69,143,500		3,076,857,922		4,209	43,454
4.	Aggregate write-ins for other income	1,464,117			1,464,117			
5.	Totals (Lines 1.4 to 4)	6,433,728,957	763,740,212		5,669,995,576		4,209	(11,040)
DEDUCT:								
6.	Transfers from the Separate Account on account of contract benefits:							
	6.1 Death benefits							
	6.2 Matured endowments							
	6.3 Annuity benefits	49,839,670	8,204,027		41,635,643			
	6.4 Payments on supplementary contracts with life contingencies	4,209	XXX	XXX	XXX	XXX	4,209	XXX
	6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	6.6 Surrender benefits and withdrawals for life contracts	2,147,578,193	574,443,865		1,573,134,328			
	6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	373,828,017	50,279,710		323,548,307			
7.	Transfers on account of policy loans							
8.	Net transfer of reserves from or (to) Separate Accounts							
9.	Other transfers from the Separate Accounts:							
	9.1 Federal and foreign income taxes incurred							
	9.2 Change in expense allowances recognized in reserves							
	9.3 Aggregate write-ins for other transfers from Separate Accounts							
10.	Subtotals (Lines 6.1 to 9.3)	2,571,250,089	632,927,602		1,938,318,278		4,209	
11.	Fees associated with charges for investment management, administration and contract guarantees	93,279,506			93,279,506			
12.	Increase in aggregate reserve for life and accident and health contracts	3,746,872,283	110,080,790		3,636,791,493			
13.	Increase in liability for deposit-type contracts	1,595,259			1,606,299			(11,040)
14.	Increase in reserve for future federal income taxes							
15.	Aggregate write-ins for reserves and funds							
16.	Totals (Lines 10 to 15)	6,412,997,137	743,008,392		5,669,995,576		4,209	(11,040)
17.	Net gain from operations (including $ 1,976,035,069 unrealized capital gains) (Line 5 minus Line 16)	20,731,820	20,731,820					
18.	Policies/certificates in force end of year	1,235,479	106,945		1,128,534			
	DETAILS OF WRITE-INS							
01.301.	Participant transfers from general account	331,635,355	34,086,232		297,549,123			
01.302.								
01.303.								
01.398.	Summary of remaining write-ins for Line 1.3 from overflow page							
01.399.	Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	331,635,355	34,086,232		297,549,123			
0401.	Miscellaneous income	1,464,117			1,464,117			
0402.								
0403.								
0498.	Summary of remaining write-ins for Line 4 from overflow page							
0499.	Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)	1,464,117			1,464,117			
06.701.	Participant transfers to general account	324,136,186	24,254,567		299,881,619			
06.702.	Miscellaneous transfers	49,846,172	26,042,623		23,803,549			
06.703.	Miscellaneous gains and losses	(154,341)	(17,480)		(136,861)			
06.798.	Summary of remaining write-ins for Line 6.7 from overflow page							
06.799.	Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	373,828,017	50,279,710		323,548,307			
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							
1501.								
1502.								
1503.								
1598.	Summary of remaining write-ins for Line 15 from overflow page							
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

Analysis of Operations by Lines of Business - Accident and Health

N O N E

Analysis of Increase in Reserves During the Year - Individual Life Insurance

N O N E

Analysis of Increase in Reserves During the Year - Group Life Insurance

N O N E

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Reserve December 31 of prior year	22,799,455,031			22,633,506,060		165,948,971	
2.	Tabular net premiums and considerations	2,144,745,010			2,136,716,399		8,028,611	
3.	Increase or (decrease) from investment results after provision for federal income taxes	4,222,251,717			4,192,130,097		30,121,620	
4.	Tabular less actual reserve released							
5.	Increase in reserve on account of change in valuation basis							
6.	Other increases (net)	761,758			761,758			
7.	Totals (Lines 1 to 6)	29,167,213,516			28,963,114,314		204,099,202	
8.	Net transfer of reserves from or (to) Separate Accounts	(49,565,771)			(49,564,571)		(1,200)	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies	2,100,824,684			2,081,350,070		19,474,614	
13.	Charges for investment management, administration and contract guarantees	177,467,925			175,787,065		1,680,860	
14.	Aggregate write-ins for other decreases in reserves							
15.	Total deductions (Lines 8 to 14)	2,228,726,838			2,207,572,564		21,154,274	
16.	Reserve December 31 of current year	26,938,486,678			26,755,541,750		182,944,928	
	Cash Surrender Value and Policy Loans							
17.	CSV ending balance December 31, current year	26,938,486,678			26,755,541,750		182,944,928	
18.	Amount available for policy loans based upon line 17 CSV							
	DETAILS OF WRITE-INS							
1401.								
1402.								
1403.								
1498.	Summary of remaining write-ins for Line 14 from overflow page							
1499.	TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Reserve December 31 of prior year	19,670,850,869	2,378,092,917		17,292,757,952			
2.	Tabular net premiums and considerations	2,954,296,440	660,510,480		2,293,785,960			
3.	Increase or (decrease) from investment results after provision for federal income taxes	3,125,470,084	48,413,089		3,077,056,995			
4.	Tabular less actual reserve released							
5.	Increase in reserve on account of change in valuation basis							
6.	Other increases (net)							
7.	Totals (Lines 1 to 6)	25,750,617,393	3,087,016,486		22,663,600,907			
8.	Net transfer of reserves from or (to) Separate Accounts	42,192,663	16,193,478		25,999,185			
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies	2,197,422,072	582,649,301		1,614,772,771			
13.	Charges for investment management, administration and contract guarantees	93,279,506			93,279,506			
14.	Aggregate write-ins for other decreases in reserves							
15.	Total deductions (Lines 8 to 14)	2,332,894,241	598,842,779		1,734,051,462			
16.	Reserve December 31 of current year	23,417,723,152	2,488,173,707		20,929,549,445			
	Cash Surrender Value and Policy Loans							
17.	CSV ending balance December 31, current year	23,417,723,152	2,488,173,707		20,929,549,445			
18.	Amount available for policy loans based upon line 17 CSV							
	DETAILS OF WRITE-INS							
1401.								
1402.								
1403.								
1498.	Summary of remaining write-ins for Line 14 from overflow page							
1499.	TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF RESERVES DURING THE YEAR - ACCIDENT AND HEALTH[(a)]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves													
2.	Additional contract reserves (a)													
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)													
8.	Reinsurance ceded													
9.	Totals (Net)													
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims													
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)													
15.	Reinsurance ceded													
16.	Totals (Net)													
17.	TOTAL (Net)													
18.	TABULAR FUND INTEREST													
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

NONE

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 761,398	696,511
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 69,805,589	70,141,643
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	1,376,349,203	1,376,349,193
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 81,197,501	81,197,501
4.	Real estate	(d) 888,128,561	888,128,561
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 385,507	388,859
7	Derivative instruments	(f)	
8.	Other invested assets	211,291,992	211,291,992
9.	Aggregate write-ins for investment income	421,774	1,222,514
10.	Total gross investment income	2,628,341,525	2,629,416,774
11.	Investment expenses		(g) 219,107,628
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 164,248,080
13.	Interest expense		(h) 1,854,567
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		385,210,275
17.	Net investment income (Line 10 minus Line 16)		2,244,206,499
	DETAILS OF WRITE-INS		
0901.	Amortization of IMR		800,740
0902.	Miscellaneous investment income	358,141	358,141
0903.	Miscellaneous investment income - securities lending	63,633	63,633
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	421,774	1,222,514
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 1,396,339 accrual of discount less $ 5,146,600 amortization of premium and less $ 1,778,474 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 382,991 accrual of discount less $ 13,433 amortization of premium and less $ 10,359 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds				(4,327,019)	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	3,620,990	(57,383)	3,563,607	(4,797,212)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	521,627,338		521,627,338	989,780,396	
2.21	Common stocks of affiliates					
3.	Mortgage loans	(14,081,103)		(14,081,103)	22,714,658	
4.	Real estate	(20,604,227)		(20,604,227)	2,199,279,261	
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(126,749)	200	(126,549)	(53,994)	2,385
7.	Derivative instruments	1,793,647		1,793,647	62,789	
8.	Other invested assets	438,728,295		438,728,295	1,001,668,669	
9.	Aggregate write-ins for capital gains (losses)	(3,563,607)		(3,563,607)		
10.	Total capital gains (losses)	927,394,584	(57,183)	927,337,401	4,204,327,548	2,385
	DETAILS OF WRITE-INS					
0901.	Capital gains transferred to Interest Maintenance Reserve	(3,563,607)		(3,563,607)		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(3,563,607)		(3,563,607)		

EXHIBIT 1 - INVESTMENT EXPENSES

		1 Amount
1.	Rent	
2.	Salaries and wages	
3.	Contributions for benefit plans for employees (a)	
4.	Payments to employees under non-funded benefit plans	
5.	Other employee welfare	
6.	Legal fees and expenses	
7.	Fees of public accountants and consulting actuaries	
8.	Traveling expenses	
9.	Postage, express, telegraph and telephone	
10.	Printing and stationery	
11.	Cost or depreciation of furniture and equipment	
12.	Rental of equipment	
13.	Books and periodicals	
14.	Bureau and association fees	
15.	Insurance, except on real estate	
16.	Miscellaneous losses	
17.	Collection and bank service charges	
18.	Sundry general expenses	
19.	Real estate expenses	219,107,628
20.	Investment expenses not included elsewhere	
21.	Aggregate write-ins for other investment expenses	
22.	Investment expenses incurred	219,107,628
Reconciliation with Exhibit 5		
23.	Investment expenses unpaid December 31, prior year	
24.	Investment expenses unpaid December 31, current year	
25.	Investment expenses paid during year (Lines 22 + 23 - 24) (to Exhibit 5, Line 12)	219,107,628
	DETAILS OF WRITE-INS	
2101.		
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	

(a) Includes $ ..... on account of prior service.

EXHIBIT 2 - INVESTMENT TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		1 Amount
1.	Real estate taxes	164,248,080
2.	State insurance department fees	
3.	Other state taxes, including $ ..... for employee benefits	
4.	U.S. Social Security taxes	
5.	All other taxes	
6.	Taxes, licenses and fees incurred	164,248,080
Reconciliation with Exhibit 5		
7.	Taxes, licenses and fees unpaid December 31, prior year	
8.	Taxes, licenses and fees unpaid December 31, current year	
9.	Taxes, licenses and fees paid during year (Lines 6 + 7 - 8) (to Exhibit 5, Line 13)	164,248,080

EXHIBIT 3 - AGGREGATE RESERVE FOR LIFE, ANNUITY AND ACCIDENT AND HEALTH CONTRACTS

1 Description of Valuation Basis	2 Total [a]	3 Ordinary	4 Group
0200001. Deferred Variable NAV MV (DEF,NFI) 1994-2021	47,099,077,114	26,169,527,669	20,929,549,445
0200002. A-2000 +SETBACK MOST RECENT DECLARATION (3.00%) (<5yr) ANB (DEF,NFI) 2021-2021	2,488,173,707		2,488,173,707
0200003. A-2000 (3.25,3.25) 4% (IMM,FI) 1996-2014	333,299,232	333,299,232	
0200004. 2012 IAR 4% (IMM,FI) 2015-2021	182,007,779	182,007,779	
0200005. 2012 IAR 3.75% (IMM,FI) 2017-2018	70,696,773	70,696,773	
0299999. Annuities: Totals	50,173,254,605	26,755,531,453	23,417,723,152
0300001. Deferred Variable NAV MV (DEF,NFI) 1995-2021	179,768,717	179,768,717	
0300002. A-2000 (3.25,3.25) 4% (IMM,FI) 1996-2014	575,476	575,476	
0300003. 2012 IAR 4% (IMM,FI) 2015-2021	1,556,599	1,556,599	
0300004. 2012 IAR 3.75% (IMM,FI) 2017-2018	1,054,433	1,054,433	
0399999. Supplementary Contracts: Totals	182,955,225	182,955,225	
9999999. Totals (to Page 3, Line 1)	50,356,209,830	26,938,486,678	23,417,723,152

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts that no longer contain a mortality risk in Column 2 are: Life Insurance $; Annuities $ 3,436,069 ; Supplementary Contracts with Life Contingencies $; Accident and Health Contracts $; Miscellaneous Reserves $.

EXHIBIT 3 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating variable life insurance contracts? Yes [ ] No [X]

2.1 Does the reporting entity at present issue both participating and non-participating variable life insurance contracts? Yes [ ] No [X]

2.2 If not, state which kind is issued
neither

3.1 Is any surrender value promised in excess of the reserve as legally computed? Yes [ ] No [X] N/A [ ]

3.2 If so, the amount of such excess must be included in surrender values in excess of reserves otherwise required and carried in this schedule. Has this been done? Yes [ ] No [ ] N/A [X]
Attach a statement of methods employed in the valuation of variable life insurance contracts issued at, or subsequently subject to, an extra premium or in the valuation of contracts otherwise issued on lives classified as substandard for the plan of contract issued or on special class lives (including paid-up variable life insurance).

EXHIBIT 3A - CHANGES IN BASIS OF VALUATION DURING THE YEAR

(Including supplementary contracts set up on a basis other than that used to determine benefits)

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
9999999 - Totals (Page 6, Line 5, Analysis of Increase in Reserves)			

NONE

EXHIBIT 4 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year	19,737,188		11,875,359	399,014		7,462,815
2. Deposits received during the year	8,288,156		4,001,328	129,482		4,157,346
3. Investment earnings credited to account	3,090,660		1,704,858	74,503		1,311,299
4. Other net change in reserves						
5. Fees and other charges assessed	210,108		210,108			
6. Surrender charges						
7. Net surrender or withdrawal payments	7,240,869		3,248,200	119,283		3,873,386
8. Other net transfer to or (from) general account						
9. Balance at the end of current year (Lines 1+2+3+4-5-6-7-8)	23,665,027		14,123,237	483,716		9,058,074

EXHIBIT 5 - RECONCILIATION OF CASH AND INVESTED ASSETS

	DEVELOPMENT OF INCREASE IN CASH	1 Amount
1.	Transfers to Separate Accounts on account of:	
	1.1 Net premiums and considerations for annuities and supplementary contracts with life contingencies	5,099,041,448
	1.2 Aggregate write-ins for other transfers to Separate Accounts	656,599,672
2.	Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	8,288,156
3.	Investment income collected	2,631,740,109
4.	Consideration on disposal of short-term bonds net of purchases	(278,561,785)
5.	Consideration on disposal of investments (excluding short-term bonds)	3,880,126,397
6.	Aggregate write-ins for other increases in funds from operations	2,225,875
7.	Total (Lines 1 to 6)	11,999,459,872
8.	Cost of investments acquired (excluding short-term bonds)	6,806,561,840
9.	Transfers from Separate Accounts on account of contract benefits:	
	9.1 Death benefits	
	9.2 Matured endowments	
	9.3 Annuity benefits	394,265,677
	9.4 Supplementary contract benefits with life contingencies	8,061,748
	9.5 Accident and health benefits	
	9.6 Surrender benefits and withdrawals for life contracts	3,901,712,751
	9.7 Policy loans (net)	
	9.8 Transfers of reserves (net)	
	9.9 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	649,226,812
10.	Other transfers from Separate Accounts:	
	10.1 Federal income taxes	
	10.2 Aggregate write-ins for other transfers from Separate Accounts	
11.	Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	7,240,869
12.	Investment expenses (Exhibit 1, Line 25)	219,107,628
12.1	Fees associated with investment management, administration and contract guarantees	270,957,539
13.	Investment taxes, licenses and fees, excluding federal income taxes (Exhibit 2, Line 9)	164,248,080
14.	Total (Lines 8 to 13)	12,421,382,944
15.	Funds from operations (Line 7 minus Line 14)	(421,923,072)
16.	Surplus contributed or (withdrawn) during year	
17.	Aggregate write-ins for other changes in funds	
18.	Total funds (includes $ ..... net transfers from general account) (Lines 15 to 17)	(421,923,072)
19.	Increase in payable for investments acquired, net of receivable for investments sold	(1,801,690)
20.	Decrease in policy loans	
21.	Aggregate write-ins for other reconciling items	411,395,029
22.	Increase in cash (Line 18 to 21)	(12,329,733)
	RECONCILIATION BETWEEN YEARS	
23.	Cash and invested assets, December 31st of prior year	42,561,466,556
24.	Increase in cash (Line 22)	(12,329,733)
25.	Cost of invested assets acquired	8,226,632,042
26.	Adjusted cost of assets disposed of	4,092,260,701
27.	Increase in policy loans	
28.	Accrual of discount less amortization of premium	(3,398,584)
29.	Depreciation on real estate and other invested assets	
30.	Increase in net unrealized gains	4,204,266,657
31.	Aggregate write-ins for other reconciling items	
32.	Cash and invested assets, December 31st of current year	50,884,376,237
	DETAILS OF WRITE-INS	
01.201.	Participant transfers from general account	656,599,672
01.202.		
01.203.		
01.298.	Summary of remaining write-ins for Line 1.2 from overflow page	
01.299.	Totals (Lines 01.201 thru 01.203 plus 01.298) (Line 1.2 above)	656,599,672
0601.	Miscellaneous income	2,225,875
0602.		
0603.		
0698.	Summary of remaining write-ins for Line 6 from overflow page	
0699.	Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	2,225,875
09.901.	Participant transfers to general account	557,854,233
09.902.	Miscellaneous transfers	91,622,601
09.903.	Miscellaneous gains and losses	(250,022)
09.998.	Summary of remaining write-ins for Line 9.9 from overflow page	
09.999.	Totals (Lines 09.901 thru 09.903 plus 09.998) (Line 09.9 above)	649,226,812
10.201.		
10.202.		
10.203.		
10.298.	Summary of remaining write-ins for Line 10.2 from overflow page	
10.299.	Totals (Lines 10.201 thru 10.203 plus 10.298) (Line 10.2 above)	
1701.		
1702.		
1703.		
1798.	Summary of remaining write-ins for Line 17 from overflow page	
1799.	Totals (Lines 1701 thru 1703 plus 1798) (Line 17 above)	
2101.	Change in other assets	(123,431,571)
2102.	Change in other liabilities	534,826,600
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	411,395,029
3101.		
3102.		
3103.		
3198.	Summary of remaining write-ins for Line 31 from overflow page	
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	

EXHIBIT 6 - GUARANTEED INSURANCE AND ANNUITY PRODUCTS

	1 Amount	2 Percent of Total
1. Aggregate reserve for life, annuity and accident and health contracts (Included in Exhibit 3):		
1.1 Life insurance		
1.2 Annuities	2,488,173,707	4.9
1.3 Supplementary contracts with life contingencies		
1.4 Accident and health		
1.5 Miscellaneous reserves		
1.6 Total	2,488,173,707	4.9
2. Liability for deposit-type contracts (included in Exhibit 4):		
2.1 Guaranteed interest contracts		
2.2 Annuities certain		
2.3 Supplemental contracts		
2.4 Dividend accumulations or refunds		
2.5 Premium and other deposit funds	8,894,643	0.0
2.6 Total	8,894,643	0.0
3. Other liabilities (included in Page 3, Lines 4, 10, 13 & 14)	(4,005,343)	0.0
4. Total liabilities associated with guarantees (Lines 1.6 + 2.6 + 3)	2,493,063,007	4.9
5. Total liabilities not associated with guarantees	48,658,505,824	95.1
6. Total Separate Accounts liabilities (Lines 4 + 5 = Page 3, Line 17)	51,151,568,831	100.0 %

GENERAL INTERROGATORIES

Product Mix

1.01 Identify the product types in the separate account, quantify the assets associated with those products, indicate if there are any guarantees associated with those products, quantify seed money and quantify other fees and expenses due to the general account. For the products (and related assets) that are not registered with the SEC, identify whether the products are considered private placement variable annuity products or private placement life insurance.

Note: A distinct disaggregated product identifier shall be used for each product and shall be used consistently throughout the interrogatory. Disaggregation of reporting shall be such that each product filing or policy form is separately identified. For example, if a company has 5 different separate group annuities, each annuity shall be separately reported. (Companies may eliminate proprietary information however such elimination will require the use of unique reporting identifiers).

Additional Required Surplus Amounts is defined as additional or permanent surplus that is required to be retained in the separate account in accordance with state law or regulation. These amounts should not include reinvested separate account investment proceeds that have not been allocated to separate account contract holders.

1	Separate Account Assets		4	5	6	7	Not Registered with SEC		
	2	3	Guarantees Associated with the Product		Fees and Expenses Due to the General	Additional Required Surplus	Private Placement Variable	Private Placement Life	Other (Not PPVA or PPLI)
Product Identifier	Registered with SEC	Not Registered with SEC	Yes/No	Seed Money	Account	Amounts	Annuity	Insurance	
1.01A0001 Pension Risk Transfer Group Annuities									
1.01A9999 Total Pension Risk Transfer Group Annuities			XXX						
1.01B0001 All Other Group Annuities									
TIAA Separate Account VA-2	10,975,755,577		NO		(318,838)				
TIAA Separate Account VA-3	10,231,554,604		NO		(26,295)				
TIAA Stable Value		2,600,299,876	YES						2,600,299,876
1.01B9999 Total All Other Group Annuities	21,207,310,181	2,600,299,876	XXX		(345,133)				2,600,299,876
1.01C0001 Registered Index Linked Annuities Individual Annuities									
1.01C9999 Total Registered Index Linked Annuities Individual Annuities			XXX						
1.01D0001 All Other Individual Annuities									
TIAA Separate Account VA-1	1,415,920,701		YES						
TIAA Separate Account VA-2	17,867,701,869		NO						
TIAA Separate Account VA-3	8,163,295,964		NO						
1.01D9999 Total All Other Individual Annuities	27,446,918,534		XXX						
1.01E0001 Life Insurance									
1.01E9999 Total Life Insurance			XXX						
1.01F9999 Totals	48,654,228,715	2,600,299,876	XXX		(345,133)				2,600,299,876

1.02 Did the reporting entity remit seed money, other fees and expenses or additional required surplus amounts to the general account during the current year? Yes [X] No [ ]

1.03 If yes, provide information on the total gross amount of seed money, other fees and expenses or additional required surplus amounts remitted to the general account during the current year (these amounts should not be reflected in the seed money totals in 1.01):

1.031 Seed Money $

1.032 Other Fees and Expenses $ 270,957,539

1.033 Additional Required Surplus Amounts $

1.04 Did the reporting entity receive seed money from the general account in the current year? Yes [ ] No [X]

1.05 If yes, provide information on the total gross amount of seed money received in the current year: (If amounts were both received and remitted in the current year, include the gross amounts in both 1.031 and 1.051.)

1.051 Seed Money Received $

1.06 Does the reporting entity consider any of the seed money reflected in separate accounts to be insulated from the general account? Yes [ ] No [ ] N/A [X]

1.07 If yes, provide information on the amount of seed money the reporting entity considers insulated from the general account:

1.071 Insulated Seed Money $

GENERAL INTERROGATORIES

1.08 Does the reporting entity have a policy for repatriating seed money or remitting fees and expenses due and additional required surplus amounts to the general account:

1.081 Seed Money	Yes [X] No [ ]
1.082 Other Fees and Expenses	Yes [X] No [ ]
1.083 Additional Required Surplus Amounts	Yes [X] No [ ]

1.09 Provide detail on the time duration for which seed money, other fees and expenses due to the general account and additional required surplus amounts have been held in the separate account:

		1 Seed Money	2 Fees and Expenses Due to the General Account	3 Additional Required Surplus Amounts
1.091	Under 1 Year		(345,133)	
1.092	1 Year - 3 Years			
1.093	Over 3 Years - 5 Years			
1.094	Over 5 Years			
1.095	Total		(345,133)	

1.10 For seed money, other fees and expenses, and additional required surplus amounts held in the separate account, does the reporting entity invest these funds in accordance with investment directives of the general account:

1.101 Seed Money	Yes [ ] No [ ] N/A [X]
1.102 Other Fees and Expenses	Yes [ ] No [X] N/A [ ]
1.103 Additional Required Surplus Amounts	Yes [ ] No [ ] N/A [X]

1.11 If no, does the reporting entity have stated policy and procedure for the investment of seed money, other fees and expenses, and additional required surplus amounts that are retained with the separate account?

1.111 Seed Money	Yes [ ] No [ ] N/A [X]
1.112 Other Fees and Expenses	Yes [X] No [ ] N/A [ ]
1.113 Additional Required Surplus Amounts	Yes [ ] No [ ] N/A [X]

Separate Account Products with General Account Guarantees

2.1 Does the reporting entity have products with guarantees provided by the general account? Yes [X] No [ ]

2.2 Has the separate account collected amounts from the general account within the past five years related to separate account guarantees? Yes [X] No [ ]

2.3 If yes, provide detail on these guarantees paid by the general account:

	1 Year	2 Amount
2.301	As of December 31, 2021	$ 243,354
2.302	As of December 31, 2020	$ (7,969,518)
2.303	As of December 31, 2019	$ 266,605
2.304	As of December 31, 2018	$ (1,369,509)
2.305	As of December 31, 2017	$ (1,128,012)

2.4 To compensate the general account for the risk taken, for any separate account products with general account guarantees, does the separate account remit risk charges to the general account related to separate account guarantees? Yes [ ] No [X]

2.5 If yes, identify the separate account products with risk charges that are remitted to the general account and whether the risk charge for that product is reviewed and opined upon:

1 Product Identifier with Risk Charges	2 Risk Charge Reviewed and Opined Upon	3 Name and Title of Individual who Provided Opinion on Risk Charges
2.5A00001 Pension Risk Transfer Group Annuities		
2.5B00001 All Other Group Annuities		
2.5C00001 Registered Index Linked Annuities Individual Annuities		
2.5D00001 All Other Individual Annuities		
2.5E00001 Life Insurance		

GENERAL INTERROGATORIES

2.6 Provide detail on the risk charges paid to the general account related to separate account guarantees for the past five years:

	1 Year	2 Amount
2.601	As of December 31, 2021	$
2.602	As of December 31, 2020	$
2.603	As of December 31, 2019	$
2.604	As of December 31, 2018	$
2.605	As of December 31, 2017	$

Investment Directive of Separate Account Activity

3.1 Does the reporting entity have products classified within the separate account for which the investment directive is not determined by the contract holder? (Situations in which the investments directive mirrors the general account would not be considered determined by the contract holder; however, having the contract holder select an investment direction from multiple options would meet this criteria.) ..... Yes [X] No [ ]

3.2 If yes, if these investments would have been included in the general account, would the reporting entity have exceeded the investment limitations imposed on the general account? ..... Yes [ ] No [X] N/A [ ]

3.3 Provide detail on the separate account investment portfolio and state investment limitations. (This includes the combined separate account and general investments, excluding separate account assets with investment direction determined by the contract holder):

1 Investment Type	2 State Investment Limitation	3 Combined Investment (Separate and General Account)
Aggregate amount of investment in real property in US and home office (25% of admitted assets)	70,184,965,399	9,360,207,933
Aggregate amount of real property in US (20% of admitted assets)	56,147,972,319	9,060,374,163
Home office real estate (10 of aggregate)	28,073,986,160	299,833,771
Home office real estate (.2% o/s NY)	561,479,723	115,522,879
Equity except real estate and preferred (20% in aggregate)	56,147,972,319	28,647,426,993
Canadian (10% in aggregate)	28,073,986,160	3,988,339,737
Investments in foreign countries (20% in aggregate)	56,147,972,319	37,516,410,570
Foreign investments (6% in aggregate)	16,844,391,696	3,251,326,792
Category 3-6 Bonds (20% in aggregate)	56,147,972,319	18,012,690,699
Category 4-6 Bonds (10% in aggregate)	28,073,986,160	7,810,496,733
Category 5-6 Bonds (3% in aggregate)	8,422,195,848	1,948,652,151
Category 6 Bonds (1% in aggregate)	2,807,398,616	400,452,888
Unhedged foreign (currency) investments (4% in aggregate)	11,229,594,464	2,562,524,203

Allocation of Investment Proceeds of Separate Account Activity

4.1 Does the reporting entity have separate account assets in which less than 100% of investment proceeds (net of contract fees and assessments) are attributed to a contract holder? (This should identify any situations where there is a ceiling on investment performance results.) ..... Yes [X] No [ ]

4.2 If yes, provide detail on the net investment proceeds that were attributed to the contract holder, transferred to the general account and reinvested within the separate account:

1 Product Identifier	2 Net Investment Proceeds	3 Attributed to Contract Holder	4 Transferred to General Account	5 Reinvested Within the Separate Account
4.2A00001 Pension Risk Transfer Group Annuities				
4.2A99999 Total Pension Risk Transfer Group Annuities				
4.2B00001 All Other Group Annuities TIAA Stable Value	20,731,820			20,731,820
4.2B99999 Total All Other Group Annuities	20,731,820			20,731,820
4.2C00001 Registered Index Linked Annuities Individual Annuities				
4.2C99999 Total Registered Index Linked Annuities Individual Annuities				
4.2D00001 All Other Individual Annuities				
4.2D99999 Total All Other Individual Annuities				
4.2E00001 Life Insurance				
4.2E99999 Total Life Insurance				
4.2F99999 Totals	20,731,820			20,731,820

4.3 For items reinvested within the Separate Account, does the reporting entity invest these assets in accordance with investment directives of the general account? ..... Yes [ ] No [X] N/A [ ]

4.4 If no, does the reporting entity have a stated policy and procedure for the reinvestment of investment proceeds within the separate account? ..... Yes [X] No [ ] N/A [ ]

4.5 Did the reinvestment of investment proceeds within the separate account result with the company having a combined investment portfolio that exceeded the state investment limitations imposed on the general account? ..... Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

Measurement of Separate Account Assets

5.1 Does the reporting entity report all separate account assets at fair value? ..... Yes [ ] No [X]

5.2 For items not reported at fair value, does the reporting entity report separate account assets at amortized cost, and/or under different measurement methods?

5.21 Amortized Cost ..... Yes [X] No [ ]
5.22 Other Measurement Methods ..... Yes [ ] No [X]

5.3 If other measurement methods are used, provide explanation on these measurement methods.

.....

5.4 Identify the assets measured at fair value, amortized cost or another measurement method and the percentage of separate account assets measured under each measurement method:

Description	1 Amount	2 Percentage
5.41 Fair Value	$ 48,654,228,715	94.9 %
5.42 Amortized Cost	$ 2,600,299,876	5.1 %
5.43 Other Measurement Methods	$	%

5.5 For the assets not measured at fair value, provide a comparison of the reported value to current fair value and identify the unrealized gain or loss that would have been recorded if the assets had been reported at fair value:

	1 Assets Held at Amortized Cost	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.51	$ 2,600,299,876	$ 2,670,368,596	$ 70,068,720

	1 Assets Held at Other Measurement Method	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.52	$	$	$

Securities Lending Transactions Within Separate Accounts

6.1 Does the reporting entity engage in securities lending transactions with separate account assets? ..... Yes [X] No [ ]

6.2 If yes, does the reporting entity have written policies and procedures for such transactions? ..... Yes [X] No [ ] N/A [ ]

6.3 Does the reporting entity obtain approval, or otherwise provide notification to contract holders, regarding securities lending transactions that occur with separate account assets? ..... Yes [ ] No [X] N/A [ ]

6.4 Are all securities lending transactions reported on balance sheet? ..... Yes [ ] No [X] N/A [ ]

6.5 Provide a description of the reporting entity's securities lending transaction program, specifically identifying any variations from the securities lending transaction program administered by the general account.
The Company's Separate Account may lend securities to qualified institutional borrowers to earn additional income. The Separate Account receives collateral (in the form of cash, Treasury securities, or other collateral permitted by applicable law) against the loaned securities and maintains collateral in an amount not less than 100% of the market value of loaned securities during the period of the loan. Cash collateral received by the Separate Account will generally be invested in high quality short-term instruments, or in one or more funds maintained by the securities lending agent for the purpose of investing cash collateral. The Separate Account bears the market risk with respect to the collateral investment, securities loaned, and the risk that the counterparty may default on its obligations. The Company's securities lending is inclusive of $3,154,847 of non-cash collateral (primarily short-term US Treasuries), which is not reflected within assets on the Separate Account as the Separate Account does not have the ability to sell or rehypothecate those securities. .....

6.6 Provide detail on the current status of separate account transactions by separate account product:

6.61 Amount of any loaned securities within the separate account and the percentage of separate account assets lent

6.611 Amount ..... $ 6,515,253
6.612 Percentage ..... %

6.62 Identify whether securities lent are reported at book value or market value

6.621 Book Value ..... $
6.622 Market Value ..... $ 6,515,253

6.63 Detail on collateral received:

6.631 Aggregate Amount Collateral Received

6.6311 Open ..... $ 3,852,251
6.6312 30 Days or Less ..... $
6.6313 31 to 60 Days ..... $
6.6314 61 to 90 Days ..... $
6.6315 Greater than 90 Days ..... $
6.6316 Total Collateral Received ..... $ 3,852,251

6.632 The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) ..... $ 3,852,251

6.633 Narrative discussion about sources and uses of collateral:
Collateral is held as cash or reinvested into a Money Market fund (TIAA-CREF Short Term Lending Portfolio of the State Street Navigator Securities Lending Trust) .....

6.634 Collateral for transactions that extend beyond one year from the reporting date ..... $

6.7 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

6.71 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 5) ..... $ 3,852,251
6.72 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 6) ..... $ 3,852,251
6.73 Total payable for securities lending reported on the liability page (Page 3, Line 14, Column 3) ..... $ 3,852,251

GENERAL INTERROGATORIES

FHLB Funding Agreements

7.1 Does the reporting entity report Federal Home Loan Bank (FHLB) funding agreements within the separate account? ..... Yes [ ] No [X]

7.2 Provide detail on the elements that support the classification of FHLB funding agreements within the separate account

.....

7.3 Provide detail regarding the FHLB funding agreements classified within the separate account:

1 Amount of FHLB Stock Purchased or Owned	2 Amount of Collateral Pledged to the FHLB	3 Total Borrowing or Funding Capacity Currently Available	4 Total Reserves Related to FHLB Agreements
$	$	$	$ .....

7.4 For funding agreements within the separate account, provide a general description on the nature of the agreement, type of funding (lines of credit, borrowed money, etc) and intended use of funding.

.....

Reporting Differences Between GAAP and SAP Financial Statements (This disclosure is applicable to all reporting entities regardless if they file GAAP financial statements)

8.1 Does the reporting entity file GAAP financial statements? ..... Yes [ ] No [X]

8.2 In accordance with the different separate account reporting requirements between GAAP (SOP 03-1) and statutory accounting, does the reporting entity have products that are classified within the separate account that were, or would have been if GAAP financial statements had been completed, required to be reported within the general account under GAAP financials? Pursuant to SOP 03-1, all of the following conditions must be met to receive separate account reporting classification under GAAP: ..... Yes [X] No [ ] N/A [ ]

a. Legal Recognition - The separate account is legally recognized. That is, the separate account is established, approved, and regulated under special rules such as state insurance laws, federal securities laws, or similar foreign laws.

b. Legally Insulated - The separate account assets supporting the contract liabilities are legally insulated from the general account liabilities of the insurance enterprise (that is, the contract holder is not subject to insurer default risk to the extent of the assets held in the separate account).

c. Investment Directive - The insurer must, as a result of contractual, statutory, or regulatory requirements, invest the contract holder's funds within the separate account as directed by the contract holder in designated investment alternatives or in accordance with specific investment objectives or policies.

d. Investment Performance - All investment performance, net of contract fees and assessments, must as a result of contractual, statutory, or regulatory requirements be passed through to the individual contract holder. Contracts may specify conditions under which there may be a minimum guarantee, but not a ceiling, as a ceiling would prohibit all investment performance from being passed through to the contract holder

8.3 Identify all separate account products and identify whether each product was classified within a separate account for GAAP reporting purposes. (For non-GAAP filers, this disclosure should reflect whether the GAAP classification would have been the same if GAAP financials had been completed.) For products that were (or would have been) reported differently, identify which SOP 03-1 condition prevented separate account GAAP classification for that particular product.

1 Product Identifier	2 Same as GAAP / Condition that Requires GAAP General Account Reporting
TIAA Separate Account VA-1	Same as GAAP .....
TIAA Separate Account VA-2	Same as GAAP .....
TIAA Separate Account VA-3	Same as GAAP .....
TIAA Stable Value	Conditions C and D .....
.....	.....

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	1,476,582
2.	Current year's realized pre-tax capital gains/(losses) of $ ..... transferred into the reserve net of taxes of $	3,563,606
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	5,040,188
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	800,739
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	4,239,448

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	225,635	575,104		800,739
2.	2022	353,084	970,270		1,323,354
3.	2023	273,935	696,079		970,013
4.	2024	209,693	533,630		743,324
5.	2025	144,141	360,729		504,869
6.	2026	101,006	183,690		284,697
7.	2027	75,933	86,453		162,386
8.	2028	52,755	68,291		121,046
9.	2029	24,539	49,402		73,941
10.	2030	4,989	29,786		34,776
11.	2031	1,201	10,171		11,372
12.	2032	1,260			1,260
13.	2033	1,319			1,319
14.	2034	1,378			1,378
15.	2035	1,406			1,406
16.	2036	1,330			1,330
17.	2037	1,149			1,149
18.	2038	858			858
19.	2039	557			557
20.	2040	319			319
21.	2041	96			96
22.	2042				
23.	2043				
24.	2044				
25.	2045				
26.	2046				
27.	2047				
28.	2048				
29.	2049				
30.	2050				
31.	2051 and Later				
32.	Total (Lines 1 to 31)	1,476,581	3,563,606		5,040,187

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	689,721	XXX	XXX	689,721	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	287,720,532	XXX	XXX	287,720,532	0.0005	143,860	0.0016	460,353	0.0033	949,478
2.2	1	NAIC Designation Category 1.B	38,978,307	XXX	XXX	38,978,307	0.0005	19,489	0.0016	62,365	0.0033	128,628
2.3	1	NAIC Designation Category 1.C	33,791,047	XXX	XXX	33,791,047	0.0005	16,896	0.0016	54,066	0.0033	111,510
2.4	1	NAIC Designation Category 1.D	118,183,206	XXX	XXX	118,183,206	0.0005	59,092	0.0016	189,093	0.0033	390,005
2.5	1	NAIC Designation Category 1.E	236,633,709	XXX	XXX	236,633,709	0.0005	118,317	0.0016	378,614	0.0033	780,891
2.6	1	NAIC Designation Category 1.F	327,046,448	XXX	XXX	327,046,448	0.0005	163,523	0.0016	523,274	0.0033	1,079,253
2.7	1	NAIC Designation Category 1.G	348,361,018	XXX	XXX	348,361,018	0.0005	174,181	0.0016	557,378	0.0033	1,149,591
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	1,390,714,267	XXX	XXX	1,390,714,267	XXX	695,357	XXX	2,225,143	XXX	4,589,357
3.1	2	NAIC Designation Category 2.A	506,140,924	XXX	XXX	506,140,924	0.0021	1,062,896	0.0064	3,239,302	0.0106	5,365,094
3.2	2	NAIC Designation Category 2.B	396,835,454	XXX	XXX	396,835,454	0.0021	833,354	0.0064	2,539,747	0.0106	4,206,456
3.3	2	NAIC Designation Category 2.C	150,935,640	XXX	XXX	150,935,640	0.0021	316,965	0.0064	965,988	0.0106	1,599,918
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	1,053,912,018	XXX	XXX	1,053,912,018	XXX	2,213,215	XXX	6,745,037	XXX	11,171,467
4.1	3	NAIC Designation Category 3.A	36,022,954	XXX	XXX	36,022,954	0.0099	356,627	0.0263	947,404	0.0376	1,354,463
4.2	3	NAIC Designation Category 3.B	7,787,165	XXX	XXX	7,787,165	0.0099	77,093	0.0263	204,802	0.0376	292,797
4.3	3	NAIC Designation Category 3.C	17,331,011	XXX	XXX	17,331,011	0.0099	171,577	0.0263	455,806	0.0376	651,646
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	61,141,130	XXX	XXX	61,141,130	XXX	605,297	XXX	1,608,012	XXX	2,298,906
5.1	4	NAIC Designation Category 4.A	2,029,238	XXX	XXX	2,029,238	0.0245	49,716	0.0572	116,072	0.0817	165,789
5.2	4	NAIC Designation Category 4.B	3,751,471	XXX	XXX	3,751,471	0.0245	91,911	0.0572	214,584	0.0817	306,495
5.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	5,780,709	XXX	XXX	5,780,709	XXX	141,627	XXX	330,657	XXX	472,284
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
6.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)		XXX	XXX		XXX		XXX		XXX	
7.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	2,512,237,845	XXX	XXX	2,512,237,845	XXX	3,655,497	XXX	10,908,848	XXX	18,532,015
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	2,512,237,845	XXX	XXX	2,512,237,845	XXX	3,655,497	XXX	10,908,848	XXX	18,532,015

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
44.		Commercial Mortgages - All Other - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)			XXX		XXX		XXX		XXX	
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)					XXX		XXX		XXX	
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1945		0.1945	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA		XXX			0.0000		0.1580		0.1580	
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)		XXX			XXX		XXX		XXX	
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)					XXX		XXX		XXX	

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Overflow Page for Write-ins

N O N E

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		11,601,598,221
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	567,714,676	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	202,766,619	770,481,295
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(62,521,285)	
	3.2 Totals, Part 3, Column 11	(83,962,508)	(146,483,793)
4.	Total gain (loss) on disposals, Part 3, Column 18		(20,604,227)
5.	Deduct amounts received on disposals, Part 3, Column 15		390,919,960
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	(2,141,648,049)	
	8.2 Totals, Part 3, Column 9	(57,631,211)	(2,199,279,260)
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		14,013,350,796
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		14,013,350,796

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,494,755,157
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	315,358,041	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	78,597,190	393,955,231
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	10,967,430	
	5.2 Totals, Part 3, Column 8	11,747,228	22,714,658
6.	Total gain (loss) on disposals, Part 3, Column 18		(14,081,103)
7.	Deduct amounts received on disposals, Part 3, Column 15		405,298,907
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)		1,492,045,036
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		1,492,045,036
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,492,045,036

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		9,366,050,426
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	748,739,489	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	(24,788,439)	723,951,050
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	985,848,502	
	5.2 Totals, Part 3, Column 9	15,820,167	1,001,668,669
6.	Total gain (loss) on disposals, Part 3, Column 19		438,728,295
7.	Deduct amounts received on disposals, Part 3, Column 16		767,136,094
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		10,763,262,346
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		10,763,262,346

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,248,470,038
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,062,805,364
3.	Accrual of discount		1,396,339
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(9,124,231)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	1,349,392,355	
	4.4. Part 4, Column 11	(359,611,959)	980,656,165
5.	Total gain (loss) on disposals, Part 4, Column 19		525,248,328
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,318,365,875
7.	Deduct amortization of premium		5,146,600
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	57,383	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		57,383
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		3,720,968
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		23,498,727,344
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		23,498,727,344

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	629,574,003	629,578,695	633,624,044	634,960,509
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	42,319,953	42,793,893	42,557,494	42,650,000
	4.	Totals	671,893,956	672,372,588	676,181,538	677,610,509
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,335,000	1,342,270	1,335,000	1,335,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,870,000	3,065,509	2,870,000	2,870,000
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	123,351,417	122,907,900	123,559,397	120,788,789
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	2,410,942,236	2,469,235,861	2,415,986,919	2,407,281,401
	9.	Canada	109,129,365	109,763,754	109,532,112	109,650,826
	10.	Other Countries	380,997,056	391,899,933	382,231,722	380,087,000
	11.	Totals	2,901,068,657	2,970,899,548	2,907,750,753	2,897,019,227
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	3,700,519,030	3,770,587,815	3,711,696,688	3,699,623,525
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	19,754,780,341	19,754,780,341	15,747,672,161	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	679,122	679,122	632,983	
	22.	Other Countries	42,748,840	42,748,840	22,254,023	
	23.	Totals	19,798,208,303	19,798,208,303	15,770,559,167	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	19,798,208,303	19,798,208,303	15,770,559,167	
	26.	Total Stocks	19,798,208,303	19,798,208,303	15,770,559,167	
	27.	Total Bonds and Stocks	23,498,727,333	23,568,796,118	19,482,255,855	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	687,672,192	687,672,192			
2. Cost of short-term investments acquired	1,421,934,883	1,421,934,883			
3. Accrual of discount	365,110	365,110			
4. Unrealized valuation increase (decrease)	(53,962)	(53,962)			
5. Total gain (loss) on disposals	(121,646)	(121,646)			
6. Deduct consideration received on disposals	1,143,373,098	1,143,373,098			
7. Deduct amortization of premium	13,433	13,433			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	966,410,046	966,410,046			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	966,410,046	966,410,046			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)				
2.	Cost paid/(consideration received) on additions:				
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12				
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14				
3.	Unrealized valuation increase/(decrease):				
	3.1 Section 1, Column 17			(519)	
	3.2 Section 2, Column 19				(519)
4.	SSAP No. 108 Adjustments				
5.	Total gain (loss) on termination recognized, Section 2, Column 22				
6.	Considerations received/(paid) on terminations, Section 2, Column 15				
7.	Amortization:				
	7.1 Section 1, Column 19				
	7.2 Section 2, Column 21				
8.	Adjustment to the book/adjusted carrying value of hedged item:				
	8.1 Section 1, Column 20				
	8.2 Section 2, Column 23				
9.	Total foreign exchange change in book/adjusted carrying value:				
	9.1 Section 1, Column 18				
	9.2 Section 2, Column 20				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)				(519)
11.	Deduct nonadmitted assets				
12.	Statement value at end of current period (Line 10 minus Line 11)				(519)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	299,583			
	3.14 Section 1, Column 18, prior year	236,794	62,789	62,789	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	299,583			
	3.24 Section 1, Column 19, prior year plus	236,794			
	3.25 SSAP No. 108 Adjustments		62,789	62,789	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		1,793,647		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	1,793,647			
	4.23 SSAP No. 108 Adjustments		1,793,647		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

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

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		
4.	Part D, Section 1, Column 6		
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13	(29,563)	
9.	Total (Line 7 plus Line 8)		(29,563)
10.	Part D, Section 1, Column 9		
11.	Part D, Section 1, Column 10	(29,563)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20	615,500	
15.	Part D, Section 1, Column 12	615,500	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	123,141,054	123,141,054		
2. Cost of cash equivalents acquired	11,378,257,774	11,378,257,774		
3. Accrual of discount	17,881	17,881		
4. Unrealized valuation increase (decrease)	(32)	(32)		
5. Total gain (loss) on disposals	(4,922)	(4,922)		
6. Deduct consideration received on disposals	11,371,125,048	11,371,125,048		
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	130,286,706	130,286,706		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	130,286,706	130,286,706		

(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
0399999. Total Property occupied by the reporting entity																
4201-Directly Owned Building		Westlake Village	CA	01/02/1997		20,256,261		38,498,471	38,498,471	(9,696,826)			9,696,826		4,084,828	(1,287,169)
4466-Directly Owned Building		Joliet	IL	06/30/1998		31,569,220		46,639,496	46,639,496	(13,607,440)			13,607,440		3,109,342	(797,847)
4590-Directly Owned Building		Ontario	CA	12/17/1998		157,689,160	329,344,411	506,655,589	506,655,589	(292,035,186)		36,376,826	328,412,012		22,470,848	(3,861,485)
4631-Directly Owned Building		New York	NY	04/14/1999		147,404,989	84,667,707	175,514,368	175,514,368	(16,986,513)		(3,830,876)	13,155,637		9,680,807	(8,880,747)
4680-Directly Owned Building		Larkspur	CA	07/27/1999		103,854,007		163,000,000	163,000,000	(21,525,770)			21,525,770		9,316,875	(3,344,170)
4694-Directly Owned Building		San Francisco	CA	07/22/1999		113,788,456		199,289,113	199,289,113	1,402,291			(1,402,291)		12,085,812	(5,405,983)
4783-Directly Owned Building		Atlanta	GA	04/04/2000		27,818,719		60,922,485	60,922,485	(19,070,303)			19,070,303		3,148,283	(957,607)
4954-Directly Owned Building		Coppell	TX	03/08/2001		182,343,604		332,978,366	332,978,366	(69,765,472)			69,765,472		18,523,162	(5,415,752)
5054-Directly Owned Building		Cranbury	NJ	06/25/2001		60,459,627		198,278,530	198,278,530	(58,054,319)			58,054,319		7,463,933	(1,502,296)
5086-Directly Owned Building		Boca Raton	FL	08/24/2001		38,145,657		80,237,927	80,237,927	(15,735,590)			15,735,590		6,114,753	(2,642,509)
5165-Directly Owned Building		Wilton	CT	12/28/2001		193,021,538		73,670,149	73,670,149	26,614,572			(26,614,572)		15,204,181	(7,117,284)
5334-Directly Owned Building		Los Angeles	CA	09/09/2002		96,900,666	43,151,252	113,943,268	113,943,268	(7,954,193)		(1,595,129)	6,359,064		7,174,794	(4,576,867)
5353-Directly Owned Building		Los Angeles	CA	09/26/2002		80,463,458		174,000,000	174,000,000	(23,913,842)			23,913,842		10,536,614	(2,769,786)
5407-Directly Owned Building		San Diego	CA	11/15/2002		56,096,432	36,585,279	91,414,721	91,414,721	(24,612,602)		(733,131)	23,879,471		5,951,532	(2,607,895)
5432-Directly Owned Building		Miami	FL	11/27/2002		293,516,211	184,113,243	306,198,607	306,198,607	(43,407,492)		(1,386,757)	42,020,735		25,217,146	(11,597,227)
5681-Directly Owned Building		Chicago	IL	12/22/2003		68,001,617		102,979,797	102,979,797	(16,555,830)			16,555,830		7,315,784	(2,323,576)
5709-Directly Owned Building		Fife	WA	12/31/2003		66,911,835		210,876,810	210,876,810	(40,001,192)			40,001,192		9,517,229	(1,980,320)
5800-Directly Owned Building		Westlake Village	CA	05/18/2004		66,156,475		58,600,250	58,600,250	163,503			(163,503)		5,925,917	(2,523,417)
5887-Directly Owned Building		Los Angeles	CA	08/27/2004		103,462,880		267,700,000	267,700,000	(105,518,114)			105,518,114		11,034,161	(3,590,471)
5889-Directly Owned Building		Boston	MA	09/30/2004		39,397,476		77,329,257	77,329,257	(29,858,515)			29,858,515		3,208,129	(753,178)
5913-Directly Owned Building		Oakland	CA	08/27/2004		62,278,172		147,258,753	147,258,753	(29,521,294)			29,521,294		7,856,736	(2,289,897)
5914-Directly Owned Building		Seattle	WA	08/27/2004		22,370,266		57,882,559	57,882,559	(7,995,805)			7,995,805		2,842,183	(600,299)
5951-Directly Owned Building		Los Angeles	CA	12/02/2004		30,747,970		83,300,000	83,300,000	(21,078,095)			21,078,095		3,649,806	(1,026,619)
5959-Directly Owned Building		Washington	DC	12/21/2004		632,025,294	308,121,080	503,151,678	503,151,678	7,074,485		(8,930,660)	(16,005,145)		48,539,232	(23,431,816)
5961-Directly Owned Building		Washington	DC	12/21/2004		272,936,391	167,800,000	168,200,000	168,200,000	8,783,415		(700,000)	(9,483,415)		16,942,769	(11,144,945)
6056-Directly Owned Building		Tyson's Corner	VA	04/22/2005		75,656,184		45,200,000	45,200,000	3,206,152			(3,206,152)		4,939,829	(2,174,026)
6064-Directly Owned Building		Boston	MA	04/27/2005		407,474,590	282,700,000	248,042,344	248,042,344	11,463,803		(2,300,000)	(13,763,803)		29,654,168	(15,987,988)
6116-Directly Owned Building		Houston	TX	07/29/2005		45,296,044		63,461,615	63,461,615	(4,116,762)			4,116,762		5,290,469	(2,774,643)
6192-Directly Owned Building		Atlanta	GA	10/12/2005		85,314,154		132,117,173	132,117,173	(26,283,937)			26,283,937		6,753,421	(1,745,239)
6216-Directly Owned Building		Fife	WA	11/28/2005		72,056,186		161,000,000	161,000,000	(29,000,000)			29,000,000		6,524,347	(1,180,905)
6239-Directly Owned Building		Dallas	TX	12/01/2005		445,310,950		538,690,552	538,690,552	(51,333,940)			51,333,940		40,117,533	(21,398,368)
6317-Directly Owned Building		West Windsor	NJ	09/13/2006		141,709,813		96,110,511	96,110,511	2,738,474			(2,738,474)		9,906,068	(4,648,703)
6342-Directly Owned Building		Grapevine	TX	10/05/2006		54,501,943		87,300,000	87,300,000	(9,424,201)			9,424,201		5,678,679	(1,724,702)
6369-Directly Owned Building		Arlington	TX	11/14/2006		105,905,632		77,298,533	77,298,533	5,296,912			(5,296,912)		6,950,223	(2,984,993)
6414-Directly Owned Building		Phoenix	AZ	01/17/2007		101,202,198		55,000,000	55,000,000	864,800			(864,800)		5,038,467	(3,030,054)
6657-Directly Owned Building		Rancho Cucamonga	CA	04/01/2008		124,347,769		402,000,000	402,000,000	(186,030,242)			186,030,242		10,307,016	(2,299,474)
6836-Directly Owned Building		Arlington	VA	05/16/2011		147,721,221		141,039,725	141,039,725	(15,425,565)		(74,503,654)	(59,078,089)		6,019,729	(3,257,672)
6856-Directly Owned Building		Weston	FL	08/26/2011		61,043,236		97,200,000	97,200,000	(14,412,301)			14,412,301		5,099,989	(1,332,724)
6896-Directly Owned Building		Washington	DC	08/30/2012		176,404,234		157,215,906	157,215,906	3,365,058			(3,365,058)		6,145,103	(4,836,538)
6905-Directly Owned Building		Coral Gables	FL	08/01/2012		59,074,979		77,031,548	77,031,548	(7,274,170)			7,274,170		5,500,649	(2,637,812)
6907-Directly Owned Building		Cerritos	CA	07/17/2012		93,626,071		281,000,000	281,000,000	(108,322,848)			108,322,848		10,822,919	(2,889,156)
6920-Directly Owned Building		Seattle	WA	09/14/2012		85,916,050	52,500,000	62,485,912	62,485,912	(18,633,371)		400,000	19,033,371		4,087,909	(2,293,066)
6921-Directly Owned Building		Seattle	WA	10/26/2012		55,952,480		86,532,376	86,532,376	(18,872,899)			18,872,899		4,233,997	(1,888,826)
6922-Directly Owned Building		Fife	WA	09/10/2012		35,588,880		79,412,175	79,412,175	(10,165,450)			10,165,450		3,139,325	(657,078)
6927-Directly Owned Building		Mountain View	CA	12/18/2012		80,847,109		72,102,256	72,102,256	23,417,073			(23,417,073)		6,150,270	(1,368,216)
6942-Directly Owned Building		Pasadena	CA	06/17/2013		135,833,676	81,100,000	107,956,023	107,956,023	(36,444,786)		(1,000,000)	35,444,786		7,396,729	(3,913,089)
6962-Directly Owned Building		Woodland Hills	CA	05/16/2013		85,631,507		103,017,052	103,017,052	(12,608,128)			12,608,128		6,602,354	(3,595,538)
6977-Directly Owned Building		Denver	CO	08/12/2013		71,668,871		69,500,000	69,500,000	(4,132,396)			4,132,396		6,727,758	(2,441,467)
6978-Directly Owned Building		Austin	TX	08/16/2013		40,966,894		56,516,520	56,516,520	(10,558,842)			10,558,842		4,146,572	(2,178,744)
7013-Directly Owned Building		Washington	DC	06/04/2014		183,750,078		161,230,122	161,230,122	(307,618)			307,618		9,648,941	(4,455,721)
7014-Directly Owned Building		Marina Del Rey	CA	11/26/2013		170,771,828		164,859,571	164,859,571	(3,349,353)			3,349,353		9,021,868	(5,469,366)
7035-Directly Owned Building		Landover	MD	02/27/2014		40,468,982		67,736,979	67,736,979	(11,655,166)			11,655,166		2,156,962	(666,812)
7052-Directly Owned Building		Menlo Park	CA	05/21/2014		50,316,870		59,200,000	59,200,000	1,000,000			(1,000,000)		4,200,273	(1,117,539)
7054-Directly Owned Building		Reston	VA	06/12/2014		104,483,976		108,024,394	108,024,394	(4,516,121)			4,516,121		7,105,804	(2,654,497)
7055-Directly Owned Building		Houston	TX	06/13/2014		72,646,943		88,300,000	88,300,000	(11,381,272)			11,381,272		3,976,006	(1,600,222)
7056-Directly Owned Building		Houston	TX	06/13/2014		15,523,577		14,453,911	14,453,911	(2,241,363)			2,241,363		1,069,878	(350,320)
7059-Directly Owned Building		Franklin	TN	06/19/2014		45,347,301		47,945,833	47,945,833	381,970			(381,970)		2,826,745	(874,934)

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
7075-Directly Owned Building		Ontario	CA	08/28/2014		41,388,705		129,241,565	129,241,565	(49,202,618)			49,202,618		3,941,615	(789,117)
7089-Directly Owned Building		Plantation	FL	10/24/2014		53,463,773		52,529,942	52,529,942	(4,633,549)			4,633,549		4,476,109	(2,454,660)
7090-Directly Owned Building		New York	NY	11/18/2014		316,248,369		312,520,358	312,520,358	(7,160,791)			7,160,791		21,898,648	(7,229,685)
7131-Directly Owned Building		New York	NY	01/30/2015		194,976,012		203,000,000	203,000,000	8,000,000			(8,000,000)		11,054,193	(1,674,913)
8006-Directly Owned Building		Carteret	NJ	02/19/2020		49,773,321		75,400,000	75,400,000	(16,300,000)			16,300,000		4,007,778	(1,322,817)
8010-Directly Owned Building		Coconut Creek	FL	02/19/2020		91,427,878		109,063,782	109,063,782	(9,912,593)			9,912,593		8,059,922	(3,690,132)
8016-Directly Owned Building		Seattle	WA	02/19/2020		113,086,056	57,700,000	71,311,898	71,311,898	(17,935,871)			17,935,871		3,944,486	(2,607,066)
8018-Directly Owned Building		Portland	OR	07/13/2015		48,095,966		38,910,608	38,910,608	1,924,737			(1,924,737)		2,519,813	(1,101,728)
8039-Directly Owned Building		Fort Lauderdale	FL	07/15/2015		151,735,039		140,100,492	140,100,492	(8,093,799)			8,093,799		10,202,249	(5,259,837)
8042-Directly Owned Building		Houston	TX	08/12/2015		154,670,937		174,610,321	174,610,321	(18,252,268)			18,252,268		11,420,834	(4,958,034)
8052-Directly Owned Building		Fontana	CA	09/25/2015		75,752,282		244,000,000	244,000,000	(119,502,945)			119,502,945		5,549,497	(1,411,600)
8058-Directly Owned Building		Washington	DC	11/04/2015		42,391,058		29,236,342	29,236,342	1,596,701			(1,596,701)		2,012,099	(1,131,187)
8071-Directly Owned Building		Newark	CA	11/12/2015		44,883,061		106,000,000	106,000,000	(30,302,457)			30,302,457		6,010,974	(1,675,268)
8097-Directly Owned Building		Boston	MA	04/08/2016		196,476,037		205,995,778	205,995,778	13,907,693			(13,907,693)		14,086,865	(6,494,239)
8133-Directly Owned Building		Columbia	SC	10/04/2016		69,057,654		89,200,000	89,200,000	(7,630,368)			7,630,368		7,537,802	(3,274,279)
8309-Directly Owned Building		San Diego	CA	11/01/2016		158,441,235		161,005,075	161,005,075	(15,189,460)			15,189,460		14,345,971	(8,097,216)
8424-Directly Owned Building		Various	FL	09/19/2017		56,955,949		82,157,030	82,157,030	(13,214,590)			13,214,590		5,136,800	(1,597,518)
8425-Directly Owned Building		Minneapolis	MN	07/13/2017		61,212,702		69,200,000	69,200,000	(3,162,497)			3,162,497		5,886,312	(2,571,965)
8426-Directly Owned Building		Minneapolis	MN	07/13/2017		32,606,239		38,700,000	38,700,000	(1,437,040)			1,437,040		3,307,716	(1,329,288)
8437-Directly Owned Building		Naperville	IL	08/10/2017		97,880,971		120,008,504	120,008,504	(27,109,220)			27,109,220		8,437,295	(3,488,473)
8441-Directly Owned Building		Orlando	FL	09/21/2017		45,322,075		64,400,000	64,400,000	(12,571,031)			12,571,031		5,859,577	(2,689,323)
8478-Directly Owned Building		San Mateo	CA	11/10/2017		133,127,502		121,000,000	121,000,000	8,922,933			(8,922,933)		8,576,109	(2,554,082)
8479-Directly Owned Building		Camarillo	CA	11/30/2017		61,762,715		71,613,207	71,613,207	(9,350,174)			9,350,174		4,353,925	(1,683,584)
8487-Directly Owned Building		San Diego	CA	11/16/2017		88,537,425		181,400,000	181,400,000	(65,307,644)			65,307,644		7,962,914	(2,111,808)
8506-Directly Owned Building		Westlake Village	CA	01/04/2018		36,153,681		36,559,960	36,559,960	1,370,108			(1,370,108)		5,062,801	(1,691,020)
8528-Directly Owned Building		Dallas	TX	03/01/2018		75,065,172		84,351,027	84,351,027	(11,012,158)			11,012,158		6,813,304	(3,424,759)
8531-Directly Owned Building		Plano	TX	02/22/2018		69,711,933		84,309,802	84,309,802	(16,500,770)			16,500,770		6,130,352	(2,733,897)
8576-Directly Owned Building		Orlando	FL	05/11/2018		68,775,920	35,100,000	52,477,244	52,477,244	(21,999,513)		(300,000)	21,699,513		4,689,437	(2,693,855)
8578-Directly Owned Building		Atlanta	GA	05/11/2018		71,846,291	36,447,500	46,388,639	46,388,639	(10,136,811)		(552,500)	9,584,311		4,045,185	(2,504,048)
8580-Directly Owned Building		Germantown	MD	06/13/2018		59,787,549	35,317,500	37,788,837	37,788,837	(14,649,022)		417,500	15,066,522		4,272,389	(2,376,900)
8592-Directly Owned Building		Dallas	TX	05/15/2018		58,733,205		44,382,855	44,382,855	(776,408)			776,408		3,158,695	(2,235,376)
8605-Directly Owned Building		Pine Brook	NJ	07/26/2018		20,019,040		32,708,488	32,708,488	(11,532,004)			11,532,004		2,339,561	(1,130,858)
8610-Directly Owned Building		Charlotte	NC	06/28/2018		69,538,983		79,400,000	79,400,000	(5,232,323)			5,232,323		4,307,827	(2,091,868)
8673-Directly Owned Building		San Diego	CA	10/01/2018		29,761,882		52,600,000	52,600,000	(12,257,206)			12,257,206		2,608,492	(772,463)
8698-Directly Owned Building		San Clemente	CA	10/22/2018		96,797,283		107,946,065	107,946,065	(13,754,415)			13,754,415		6,343,041	(2,611,649)
8700-Directly Owned Building		Hoover	AL	10/26/2018		39,635,881		34,875,150	34,875,150	1,695,626			(1,695,626)		2,755,363	(947,874)
8721-Directly Owned Building		Tampa	FL	12/19/2018		64,146,720		86,900,000	86,900,000	(22,892,949)			22,892,949		5,382,475	(2,606,236)
8736-Directly Owned Building		Atlanta	GA	01/09/2019		57,369,285		69,669,033	69,669,033	(10,130,776)			10,130,776		4,920,109	(1,902,314)
8746-Directly Owned Building		Denver	CO	01/10/2019		121,243,073		108,000,000	108,000,000	9,933,210			(9,933,210)		13,394,662	(5,616,977)
8799-Directly Owned Building		Fontana	CA	08/28/2019		23,775,035		45,329,275	45,329,275	(19,686,052)			19,686,052		501,859	(44,635)
8805-Directly Owned Building		Riverview	FL	05/08/2019		77,728,953		99,900,000	99,900,000	(21,869,567)			21,869,567		6,865,305	(2,940,327)
8807-Directly Owned Building		Austin	TX	05/16/2019		77,408,726	42,700,001	63,887,748	63,887,748	(33,470,386)		(2,130,155)	31,340,231		6,121,524	(5,277,840)
8814-Directly Owned Building		Draper	UT	06/26/2019		111,182,618	63,910,000	60,590,000	60,590,000	(8,704,863)		(1,960,381)	6,744,482		8,519,619	(2,871,938)
8862-Directly Owned Building		Phoenix	AZ	07/12/2019		29,746,883		33,300,000	33,300,000	(2,854,314)			2,854,314		2,421,765	(542,142)
8893-Directly Owned Building		Boston	MA	10/11/2019		135,737,744		125,000,000	125,000,000	(2,956,410)			2,956,410		9,390,871	(3,323,636)
8934-Directly Owned Building		Alexandria	VA	11/01/2019		105,500,198	70,191,523	59,003,146	59,003,146	(21,177,742)		(2,392,368)	18,785,374		5,269,339	(3,335,712)
8947-Directly Owned Building		Dallas	TX	12/05/2019		92,440,987		98,067,086	98,067,086	(19,772,193)			19,772,193		8,968,554	(9,256,198)
9042-Directly Owned Building		El Segundo	CA	11/15/2019		98,379,211		95,300,000	95,300,000	450,915			(450,915)		8,314,326	(3,422,984)
9043-Directly Owned Building		San Jose	CA	11/15/2019		148,520,305		166,077,782	166,077,782	(24,713,716)			24,713,716		9,411,724	(4,360,270)
9061-Directly Owned Building		Plantation	FL			27,871,082		59,826,553	59,826,553	(10,313,665)			10,313,665		4,821,704	(2,297,549)
9064-Directly Owned Building		Alta Loma	CA	12/19/2019		88,319,677		114,000,000	114,000,000	(26,437,990)			26,437,990		6,773,344	(2,870,458)
9065-Directly Owned Building		West Palm Beach	FL	01/15/2020		103,870,420		111,039,003	111,039,003	(10,881,549)			10,881,549		8,176,407	(3,776,477)
9086-Directly Owned Building		Fort Worth	TX	02/10/2020		44,803,900		53,954,455	53,954,455	(8,273,091)			8,273,091		4,067,121	(2,195,088)
9153-Directly Owned Building		Huntington Beach	CA	03/09/2020		154,235,487	105,000,000	35,012,971	35,012,971	20,664,333		2,600,000	(18,064,333)		5,972,086	(3,589,128)
9277-Directly Owned Building		Mount Juliet	TN	12/29/2020		52,052,426		70,800,000	70,800,000	(18,850,470)			18,850,470		1,978,775	(453,987)
9372-Directly Owned Building		Clayton	IN	06/24/2021		101,267,160		115,000,000	115,000,000	(13,732,840)			13,732,840		2,059,183	(178,915)
9428-Directly Owned Building		Port St. Lucie	FL	07/29/2021		46,336,977		55,200,000	55,200,000	(8,863,023)			8,863,023			(521)
9548-Directly Owned Building		Weston	FL	10/14/2021		110,022,202		109,999,548	109,999,548	22,654			(22,654)		1,121,375	(210,735)
9570-Directly Owned Building		Woodstock	GA	11/17/2021		147,646,254		148,000,000	148,000,000	(353,746)			353,746		1,142,880	(514,350)

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
9583-Directly Owned Building		Fullerton	CA	12/01/2021		168,157,939		168,000,000	168,000,000	157,939			(157,939)		756,269	(297,684)
9536-Directly Owned Building		San Antonio	TX	12/15/2021		26,972,605		29,600,000	29,600,000	(2,627,395)			2,627,395		(10)	(2,655)
0499999. Properties held for the production of income						11,729,812,255	2,016,449,496	14,013,350,794	14,013,350,794	(2,141,648,049)		(62,521,285)	2,079,126,764		883,622,072	(381,158,736)
0699999 - Totals						11,729,812,255	2,016,449,496	14,013,350,794	14,013,350,794	(2,141,648,049)		(62,521,285)	2,079,126,764		883,622,072	(381,158,736)

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
4201-Directly Owned Building	Westlake Village	CA	01/02/1997				20,256,261	420,937
4466-Directly Owned Building	Joliet	IL	06/30/1998				31,569,220	32,056
4590-Directly Owned Building	Ontario	CA	12/17/1998			329,344,411	157,689,160	3,564,814
4631-Directly Owned Building	New York	NY	04/14/1999			84,667,707	62,737,282	2,211,329
4680-Directly Owned Building	Larkspur	CA	07/27/1999				103,854,007	474,230
4694-Directly Owned Building	San Francisco	CA	07/22/1999				113,788,456	1,415,690
4783-Directly Owned Building	Atlanta	GA	04/04/2000				27,818,719	382,182
4954-Directly Owned Building	Coppell	TX	03/08/2001				182,343,604	4,954,214
5054-Directly Owned Building	Cranbury	NJ	06/25/2001				60,459,627	1,724,211
5086-Directly Owned Building	Boca Raton	FL	08/24/2001				38,145,657	557,623
5165-Directly Owned Building	Wilton	CT	12/28/2001				193,021,538	284,720
5334-Directly Owned Building	Los Angeles	CA	09/09/2002			43,151,252	53,749,414	731,509
5353-Directly Owned Building	Los Angeles	CA	09/26/2002				80,463,458	86,158
5407-Directly Owned Building	San Diego	CA	11/15/2002			36,585,279	19,511,153	387,398
5432-Directly Owned Building	Miami	FL	11/27/2002			184,113,243	109,402,968	24,830,655
5681-Directly Owned Building	Chicago	IL	12/22/2003				68,001,617	1,123,967
5709-Directly Owned Building	Fife	WA	12/31/2003				66,911,835	975,685
5800-Directly Owned Building	Westlake Village	CA	05/18/2004				66,156,475	370,160
5887-Directly Owned Building	Los Angeles	CA	08/27/2004				103,462,880	1,245,240
5889-Directly Owned Building	Boston	MA	09/30/2004				39,397,476	3,270,742
5913-Directly Owned Building	Oakland	CA	08/27/2004				62,278,172	533,421
5914-Directly Owned Building	Seattle	WA	08/27/2004				22,370,266	286,755
5951-Directly Owned Building	Los Angeles	CA	12/02/2004				30,747,970	115,949
5959-Directly Owned Building	Washington	DC	12/21/2004			308,121,080	323,904,214	14,353,564
5961-Directly Owned Building	Washington	DC	12/21/2004			167,800,000	105,136,391	7,504,083
6056-Directly Owned Building	Tyson's Corner	VA	04/22/2005				75,656,184	2,406,152
6064-Directly Owned Building	Boston	MA	04/27/2005			282,700,000	124,774,590	4,327,987
6116-Directly Owned Building	Houston	TX	07/29/2005				45,296,044	529,426
6192-Directly Owned Building	Atlanta	GA	10/12/2005				85,314,154	1,836,236
6216-Directly Owned Building	Fife	WA	11/28/2005				72,056,186	
6239-Directly Owned Building	Dallas	TX	12/01/2005				445,310,950	19,663,727
6317-Directly Owned Building	West Windsor	NJ	09/13/2006				141,709,813	407,954
6342-Directly Owned Building	Grapevine	TX	10/05/2006				54,501,943	2,404,966
6369-Directly Owned Building	Arlington	TX	11/14/2006				105,905,632	2,812,919
6414-Directly Owned Building	Phoenix	AZ	01/17/2007				101,202,198	3,864,800
6657-Directly Owned Building	Rancho Cucamonga	CA	04/01/2008				124,347,769	869,758
6836-Directly Owned Building	Arlington	VA	05/16/2011				147,721,221	712,759
6856-Directly Owned Building	Weston	FL	08/26/2011				61,043,236	1,047,997
6896-Directly Owned Building	Washington	DC	08/30/2012				176,404,234	558,266
6905-Directly Owned Building	Coral Gables	FL	08/01/2012				59,074,979	267,284
6907-Directly Owned Building	Cerritos	CA	07/17/2012				93,626,071	952,129
6920-Directly Owned Building	Seattle	WA	09/14/2012			52,500,000	33,416,050	(47,459)
6921-Directly Owned Building	Seattle	WA	10/26/2012				55,952,480	259,478
6922-Directly Owned Building	Fife	WA	09/10/2012				35,588,880	184,094
6927-Directly Owned Building	Mountain View	CA	12/18/2012				80,847,109	219,329
6942-Directly Owned Building	Pasadena	CA	06/17/2013			81,100,000	54,733,676	526,597
6962-Directly Owned Building	Woodland Hills	CA	05/16/2013				85,631,507	293,499
6977-Directly Owned Building	Denver	CO	08/12/2013				71,668,871	267,604
6978-Directly Owned Building	Austin	TX	08/16/2013				40,966,894	340,440
7013-Directly Owned Building	Washington	DC	06/04/2014				183,750,078	851,528
7014-Directly Owned Building	Marina Del Rey	CA	11/26/2013				170,771,828	488,369
7035-Directly Owned Building	Landover	MD	02/27/2014				40,468,982	1,781,813
7052-Directly Owned Building	Menlo Park	CA	05/21/2014				50,316,870	
7054-Directly Owned Building	Reston	VA	06/12/2014				104,483,976	498,774
7055-Directly Owned Building	Houston	TX	06/13/2014				72,646,943	1,425,721
7056-Directly Owned Building	Houston	TX	06/13/2014				15,523,577	208,335
7059-Directly Owned Building	Franklin	TN	06/19/2014				45,347,301	102,778
7075-Directly Owned Building	Ontario	CA	08/28/2014				41,388,705	838,947
7089-Directly Owned Building	Plantation	FL	10/24/2014				53,463,773	368,193
7090-Directly Owned Building	New York	NY	11/18/2014				316,248,369	2,874,987
7131-Directly Owned Building	New York	NY	01/30/2015				194,976,012	
8006-Directly Owned Building	Carteret	NJ	02/19/2020				49,773,321	

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
8010-Directly Owned Building	Coconut Creek	FL	02/19/2020				91,427,878	445,041
8016-Directly Owned Building	Seattle	WA	02/19/2020			57,700,000	55,386,056	76,027
8018-Directly Owned Building	Portland	OR	07/13/2015				48,095,966	35,345
8039-Directly Owned Building	Fort Lauderdale	FL	07/15/2015				151,735,039	776,144
8042-Directly Owned Building	Houston	TX	08/12/2015				154,670,937	2,656,618
8052-Directly Owned Building	Fontana	CA	09/25/2015				75,752,282	597,055
8058-Directly Owned Building	Washington	DC	11/04/2015				42,391,058	83,800
8071-Directly Owned Building	Newark	CA	11/12/2015				44,883,061	697,543
8097-Directly Owned Building	Boston	MA	04/08/2016				196,476,037	(44,682,104)
8133-Directly Owned Building	Columbia	SC	10/04/2016				69,057,654	269,632
8309-Directly Owned Building	San Diego	CA	11/01/2016				158,441,235	741,800
8424-Directly Owned Building	Various	FL	09/19/2017				56,955,949	452,440
8425-Directly Owned Building	Minneapolis	MN	07/13/2017				61,212,702	20,345
8426-Directly Owned Building	Minneapolis	MN	07/13/2017				32,606,239	47,518
8437-Directly Owned Building	Naperville	IL	08/10/2017				97,880,971	280,544
8441-Directly Owned Building	Orlando	FL	09/21/2017				45,322,075	228,969
8478-Directly Owned Building	San Mateo	CA	11/10/2017				133,127,502	5,796,933
8479-Directly Owned Building	Camarillo	CA	11/30/2017				61,762,715	253,452
8487-Directly Owned Building	San Diego	CA	11/16/2017				88,537,425	1,831,613
8506-Directly Owned Building	Westlake Village	CA	01/04/2018				36,153,681	1,395,406
8528-Directly Owned Building	Dallas	TX	03/01/2018				75,065,172	1,038,869
8531-Directly Owned Building	Plano	TX	02/22/2018				69,711,933	1,092,191
8576-Directly Owned Building	Orlando	FL	05/11/2018			35,100,000	33,675,920	621,237
8578-Directly Owned Building	Atlanta	GA	05/11/2018			36,447,500	35,398,791	695,356
8580-Directly Owned Building	Germantown	MD	06/13/2018			35,317,500	24,470,049	221,342
8592-Directly Owned Building	Dallas	TX	05/15/2018				58,733,205	4,281,937
8605-Directly Owned Building	Pine Brook	NJ	07/26/2018				20,019,040	176,484
8610-Directly Owned Building	Charlotte	NC	06/28/2018				69,538,983	167,677
8673-Directly Owned Building	San Diego	CA	10/01/2018				29,761,882	142,794
8698-Directly Owned Building	San Clemente	CA	10/22/2018				96,797,283	646,971
8700-Directly Owned Building	Hoover	AL	10/26/2018				39,635,881	505,176
8721-Directly Owned Building	Tampa	FL	12/19/2018				64,146,720	1,007,051
8736-Directly Owned Building	Atlanta	GA	01/09/2019				57,369,285	530,734
8746-Directly Owned Building	Denver	CO	01/10/2019				121,243,073	1,933,210
8799-Directly Owned Building	Fontana	CA	08/28/2019				23,775,035	12,251,941
8805-Directly Owned Building	Riverview	FL	05/08/2019				77,728,953	27,738
8807-Directly Owned Building	Austin	TX	05/16/2019			42,700,001	34,708,725	2,070,248
8814-Directly Owned Building	Draper	UT	06/26/2019			63,910,000	47,272,618	
8862-Directly Owned Building	Phoenix	AZ	07/12/2019				29,746,883	61,231
8893-Directly Owned Building	Boston	MA	10/11/2019				135,737,744	1,043,590
8934-Directly Owned Building	Alexandria	VA	11/01/2019			70,191,523	35,308,675	2,605,366
8947-Directly Owned Building	Dallas	TX	12/05/2019				92,440,987	18,010,601
9042-Directly Owned Building	El Segundo	CA	11/15/2019				98,379,211	1,917,471
9043-Directly Owned Building	San Jose	CA	11/15/2019				148,520,305	3,143,574
9061-Directly Owned Building	Plantation	FL						10,128,515
9064-Directly Owned Building	Alta Loma	CA	12/19/2019				88,319,677	2,987,166
9065-Directly Owned Building	West Palm Beach	FL	01/15/2020				103,870,420	244,289
9086-Directly Owned Building	Fort Worth	TX	02/10/2020				44,803,900	3,151,159
9153-Directly Owned Building	Huntington Beach	CA	03/09/2020			105,000,000	49,235,487	348,407
9277-Directly Owned Building	Mount Juliet	TN	12/29/2020				52,052,426	1,039,033
9372-Directly Owned Building	Clayton	IN	06/24/2021		101,267,160		101,267,160	
9428-Directly Owned Building	Port St. Lucie	FL			13,648,516		46,336,977	32,688,461
9548-Directly Owned Building	Weston	FL	10/14/2021		110,022,202		110,022,202	
9570-Directly Owned Building	Woodstock	GA	11/17/2021		147,646,254		147,646,254	
9583-Directly Owned Building	Fullerton	CA			168,157,939		168,157,939	
9536-Directly Owned Building	San Antonio	TX	12/15/2021		26,972,605		26,972,605	
0199999. Acquired by Purchase					567,714,676	2,016,449,496	10,014,836,088	202,766,619
0399999 - Totals					567,714,676	2,016,449,496	10,014,836,088	202,766,619

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			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 (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
6610-Directly Owned Building	Santa Monica	CA		Breakthrough Properties	127,125,376	23,948,468	111,000,000	(38,880,168)			38,880,168			121,082,421		(27,973,844)	(27,973,844)	2,209,220	(863,661)
6851-Directly Owned Building	Carlsbad	CA		TREA NW Forum at Carlsbad, LLC	183,358,203	16,693,936	119,037,492	12,308,295		(83,962,508)	(96,270,803)			197,093,301		(15,052,139)	(15,052,139)	5,138,801	(2,506,191)
8097-Directly Owned Building	Boston	MA		CRE-MLL Farnsworth Property Owner, LLC	51,223,016		74,494,341	(31,059,338)			31,059,338			72,744,238		22,421,756	22,421,756	(2,841,533)	1,172,879
0199999. Property Disposed					361,706,595	40,642,404	304,531,833	(57,631,211)		(83,962,508)	(26,331,297)			390,919,960		(20,604,227)	(20,604,227)	4,506,488	(2,196,973)
0399999 - Totals					361,706,595	40,642,404	304,531,833	(57,631,211)		(83,962,508)	(26,331,297)			390,919,960		(20,604,227)	(20,604,227)	4,506,488	(2,196,973)

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Charles River Plaza North					07/07/2015	0.061	100,000,000							
Aspen Lake Office Portfolio					03/02/2018	0.083	20,000,000							
311 South Wacker Mezz					06/15/2018	0.048	92,200,000	2,463,687						
Blackstone RioCan Retail Portfolio Sr. Mezzanine					06/08/2018	0.048	40,620,200	1,062,870						
Merritt on the River Office Portfolio Mezz					08/01/2018	0.080	87,900,000	900,000						
River North Point					08/24/2018	0.044	59,961,108	761,108						
1330 Broadway					08/10/2018	0.051	30,640,000	396,000						
Project Glacier - Jr Mezz					11/07/2018	0.045	98,700,000	19,881						
SCG Oakland Portfolio					03/01/2019	0.044	54,400,000	(318,631)						
BREP VIII Industrial Loan Facility (Mezz)					05/01/2019	0.051	62,637,000	(554)						
Park Avenue Tower					04/22/2019	0.045	84,100,000	(900,000)						
SoNo Collection (Mezz)					09/17/2019	0.069	60,000,000							
Colony New England Hotel Portfolio					11/08/2019	0.029	125,250,000	5,350,000						
Liberty Park						0.061	17,025,000	(10,392)						
Exo Apartments Debt Asset					12/10/2019	0.024	33,875,000	600,000						
Sol y Luna						0.066	51,600,000	100,000						
Five Oak Debt					03/26/2020	0.025	14,146,690	727						
5 Points Towers					03/31/2021	0.056	45,708,000	(41)						
The Hub Debt Asset					08/26/2019	0.026	36,500,000							
Cabana Beach Gainesville - Debt Asset					09/27/2019	0.032	32,850,000							
San Diego Office Portfolio					07/26/2019	0.026	68,583,000	543,138						
The Stratum					05/06/2021	0.033	53,000,000							
Spring House Innovation Park					06/15/2021	0.033	66,949,037	(363)						
Reserve at Chino Hills					07/29/2021	0.025	88,000,000							
Sixth & Main					10/20/2021	0.040	67,400,000							
0699999. Mortgages in good standing - Mezzanine Loans							1,492,045,035	10,967,430						XXX
0899999. Total Mortgages in good standing							1,492,045,035	10,967,430						XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							1,492,045,035	10,967,430						XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
311 South Wacker Mezz				06/15/2018	0.048		3,236,313	
SCG Oakland Portfolio				03/01/2019	0.044		418,631	
Liberty Park				10/24/2019	0.061		480,021	
Five Oak Debt				03/26/2020	0.025		722,963	
San Diego Office Portfolio				07/26/2019	0.026		68,039,862	
5 Points Towers				03/31/2021	0.056	45,708,041		
The Stratum				05/06/2021	0.033	53,000,000		
Spring House Innovation Park				06/15/2021	0.033	61,250,000	5,699,400	
Reserve at Chino Hills				07/29/2021	0.025	88,000,000		
Sixth & Main				10/20/2021	0.040	67,400,000		
0699999. Mortgages in good standing - Mezzanine Loans						315,358,041	78,597,190	
0899999. Total Mortgages in good standing						315,358,041	78,597,190	
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						315,358,041	78,597,190	

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
State Street Financial Center Junior Mezz				11/17/2016			3,100,000				3,100,000		125,000,000	111,581,250		(13,418,750)	(13,418,750)
Modera Observatory Park				05/24/2018			300,000				300,000		20,000,000	20,000,000			
Rosemont Towson				03/02/2018			147,228				147,228		20,847,228	20,847,228			
Great Value Storage Portfolio .				12/03/2018			8,200,000				8,200,000		82,000,000	81,337,647		(662,353)	(662,353)
Exo Apartments Debt Asset				12/10/2019									101,625,000	101,625,000			
0199999. Mortgages closed by repayment							11,747,228				11,747,228		349,472,228	335,391,125		(14,081,103)	(14,081,103)
Blackstone RioCan Retail Portfolio Sr. Mezzanine				06/08/2018									26,948,350	26,948,350			
Project Glacier - Jr Mezz				11/07/2018									26,019,881	26,019,881			
BREP VIII Industrial Loan Facility (Mezz)				05/01/2019									6,939,551	6,939,551			
Colony New England Hotel Portfolio				11/08/2019									10,000,000	10,000,000			
0299999. Mortgages with partial repayments													69,907,782	69,907,782			
0599999 - Totals							11,747,228				11,747,228		419,380,010	405,298,907		(14,081,103)	(14,081,103)

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	One Boston Place Real Estate Investment Trust																		
				MD	BRE/One Boston LLC		12/03/2002			265,937,798	265,937,798	6,595,772					7,052,607		0.000
	CA-Colorado Center Limited Partnership			DE	TST Colorado Ave / Tishman Speyer		07/30/2004			377,340,796	377,340,796	30,934,715					(34,064)		0.000
	Taconic New York City GP Fund LP			DE			06/30/2015			29,833,149	29,833,149	(3,524,155)							0.000
	LCS SHIP Venture I, LLC			DE			06/30/2018			230,161,962	230,161,962	27,589,635					13,410,000		0.000
	IDR - Core Property Index Fund			DE			12/15/2019			40,633,294	40,633,294	6,019,502					711,767		0.000
	Veritas			DE			08/01/2019			81,586,238	81,586,238	17,615,084							0.000
	Seavest Investment			DE			08/20/2019			102,256,371	102,256,371	17,219,053					(324,390)		0.000
	Flagler			DE			03/01/2020			26,537,945	26,537,945	3,158,645					1,530,000		0.000
	JCR			DE			01/01/2020			25,481,548	25,481,548	1,248,815					557,113		0.000
	Silverpeak			DE			02/01/2020			125,656,951	125,656,951	381,774							0.000
	Townsend			DE			08/01/2020			114,822,917	114,822,917	5,268,803							0.000
	Grubb Southeast Real Estate Fund VI, LLC			DE			12/20/2019			34,536,715	34,536,715	10,838,141							0.000
	Colony Zeus Partners LP									326,300,000	326,300,000	74,897,097							0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated										1,781,085,684	1,781,085,684	198,242,881					22,903,033		XXX
	Teachers REA LLC			DE			04/14/1998			1,610,371,903	1,610,371,903	55,534,777					7,834,621		0.000
	TREA Infill Industrial Houston LLC			DE			02/20/2019			5,680,000	5,680,000	466,791							0.000
	Seneca Industrial Holdings LLC			DE	Bristol Industrial I, LLC		12/14/2007			163,121,775	163,121,775	40,001,394							0.000
	Walnut Street Retail Investors LP			DE	T-C Walnut Street GP LLC		09/16/2013			17,343,263	17,343,263	446							0.000
	TREA 32 South State Street LLC			DE			11/09/2016			18,400,000	18,400,000	(4,767,486)							0.000
	TREA One Beeman Street LLC			DE			04/12/2017			49,700,000	49,700,000	16,215,464							0.000
	MiMA Investor Member LLC			DE	Whitehall Parallel Global Real Estate LP and MSD 42, LLC		11/13/2012			114,711,312	114,711,312	22,476,505					(5,178)		0.000
	TIAA Florida Mall LLC			DE	Simon		04/30/2002			613,725,027	613,725,027	(42,171,288)					9,980,641		0.000
	TIAA Miami International Mall, LLC			DE	Simon		04/30/2002			84,909,860	84,909,860	(25,075,484)					7,240,454		0.000
	Teachers REA II			DE	Extra Space Storage		04/28/1998			161,838,548	161,838,548	68,236,544					7,486,792		0.000
	TIAA Florida Retail LLC			DE	Weingarten Realty Investors		10/11/2006			128,192,344	128,192,344	(5,680,103)					7,910,260		0.000
	TREA Retail Property Portfolio 2006 LLC			DE	Developers Diversified Realty Corp		02/27/2007			838,076,694	838,076,694	(29,559,449)					(809)		0.000
	T-C Four Oaks Place LLC			DE	Allianz		10/01/2008			337,905,851	337,905,851	10,973,261					9,500,000		0.000
	T-C Four Oaks General Partner LLC			DE	Allianz		12/01/2012			11,935,008	11,935,008	2,638,354					190,000		0.000
	T-C Valencia Town Center Limited Partner LLC			DE	LNR VTC GP		12/20/2012			51,511,789	51,511,789	(43,077,828)					(28,418)		0.000
	T-C Valencia Town Center General Partner LLC			DE	LNR VTC GP		12/20/2012			(21,617)	(21,617)	(1,286,328)					1,200,000		0.000
	T-C 401 West 14th Street Member, LLC			DE	LVF 401 West 14th LLC		01/08/2014			31,160,585	31,160,585	4,095,864					167,819		0.000
	T-C Foundry Square II Member LLC			DE	405 Howard LLC		09/04/2014			317,602,095	317,602,095	10,009,073					10,576,110		0.000
	TREA Campus Pointe 2, LLC			DE	Alexandria Real Estate		06/29/2016			177,546,852	177,546,852	22,863,804					6,289,884		0.000
	TREA Fashion Show Investor Member LLC			DE	Brookfield Property Partners		07/29/2016			557,779,747	557,779,747	(10,957,573)					33,920,347		0.000
	TREA Hub Investor Member LLC			DE	Brickman 34th Street LIC LLC		08/12/2016			82,313,015	82,313,015	2,776,767					1,420,934		0.000
	TREA 817 Broadway Investor Member LLC			DE	Frankel Realty LLC		11/21/2016			25,212,311	25,212,311	(9,014,763)					(4,347)		0.000
	TREA Campus Pointe 1, LLC			DE	Alexandria Real Estate		12/15/2016			221,868,161	221,868,161	44,574,414					5,840,229		0.000
	TREA Self Storage Investor Member LLC			DE	Extra Space Storage		11/30/2017			285,846,928	285,846,928	154,116,814					10,672,784		0.000
	TREA 9625 Town Center, LLC			DE	Alexandria Real Estate		12/19/2017			73,825,611	73,825,611	13,264,094					3,279,897		0.000
	TREA Campus Pointe 4, LLC			DE	Alexandria Real Estate		12/28/2017			31,250,538	31,250,538	19,675,500					(828)		0.000
	TREA Student Housing JV Investor Member LLC			DE	Priess		05/11/2018			249,413,430	249,413,430	60,699,668					8,779,880		0.000
	TREA SH Investor Member, LLC			DE	State of Michigan Employee Retirement System		11/29/2018			689,184,902	689,184,902	261,703,256					11,555,482		0.000
	T-C 501 Boylston Street Member LLC			DE	NBIM		08/21/2018			194,267,399	194,267,399	(856,395)					4,879,740		0.000
	TREA 440 Ninth Avenue Investor Member LLC			DE	Taconic		12/06/2018			123,130,963	123,130,963	(9,941,531)					(1,831)		0.000
	Storage Portfolio III			DE			02/22/2019			65,800,492	65,800,492	12,518,731					3,478,734		0.000
	TREA 101 North Tryon Investor Member LLC			DE			06/14/2019			47,352,152	47,352,152	(9,468,115)					(5,418)		0.000
	I-35 Logistics Investor Member LLC			DE			06/04/2019			50,556,631	50,556,631	17,929,433					(35,640)		0.000
	TREA Campus Pointe 5 LLC			DE			07/26/2019			64,706,648	64,706,648	16,072,250					(3,456)		0.000
	TREA Campus Pointe 6 LLC			DE			07/09/2019			169,605,206	169,605,206	39,026,004					4,729,649		0.000
	TREA 4th and Madison Investor Member LLC			DE			09/26/2019			164,334,464	164,334,464	(7,661,898)					8,562,965		0.000
	TREA Industrial Road Investor Member LLC			DE			12/06/2019			151,332,079	151,332,079	50,085,825					1,717,729		0.000
	TREA Fairfield Tolenas Development Investor Member LLC			DE			06/23/2020			58,981,322	58,981,322	2,430,006							0.000

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	TREA Juniper Investor Member LLC			DE			11/13/2020			163,248,767	163,248,767	7,872,275							0.000
	TREA Forum at Carlsbad Member			DE			08/27/2021			40,877,408	40,877,408	3,124,626							0.000
	TREA Self Storage Investor Member IV LLC			DE			06/04/2021			389,244,619	389,244,619	25,720,387					2,952,667		0.000
	TREA MCC3 Investor Member LLC			DE			10/01/2021			6,481,241	6,481,241	169,114							0.000
	TREA The Row at the Stadium Investor Member			DE			05/21/2021			58,696,990	58,696,990	4,002,387					907,811		0.000
	TREA European Investment Holdco LP			DE			11/15/2021			39,950,945	39,950,945	(670,824)							0.000
	TREA SV MOB Investor Member I LLC			DE			12/22/2021			243,203,400	243,203,400	(1,479,142)							0.000
2299999. Joint Venture Interests - Real Estate - Affiliated										8,982,176,658	8,982,176,658	787,605,621					170,989,504		XXX
4899999. Total - Unaffiliated										1,781,085,684	1,781,085,684	198,242,881					22,903,033		XXX
4999999. Total - Affiliated										8,982,176,658	8,982,176,658	787,605,621					170,989,504		XXX
5099999 - Totals										10,763,262,342	10,763,262,342	985,848,502					193,892,537		XXX

1.

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

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 BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	One Boston Place Real Estate Investment Trust		MD		12/03/2002			8,696		0.000
	CA-Colorado Center Limited Partnership		DE		07/30/2004			34,064		0.000
	Taconic New York City GP Fund LP		DE		06/30/2015			1,800,000		0.000
	LCS SHIP Venture I, LLC		DE		06/30/2018			1,702,433		0.000
	IDR - Core Property Index Fund		DE		12/15/2019			10,000,000		0.000
	Veritas		DE		08/01/2019			9,356,471		0.000
	Seavest Investment		DE		08/20/2019			53,404,657		0.000
	Flagler		DE		03/01/2020			23,027,580		0.000
	JCR		DE		01/01/2020			17,000,000		0.000
	Silverpeak		DE		02/01/2020			100,254,192		0.000
	Townsend		DE		08/01/2020			103,750,000		0.000
	Grubb Southeast Real Estate Fund VI, LLC		DE		12/20/2019			10,011,722		0.000
	Colony Zeus Partners LP							1,402,903		0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated								331,752,718		XXX
	Teachers REA LLC		DE		04/14/1998			(504,345,289)		0.000
	TREA Infill Industrial Houston LLC		DE		02/20/2019			110,685		0.000
	Seneca Industrial Holdings LLC		DE		12/14/2007			374,101		0.000
	Walnut Street Retail Investors LP		DE		09/16/2013			64,592		0.000
	TREA 32 South State Street LLC		DE		11/09/2016			34,175		0.000
	TREA One Beeman Street LLC		DE					38,523		0.000
	MiMA Investor Member LLC		DE		11/13/2012			5,178		0.000
	TIAA Florida Mall LLC		DE		04/30/2002			19,359		0.000
	TIAA Miami International Mall, LLC		DE		04/30/2002			9,546		0.000
	Teachers REA II		DE		04/28/1998			7,225		0.000
	TIAA Florida Retail LLC		DE		10/11/2006			10,478		0.000
	TREA Retail Property Portfolio 2006 LLC		DE		02/27/2007			2,066,824		0.000
	T-C Valencia Town Center Limited Partner LLC		DE		12/20/2012			2,838,363		0.000
	T-C 401 West 14th Street Member, LLC		DE		01/08/2014			931		0.000
	TREA Campus Pointe 2, LLC		DE		06/29/2016			3,693		0.000
	TREA Fashion Show Investor Member LLC		DE		07/29/2016			24,653		0.000
	TREA Hub Investor Member LLC		DE		08/12/2016			378,799		0.000
	TREA 817 Broadway Investor Member LLC		DE		11/21/2016			8,243,244		0.000
	TREA Campus Pointe 1, LLC		DE		12/15/2016			6,572		0.000
	TREA Self Storage Investor Member LLC		DE		11/30/2017			4,421		0.000
	TREA 9625 Town Center, LLC		DE		12/19/2017			898		0.000
	TREA Campus Pointe 4, LLC		DE		12/28/2017			352,377		0.000
	TREA Student Housing JV Investor Member LLC		DE		05/11/2018			11,471		0.000
	TREA SH Investor Member, LLC		DE		11/29/2018			14,598		0.000
	TREA 440 Ninth Avenue Investor Member LLC		DE		12/06/2018			1,831		0.000
	Storage Portfolio III		DE		02/22/2019			12,416		0.000
	TREA 101 North Tryon Investor Member LLC		DE		06/14/2019			855,418		0.000
	I-35 Logistics Investor Member LLC		DE		06/04/2019			8,748,598		0.000
	TREA Campus Pointe 5 LLC		DE		07/26/2019			3,595,951		0.000
	TREA Campus Pointe 6 LLC		DE		07/09/2019			4,221		0.000
	TREA 4th and Madison Investor Member LLC		DE		09/26/2019			16,867		0.000
	TREA Fairfield Tolenas Development Investor Member LLC		DE		06/23/2020			29,926,682		0.000
	TREA Juniper Investor Member LLC		DE		11/13/2020			90,015,351		0.000
	TREA Industrial Road Investor Member LLC		DE		12/06/2019			6,091		0.000
	TREA Forum at Carlsbad Member		DE		08/27/2021		37,752,782			0.000
	TREA Self Storage Investor Member IV LLC		DE		06/04/2021		363,526,903			0.000
	TREA MCC3 Investor Member LLC		DE		10/01/2021		6,312,128			0.000
	TREA The Row at the Stadium Investor Member		DE		05/21/2021		54,771,793			0.000
	TREA European Investment Holdco LP		DE		11/15/2021		41,693,341			0.000
	TREA SV MOB Investor Member I LLC		DE		12/22/2021		244,682,542			0.000
2299999. Joint Venture Interests - Real Estate - Affiliated							748,739,489	(356,541,157)		XXX
4899999. Total - Unaffiliated								331,752,718		XXX
4999999. Total - Affiliated							748,739,489	(356,541,157)		XXX
5099999 - Totals							748,739,489	(24,788,439)		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	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 Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Teachers REA LLC (WO Partial Sale)				04/14/1998	05/26/2021	362,830								363,330		46,330	46,330	
	Teachers REA LLC (WO Partial Sale)				04/14/1998	06/14/2021	102,000,000										70,942,230	70,942,230	
	Teachers REA LLC (WO Partial Sale)				04/14/1998	06/14/2021	124,000,000										68,648,079	68,648,079	
	Teachers REA LLC (WO Partial Sale)				04/14/1998	06/14/2021	126,000,000										88,089,068	88,089,068	(1,002,545)
	Teachers REA LLC (JV Partial Sale)				04/14/1998	07/09/2021	20,650,956								24,288,886		(2,548,192)	(2,548,192)	
	TREA Retail Property Portfolio 2006 LLC (Partial Sale)				02/27/2007	07/07/2021	8,400,000								10,172,822		2,460,778	2,460,778	
	TREA Retail Property Portfolio 2006 LLC (Partial Sale)				02/27/2007	07/14/2021	32,000,000								36,522,120		2,870,113	2,870,113	
	TREA Retail Property Portfolio 2006 LLC (Partial Sale)				02/27/2007	08/05/2021	40,031,800								40,865,586		668,947	668,947	
	TREA Retail Property Portfolio 2006 LLC (Partial Sale)				02/27/2007	12/20/2021	12,900,000								11,062,218		764,685	764,685	
	T-C 1500 Owens, LLC				12/15/2015	10/05/2021	89,826,933								81,886,911		7,657,889	7,657,889	2,181,257
	T-C 225 Binney, LLC				12/16/2015	12/23/2021	231,700,000								330,410,035		140,275,312	140,275,312	9,163,617
	T-C Illinois Street, LLC				12/17/2015	10/05/2021	239,556,343	15,820,167				15,820,167			231,564,186		58,853,056	58,853,056	7,057,127
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							1,027,428,862	15,820,167				15,820,167			767,136,094		438,728,295	438,728,295	17,399,456
4899999. Total - Unaffiliated																			
4999999. Total - Affiliated							1,027,428,862	15,820,167				15,820,167			767,136,094		438,728,295	438,728,295	17,399,456
5099999 - Totals							1,027,428,862	15,820,167				15,820,167			767,136,094		438,728,295	438,728,295	17,399,456

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
91282C-BU-4	US TREASURY N B				1.A	104,927,148	99.5391	104,516,015	105,000,000	104,516,015	(437,595)	28,212			0.125	0.161	MS	33,719	71,984	04/26/2021	03/31/2023
91282C-BV-2	US TREASURY SEC				1.A	25,017,578	98.9961	24,749,024	25,000,000	24,749,024	(264,570)	(3,422)			0.375	0.351	AO	20,089	51,550	04/29/2021	04/15/2024
91282C-BX-8	US TREASURY SEC				1.A	24,983,398	99.4648	24,866,211	25,000,000	24,866,211	(122,446)	5,624			0.125	0.159	AO	5,352	17,183	05/19/2021	04/30/2023
91282C-CC-3	US TREASURY SEC				1.A	24,917,969	98.6367	24,659,180	25,000,000	24,659,180	(275,823)	18,276			0.250	0.360	MN	8,115	34,366	05/12/2021	05/15/2024
91282C-CD-1	US TREASURY N B				1.A	19,986,719	99.3789	19,875,781	20,000,000	19,875,781	(114,642)	3,954			0.125	0.159	MN	2,210	13,735	06/14/2021	05/31/2023
91282C-CG-4	US TREASURY SEC				1.A	49,698,438	98.5273	49,263,672	50,000,000	49,263,672	(486,919)	55,890			0.250	0.455	JD	5,838	68,733	06/29/2021	06/15/2024
91282C-CK-5	US TREASURY N B				1.A	208,741,791	99.3242	207,865,726	209,280,000	207,865,726	(1,010,007)	143,997			0.125	0.254	JD	723	143,844	07/16/2021	06/30/2023
91282C-CL-3	US TREASURY N B				1.A	34,911,914	98.7656	34,567,969	35,000,000	34,567,969	(357,330)	14,433			0.375	0.460	JJ	60,632		07/16/2021	07/15/2024
91282C-CN-9	US TREASURY SEC				1.A	19,969,531	99.2148	19,842,969	20,000,000	19,842,969	(132,731)	6,629			0.125	0.202	JJ	10,462		08/05/2021	07/31/2023
91282C-CU-3	US TREASURY N B				1.A	69,872,266	99.1211	69,384,766	70,000,000	69,384,766	(507,683)	21,337			0.125	0.218	FA	29,246	485	09/09/2021	08/31/2023
91282C-CX-7	US TREASURY N B				1.A	49,900,391	98.5859	49,292,969	50,000,000	49,292,969	(617,273)	10,448			0.375	0.442	MS	55,939		09/09/2021	09/15/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						632,927,143	XXX	628,884,282	634,280,000	628,884,282	(4,327,019)	305,378			XXX	XXX	XXX	232,325	401,880	XXX	XXX
36202F-W3-6	G2 5166			4	1.A	5,661	104.4690	5,605	5,365	5,530		(22)			3.000	0.851	MON	13	213	07/11/2016	09/20/2026
36202F-ZU-3	G2 5255			4	1.A	45,960	104.4810	46,025	44,051	45,153		(149)			3.000	1.406	MON	110	1,754	07/01/2013	12/20/2026
3620A2-XC-5	GN 717175			4	1.A	71,824	113.5580	76,595	67,450	71,485		(70)			4.500	2.183	MON	253	4,022	11/12/2010	06/15/2039
3620AS-VD-8	GN 738712			4	1.A	40,088	104.3740	39,945	38,271	39,313		(140)			3.000	1.143	MON	96	1,522	07/11/2016	09/15/2026
38375C-KL-3	GNR 2012-50 MA EXCH AD PAC-11			4	1.A	12,260	102.1120	11,581	11,342	11,697		(129)			3.500	0.002	MON	33	525	08/13/2012	03/20/2041
38377Y-CB-4	GNR 2011-128 BJ EXCH PT			4	1.A	37,839	102.1110	37,550	36,773	37,318		(98)			2.500	1.554	MON	77	1,218	07/11/2016	09/16/2026
38377Y-LQ-1	GNR 2011-124 A SC PT			4	1.A	73,905	103.9640	72,061	69,313	71,385		(419)			4.000	1.848	MON	231	3,676	12/13/2011	06/16/2039
38377Y-XM-7	GNR 2011-135 KA PAC-1-11			4	1.A	14,820	104.0290	14,697	14,128	14,687		(24)			3.000	1.718	MON	35	563	12/30/2011	10/16/2041
38378C-FL-6	GNR 2012-10 LA EXCH AD PAC-1-11			4	1.A	29,162	101.4680	27,602	27,202	27,668		(330)			3.500	0.128	MON	79	1,263	03/19/2012	07/20/2040
38378C-RL-3	GNR 2012-13 QK EXCH PAC-11			4	1.A	205	99.9340	195	195	195		(3)			3.000	(2.140)	MON		8	01/27/2012	01/20/2040
38378D-C3-7	GNR 2012-31 PG PAC-11			4	1.A	11,149	101.7890	11,311	11,113	11,135		(3)			2.000	1.879	MON	19	293	03/29/2012	01/20/2042
38378G-NG-9	GNR 2012-146 PC EXCH AD PAC-11			4	1.A	34,561	100.3210	33,888	33,780	34,438		(19)			2.000	1.249	MON	56	898	01/03/2013	12/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11			4	1.A	319,467	98.7040	317,358	321,526	319,717		39			1.500	1.691	MON	402	6,393	07/11/2016	08/16/2042
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						696,901	XXX	694,413	680,509	689,721		(1,367)			XXX	XXX	XXX	1,404	22,349	XXX	XXX
0599999. Total - U.S. Government Bonds						633,624,044	XXX	629,578,695	634,960,509	629,574,003	(4,327,019)	304,011			XXX	XXX	XXX	233,729	424,229	XXX	XXX
29134W-AB-3	ABU DHABI GOVT INT'L SR UNSEC		D		1.C FE	2,992,590	106.3780	3,191,346	3,000,000	2,996,501		742			3.125	3.154	MN	15,104	93,750	04/25/2016	05/03/2026
298785-JM-9	EUROPEAN INVESTMENT BANK		D		1.A FE	4,982,150	98.6648	4,933,241	5,000,000	4,933,241	(52,633)	3,964			0.375	0.486	JJ	8,177	4,983	04/20/2021	07/24/2024
302154-DC-0	EXPORT IMPORT BANK KOREA		D		1.C FE	1,199,532	97.7860	1,173,435	1,200,000	1,199,663		106			0.750	0.758	MS	2,500	9,000	09/14/2020	09/21/2025
471048-CN-6	JPN BANK FOR INT L COOP		D		1.E FE	2,098,866	98.9870	2,078,726	2,100,000	2,078,726	(20,408)	287			0.500	0.518	AO	2,217	5,774	04/08/2021	04/15/2024
471068-AP-1	JAPAN FIN ORG MUNICIPAL SR UNSEC		D		1.E FE	2,492,050	104.2650	2,606,614	2,500,000	2,496,365		1,579			3.000	3.069	MS	22,708	75,000	03/05/2019	03/12/2024
50046P-BV-6	KOMMUNINVEST I SVERIGE SERIES 144A		D		1.A FE	2,498,450	99.7083	2,492,708	2,500,000	2,492,708	(5,836)	101			0.500	0.539	JJ	1,215		11/18/2021	07/05/2023
74727P-AU-5	STATE OF QATAR SR UNSEC		D		1.D FE	2,053,482	106.4970	2,209,813	2,075,000	2,064,604		2,148			3.250	3.373	JD	5,432	67,438	05/25/2016	06/02/2026
500769-JP-0	KFW		D		1.A FE	9,993,700	98.8040	9,880,400	10,000,000	9,880,400	(114,223)	986			0.500	0.520	MS	23,194		07/07/2021	09/20/2024
74727P-AW-1	STATE OF QATAR SR UNSEC		D		1.D FE	1,191,864	103.9650	1,247,580	1,200,000	1,197,715		1,670			3.875	4.026	AO	8,783	46,500	04/12/2018	04/23/2023
87031C-AC-7	SWEDISH EXPORT CREDIT		D		1.B FE	3,071,710	98.8893	3,040,845	3,075,000	3,040,845	(31,122)	275			0.625	0.661	AO	4,484		09/29/2021	10/07/2024
87031C-AD-5	SWEDISH EXPORT CREDIT		D		1.B FE	9,983,100	99.3919	9,939,185	10,000,000	9,939,185	(44,970)	1,120			0.500	0.586	MN	6,111		11/09/2021	11/10/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						42,557,494	XXX	42,793,893	42,650,000	42,319,953	(269,192)	12,978			XXX	XXX	XXX	99,925	302,445	XXX	XXX
1099999. Total - All Other Government Bonds						42,557,494	XXX	42,793,893	42,650,000	42,319,953	(269,192)	12,978			XXX	XXX	XXX	99,925	302,445	XXX	XXX
13063D-AD-0	CALIFORNIA ST State of California 2.367 04/0				1.C FE	1,335,000	100.5450	1,342,270	1,335,000	1,335,000					2.367	2.367	AO	7,900	31,599	04/21/2017	04/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,335,000	XXX	1,342,270	1,335,000	1,335,000					XXX	XXX	XXX	7,900	31,599	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,335,000	XXX	1,342,270	1,335,000	1,335,000					XXX	XXX	XXX	7,900	31,599	XXX	XXX
442331-2Z-6	HOUSTON TX City of Houston TX 3.178 03/01				1.D FE	1,850,000	104.7310	1,937,517	1,850,000	1,850,000					3.178	3.178	MS	19,598	58,793	12/20/2017	03/01/2024
442331-3D-4	HOUSTON TX City of Houston TX 3.525 03/01				1.D FE	1,020,000	110.5870	1,127,992	1,020,000	1,020,000					3.525	3.525	MS	11,985	35,955	12/20/2017	03/01/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,870,000	XXX	3,065,509	2,870,000	2,870,000					XXX	XXX	XXX	31,583	94,748	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						2,870,000	XXX	3,065,509	2,870,000	2,870,000					XXX	XXX	XXX	31,583	94,748	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	ALABAMA ECON SETTLEMENT AUTH B Alabama Economic																				
01026C-AC-5	Settleme 3.16			1	1.G FE	3,760,000	104.6210	3,933,741	3,760,000	3,760,000					3.163	3.163	MS	35,018	118,929	12/02/2016	09/15/2025
235036-6R-6	DALLAS FORT WORTH TX INTERNATI SERIES C				1.E FE	2,295,000	99.4720	2,282,878	2,295,000	2,295,000					2.046	2.046	MN	7,826	46,956	07/31/2020	11/01/2029
235036-8E-3	DALLAS FORT WORTH TX INTERNATI SERIES C				1.E FE	11,645,000	99.6870	11,608,573	11,645,000	11,645,000					2.141	2.141	MN	35,320		10/28/2021	11/01/2030
283062-EN-3	EL DORADO CA IRR DIST REVENUE SERIES D				1.D FE	6,000,000	96.1200	5,767,186	6,000,000	6,000,000					1.627	1.627	MS	32,540	104,399	07/29/2020	03/01/2030
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO SERIES A				1.C FE	4,010,000	99.7640	4,000,534	4,010,000	4,010,000					2.154	2.154	JJ	43,188	68,381	09/03/2020	07/01/2030
516391-DN-6	LANSING MICH BRD WTR & LT UTIL SERIES B			2	1.D FE	3,000,000	106.0940	3,182,828	3,000,000	3,000,000					2.740	2.740	JJ	41,100	82,200	12/13/2019	07/01/2030
576051-ZP-4	MASSACHUSETTS ST WTR RESOURCES SERIES C				1.B FE	6,000,000	100.5150	6,030,874	6,000,000	6,000,000					2.090	2.090	FA	3,135		12/10/2021	08/01/2031
	MET GOVT NASHVILLE & DAVIDSONC Metropolitan																				
592041-WJ-2	Government N 4.05			1	1.G FE	1,755,000	109.3420	1,918,944	1,755,000	1,755,000					4.053	4.053	JJ	35,565	71,130	03/18/2016	07/01/2026
64972E-MC-0	NEW YORK NY CITY HSG DEV CORP LOCAL MF HSG			2	1.C FE	510,000	103.6150	528,439	510,000	510,000					2.973	2.973	MN	2,527	15,162	12/06/2019	05/01/2030
	PALM DESERT CA REDEV AGY SUCCE Palm Desert																				
696624-AW-5	Redevelopment 3 10				1.C FE	3,459,820	103.8990	3,636,479	3,500,000	3,488,620		6,239			3.000	3.193	AO	26,250	105,000	01/19/2017	10/01/2023
79467B-DE-2	SALES TAX SECURITIZATION CORP SERIES B				1.D FE	650,000	103.2470	671,106	650,000	650,000					2.857	2.857	JJ	9,285	18,571	01/17/2020	01/01/2031
977100-HC-3	WISCONSIN ST GEN FUND ANNUAL A SERIES A				1.C FE	1,465,000	102.5690	1,502,630	1,465,000	1,465,000					2.399	2.399	MN	5,858	35,145	01/29/2020	05/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						44,549,820	XXX	45,064,212	44,590,000	44,578,620		6,239			XXX	XXX	XXX	277,612	665,873	XXX	XXX
31280D-DK-0	FG J19106			4	1.A	38,147	105.0430	37,775	35,961	37,232		(161)			3.000	1.065	MON	90	1,079	11/20/2012	05/01/2027
3136A5-LA-2	FNR 2012-35 PL AD PAC-11			4	1.A	22,882	101.3800	23,242	22,925	22,886		1			2.000	2.030	MON	38	459	04/27/2012	11/25/2041
3136AC-U5-8	FNR 2013-15 EP EXCH AD PAC-11			4	1.A	292,420	105.4900	291,035	275,888	287,277		(887)			3.500	1.649	MON	805	9,656	12/16/2014	08/25/2042
3136AD-DA-4	FNR 2013-23 NH EXCH PT			4	1.A	148,579	102.0400	148,383	145,417	147,244		(206)			2.000	1.279	MON	242	2,908	04/03/2013	03/25/2028
3136AL-VF-5	FNR 2014-70 A EXCH SEQ			4	1.A	783	99.9000	750	751	753		(9)			3.000	(1.037)	MON	2	23	02/03/2015	06/25/2040
3136AN-JU-2	FNR 2015-19 CA EXCH SEQ			4	1.A	750,529	102.0900	726,735	711,859	725,339		(3,454)			3.500	1.771	MON	2,076	24,915	06/23/2015	01/25/2043
3136AP-PM-8	FNR 2015-46 BA EXCH SEQ			4	1.A	87,365	100.3390	85,151	84,863	85,101		(463)			3.000	1.152	MON	212	2,546	07/29/2015	05/25/2041
3136AP-W9-9	FNR 2015-58 CA EXCH SEQ			4	1.A	66,481	100.7830	65,104	64,598	64,955		(329)			3.000	1.388	MON	162	1,938	09/21/2015	08/25/2041
3136AR-ZG-6	FNR 2016-21 BA EXCH SEQ			4	1.A	112,093	101.0060	109,789	108,696	109,605		(535)			3.000	1.490	MON	272	3,261	03/09/2016	03/25/2042
3137AK-V3-2	FHR 3981 PA PAC-11			4	1.A	7,743	102.3470	7,577	7,404	7,538		(41)			3.000	1.206	MON	19	222	04/12/2012	04/15/2031
3137B2-QL-7	FHR 4212 LA PAC-11			4	1.A	308,778	101.6650	303,141	298,178	301,334		(1,290)			3.000	1.525	MON	745	8,945	07/11/2016	10/15/2039
3137B8-Z3-4	FHR 4316 DA SEQ			4	1.A	18,612	100.4800	18,101	18,015	18,043		(118)			3.000	1.869	MON	45	540	10/29/2014	02/15/2039
3137BB-N9-7	FHR 4358 DA EXCH SEQ			4	1.A	58,061	100.2610	57,022	56,873	57,020		(310)			3.000	1.621	MON	142	1,706	07/23/2014	06/15/2040
3137BC-TN-8	FHR 4376 HA SEQ			4	1.A	33,362	100.4650	32,875	32,723	32,850		(153)			3.000	1.780	MON	82	982	09/08/2014	04/15/2040
3137BD-XX-9	FHR 4390 NY EXCH SEQ			4	1.A	232,231	100.5550	225,908	224,662	226,076		(1,993)			3.000	0.563	MON	562	6,740	07/11/2016	06/15/2040
3137BG-6G-9	FHR 4428 LA SC SEQ			4	1.A	168,959	102.7250	167,536	163,092	165,829		(480)			3.000	2.025	MON	408	4,893	02/10/2015	06/15/2039
3137BG-JD-2	FHR 4444 CH EXCH SEQ			4	1.A	427,679	100.8950	416,903	413,207	416,795		(3,113)			3.000	0.936	MON	1,033	12,396	07/11/2016	01/15/2041
3137BM-2F-2	FHR 4526 MH PAC-1-11			4	1.A	157,095	102.5940	156,570	152,612	154,638		(291)			3.000	2.140	MON	382	4,578	12/09/2015	02/15/2044
3137BM-SF-4	FHR 4547 A SEQ			4	1.A	104,144	101.0660	101,741	100,668	101,786		(725)			3.000	0.949	MON	252	3,020	05/23/2016	12/15/2041
3137BN-E8-3	FHR 4565 DM EXCH SEQ			4	1.A	461,971	100.7240	447,822	444,604	449,461		(3,148)			3.000	0.863	MON	1,112	13,338	05/19/2016	02/15/2042
3137FC-PZ-1	FHR 4749 A EXCH SEQ			4	1.A	35,101	99.9350	34,239	34,261	34,434		(389)			3.500	(1.992)	MON	100	1,199	01/09/2018	10/15/2044
3137FC-S9-6	FHR 4749 GA SEQ			4	1.A	97,026	100.1100	95,624	95,519	95,909		(629)			3.500	0.611	MON	279	3,343	02/06/2018	10/15/2044
3137FD-6W-7	FHR 4748 YA EXCH SEQ			4	1.A	82,515	100.0620	80,601	80,551	81,057		(747)			3.500	(0.544)	MON	235	2,819	01/09/2018	09/15/2044
3138A2-CK-3	FNMA AH0973			4	1.A	71,861	105.0090	70,990	67,603	69,823		(419)			4.000	1.607	MON	225	2,704	07/11/2016	12/01/2025
3138EA-EF-0	FNMA AK5533			4	1.A	10,294	105.3380	10,075	9,565	9,990		(54)			3.500	0.895	MON	28	335	05/21/2012	03/01/2027
3138EH-TA-0	FNMA AL1444			4	1.A	62,625	104.8480	61,665	58,813	60,983		(305)			3.000	0.924	MON	147	1,764	02/15/2013	02/01/2027
3138MB-LL-8	FNMA AP7530			4	1.A	26,948	104.0710	26,713	25,668	26,436		(99)			2.500	0.872	MON	53	642	07/11/2016	09/01/2027
31416X-QT-0	FNMA AB2265			4	1.A	60,345	109.9390	60,518	55,047	59,777		(78)			4.000	0.997	MON	183	2,202	01/09/2013	02/01/2041
31418D-FN-7	FNMA POOL MA3772			4	1.A	1,407,703	105.2290	1,428,840	1,357,845	1,404,666		(668)			3.500	0.801	MON	3,960	47,524	09/24/2019	09/01/2039
31418D-GJ-5	FNMA POOL MA3800			4	1.A	1,224,172	103.8750	1,240,590	1,194,314	1,222,279		(434)			3.000	0.934	MON	2,986	35,829	10/09/2019	10/01/2039
31418D-HJ-4	FNMA POOL MA3832			4	1.A	1,503,105	105.4210	1,524,557	1,446,162	1,499,960		(941)			3.500	0.555	MON	4,218	50,616	12/03/2019	11/01/2039
31418D-SS-2	FNMA POOL MA4128			4	1.A	18,505,623	101.4800	18,191,198	17,925,834	18,476,900		(18,927)			2.000	1.079	MON	29,876	358,517	09/09/2020	09/01/2040
31418D-TJ-1	FNMA POOL MA4152			4	1.A	19,930,090	101.4820	19,586,399	19,300,403	19,898,315		(21,158)			2.000	1.247	MON	32,167	386,008	09/09/2020	09/01/2040
31418D-U5-9	FNMA POOL MA4203			4	1.A	16,201,820	102.8190	15,923,094	15,486,567	16,166,202		(29,424)			2.500	1.360	MON	32,264	387,164	10/28/2020	11/01/2040
31418D-U8-3	FNMA POOL MA4206			4	1.A	16,292,435	102.4700	16,085,425	15,697,641	16,254,304		(31,925)			2.000	1.026	MON	26,163	313,953	10/28/2020	11/01/2035

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
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						79,009,577	XXX	77,843,688	76,198,789	78,772,797		(123,902)			XXX	XXX	XXX	141,565	1,698,764	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						123,559,397	XXX	122,907,900	120,788,789	123,351,417		(117,663)			XXX	XXX	XXX	419,177	2,364,637	XXX	XXX
001055-BJ-0	AFLAC INC			1	1.G FE	1,097,162	110.2310	1,212,536	1,100,000	1,097,589		247			3.600	3.631	AO	9,900	39,600	03/30/2020	04/01/2030
00287Y-BC-2	ABBVIE INC			1	2.B FE	3,234,000	104.6952	3,140,856	3,000,000	3,140,856	(26,191)	(57,599)			3.750	0.604	MN	14,688	123,719	04/09/2021	11/14/2023
00108W-AD-2	AEP TEXAS INC SR UNSEC			1	2.A FE	3,991,138	101.2020	4,048,090	4,000,000	3,998,545		1,909			2.400	2.449	AO	24,000	96,000	01/11/2018	10/01/2022
00287Y-BZ-1	ABBVIE INC SERIES WI			1	2.B FE	10,546,060	103.7633	10,376,327	10,000,000	10,376,327	(89,204)	(69,667)			2.600	0.913	MN	28,889	142,964	07/20/2021	11/21/2024
00108W-AM-2	AEP TEXAS INC SERIES I			1	2.A FE	3,560,593	96.1930	3,438,913	3,575,000	3,562,563		1,342			2.100	2.145	JJ	37,538	75,075	06/29/2020	07/01/2030
02665W-CQ-2	AMERICAN HONDA FINANCE SERIES MTN				1.G FE	3,228,060	104.8315	3,144,944	3,000,000	3,144,944	(17,538)	(56,383)			3.625	0.549	AO	24,469	59,797	04/09/2021	10/10/2023
0010EP-AN-8	AEP TEXAS INC SR UNSEC			1	2.A FE	519,860	106.6690	560,014	525,000	522,844		524			3.850	3.969	AO	5,053	20,213	09/15/2015	10/01/2025
02665W-DY-4	AMERICAN HONDA FINANCE SERIES MTN				1.G FE	4,996,700	98.8722	4,943,611	5,000,000	4,943,611	(53,437)	376			0.750	0.773	FA	11,667		09/07/2021	08/09/2024
00115A-AE-9	AEP TRANSMISSION CO LLC SR UNSEC			2	1.F FE	324,388	105.4950	342,859	325,000	324,664		62			3.100	3.123	JD	840	10,075	05/18/2017	12/01/2026
04636N-AC-7	ASTRAZENECA FINANCE LLC			1	1.G FE	4,999,550	99.2037	4,960,183	5,000,000	4,960,183	(39,456)	96			0.700	0.703	MN	3,208	19,245	05/25/2021	05/28/2024
00206R-CM-2	AT&T INC SR UNSEC			1	2.B FE	1,999,424	100.7620	2,015,241	2,000,000	1,999,960		78			3.000	3.004	JD	167	60,000	07/11/2016	06/30/2022
06051G-FH-7	BANK OF AMERICA CORP SERIES MTN				2.A FE	2,189,120	107.1859	2,143,718	2,000,000	2,143,718	(18,615)	(23,316)			4.200	1.084	FA	29,167	46,188	07/20/2021	08/26/2024
00206R-CT-7	AT&T INC SR UNSEC			1	2.B FE	1,998,680	109.0750	2,181,492	2,000,000	1,999,399		131			4.125	4.133	FA	30,708	82,500	01/29/2016	02/17/2026
06051G-HC-6	BANK OF AMERICA CORP SERIES WI			1	1.F FE	15,545,950	102.0670	15,310,043	15,000,000	15,310,043	(48,477)	(160,883)			3.004	0.523	JD	13,768	330,357	09/15/2021	12/20/2023
00206R-HJ-4	AT&T INC SR UNSEC			2	2.B FE	1,019,957	112.3280	1,151,358	1,025,000	1,021,195		443			4.350	4.411	MS	14,863	44,588	02/13/2019	03/01/2029
06051G-JX-8	BANK OF AMERICA CORP SERIES MTN			2	1.F FE	3,000,000	100.0005	3,000,015	3,000,000	3,000,015	15				0.524	0.523	FMAN	1,397	9,268	05/24/2021	05/28/2024
00206R-JY-9	AT&T INC			1	2.B FE	10,502,400	102.0250	10,202,533	10,000,000	10,450,878		(44,051)			2.750	2.203	JD	22,917	275,000	10/27/2020	06/01/2031
06406R-AS-6	BANK OF NY MELLON CORP SERIES MTN			2	1.E FE	2,996,790	98.7635	2,962,905	3,000,000	2,962,905	(34,612)	779			0.500	0.536	AO	2,708	8,248	04/19/2021	04/26/2024
00206R-KG-6	AT&T INC			1	2.B FE	3,845,149	97.8830	3,768,481	3,850,000	3,846,224		842			1.650	1.667	FA	26,469	62,996	07/27/2020	02/01/2028
071813-CF-4	BAXTER INTERNATIONAL INC SERIES 144A				2.B FE	5,000,000	99.8600	4,992,998	5,000,000	4,992,998	(7,002)				1.322	1.322	MN	5,508		11/16/2021	11/29/2024
002824-BE-9	ABBOTT LABORATORIES SR UNSEC			1	1.F FE	4,874,930	104.6530	5,125,900	4,898,000	4,891,169		3,399			3.400	3.476	MN	14,340	166,532	11/17/2016	11/30/2023
125523-BV-1	CIGNA CORP			1	2.A FE	3,155,040	102.8631	3,085,893	3,000,000	3,085,893	(16,069)	(45,715)			3.000	0.513	JJ	41,500	49,488	04/09/2021	07/15/2023
002824-BF-6	ABBOTT LABORATORIES SR UNSEC			1	1.F FE	2,245,171	110.5030	2,499,583	2,262,000	2,252,963		1,642			3.750	3.840	MN	7,304	84,825	11/17/2016	11/30/2026
172967-MT-5	CITIGROUP INC			1	1.G FE	12,981,770	99.4041	12,922,536	13,000,000	12,922,536	(59,067)	(144)			0.776	0.820	AO	17,094	12,801	10/28/2021	10/30/2024
002824-BP-4	ABBOTT LABORATORIES			1	1.F FE	6,334,838	97.1940	6,196,107	6,375,000	6,342,601		5,108			1.150	1.237	JJ	30,751	80,644	06/22/2020	01/30/2028
233331-AW-7	DTE ENERGY CO SERIES C				2.B FE	7,831,599	102.9234	7,665,737	7,448,000	7,665,737	(112,953)	(45,701)			2.529	0.888	AO	47,090	103,572	07/21/2021	10/01/2024
002824-BQ-2	ABBOTT LABORATORIES			1	1.F FE	492,835	96.4880	482,439	500,000	493,854		672			1.400	1.555	JD	19	7,000	06/22/2020	06/30/2030
29449W-AJ-6	EQUITABLE FINANCIAL LIFE SERIES 144A				1.F FE	4,999,550	98.4340	4,921,698	5,000,000	4,921,698	(77,909)	62			0.800	0.803	FA	15,444		08/09/2021	08/12/2024
00287Y-AQ-2	ABBVIE INC SR UNSEC			1	2.B FE	873,469	106.3420	930,495	875,000	874,422		159			3.600	3.621	MN	4,113	31,500	05/05/2015	05/14/2025
30040W-AD-0	EVERSOURCE ENERGY SERIES L			1	2.A FE	4,907,291	103.5688	4,795,234	4,630,000	4,795,234	(67,304)	(38,903)			2.900	0.927	AO	33,568	73,830	06/28/2021	10/01/2024
00287Y-AY-5	ABBVIE INC SR UNSEC			1	2.B FE	921,467	106.0130	980,618	925,000	923,318		353			3.200	3.245	MN	3,864	29,600	05/09/2016	05/14/2026
38141G-XE-9	GOLDMAN SACHS GROUP INC			1	1.F FE	2,142,400	104.9058	2,098,115	2,000,000	2,098,115	(19,186)	(21,772)			3.625	0.737	FA	26,382	39,865	07/20/2021	02/20/2024
00287Y-BF-5	ABBVIE INC SR UNSEC			2	2.B FE	892,305	113.0790	1,017,713	900,000	894,499		674			4.250	4.354	MN	4,994	38,250	09/13/2018	11/14/2028
38141G-XZ-2	GOLDMAN SACHS GROUP INC			1	1.F FE	4,996,000	99.5482	4,977,410	5,000,000	4,977,410	(19,586)	1,069			0.673	0.701	MS	10,562	18,503	04/07/2021	03/08/2024
00287Y-CS-6	ABBVIE INC SERIES WI			1	2.B FE	3,057,757	100.0910	3,002,744	3,000,000	3,001,886		(49,686)			3.450	1.755	MS	30,475	103,500	11/17/2020	03/15/2022
38141G-YE-8	GOLDMAN SACHS GROUP INC			1	1.F FE	8,490,850	99.1608	8,428,670	8,500,000	8,428,670	(63,634)	1,556			0.657	0.691	MS	17,219	15,353	06/24/2021	09/10/2024
00287Y-CX-5	ABBVIE INC SERIES WI			1	2.C FE	2,142,740	106.4480	2,128,953	2,000,000	2,104,447		(34,090)			3.800	1.969	MS	22,378	76,000	11/17/2020	03/15/2025
38141G-YL-2	GOLDMAN SACHS GROUP INC			1	1.F FE	5,000,000	99.5698	4,978,492	5,000,000	4,978,492	(21,508)				0.925	0.923	AO	8,993		10/18/2021	10/21/2024
00507V-AK-5	ACTIVISION BLIZZARD SR UNSEC			1	2.A FE	373,638	107.0000	401,252	375,000	374,264		142			3.400	3.446	MS	3,754	12,750	06/01/2017	09/15/2026
38141G-ZE-7	GOLDMAN SACHS GROUP INC			1	1.F FE	3,000,000	100.2554	3,007,662	3,000,000	3,007,662	7,662				1.217	1.217	JD	2,535		12/01/2021	12/06/2023
00507V-AM-1	ACTIVISION BLIZZARD SR UNSEC			1	2.A FE	2,322,900	107.4310	2,685,769	2,500,000	2,379,027		19,230			3.400	4.408	JD	3,778	85,000	12/12/2018	06/15/2027
44891A-BV-8	HYUNDAI CAPITAL AMERICA SERIES 144A				2.A FE	2,999,820	98.0611	2,941,832	3,000,000	2,941,832	(58,021)	35			0.875	0.877	JD	1,240	14,354	06/10/2021	06/14/2024
00912X-AT-1	AIR LEASE CORP SR UNSEC			1	2.B FE	2,219,805	102.6280	2,309,135	2,250,000	2,242,130		4,432			3.000	3.213	MS	19,875	67,500	08/08/2016	09/15/2023
44891A-BY-2	HYUNDAI CAPITAL AMERICA SERIES 144A				2.A FE	2,994,600	98.2718	2,948,155	3,000,000	2,948,155	(46,965)	556			1.000	1.061	MS	8,667		09/14/2021	09/17/2024
00914A-AD-4	AIR LEASE CORP				2.B FE	1,141,789	101.2380	1,164,237	1,150,000	1,147,363		2,478			2.250	2.475	JJ	11,931	25,875	09/09/2019	01/15/2023
46647P-AY-2	JPMORGAN CHASE & CO			1	1.F FE	5,400,500	105.4367	5,271,837	5,000,000	5,271,837	(45,172)	(71,985)			4.023	0.701	JD	14,528	110,605	06/24/2021	12/05/2024
00914A-AF-9	AIR LEASE CORP SERIES MTN			1	2.B FE	2,968,890	101.3740	3,041,218	3,000,000	2,980,541		5,994			2.300	2.520	FA	28,750	69,000	01/07/2020	02/01/2025
46647P-BZ-8	JPMORGAN CHASE & CO			2	1.F FE	5,014,200	99.7557	4,987,785	5,000,000	4,987,785	(21,196)	(4,485)			0.697	0.547	MS	10,165	19,163	04/15/2021	03/16/2024
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	2,371,770	100.5870	2,388,932	2,375,000	2,372,255		298			2.050	2.065	MN	6,221	48,688	04/27/2020	05/15/2030

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
56585A-AG-7	MARATHON PETROLEUM CORP				2.B FE	3,230,850	105.1361	3,154,082	3,000,000	3,154,082	(41,664)	(27,966)			3.625	1.129	MS	32,021	59,797	07/20/2021	09/15/2024
010392-FU-7	ALABAMA POWER CO SERIES 20 A			1	1.E FE	3,782,672	93.4580	3,551,393	3,800,000	3,784,859		1,626			1.450	1.499	MS	16,224	57,855	08/24/2020	09/15/2030
59217G-EN-5	MET LIFE GLOB FUNDING I SERIES 144A				1.D FE	4,994,800	98.4590	4,922,951	5,000,000	4,922,951	(72,824)	1,046			0.550	0.585	JD	1,833	15,038	06/01/2021	06/07/2024
015271-AJ-8	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	6,499,564	109.2940	6,967,472	6,375,000	6,448,123		(13,690)			3.950	3.687	JJ	116,114	251,813	01/04/2018	01/15/2027
617446-8W-2	MORGAN STANLEY			1	1.F FE	4,998,400	99.6563	4,982,813	5,000,000	4,982,813	(16,002)	445			0.529	0.541	JJ	11,462	14,544	04/07/2021	01/25/2024
015271-AL-3	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	848,411	106.0970	901,821	850,000	849,233		214			3.450	3.479	AO	4,969	29,325	11/09/2017	04/30/2025
61747Y-DU-6	MORGAN STANLEY SERIES MTN				2.A FE	5,323,100	104.1529	5,207,646	5,000,000	5,207,646	(29,072)	(74,582)			4.100	0.671	MN	22,208	112,722	06/24/2021	05/22/2023
015271-AP-4	ALEXANDRIA REAL ESTATE E CO.GUARNT			2	2.A FE	4,994,650	108.2060	5,410,320	5,000,000	4,996,673		702			3.800	3.817	AO	40,111	190,000	03/12/2019	04/15/2026
61747Y-EB-7	MORGAN STANLEY SERIES GMTN			1	1.F FE	5,008,100	98.9869	4,949,345	5,000,000	4,949,345	(57,767)	(857)			0.791	0.721	JJ	17,688		09/15/2021	01/22/2025
015271-AT-6	ALEXANDRIA REAL ESTATE E CO.GUARNT				2.A FE	3,444,549	103.0520	3,555,297	3,450,000	3,445,845		461			2.750	2.767	JD	4,217	94,875	09/03/2019	12/15/2029
61772B-AA-1	MORGAN STANLEY			1	1.F FE	1,675,000	99.6899	1,669,805	1,675,000	1,669,805	(5,195)				0.731	0.730	AO	2,925	6,097	04/19/2021	04/05/2024
020002-AZ-4	ALLSTATE CORP SR UNSEC			1	1.G FE	2,483,703	103.3810	2,584,525	2,500,000	2,497,267		1,805			3.150	3.228	JD	3,500	78,750	07/03/2013	06/15/2023
63743H-EY-4	NATIONAL RURAL UTIL COOP SERIES D				1.F FE	6,993,630	99.1357	6,939,496	7,000,000	6,939,496	(54,528)	424			1.000	1.031	AO	12,833		10/18/2021	10/18/2024
023608-AG-7	AMEREN CORP SR UNSEC			1	2.A FE	999,110	106.1460	1,061,457	1,000,000	999,583		92			3.650	3.661	FA	13,789	36,500	11/17/2015	02/15/2026
64952W-EB-5	NEW YORK LIFE GLOBAL FDG SERIES 144A				1.B FE	2,998,230	98.7180	2,961,539	3,000,000	2,961,539	(37,092)	428			0.550	0.569	AO	2,979	9,022	04/20/2021	04/27/2024
0258M0-EG-0	AMERICAN EXPRESS CREDIT SR UNSEC			1	1.F FE	1,995,540	100.1690	2,003,385	2,000,000	1,999,840		937			2.700	2.748	MS	17,700	54,000	02/28/2017	03/03/2022
65339K-BU-3	NEXTERA ENERGY CAPITAL				2.A FE	5,014,250	99.7976	4,989,882	5,000,000	4,989,882	(18,970)	(4,634)			0.650	0.497	MS	10,833	16,283	04/14/2021	03/01/2023
025932-AK-0	AMERICAN FINANCIAL GROUP SR UNSEC			1	2.A FE	1,469,218	106.9600	1,577,664	1,475,000	1,472,066		575			3.500	3.547	FA	19,503	51,625	08/15/2016	08/15/2026
65364U-AK-2	NIAGARA MOHAWK POWER SERIES 144A			1	2.A FE	8,953,818	104.6138	8,703,868	8,320,000	8,703,868	(146,001)	(90,612)			3.508	0.925	AO	72,966	160,486	06/30/2021	10/01/2024
02665W-CJ-8	AMERICAN HONDA FINANCE SR UNSEC				1.G FE	4,991,350	104.0850	5,204,259	5,000,000	4,997,178		1,759			3.450	3.488	JJ	80,021	172,500	07/11/2018	07/14/2023
66980P-2A-6	BOC AVIATION USA CORP SERIES 144A			2	1.G FE	2,392,800	99.8488	2,396,371	2,400,000	2,396,371	1,981	1,727			1.625	1.728	AO	6,717	21,445	04/22/2021	04/29/2024
026874-DD-6	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	2,118,121	107.0020	2,273,791	2,125,000	2,122,278		709			3.750	3.789	JJ	37,852	79,688	07/29/2015	07/10/2025
68389X-BS-3	ORACLE CORP			1	2.A FE	13,857,610	104.0010	13,520,126	13,000,000	13,520,126	(205,492)	(113,774)			2.950	0.854	MN	49,003	210,872	07/20/2021	11/15/2024
03027X-AZ-3	AMERICAN TOWER CORP			1	2.C FE	4,995,250	102.6810	5,134,072	5,000,000	4,997,106		859			2.400	2.419	MS	35,333	120,000	01/07/2020	03/15/2025
718546-AY-0	PHILLIPS 66			1	2.A FE	3,001,860	99.2577	2,977,731	3,000,000	2,977,731	(22,269)	(1,591)			0.900	0.795	FA	10,200	14,846	04/13/2021	02/15/2024
03027X-BB-5	AMERICAN TOWER CORP			1	2.C FE	4,537,215	98.4760	4,480,643	4,550,000	4,541,010		2,398			1.300	1.355	MS	17,416	75,909	06/01/2020	09/15/2025
723787-AU-1	PIONEER NATURAL RESOURCE				2.B FE	1,999,880	99.6179	1,992,358	2,000,000	1,992,358	(7,559)	40			0.550	0.553	MN	1,406	5,947	05/10/2021	05/15/2023
03027X-BG-4	AMERICAN TOWER CORP			1	2.C FE	3,608,833	94.4960	3,425,492	3,625,000	3,610,711		1,497			1.875	1.924	AO	14,349	71,178	09/23/2020	10/15/2030
74256L-EQ-8	PRINCIPAL LFE GLB FND II SERIES 144A				1.E FE	4,996,900	98.6203	4,931,013	5,000,000	4,931,013	(66,247)	390			0.750	0.771	FA	13,125		08/18/2021	08/23/2024
03040W-AK-1	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	996,010	105.2920	1,052,917	1,000,000	999,014		429			3.850	3.898	MS	12,833	38,500	11/08/2013	03/01/2024
74368C-BF-0	PROTECTIVE LIFE SERIES 144A				1.E FE	5,000,000	98.6833	4,934,163	5,000,000	4,934,163	(65,837)				0.781	0.781	JJ	18,983		06/28/2021	07/05/2024
03040W-AS-4	AMERICAN WATER CAPITAL C SR UNSEC			2	2.A FE	4,999,050	109.6720	5,483,588	5,000,000	4,999,415		76			3.750	3.752	MS	62,500	187,500	08/06/2018	09/01/2028
75513E-CF-6	RAYTHEON TECH CORP SERIES WI			1	2.A FE	5,776,558	104.7831	5,624,759	5,368,000	5,624,759	(29,631)	(104,966)			3.700	0.547	JD	8,827	218,423	04/07/2021	12/15/2023
03040W-AW-5	AMERICAN WATER CAPITAL C			1	2.A FE	921,217	103.6350	958,626	925,000	921,797		336			2.800	2.847	MN	4,317	25,900	04/08/2020	05/01/2030
79466L-AG-9	SALESFORCE COM INC			1	1.F FE	9,994,900	99.0691	9,906,912	10,000,000	9,906,912	(88,779)	855			0.625	0.642	JJ	29,340		06/29/2021	07/15/2024
03073E-AL-9	AMERISOURCEBERGEN CORP SR UNSEC			1	2.A FE	498,575	104.4480	522,242	500,000	499,616		153			3.400	3.434	MN	2,172	17,000	05/19/2014	05/15/2024
883556-CS-9	THERMO FISHER SCIENTIFIC			1	2.A FE	8,000,000	99.8890	7,991,122	8,000,000	7,991,122	(8,878)				1.215	1.215	AO	18,630		10/19/2021	10/18/2024
03076C-AG-1	AMERIPRISE FINANCIAL INC SR UNSEC			1	1.G FE	199,312	106.7430	213,487	200,000	199,785		72			3.700	3.741	AO	1,562	7,400	09/15/2014	10/15/2024
904764-BN-6	UNILEVER CAPITAL CORP			1	1.E FE	5,000,000	99.3762	4,968,810	5,000,000	4,968,810	(31,190)				0.626	0.626	FA	12,085		08/09/2021	08/12/2024
030981-AH-7	AMERIGAS PART/FIN CORP SR UNSEC			1	3.C FE	1,058,750	108.1170	1,081,170	1,000,000	1,023,089		(9,663)			5.625	4.521	MN	6,406	56,250	01/18/2018	05/20/2024
91324P-EB-4	UNITEDHEALTH GROUP INC			1	1.F FE	4,994,800	99.2032	4,960,162	5,000,000	4,960,162	(35,708)	1,151			0.550	0.585	MN	3,514	14,785	05/17/2021	05/15/2024
031162-CU-2	AMGEN INC			1	2.A FE	4,998,250	101.7760	5,088,805	5,000,000	4,998,544		160			2.450	2.454	FA	44,236	122,500	02/18/2020	02/21/2030
92343V-CR-3	VERIZON COMMUNICATIONS			1	2.A FE	5,409,850	106.4055	5,320,275	5,000,000	5,320,275	(27,748)	(350,598)			3.500	3.500	MN	29,167	96,226	06/24/2021	11/01/2024
031162-CW-8	AMGEN INC			1	2.A FE	4,982,100	100.5500	5,027,481	5,000,000	4,984,834		1,591			2.300	2.337	FA	40,250	149,819	05/04/2020	02/25/2031
928668-BA-9	VOLKSWAGEN GROUP AMERICA SERIES 144A			1	2.A FE	11,564,296	103.4044	11,296,934	10,925,000	11,296,934	(170,696)	(85,814)			2.850	0.955	MS	82,165	171,206	07/20/2021	09/26/2024
032095-AG-6	AMPHENOL CORP SR UNSEC			1	2.A FE	4,994,400	103.9560	5,197,808	5,000,000	4,998,057		821			3.200	3.218	AO	40,000	160,000	03/29/2017	04/01/2024
928668-BJ-0	VOLKSWAGEN GROUP AMERICA SERIES 144A				2.A FE	3,014,850	99.3321	2,979,963	3,000,000	2,979,963	(30,822)	(3,506)			0.875	0.683	MN	2,844	28,736	04/09/2021	11/22/2023
032095-AH-4	AMPHENOL CORP SR UNSEC			2	2.A FE	524,496	113.6120	596,465	525,000	524,603		44			4.350	4.362	JD	1,903	22,838	01/07/2019	06/01/2029
92939U-AF-3	WEC ENERGY GROUP INC			1	2.A FE	5,004,650	98.9746	4,948,729	5,000,000	4,948,729	(54,739)	(1,020)			0.800	0.767	MS	11,778	21,506	04/07/2021	03/15/2024
032095-AL-5	AMPHENOL CORP			1	2.A FE	7,970,720	97.7320	7,818,552	8,000,000	7,971,512		792			2.200	2.241	MS	52,311		09/07/2021	09/15/2031
06367T-QW-3	BANK OF MONTREAL SERIES MTN		A		1.F FE	4,992,300	98.6367	4,931,834	5,000,000	4,931,834	(61,684)	1,317			0.625	0.677	JJ	14,931		07/06/2021	07/09/2024
032654-AS-4	ANALOG DEVICES INC			1	1.G FE	2,338,156	105.0110	2,467,763	2,350,000	2,342,072		2,289			2.950	3.060	AO	17,331	69,325	04/06/2020	04/01/2025
06368E-A3-6	BANK OF MONTREAL		A		1.F FE	4,992,450	99.0317	4,951,584	5,000,000	4,951,584	(42,927)	2,205			0.450	0.507	JD	1,438	24,744	04/07/2021	12/08/2023

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
032654-AV-7	ANALOG DEVICES INC			1	1.G FE	4,225,690	100.2070	4,258,811	4,250,000	4,226,218		528			2.100	2.164	AO	21,321		09/28/2021	10/01/2031
06368F-AA-7	BANK OF MONTREAL SERIES MTN		A		1.F FE	4,995,800	99.2776	4,963,878	5,000,000	4,963,878	(32,546)	661			0.400	0.442	MS	5,889		09/09/2021	09/15/2023
035240-AV-2	ANHEUSER BUSCH INBEV WOR			1	2.A FE	3,417,808	109.6050	3,753,976	3,425,000	3,419,056		597			3.500	3.524	JD	9,990	119,875	04/01/2020	06/01/2030
064159-3X-2	BANK OF NOVA SCOTIA		A		1.F FE	2,999,280	99.1163	2,973,489	3,000,000	2,973,489	(25,959)	180			0.700	0.708	AO	4,433	11,291	04/14/2021	04/15/2024
036752-AP-8	ANTHEM INC			1	2.B FE	6,973,050	102.0950	7,146,683	7,000,000	6,974,940		1,890			2.550	2.594	MS	52,558	88,258	03/08/2021	03/15/2031
064159-8J-8	BANK OF NOVA SCOTIA		A		1.F FE	4,995,700	99.2087	4,960,433	5,000,000	4,960,433	(35,906)	677			0.400	0.443	MS	5,889		09/13/2021	09/15/2023
03740L-AA-0	AON CORP AON GLOBAL HOLD			1	2.A FE	6,979,840	97.2160	6,805,125	7,000,000	6,980,489		649			2.050	2.082	FA	51,022		08/18/2021	08/23/2031
13607G-RS-5	CANADIAN IMPERIAL BANK		A		1.F FE	4,987,100	98.7656	4,938,280	5,000,000	4,938,280	(52,316)	3,744			0.500	0.597	JD	1,181	27,493	04/07/2021	12/14/2023
03740L-AC-6	AON CORP AON GLOBAL HOLD			1	2.A FE	5,041,750	101.7390	5,086,961	5,000,000	5,041,479		(271)			2.600	2.503	JD	10,472		12/02/2021	12/02/2031
13645R-BD-5	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	5,992,080	100.1202	6,007,211	6,000,000	6,007,211	14,917	231			1.350	1.395	JD	6,525		11/17/2021	12/02/2024
037833-AK-6	APPLE INC SR UNSEC			1	1.B FE	1,776,170	102.3850	1,945,308	1,900,000	1,880,092		14,297			2.400	3.206	MN	7,347	45,600	10/07/2013	05/03/2023
29250N-BG-9	ENBRIDGE INC		A		2.A FE	3,498,180	99.2222	3,472,776	3,500,000	3,472,776	(25,626)	236			0.550	0.576	AO	4,652		09/29/2021	10/04/2023
037833-BY-5	APPLE INC SR UNSEC			1	1.B FE	1,621,425	106.8950	1,737,050	1,625,000	1,623,377		360			3.250	3.276	FA	18,778	52,813	02/16/2016	02/23/2026
31429K-AE-3	FED CAISSES DESJARDINS SERIES 144A		A		1.E FE	4,999,100	98.5166	4,925,831	5,000,000	4,925,831	(73,452)	197			0.700	0.706	MN	3,889	19,245	05/18/2021	05/21/2024
037833-CJ-7	APPLE INC SR UNSEC			1	1.B FE	5,000,000	108.5170	5,425,868	5,000,000	5,000,000					3.350	3.350	FA	66,069	167,500	02/02/2017	02/09/2027
78016E-ZU-4	ROYAL BANK OF CANADA		A		1.F FE	4,996,750	98.5847	4,929,235	5,000,000	4,929,235	(67,970)	493			0.650	0.672	JJ	13,722		07/26/2021	07/29/2024
038222-AL-9	APPLIED MATERIALS INC SR UNSEC			1	1.F FE	1,170,829	107.9730	1,268,679	1,175,000	1,172,641		405			3.300	3.342	AO	9,694	38,775	03/28/2017	04/01/2027
89114T-ZE-5	TORONTO DOMINION BANK SERIES MTN		A		1.E FE	4,996,000	98.6993	4,934,963	5,000,000	4,934,963	(61,449)	439			0.700	0.727	MS	10,792		09/07/2021	09/10/2024
042735-BG-4	ARROW ELECTRONICS INC SR UNSEC			1	2.C FE	1,863,506	104.3710	1,956,960	1,875,000	1,870,279		1,656			3.250	3.349	MS	19,128	60,938	09/05/2017	09/08/2024
05971K-AK-5	BANCO SANTANDER		D	2	1.F FE	4,000,000	99.4669	3,978,674	4,000,000	3,978,674	(21,326)				0.701	0.701	JD	78	15,418	06/23/2021	06/30/2024
045054-AJ-2	ASHTEAD CAPITAL INC SERIES 144A			1	2.C FE	1,500,000	104.5290	1,567,929	1,500,000	1,500,000					4.000	4.000	MN	10,000	60,000	10/28/2019	05/01/2028
22535W-AD-9	CREDIT AGRICOLE LONDON SERIES 144A		D		1.G FE	5,360,000	104.6030	5,230,148	5,000,000	5,230,148	(74,630)	(47,795)			3.250	1.000	AO	39,271	89,353	06/28/2021	10/04/2024
04636N-AE-3	ASTRAZENECA FINANCE LLC			1	1.G FE	6,988,100	99.4180	6,959,283	7,000,000	6,989,054		954			1.750	1.776	MN	11,229	61,250	05/25/2021	05/28/2028
22550L-2F-7	CREDIT SUISSE NEW YORK SERIES FXD		D		1.E FE	5,000,000	99.2893	4,964,463	5,000,000	4,964,463	(35,537)				0.520	0.520	FA	10,256		08/02/2021	08/09/2023
049560-AN-5	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	997,250	105.7600	1,057,604	1,000,000	998,404		265			3.000	3.032	JD	1,333	30,000	06/05/2017	06/15/2027
404280-CU-1	HSBC HOLDINGS PLC		D	1	1.G FE	3,300,000	99.1145	3,270,778	3,300,000	3,270,778	(29,222)				0.732	0.732	FA	8,991		08/10/2021	08/17/2024
049560-AT-2	ATMOS ENERGY CORP			1	1.G FE	1,518,366	93.8280	1,430,884	1,525,000	1,519,108		602			1.500	1.546	JJ	10,548	18,046	09/23/2020	01/15/2031
456837-AK-9	ING GROEP NV		D		1.G FE	10,767,273	105.2605	10,489,211	9,965,000	10,489,211	(74,209)	(175,303)			4.100	0.641	AO	101,766	224,655	07/20/2021	10/02/2023
05329W-AM-4	AUTONATION INC CO.GUARNT			1	2.C FE	373,736	108.7150	407,679	375,000	374,463		129			4.500	4.542	AO	4,219	16,875	09/16/2015	10/01/2025
456873-AB-4	INGERSOLL RAND LUX FINAN		D	1	2.B FE	3,638,818	105.6976	3,558,839	3,367,000	3,558,839	(36,292)	(37,962)			3.550	0.890	MN	19,921	65,724	06/29/2021	11/01/2024
053332-AP-7	AUTOZONE INC SR UNSEC			1	2.B FE	696,129	102.8070	719,646	700,000	699,343		410			3.125	3.188	JJ	10,087	21,875	04/18/2013	07/15/2023
49374J-AB-9	KIA CORP SERIES 144A		D		2.A FE	1,320,906	99.6035	1,319,746	1,325,000	1,319,746	(2,119)	1,033			1.000	1.105	AO	2,760	7,286	04/12/2021	04/16/2024
053332-AR-3	AUTOZONE INC SR UNSEC			1	2.B FE	997,310	105.0040	1,050,043	1,000,000	999,012		281			3.250	3.282	AO	6,861	32,500	04/20/2015	04/15/2025
60920L-AQ-7	MONDELEZ INTL HLDINGS NE SERIES 144A		D		2.B FE	4,992,300	98.3221	4,916,104	5,000,000	4,916,104	(76,891)	741			0.750	0.802	MS	10,104		09/21/2021	09/24/2024
053332-AT-9	AUTOZONE INC SR UNSEC			1	2.B FE	799,792	105.6040	844,832	800,000	799,903		21			3.125	3.128	AO	4,861	25,000	04/18/2016	04/21/2026
62878U-2C-5	NBN CO LTD SERIES 144A		D	1	1.E FE	4,984,800	98.5980	4,929,900	5,000,000	4,929,900	(56,069)	1,255			0.875	0.978	AO	10,087		09/28/2021	10/08/2024
053332-BA-9	AUTOZONE INC			1	2.B FE	2,367,780	94.1070	2,235,031	2,375,000	2,368,657		649			1.650	1.682	JJ	18,070	36,031	08/04/2020	01/15/2031
63906Y-AB-4	NATWEST MARKETS PLC SERIES 144A		D		1.F FE	798,520	98.3469	786,775	800,000	786,775	(12,033)	311			0.800	0.858	FA	2,471	1,760	05/06/2021	08/12/2024
05348E-BG-3	AVALONBAY COMMUNITIES SERIES MTN			1	1.G FE	1,997,860	101.1610	2,023,216	2,000,000	1,998,224		44			2.300	2.312	MS	15,333	46,000	02/10/2020	03/01/2030
822582-CC-4	SHELL INTERNATIONAL FIN		D	1	1.D FE	8,332,210	102.4872	8,198,974	8,000,000	8,198,974	(83,932)	(42,515)			2.000	0.705	MN	24,000	87,978	07/20/2021	11/07/2024
05351W-AA-1	AVANGRID INC SR UNSEC			1	2.B FE	1,047,501	104.6910	1,099,260	1,050,000	1,048,899		355			3.150	3.188	JD	2,756	33,075	11/16/2017	12/01/2024
83368R-AU-6	SOCIETE GENERALE SERIES 144A		D		2.B FE	5,226,600	102.7208	5,136,039	5,000,000	5,136,039	(56,262)	(29,784)			2.625	1.217	AO	27,344	72,169	06/28/2021	10/16/2024
054561-AJ-4	AXA EQUITABLE HOLDINGS I SR UNSEC			2	2.B FE	3,993,047	112.1010	4,484,055	4,000,000	3,995,146		656			4.350	4.372	AO	34,317	174,000	01/16/2019	04/20/2028
86562M-BF-6	SUMITOMO MITSUI FINL GRP		D		1.G FE	5,419,450	105.0949	5,254,745	5,000,000	5,254,745	(43,627)	(104,133)			3.936	0.577	AO	41,000	216,426	04/07/2021	10/16/2023
05523U-AK-6	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2.B FE	299,109	106.1940	318,581	300,000	299,719		95			3.800	3.836	AO	2,660	11,400	09/30/2014	10/07/2024
86562M-BT-6	SUMITOMO MITSUI FINL GRP		D		1.G FE	5,249,250	102.8439	5,142,197	5,000,000	5,142,197	(68,153)	(33,590)			2.448	0.887	MS	31,960	67,303	06/24/2021	09/27/2024
05531F-AX-1	BB&T CORP SR UNSEC			1	1.G FE	2,994,390	100.4040	3,012,131	3,000,000	2,999,707		1,167			2.750	2.790	AO	20,625	82,500	03/16/2017	04/01/2022
902674-YK-0	UBS AG LONDON SERIES 144A		D		1.D FE	4,997,950	98.8386	4,941,928	5,000,000	4,941,928	(56,289)	288			0.700	0.714	FA	13,806		08/03/2021	08/09/2024
05531G-AB-7	BB&T CORP SUBORD			2	1.G FE	1,498,515	110.1140	1,651,717	1,500,000	1,498,875		133			3.875	3.887	MS	16,469	58,125	03/11/2019	03/19/2029
060515-FX-2	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	1,347,746	107.7190	1,454,204	1,350,000	1,348,935		226			3.500	3.520	AO	9,450	47,250	04/14/2016	04/19/2026
06051G-GT-0	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	3,000,000	104.0490	3,121,463	3,000,000	3,000,000					3.093	3.093	AO	23,198	92,790	09/13/2017	10/01/2025
060515-HQ-5	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	2,700,000	110.1530	2,974,143	2,700,000	2,700,000					3.974	3.974	FA	42,919	107,298	02/04/2019	02/07/2030
06051G-HR-3	BANK OF AMERICA CORP SR UNSEC			2	1.F FE	2,500,000	104.5810	2,614,529	2,500,000	2,500,000					3.458	3.458	MS	25,455	86,450	03/12/2019	03/15/2025

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
06051G-HT-9	BANK OF AMERICA CORP SR UNSEC			2	1.F FE	4,000,000	106.9350	4,277,408	4,000,000	4,000,000					3.559	3.559	AO	26,890	142,360	04/17/2019	04/23/2027
06051G-HV-4	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	4,181,270	105.4590	4,402,908	4,175,000	4,179,915		(568)			3.194	3.176	JJ	58,526	133,350	07/18/2019	07/23/2030
06051G-HW-2	BANK OF AMERICA CORP SERIES MTN			1	1.F FE	4,875,000	102.7060	5,006,934	4,875,000	4,875,000					2.456	2.456	AO	22,948	119,730	10/17/2019	10/22/2025
06406H-CS-6	BANK OF NY MELLON CORP SR UNSEC			1	1.F FE	996,350	105.2440	1,052,439	1,000,000	999,122		396			3.650	3.694	FA	14,904	36,500	01/28/2014	02/04/2024
06406R-AC-1	BANK OF NY MELLON CORP SR UNSEC			1	1.F FE	2,125,000	100.7490	2,140,920	2,125,000	2,125,000					2.661	2.661	MN	7,068	56,546	05/09/2017	05/16/2023
06406R-AF-4	BANK OF NY MELLON CORP SR UNSEC			2	1.E FE	4,997,500	108.5340	5,426,699	5,000,000	4,998,382		236			3.400	3.406	JJ	71,778	170,000	01/22/2018	01/29/2028
06406R-AN-7	BANK OF NY MELLON CORP SERIES MTN			2	1.E FE	4,748,195	100.9180	4,793,620	4,750,000	4,748,789		353			1.600	1.608	AO	14,144	76,000	04/17/2020	04/24/2025
071813-CQ-0	BAXTER INTERNATIONAL INC SERIES 144A			1	2.B FE	6,028,740	101.0220	6,061,307	6,000,000	6,028,475		(265)			2.539	2.484	FA	12,695		11/22/2021	02/01/2032
07274N-AL-7	BAYER US FINANCE II LLC CO.GUARNT			1	2.B FE	5,273,788	111.6940	5,919,780	5,300,000	5,281,246		2,256			4.375	4.435	JD	10,306	231,875	06/26/2018	12/15/2028
07330N-AT-2	BRANCH BANKING AND TRUST SERIES BKNT			2	1.F FE	7,562,123	103.0240	7,804,093	7,575,000	7,567,289		2,523			2.150	2.186	JD	11,310	162,863	12/03/2019	12/06/2024
075887-BF-5	BECTON DICKINSON AND CO SR UNSEC			1	2.C FE	136,440	106.2930	145,622	137,000	136,803		62			3.734	3.786	JD	227	5,116	08/19/2015	12/15/2024
075887-BV-0	BECTON DICKINSON AND CO SR UNSEC			1	2.C FE	2,266,000	104.6950	2,372,383	2,266,000	2,266,000					3.363	3.363	JD	5,292	76,206	05/22/2017	06/06/2024
081437-AT-2	BEMIS COMPANY INC			1	2.B FE	475,000	100.3560	476,693	475,000	475,000					2.630	2.630	JD	416	12,493	06/12/2020	06/19/2030
084659-AT-8	BERKSHIRE HATHAWAY ENERG SERIES WI			1	1.G FE	9,989,522	108.1920	10,819,188	10,000,000	9,991,799		2,277			4.050	4.077	AO	85,500	405,000	03/03/2021	04/15/2025
084664-CU-3	BERKSHIRE HATHAWAY FIN			1	1.C FE	999,000	99.0570	990,569	1,000,000	999,167		93			1.850	1.861	MS	5,601	18,500	03/04/2020	03/12/2030
08576P-AH-4	BERRY GLOBAL INC			1	2.C FE	1,874,472	97.8520	1,834,725	1,875,000	1,874,505		34			1.570	1.577	JJ	13,574		10/19/2021	01/15/2026
092113-AL-3	BLACK HILLS CORP SR UNSEC			1	2.A FE	797,576	107.1750	857,403	800,000	798,906		245			3.950	3.987	JJ	14,571	31,600	01/08/2016	01/15/2026
092113-AM-1	BLACK HILLS CORP SR UNSEC			1	2.A FE	2,508,590	104.0150	2,600,376	2,500,000	2,504,326		(875)			3.150	3.109	JJ	36,313	78,750	10/12/2016	01/15/2027
092113-AT-6	BLACK HILLS CORP			1	2.A FE	1,295,554	98.8440	1,284,974	1,300,000	1,296,168		395			2.500	2.539	JD	1,444	32,500	06/12/2020	06/15/2030
09247X-AP-6	BLACKROCK INC SR UNSEC			2	1.D FE	719,128	108.6520	787,724	725,000	720,514		532			3.250	3.346	AO	3,993	23,563	04/17/2019	04/30/2029
09247X-AR-2	BLACKROCK INC			1	1.D FE	4,384,336	98.5430	4,335,894	4,400,000	4,386,503		1,348			1.900	1.937	JJ	35,530	83,600	04/27/2020	01/28/2031
097023-CA-1	BOEING CO SR UNSEC			2	2.C FE	2,901,845	104.5710	3,110,995	2,975,000	2,922,180		6,669			3.450	3.747	MN	17,106	102,638	10/29/2018	11/01/2028
099724-AL-0	BORGWARNER INC			1	2.A FE	1,570,574	103.3120	1,627,168	1,575,000	1,571,477		587			2.650	2.694	JJ	20,869	43,129	06/16/2020	07/01/2027
100743-AK-9	BOSTON GAS COMPANY SR UNSEC			1	2.A FE	374,648	103.7490	389,057	375,000	374,789		34			3.150	3.161	FA	4,922	11,813	07/31/2017	08/01/2027
100743-AL-7	BOSTON GAS COMPANY SR UNSEC			2	2.A FE	1,400,000	101.9290	1,427,004	1,400,000	1,400,000					3.001	3.001	FA	17,506	42,014	07/24/2019	08/01/2029
10112R-AV-6	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	549,938	102.8640	617,185	600,000	590,057		5,641			3.125	4.165	MS	6,250	18,750	09/13/2013	09/01/2023
10112R-AW-4	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	398,776	104.5830	418,331	400,000	399,723		126			3.800	3.835	FA	6,333	15,200	06/18/2013	02/01/2024
10112R-AX-2	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	897,372	107.1290	964,162	900,000	898,817		264			3.650	3.685	FA	13,688	32,850	01/08/2016	02/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	2,992,710	104.7010	3,141,025	3,000,000	2,996,731		1,008			3.200	3.238	JJ	44,267	96,000	11/17/2017	01/15/2025
10112R-BA-1	BOSTON PROPERTIES LP SR UNSEC			2	2.A FE	4,533,666	112.6980	5,127,759	4,550,000	4,537,970		1,451			4.500	4.545	JD	17,063	204,750	11/13/2018	12/01/2028
101137-AZ-0	BOSTON SCIENTIFIC CORP			1	2.B FE	2,298,896	101.1250	2,325,878	2,300,000	2,299,246		212			1.900	1.910	JD	3,642	43,700	05/14/2020	06/01/2025
10373Q-AT-7	BP CAP MARKETS AMERICA CO.GUARNT			2	1.F FE	947,810	105.7590	1,057,590	1,000,000	967,566		6,729			3.119	3.940	MN	4,938	31,190	12/14/2018	05/04/2026
105340-AQ-6	BRANDYWINE OPER PARTNERS CO.GUARNT			1	2.C FE	2,765,423	107.4800	2,794,478	2,600,000	2,757,142		(10,006)			3.950	2.765	MN	13,123	68,138	08/05/2021	11/15/2027
110122-CM-8	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	1,097,677	104.6430	1,152,120	1,101,000	1,098,844		796			2.900	2.980	JJ	13,747	31,929	07/14/2020	07/26/2024
110122-CN-6	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	6,846,254	107.5330	7,366,016	6,850,000	6,847,208		657			3.200	3.210	JD	9,742	219,200	07/15/2020	06/15/2026
110122-DC-9	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	867,204	108.2180	879,810	813,000	851,617		(10,815)			3.875	2.401	FA	11,901	31,504	07/15/2020	08/15/2025
110122-DE-5	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	6,516,879	111.4580	6,687,450	6,000,000	6,422,909		(65,372)			3.900	2.599	FA	85,150	234,000	07/15/2020	02/20/2028
11120V-AK-9	BRIXMOR OPERATING PART			1	2.C FE	7,246,532	99.4680	7,236,267	7,275,000	7,249,651		3,119			2.250	2.310	AO	40,922	93,666	06/08/2021	04/01/2028
11120V-AL-7	BRIXMOR OPERATING PART				2.C FE	4,223,340	97.8590	4,110,063	4,200,000	4,222,611		(729)			2.500	2.437	FA	39,375		08/19/2021	08/16/2031
11134L-AP-4	BROADCOM CRP / CAYMN FI CO.GUARNT			1	2.C FE	4,998,666	104.4570	5,222,875	5,000,000	4,999,651		108			3.125	3.127	JJ	72,049	156,250	02/07/2018	01/15/2025
11135F-AL-5	BROADCOM INC SERIES WI			1	2.C FE	3,310,020	109.6300	3,633,139	3,314,000	3,310,626		429			4.110	4.128	MS	40,105	136,205	08/07/2020	09/15/2028
124857-AQ-6	CBS CORP CO.GUARNT			1	2.B FE	1,472,820	107.9670	1,619,512	1,500,000	1,488,138		2,642			4.000	4.215	JJ	27,667	60,000	07/07/2015	01/15/2026
124857-AR-4	CBS CORP CO.GUARNT			1	2.B FE	1,382,745	104.1330	1,509,926	1,450,000	1,411,021		6,936			2.900	3.485	JJ	19,390	42,050	10/20/2017	01/15/2027
124857-AT-0	CBS CORP CO.GUARNT			1	2.B FE	594,162	106.4340	638,604	600,000	596,391		520			3.375	3.485	FA	7,650	20,250	06/26/2017	02/15/2028
124857-AX-1	CBS CORP CO.GUARNT			2	2.B FE	984,449	108.4580	1,084,575	1,000,000	988,865		1,501			3.700	3.898	JD	3,083	37,000	12/13/2018	06/01/2028
1248EP-BZ-5	CCO HLDGS LLC/CAP CORP SR UNSEC			1	3.B FE	977,500	100.0040	1,000,040	1,000,000	994,384		4,607			4.000	4.502	MS	13,333	40,000	02/06/2018	03/01/2023
125523-AH-3	CIGNA CORP CO.GUARNT			2	2.A FE	2,996,430	113.6500	3,409,502	3,000,000	2,997,327		332			4.375	4.390	AO	27,708	131,250	08/27/2019	10/15/2028
125523-CB-4	CIGNA CORP NEW GLBL NT				2.A FE	999,649	107.3980	1,047,128	975,000	994,809		(3,421)			3.400	2.973	MS	11,050	33,150	07/14/2020	03/01/2027
125523-CM-0	CIGNA CORP NEW GLBL NT			1	2.B FE	1,673,057	100.5140	1,683,610	1,675,000	1,673,209		152			2.375	2.388	MS	11,713	21,217	03/01/2021	03/15/2031
126117-AW-0	CNA FINANCIAL CORP			1	2.A FE	2,937,450	96.8290	2,904,863	3,000,000	2,939,084		1,634			2.050	2.311	FA	23,233		09/28/2021	08/15/2030
126650-CF-5	CVS HEALTH CORP SR UNSEC			1	2.B FE	2,021,360	105.0940	2,101,886	2,000,000	2,005,976		(2,368)			3.375	3.244	FA	26,063	67,500	10/17/2014	08/12/2024
126650-CK-4	CVS HEALTH CORP SR UNSEC			1	2.B FE	1,499,355	101.1180	1,516,777	1,500,000	1,499,943		100			3.500	3.507	JJ	23,479	52,500	07/13/2015	07/20/2022
126650-CL-2	CVS HEALTH CORP SR UNSEC			1	2.B FE	593,964	107.4690	644,813	600,000	597,579		623			3.875	3.998	JJ	10,398	23,250	07/13/2015	07/20/2025

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
126650-CU-2	CVS HEALTH CORP SR UNSEC			1	2.B FE	2,329,767	104.4380	2,454,291	2,350,000	2,340,347		2,017			2.875	2.975	JD	5,630	67,563	05/16/2016	06/01/2026
126650-CX-6	CVS HEALTH CORP SR UNSEC			2	2.B FE	2,986,470	112.2190	3,366,562	3,000,000	2,990,766		1,265			4.300	4.357	MS	34,400	129,000	07/30/2018	03/25/2028
127097-AE-3	COTERRA ENERGY INC SERIES 144A			1	2.B FE	399,402	107.4620	429,850	400,000	399,437		35			3.900	3.929	MN	1,993	7,800	09/21/2021	05/15/2027
133131-AT-9	CAMDEN PROPERTY TRUST SR UNSEC			1	1.G FE	471,745	101.5950	507,975	500,000	496,705		3,337			2.950	3.660	JD	656	14,750	06/12/2013	12/15/2022
133131-AW-2	CAMDEN PROPERTY TRUST SR UNSEC			2	1.G FE	1,798,074	112.1870	2,019,370	1,800,000	1,798,631		172			4.100	4.113	AO	15,580	73,800	10/02/2018	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST SR UNSEC			2	1.G FE	997,510	106.3490	1,063,487	1,000,000	998,075		224			3.150	3.179	JJ	15,750	31,500	06/06/2019	07/01/2029
133131-AZ-5	CAMDEN PROPERTY TRUST			1	1.G FE	1,024,272	103.9950	1,065,949	1,025,000	1,024,395		63			2.800	2.808	MN	3,667	28,700	04/16/2020	05/15/2030
14040H-BK-0	CAPITAL ONE FINANCIAL CO SUBORD			1	2.B FE	1,768,699	107.2290	1,903,321	1,775,000	1,771,824		625			3.750	3.793	JJ	28,289	66,563	07/25/2016	07/28/2026
14040H-BL-8	CAPITAL ONE FINANCIAL CO SR UNSEC			1	2.A FE	2,498,400	100.2620	2,506,546	2,500,000	2,499,937		338			3.050	3.064	MS	23,722	76,250	03/06/2017	03/09/2022
14149Y-BH-0	CARDINAL HEALTH INC SR UNSEC			1	2.B FE	3,000,000	103.6980	3,110,952	3,000,000	3,000,000					3.079	3.079	JD	4,105	92,370	06/01/2017	06/15/2024
14149Y-BJ-6	CARDINAL HEALTH INC SR UNSEC			1	2.B FE	1,125,000	107.2480	1,206,545	1,125,000	1,125,000					3.410	3.410	JD	1,705	38,363	06/01/2017	06/15/2027
15135B-AR-2	CENTENE CORP SERIES WI			1	3.A FE	10,643,750	104.2500	10,425,000	10,000,000	10,387,909		(179,936)			4.250	2.329	JD	18,889	425,000	07/28/2020	12/15/2027
15189Y-AF-3	CENTERPOINT ENERGY RES			1	1.G FE	1,149,368	94.7130	1,089,197	1,150,000	1,149,518		138			1.750	1.755	AO	5,031	20,125	09/23/2020	10/01/2030
166756-AL-0	CHEVRON USA INC			1	1.D FE	15,000,000	96.3000	14,444,935	15,000,000	15,000,000					1.018	1.017	FA	58,959	152,700	08/10/2020	08/12/2027
166764-AH-3	CHEVRON CORP SR UNSEC			1	1.D FE	1,689,550	102.9620	1,750,351	1,700,000	1,698,217		1,151			3.191	3.264	JD	1,055	54,247	07/01/2013	06/24/2023
166764-AT-7	CHEVRON CORP SR UNSEC			1	1.D FE	2,000,000	100.1490	2,002,979	2,000,000	2,000,000					2.411	2.411	MS	15,805	48,220	02/24/2015	03/03/2022
17275R-AV-4	CISCO SYSTEMS INC SR UNSEC			1	1.E FE	2,983,890	101.1070	3,033,220	3,000,000	2,998,849		2,486			3.000	3.086	JD	4,000	90,000	06/10/2015	06/15/2022
172967-JT-9	CITIGROUP INC SUBORD				2.B FE	522,858	108.9030	571,739	525,000	524,155		223			4.400	4.451	JD	1,348	23,100	06/03/2015	06/10/2025
172967-KN-0	CITIGROUP INC SR UNSEC				2.A FE	997,980	107.2260	1,072,259	1,000,000	999,040		202			3.400	3.424	MN	5,667	34,000	04/26/2016	05/01/2026
172967-LM-1	CITIGROUP INC SR UNSEC			1	2.A FE	5,000,000	101.2010	5,060,031	5,000,000	5,000,000					2.876	2.876	JJ	62,713	143,800	07/17/2017	07/24/2023
172967-LS-8	CITIGROUP INC SR UNSEC			1	1.G FE	2,000,000	107.2680	2,145,363	2,000,000	2,000,000					3.520	3.520	AO	12,516	70,400	10/23/2017	10/27/2028
17401Q-AU-5	CITIZENS BANK NA/RI SR UNSEC			2	2.A FE	1,499,445	107.7390	1,616,085	1,500,000	1,499,659		75			3.750	3.756	FA	20,781	56,250	02/11/2019	02/18/2026
174610-AR-6	CITIZENS FINANCIAL GROUP SR UNSEC			2	2.A FE	6,985,860	104.1700	7,291,879	7,000,000	6,990,463		1,926			2.850	2.882	JJ	85,342	199,500	07/22/2019	07/27/2026
174610-AS-4	CITIZENS FINANCIAL GROUP			1	2.A FE	1,970,655	100.2710	1,980,356	1,975,000	1,971,400		396			2.500	2.525	FA	19,887	49,375	02/03/2020	02/06/2030
186108-CK-0	CLEVELAND ELECTRIC ILLUM SR UNSEC			1	2.B FE	847,484	106.4660	904,959	850,000	848,390		227			3.500	3.534	AO	7,438	29,750	10/02/2017	04/01/2028
191216-CR-9	COCA COLA CO THE				1.E FE	4,974,055	108.0160	5,373,814	4,975,000	4,974,273		125			3.375	3.378	MS	44,775	167,906	03/20/2020	03/25/2027
191216-CV-0	COCA COLA CO THE			1	1.E FE	3,941,942	96.4980	3,811,655	3,950,000	3,943,168		750			1.650	1.672	JD	5,431	65,175	04/29/2020	06/01/2030
20030N-BL-4	COMCAST CORP CO.GUARNT			1	1.G FE	999,120	106.1100	1,061,100	1,000,000	999,706		88			3.375	3.385	FA	12,750	33,750	08/05/2014	02/15/2025
20030N-BS-9	COMCAST CORP CO.GUARNT			1	1.G FE	1,996,240	106.6210	2,132,429	2,000,000	1,998,299		377			3.150	3.172	MS	21,000	63,000	02/16/2016	03/01/2026
205887-CB-6	CONAGRA BRANDS INC SR UNSEC			2	2.C FE	2,517,779	109.9470	2,776,174	2,525,000	2,520,796		981			4.600	4.648	MN	19,358	116,150	10/15/2018	11/01/2025
205887-CF-7	CONAGRA BRANDS INC			1	2.C FE	6,554,074	95.5020	6,398,644	6,700,000	6,562,371		8,297			1.375	1.747	MN	15,354	46,063	08/17/2021	11/01/2027
209111-FM-0	CONSOLIDATED EDISON INC SR UNSEC			1	2.A FE	999,740	105.1750	1,051,755	1,000,000	999,837		25			3.125	3.128	MN	3,993	31,250	11/13/2017	11/15/2027
209111-FX-6	CON EDISON CO OF NY INC SERIES 20A			1	2.A FE	897,948	107.5410	967,868	900,000	898,261		180			3.350	3.377	AO	7,538	30,150	03/26/2020	04/01/2030
209111-GA-5	CON EDISON CO OF NY INC			1	1.G FE	5,985,120	100.5970	6,035,842	6,000,000	5,985,885		765			2.400	2.428	JD	6,400	74,800	06/03/2021	06/15/2031
21036P-BB-3	CONSTELLATION BRANDS INC CO.GUARNT			2	2.C FE	1,996,240	109.6110	2,192,216	2,000,000	1,997,819		506			4.400	4.431	MN	11,244	88,000	10/22/2018	11/15/2025
21036P-BF-4	CONSTELLATION BRANDS INC			1	2.C FE	1,222,562	102.6250	1,257,154	1,225,000	1,222,926		217			2.875	2.898	MN	5,870	35,219	04/23/2020	05/01/2030
210518-CV-6	CONSUMERS ENERGY CO 1ST MORTG			1	1.F FE	1,001,065	103.3530	1,033,535	1,000,000	1,000,172		(120)			3.375	3.362	FA	12,750	33,750	08/06/2013	08/15/2023
210518-DC-7	CONSUMERS ENERGY CO 1ST MORTG			2	1.E FE	2,493,800	111.2070	2,780,186	2,500,000	2,495,500		563			3.800	3.830	MN	12,139	95,000	10/29/2018	11/15/2028
224044-CL-9	COX COMMUNICATIONS INC SERIES 144A			1	2.B FE	2,093,469	94.2040	1,978,274	2,100,000	2,094,250		607			1.800	1.834	AO	9,450	39,270	09/10/2020	10/01/2030
22822V-AG-6	CROWN CASTLE INTL CORP SR UNSEC			1	2.C FE	4,986,050	104.3700	5,218,493	5,000,000	4,994,431		1,972			3.200	3.244	MS	53,333	160,000	07/25/2017	09/01/2024
22822V-AL-5	CROWN CASTLE INTL CORP SR UNSEC			2	2.C FE	2,486,525	111.6290	2,790,730	2,500,000	2,489,846		1,192			4.300	4.367	FA	40,611	107,500	01/29/2019	02/15/2029
22822V-AS-0	CROWN CASTLE INTL CORP			1	2.C FE	4,986,800	98.6460	4,932,320	5,000,000	4,990,730		2,541			1.350	1.404	JJ	31,125	73,125	06/04/2020	07/15/2025
22966R-AF-3	CUBESMART LP			1	2.B FE	3,889,897	104.2160	4,064,436	3,900,000	3,891,735		885			3.000	3.030	FA	44,200	117,000	10/08/2019	02/15/2030
22966R-AG-1	CUBESMART LP			1	2.B FE	6,174,134	96.3240	6,044,304	6,275,000	6,184,530		8,856			2.000	2.175	FA	47,411	107,721	10/29/2020	02/15/2031
23317H-AF-9	SITE CENTERS CORP SR UNSEC			1	2.C FE	2,913,301	110.5190	2,928,763	2,650,000	2,882,106		(31,195)			4.700	2.864	JD	10,379	124,550	04/01/2021	06/01/2027
233331-AW-7	DTE ENERGY CO SR UNSEC				2.B FE	2,999,010	102.9230	3,087,703	3,000,000	2,999,429		198			2.529	2.536	AO	18,968	75,870	08/08/2019	10/01/2024
233331-BG-1	DTE ENERGY CO SERIES F			1	2.B FE	9,987,900	97.9760	9,797,627	10,000,000	9,991,339		2,477			1.050	1.076	JD	8,750	105,000	08/03/2020	06/01/2025
23338V-AB-2	DTE ELECTRIC CO GENL REF MORT			1	1.F FE	1,593,456	104.7000	1,675,206	1,600,000	1,598,426		674			3.650	3.697	MS	17,196	58,400	08/20/2013	03/15/2024
24422E-VB-2	JOHN DEERE CAPITAL CORP SERIES MTN				1.F FE	4,987,750	103.0950	5,154,754	5,000,000	4,991,574		1,680			2.250	2.288	MS	33,438	112,500	09/09/2019	09/14/2026
24422E-VF-3	JOHN DEERE CAPITAL CORP SERIES MTN				1.F FE	4,746,865	100.6800	4,782,319	4,750,000	4,747,641		431			1.750	1.760	MS	25,861	83,125	03/04/2020	03/09/2027
247361-ZX-9	DELTA AIR LINES INC SERIES 144A				2.C FE	1,250,000	114.3410	1,429,262	1,250,000	1,250,000					7.000	7.000	MN	14,583	87,500	04/27/2020	05/01/2025
25389J-AR-7	DIGITAL REALTY TRUST LP CO.GUARNT			1	2.B FE	1,249,050	108.3670	1,354,582	1,250,000	1,249,430		90			3.700	3.709	FA	17,472	46,250	08/02/2017	08/15/2027
25389J-AT-3	DIGITAL REALTY TRUST LP CO.GUARNT			1	2.B FE	6,960,750	112.7150	7,890,018	7,000,000	6,972,138		3,581			4.450	4.521	JJ	143,636	311,500	10/29/2018	07/15/2028

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
25466A-AJ-0	DISCOVER BANK SR UNSEC			1	2.B FE	2,004,800	105.7780	2,115,562	2,000,000	2,002,454		(503)			3.450	3.420	JJ	29,517	69,000	11/02/2016	07/27/2026
25466A-AR-2	DISCOVER BANK SERIES BKNT			2	2.B FE	2,120,559	101.2650	2,151,884	2,125,000	2,121,314		402			2.700	2.724	FA	23,109	57,375	02/03/2020	02/06/2030
254687-DK-9	WALT DISNEY COMPANY THE SERIES WI			1	2.A FE	277,484	107.5720	295,824	275,000	276,751		(354)			3.375	3.222	MN	1,186	9,281	11/22/2019	11/15/2026
254687-FL-5	WALT DISNEY COMPANY/THE CO.GUARNT				1.G FE	837,395	99.4710	845,507	850,000	840,089		1,177			2.000	2.166	MS	5,667	17,000	09/03/2019	09/01/2029
254687-FP-6	WALT DISNEY COMPANY THE				1.G FE	14,983,500	109.8280	16,474,195	15,000,000	14,987,295		2,166			3.700	3.718	MS	151,083	555,000	03/19/2020	03/23/2027
254709-AP-3	DISCOVER FINANCIAL SVS SR UNSEC			2	2.C FE	3,095,040	109.5100	3,394,809	3,100,000	3,096,923		672			4.500	4.527	JJ	58,513	139,500	01/28/2019	01/30/2026
25470D-AQ-2	DISCOVERY COMMUNICATIONS CO.GUARNT			1	2.C FE	432,454	102.2760	442,853	433,000	432,872		102			2.950	2.975	MS	3,584	12,774	09/07/2017	03/20/2023
25746U-CK-3	DOMINION ENERGY INC SR UNSEC			1	2.B FE	899,685	104.2380	938,139	900,000	899,845		31			2.850	2.854	FA	9,690	25,650	08/04/2016	08/15/2026
260003-AP-3	DOVER CORP			1	2.A FE	1,070,474	105.4830	1,133,947	1,075,000	1,071,342		408			2.950	2.999	MN	5,021	31,713	10/28/2019	11/04/2029
26078J-AD-2	DUPONT DE NEMOURS INC SR UNSEC			2	2.A FE	1,000,000	115.8240	1,158,239	1,000,000	1,000,000					4.725	4.725	MN	6,038	47,250	11/14/2018	11/15/2028
26138E-AU-3	KEURIG DR PEPPER INC CO.GUARNT			1	2.B FE	2,990,280	103.1600	3,094,787	3,000,000	2,995,117		965			2.550	2.587	MS	22,525	76,500	09/07/2016	09/15/2026
263534-CN-7	E I DU PONT DE NEMOURS			1	1.G FE	4,421,018	100.7160	4,456,704	4,425,000	4,422,210		758			1.700	1.718	JJ	34,687	87,762	05/13/2020	07/15/2025
263534-CP-2	E I DU PONT DE NEMOURS			1	1.G FE	448,367	100.3720	451,675	450,000	448,597		147			2.300	2.340	JJ	4,773	12,075	05/13/2020	07/15/2030
26441C-BJ-3	DUKE ENERGY CORP			1	2.B FE	9,995,100	97.1740	9,717,443	10,000,000	9,996,361		964			0.900	0.910	MS	26,500	91,000	09/09/2020	09/15/2025
26441Y-AY-3	DUKE REALTY LP CO.GUARNT			1	2.A FE	7,423,683	106.0150	7,283,204	6,870,000	7,280,631		(152,001)			3.750	1.437	JD	21,469	257,625	12/17/2020	12/01/2024
26441Y-BB-2	DUKE REALTY LP SR UNSEC			2	2.A FE	2,819,391	111.6340	3,181,560	2,850,000	2,828,172		2,775			4.000	4.132	MS	33,567	114,000	09/04/2018	09/15/2028
26441Y-BE-6	DUKE REALTY LP			1	2.A FE	884,411	95.0070	902,566	950,000	884,411		202	57,383		1.750	1.852	JJ	8,313	16,717	06/22/2020	07/01/2030
26444H-AH-4	DUKE ENERGY FLORIDA LLC			1	1.F FE	1,998,940	102.7600	2,055,202	2,000,000	1,999,144		97			2.500	2.506	JD	4,167	50,000	11/21/2019	12/01/2029
26444H-AK-7	DUKE ENERGY FLORIDA LLC			1	1.F FE	5,035,750	101.2290	5,061,439	5,000,000	5,035,472		(278)			2.400	2.318	JD	9,667		12/01/2021	12/15/2031
26884A-BG-7	ERP OPERATING LP SR UNSEC			1	1.G FE	598,932	106.6370	639,819	600,000	599,360		103			3.250	3.271	FA	8,125	19,500	07/31/2017	08/01/2027
26884T-AR-3	ERAC USA FINANCE LLC CO.GUARNT			1	2.A FE	2,640,533	105.8330	2,778,109	2,625,000	2,632,732		(1,528)			3.300	3.231	JD	7,219	86,625	06/23/2016	12/01/2026
26884T-AT-9	ERAC USA FINANCE LLC CO.GUARNT			1	2.A FE	2,994,450	102.5310	3,075,943	3,000,000	2,998,458		810			2.700	2.729	MN	13,500	81,000	10/11/2016	11/01/2023
27409L-AA-1	EAST OHIO GAS CO THE SERIES 144A			1	1.F FE	924,066	98.6270	912,295	925,000	924,375		211			1.300	1.320	JD	534	12,025	06/02/2020	06/15/2025
27409L-AC-7	EAST OHIO GAS CO THE SERIES 144A			1	1.F FE	872,323	96.6780	845,930	875,000	872,776		318			2.000	2.033	JD	778	17,500	06/02/2020	06/15/2030
277432-AW-0	EASTMAN CHEMICAL CO SR UNSEC			2	2.C FE	2,775,528	113.6690	3,182,726	2,800,000	2,782,109		2,152			4.500	4.609	JD	10,500	126,000	10/30/2018	12/01/2028
278062-AG-9	EATON CORP CO.GUARNT			1	2.A FE	2,000,000	106.3880	2,127,753	2,000,000	2,000,000					3.103	3.103	MS	18,273	62,060	09/06/2017	09/15/2027
29248H-AA-1	EMPOWER FINANCE 2020 LP SERIES 144A				1.F FE	3,325,000	96.9660	3,224,124	3,325,000	3,325,000					1.357	1.357	MS	13,035	45,120	09/14/2020	09/17/2027
29248H-AB-9	EMPOWER FINANCE 2020 LP SERIES 144A				1.F FE	3,304,905	96.5360	3,185,701	3,300,000	3,304,366		(429)			1.776	1.760	MS	16,931	58,608	09/29/2020	03/17/2031
29364D-AU-4	ENTERGY ARKANSAS LLC 1ST MORTG			1	1.F FE	224,260	106.9710	240,684	225,000	224,656		74			3.500	3.539	AO	1,969	7,875	01/05/2016	04/01/2026
29364G-AJ-2	ENTERGY CORP SR UNSEC			1	2.B FE	1,995,500	104.2770	2,085,548	2,000,000	1,997,751		443			2.950	2.976	MS	19,667	59,000	08/16/2016	09/01/2026
29365T-AG-9	ENTERGY TEXAS INC 1ST MORTG			2	2.A FE	3,992,560	109.5100	4,380,387	4,000,000	3,994,282		668			4.000	4.023	MS	40,444	160,000	01/03/2019	03/30/2029
29365T-AK-0	ENTERGY TEXAS INC			1	2.A FE	5,853,263	93.7640	5,508,611	5,875,000	5,855,646		1,910			1.750	1.789	MS	30,273	98,243	09/28/2020	03/15/2031
29379V-BH-5	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2.A FE	1,494,525	107.2620	1,608,925	1,500,000	1,497,617		525			3.700	3.742	FA	20,967	55,500	05/04/2015	02/15/2026
29379V-BX-0	ENTERPRISE PRODUCTS OPER			1	2.A FE	3,441,589	104.2640	3,518,919	3,375,000	3,432,374		(6,721)			2.800	2.554	JJ	39,638	94,500	07/30/2020	01/31/2030
294429-AR-6	EQUIFAX INC			1	2.B FE	1,248,600	103.4840	1,293,546	1,250,000	1,249,022		232			2.600	2.621	JD	1,444	32,500	04/22/2020	12/15/2025
294429-AS-4	EQUIFAX INC			1	2.B FE	923,243	104.6680	968,178	925,000	923,510		154			3.100	3.122	MN	3,664	28,675	04/22/2020	05/15/2030
29444U-BC-9	EQUINIX INC			1	2.B FE	2,500,000	103.0370	2,575,921	2,500,000	2,500,000					2.625	2.625	MN	7,839	65,625	11/06/2019	11/18/2024
29444U-BD-7	EQUINIX INC			1	2.B FE	1,897,245	103.5960	1,968,324	1,900,000	1,898,022		372			2.900	2.923	MN	6,581	55,100	11/06/2019	11/18/2026
29444U-BE-5	EQUINIX INC			1	2.B FE	1,997,960	105.1090	2,102,176	2,000,000	1,998,340		182			3.200	3.212	MN	7,644	64,000	11/06/2019	11/18/2029
29444U-BG-0	EQUINIX INC			1	2.B FE	1,595,984	98.3730	1,573,976	1,600,000	1,596,816		543			1.800	1.838	JJ	13,280	30,640	06/08/2020	07/15/2027
29444U-BL-9	EQUINIX INC			1	2.B FE	4,021,337	96.1850	3,871,453	4,025,000	4,022,084		650			1.550	1.562	MS	18,370	58,575	09/23/2020	03/15/2028
29449W-AA-5	EQUITABLE FINANCIAL LIFE SERIES 144A				1.E FE	3,318,915	99.0820	3,294,466	3,325,000	3,320,793		1,324			1.400	1.437	JJ	22,499	46,550	06/29/2020	07/07/2025
29449W-AB-3	EQUITABLE FINANCIAL LIFE SERIES 144A				1.E FE	7,482,600	96.9120	7,268,382	7,500,000	7,486,106		2,713			1.400	1.434	FA	36,167	104,700	08/25/2020	08/27/2027
29670G-AD-4	ESSENTIAL UTLITIES INC			1	2.B FE	1,375,000	101.5670	1,396,540	1,375,000	1,375,000					2.704	2.704	AO	7,849	37,180	04/13/2020	04/15/2030
29717P-AP-2	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	2,059,540	105.5590	2,111,172	2,000,000	2,023,355		(7,308)			3.500	3.090	AO	17,500	70,000	09/15/2016	04/01/2025
29717P-AQ-0	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	3,227,619	106.0440	3,419,928	3,225,000	3,226,097		(287)			3.375	3.365	AO	22,978	108,844	04/07/2016	04/15/2026
29717P-AT-4	ESSEX PORTFOLIO LP CO.GUARNT			2	2.A FE	7,935,040	110.6200	8,849,565	8,000,000	7,951,251		5,748			4.000	4.099	MS	106,667	320,000	02/04/2019	03/01/2029
29717P-AU-1	ESSEX PORTFOLIO LP CO.GUARNT			2	2.A FE	1,232,900	104.8020	1,310,021	1,250,000	1,236,341		1,471			3.000	3.155	JJ	17,292	37,500	07/29/2019	01/15/2030
30040W-AD-0	EVERSOURCE ENERGY SR UNSEC			1	2.A FE	4,988,700	103.5690	5,178,438	5,000,000	4,995,279		1,627			2.900	2.936	AO	36,250	145,000	10/02/2017	10/01/2024
30040W-AE-8	EVERSOURCE ENERGY SR UNSEC			1	2.A FE	4,996,600	106.5430	5,327,171	5,000,000	4,997,836		319			3.300	3.308	JJ	76,083	165,000	01/03/2018	01/15/2028
30161N-AN-1	EXELON CORP SR UNSEC			1	2.B FE	698,687	106.8350	747,846	700,000	699,453		145			3.950	3.974	JD	1,229	27,650	05/16/2016	06/15/2025
30225V-AF-4	EXTRA SPACE STORAGE LP			1	2.B FE	4,593,054	98.4030	4,526,556	4,600,000	4,593,489		435			2.550	2.567	JD	9,775	65,167	05/05/2021	06/01/2031
30231G-AT-9	EXXON MOBIL CORP SR UNSEC			1	1.D FE	1,625,000	105.7900	1,719,093	1,625,000	1,625,000					3.043	3.043	MS	16,483	49,449	02/29/2016	03/01/2026

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
313747-AT-4	FEDERAL REALTY INVS TRST SR UNSEC			1	2.A FE	866,664	101.9850	917,861	900,000	894,614		3,663			2.750	3.186	JD	2,063	24,750	05/31/2013	06/01/2023
313747-AZ-0	FEDERAL REALTY INVESTMEN SR UNSEC			2	2.A FE	3,088,437	105.3040	3,132,791	2,975,000	3,063,188		(10,921)			3.200	2.744	JD	4,231	95,200	08/19/2019	06/15/2029
313747-BB-2	FEDERAL REALTY INVESTMEN			1	2.A FE	2,880,831	97.9440	2,840,386	2,900,000	2,885,067		3,492			1.250	1.379	FA	13,694	30,410	10/08/2020	02/15/2026
31428X-BR-6	FEDEX CORP CO.GUARNT			2	2.B FE	2,996,370	112.9890	3,389,678	3,000,000	2,997,375		328			4.200	4.215	AO	25,900	126,000	10/15/2018	10/17/2028
31620M-BT-2	FIDELITY NATL INFO SERV			1	2.B FE	5,948,760	97.7940	5,867,621	6,000,000	5,949,817		1,057			2.250	2.352	MS	45,000		10/14/2021	03/01/2031
337738-AP-3	FISERV INC SR UNSEC			1	2.B FE	1,010,320	106.7940	1,067,938	1,000,000	1,003,796		(1,097)			3.850	3.723	JD	3,208	38,500	05/26/2015	06/01/2025
337738-AT-5	FISERV INC SR UNSEC			2	2.B FE	9,514,135	105.7320	10,044,566	9,500,000	9,509,363		(1,959)			3.200	3.176	JJ	152,000	304,000	06/10/2019	07/01/2026
337738-AU-2	FISERV INC SR UNSEC			2	2.B FE	2,124,940	107.5440	2,285,311	2,125,000	2,124,959		2			3.500	3.500	JJ	37,188	74,375	06/10/2019	07/01/2029
337738-BB-3	FISERV INC			1	2.B FE	9,993,400	101.7390	10,173,928	10,000,000	9,994,893		877			2.250	2.260	JD	18,750	225,000	05/11/2020	06/01/2027
337932-AN-7	FIRSTENERGY CORP SERIES A			1	3.A FE	1,822,263	96.5010	1,761,143	1,825,000	1,823,013		474			1.600	1.628	JJ	13,464	32,201	06/03/2020	01/15/2026
33829T-AA-4	FIVE CORNERS FUNDING TRS SR UNSEC			1	1.G FE	1,499,995	105.9910	1,589,865	1,500,000	1,499,998		1			4.419	4.419	MN	8,470	66,285	11/19/2013	11/15/2023
33834D-AA-2	FIVE CORNERS FND TR II SERIES 144A			1	1.G FE	8,432,300	103.6190	8,652,188	8,350,000	8,420,182		(7,631)			2.850	2.734	MN	30,408	237,975	05/21/2020	05/15/2030
340711-AY-6	FLORIDA GAS TRANSMISSION SERIES 144A			1	2.B FE	1,995,260	100.3020	2,006,039	2,000,000	1,995,909		425			2.550	2.577	JJ	25,500	51,992	06/10/2020	07/01/2030
341081-FZ-5	FLORIDA POWER & LIGHT CO			1	1.D FE	1,873,088	104.4230	1,957,923	1,875,000	1,873,733		367			2.850	2.872	AO	13,359	53,438	03/24/2020	04/01/2025
361448-AW-3	GATX CORP SR UNSEC			1	2.B FE	1,409,092	104.4380	1,488,247	1,425,000	1,419,344		1,624			3.250	3.380	MS	11,707	46,313	02/04/2015	03/30/2025
361841-AN-9	GLP CAPITAL LP / FIN II CO.GUARNT			2	2.C FE	4,477,215	103.5470	4,364,514	4,215,000	4,437,248		(39,967)			3.350	1.266	MS	47,068	70,601	07/08/2021	09/01/2024
369550-BK-3	GENERAL DYNAMICS CORP			1	1.G FE	9,955,500	105.6980	10,569,809	10,000,000	9,970,396		8,495			3.250	3.347	AO	81,250	325,000	03/23/2020	04/01/2025
369550-BL-1	GENERAL DYNAMICS CORP			1	1.G FE	4,957,600	108.8660	5,443,316	5,000,000	4,967,330		5,556			3.500	3.638	AO	43,750	175,000	03/23/2020	04/01/2027
369550-BM-9	GENERAL DYNAMICS CORP			1	1.G FE	4,625,772	111.0760	5,192,781	4,675,000	4,633,218		4,250			3.625	3.752	AO	42,367	169,469	03/23/2020	04/01/2030
370334-CL-6	GENERAL MILLS INC			1	2.B FE	773,450	104.3620	808,806	775,000	773,694		138			2.875	2.898	AO	4,704	22,281	03/31/2020	04/15/2030
37045X-AW-6	GENERAL MOTORS FINL CO CO.GUARNT			1	2.C FE	738,043	100.3060	752,294	750,000	749,450		1,984			3.450	3.725	AO	5,822	25,875	07/11/2016	04/10/2022
37045X-BQ-8	GENERAL MOTORS FINL CO CO.GUARNT			1	2.C FE	998,610	107.9770	1,079,769	1,000,000	999,269		137			4.000	4.017	AO	9,444	40,000	10/03/2016	10/06/2026
37045X-DD-5	GENERAL MOTORS FINL CO			1	2.C FE	7,984,560	97.8440	7,827,506	8,000,000	7,987,512		2,952			1.250	1.290	JJ	48,056	50,000	01/05/2021	01/08/2026
375558-BC-6	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	1,997,180	101.3480	2,026,968	2,000,000	1,999,702		438			3.250	3.273	MS	21,667	65,000	09/09/2015	09/01/2022
375558-BL-6	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	1,992,920	102.3760	2,047,528	2,000,000	1,998,187		1,055			2.500	2.556	MS	16,667	50,000	09/15/2016	09/01/2023
375558-BX-0	GILEAD SCIENCES INC			1	2.A FE	1,124,021	96.6530	1,087,349	1,125,000	1,124,191		135			1.200	1.213	AO	3,375	13,538	09/23/2020	10/01/2027
375558-BY-8	GILEAD SCIENCES INC			1	2.A FE	2,693,547	95.8430	2,587,767	2,700,000	2,694,300		601			1.650	1.676	AO	11,138	44,674	09/23/2020	10/01/2030
377372-AH-0	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1.F FE	497,234	102.4220	512,111	500,000	499,621		303			2.800	2.864	MS	4,006	14,000	03/21/2013	03/18/2023
37959E-AA-0	GLOBE LIFE INC			1	2.A FE	10,631,043	98.6510	10,506,351	10,650,000	10,634,406		2,807			2.150	2.169	FA	86,502	225,159	08/18/2020	08/15/2030
38141G-WJ-9	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	3,000,000	100.8330	3,024,980	3,000,000	3,000,000					2.908	2.908	JD	6,301	87,240	05/31/2017	06/05/2023
38141G-XG-4	GOLDMAN SACHS GROUP INC			1	1.F FE	3,998,600	101.6750	4,066,983	4,000,000	3,998,839		127			2.600	2.604	FA	41,600	104,000	02/05/2020	02/07/2030
40139L-AH-6	GUARDIAN LIFE GLOB FUND SERIES 144A				1.B FE	12,479,250	97.4430	12,180,368	12,500,000	12,483,975		3,393			1.400	1.424	JJ	85,069	175,000	06/30/2020	07/06/2027
404121-AF-2	HCA INC SR SEC				2.C FE	2,005,000	104.7370	2,094,741	2,000,000	2,001,537		(1,095)			4.750	4.690	MN	15,833	95,000	07/10/2018	05/01/2023
404121-AG-0	HCA INC CO.GUARNT				3.A FE	1,046,250	105.8750	1,058,750	1,000,000	1,013,653		(9,711)			5.875	4.803	MN	9,792	58,750	06/05/2018	05/01/2023
40414L-AR-0	HCP INC HCP Inc 3.5 07/15/2029		2		2.A FE	224,037	108.4340	243,976	225,000	224,244		86			3.500	3.551	JJ	3,631	7,875	06/20/2019	07/15/2029
416515-BE-3	HARTFORD FINL SVCS GRP			1	2.A FE	6,377,640	103.7000	6,221,973	6,000,000	6,365,271		(12,369)			2.800	1.911	FA	61,600		09/22/2021	08/19/2029
421946-AJ-3	HEALTHCARE REALTY TRUST SR UNSEC			1	2.B FE	3,046,740	106.0470	3,181,420	3,000,000	3,018,925		(5,954)			3.875	3.649	MN	19,375	116,250	09/06/2016	05/01/2025
421946-AK-0	HEALTHCARE REALTY TRUST SR UNSEC			1	2.B FE	470,977	107.6210	511,199	475,000	472,427		373			3.625	3.726	JJ	7,940	17,219	11/27/2017	01/15/2028
421946-AL-8	HEALTHCARE REALTY TRUST			1	2.B FE	1,071,399	99.5110	1,069,741	1,075,000	1,071,981		329			2.400	2.438	MS	7,597	25,800	03/04/2020	03/15/2030
42225U-AD-6	HEALTHCARE TRUST OF AMER CO.GUARNT			1	2.B FE	947,350	106.5960	1,012,663	950,000	948,684		260			3.500	3.533	FA	13,854	33,250	07/07/2016	08/01/2026
42225U-AG-9	HEALTHCARE TRUST OF AMER CO.GUARNT			2	2.B FE	4,982,900	103.2220	5,161,107	5,000,000	4,986,134		1,477			3.100	3.139	FA	58,556	155,000	09/05/2019	02/15/2030
42225U-AH-7	HEALTHCARE TRUST OF AMER			1	2.B FE	7,290,906	94.6170	6,954,367	7,350,000	7,297,353		5,148			2.000	2.086	MS	43,283	141,692	09/14/2020	03/15/2031
42250P-AB-9	HEALTHPEAK PROPERTIES			1	2.A FE	718,656	103.9920	753,940	725,000	719,463		528			2.875	2.972	JJ	9,611	22,118	06/09/2020	01/15/2031
42824C-BG-3	HP ENTERPRISE CO			1	2.B FE	4,997,800	105.5200	5,275,998	5,000,000	4,998,829		630			4.450	4.464	AO	55,007	222,500	04/06/2020	10/02/2023
42824C-BJ-7	HP ENTERPRISE CO			1	2.B FE	9,988,300	100.6400	10,064,020	10,000,000	9,992,924		3,183			1.450	1.482	AO	36,250	174,806	07/14/2020	04/01/2024
42981C-AA-6	HIGH STREET FNDG TRUST I SECURED			1	2.A FE	3,500,437	111.3280	3,896,466	3,500,000	3,499,945		(9)			4.111	4.111	FA	54,357	143,885	03/05/2019	02/15/2028
431282-AM-4	HIGHWOODS REALTY LP SR UNSEC			1	2.B FE	598,668	101.7750	610,653	600,000	599,758		225			3.625	3.665	JJ	10,029	21,750	11/16/2016	01/15/2023
431282-AR-3	HIGHWOODS REALTY LP SR UNSEC			2	2.B FE	747,878	110.3510	827,635	750,000	748,414		182			4.200	4.234	AO	6,650	31,500	02/26/2019	04/15/2029
437076-BC-5	HOME DEPOT INC SR UNSEC			1	1.F FE	2,584,984	105.4050	2,740,519	2,600,000	2,596,434		1,584			3.750	3.818	FA	36,833	97,500	09/18/2013	02/15/2024
437076-BG-6	HOME DEPOT INC SR UNSEC			1	1.F FE	498,160	100.7680	503,838	500,000	499,881		281			2.625	2.683	JD	1,094	13,125	05/28/2015	06/01/2022
437076-BW-1	HOME DEPOT INC SR UNSEC			2	1.F FE	3,475,955	112.6070	3,941,233	3,500,000	3,482,361		2,171			3.900	3.984	JD	9,479	136,500	11/27/2018	12/06/2028
437076-BY-7	HOME DEPOT INC SR UNSEC			2	1.F FE	1,988,520	106.5330	2,130,654	2,000,000	1,991,120		1,048			2.950	3.017	JD	2,622	59,000	06/03/2019	06/15/2029
437076-CA-8	HOME DEPOT INC			2	1.F FE	3,582,468	104.2850	3,754,275	3,600,000	3,586,570		2,343			2.500	2.576	AO	19,000	90,000	03/26/2020	04/15/2027

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
437076-CB-6	HOME DEPOT INC			1	1.F FE	2,461,165	104.9240	2,596,879	2,475,000	2,463,336		1,237			2.700	2.764	AO	14,108	66,825	03/26/2020	04/15/2030
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	1,273,610	99.4210	1,267,618	1,275,000	1,273,821		128			1.950	1.962	JD	2,072	24,863	05/14/2020	06/01/2030
44107T-AW-6	HOST HOTELS & RESORTS LP SR UNSEC			1	2.C FE	423,640	107.7400	457,896	425,000	424,373		137			4.500	4.540	FA	7,969	19,125	10/08/2015	02/01/2026
443201-AA-6	HOMEMET AEROSPACE INC			1	3.A FE	650,000	114.9710	747,312	650,000	650,000					6.875	6.875	MN	7,448	44,688	04/22/2020	05/01/2025
44409M-AA-4	HUDSON PACIFIC PROPERTIE CO.GUARNT				2.C FE	1,696,855	107.1330	1,821,264	1,700,000	1,698,069		289			3.950	3.972	MN	11,192	67,150	09/25/2017	11/01/2027
44409M-AC-0	HUDSON PACIFIC PROPERTIE			1	2.C FE	2,978,040	103.7390	3,112,163	3,000,000	2,982,140		1,908			3.250	3.335	JJ	44,958	97,500	09/24/2019	01/15/2030
444859-BF-8	HUMANA INC SR UNSEC			1	2.C FE	1,697,909	109.2910	1,857,947	1,700,000	1,698,809		202			3.950	3.965	MS	19,772	67,150	03/13/2017	03/15/2027
444859-BJ-0	HUMANA INC SR UNSEC			1	2.C FE	3,693,710	101.9690	3,772,856	3,700,000	3,698,723		1,303			2.900	2.937	JD	4,769	107,300	12/14/2017	12/15/2022
444859-BK-7	HUMANA INC SR UNSEC			2	2.C FE	724,261	104.7720	759,599	725,000	724,416		67			3.125	3.137	FA	8,559	22,656	08/08/2019	08/15/2029
444859-BQ-4	HUMANA INC			1	2.B FE	7,992,400	97.2380	7,779,018	8,000,000	7,992,948		548			1.350	1.368	FA	44,400		07/29/2021	02/03/2027
446150-AQ-7	HUNTINGTON BANCSHARES SR UNSEC			2	2.A FE	4,989,050	102.9740	5,148,716	5,000,000	4,994,131		2,154			2.625	2.672	FA	52,865	131,250	07/30/2019	08/06/2024
44891A-AK-3	HYUNDAI CAPITAL AMERICA SR UNSEC			1	2.A FE	1,998,260	102.1210	2,042,413	2,000,000	1,999,117		172			2.750	2.760	MS	14,361	55,000	09/22/2016	09/27/2026
44891A-AR-8	HYUNDAI CAPITAL AMERICA SR UNSEC				2.A FE	1,499,925	101.8800	1,528,202	1,500,000	1,499,989		16			3.250	3.251	MS	13,677	48,750	09/18/2017	09/20/2022
44891A-BC-0	HYUNDAI CAPITAL AMERICA SERIES 144A				2.A FE	1,649,819	101.7260	1,678,476	1,650,000	1,649,949		60			2.850	2.854	MN	7,838	47,025	10/28/2019	11/01/2022
451102-BW-6	ICAHN ENTERPRISES FIN SERIES WI			1	3.C FE	2,052,500	103.7500	2,075,000	2,000,000	2,031,145		(11,979)			4.750	4.069	MS	27,972	95,000	03/10/2020	09/15/2024
458140-AX-8	INTEL CORP SR UNSEC			1	1.E FE	996,680	107.2040	1,072,039	1,000,000	998,091		322			3.150	3.189	MN	4,375	31,500	05/08/2017	05/11/2027
458140-BD-1	INTEL CORP SR UNSEC			1	1.E FE	4,998,750	104.1100	5,205,480	5,000,000	4,999,551		182			2.875	2.879	MN	19,965	143,750	05/08/2017	05/11/2024
458140-BH-2	INTEL CORP			1	1.E FE	2,068,031	103.4450	2,094,757	2,025,000	2,060,221		(4,198)			2.450	2.201	MN	6,339	49,613	02/10/2020	11/15/2029
458140-BQ-2	INTEL CORP			1	1.E FE	6,661,984	109.9640	7,340,115	6,675,000	6,664,963		1,706			3.750	3.782	MS	66,750	250,313	03/20/2020	03/25/2027
459200-HP-9	IBM CORP SR UNSEC			1	1.G FE	1,694,662	103.8800	1,765,965	1,700,000	1,699,030		586			3.375	3.412	FA	23,906	57,375	08/09/2013	08/01/2023
459200-JZ-5	IBM CORP SR UNSEC				1.G FE	9,996,900	106.9070	10,690,651	10,000,000	9,997,979		422			3.300	3.305	MN	42,167	330,000	05/08/2019	05/15/2026
460690-BP-4	INTERPUBLIC GROUP COS SR UNSEC			2	2.B FE	5,036,807	114.6680	5,762,054	5,025,000	5,033,978		(1,167)			4.650	4.618	AO	58,416	233,663	02/04/2019	10/01/2028
461070-AP-9	INTERSTATE POWER & LIGHT SR UNSEC			2	2.A FE	2,244,330	110.9150	2,495,587	2,250,000	2,245,935		514			4.100	4.131	MS	24,344	92,250	09/19/2018	09/26/2028
465685-AJ-4	ITC HOLDINGS CORP SR UNSEC			1	2.B FE	597,996	104.8480	629,086	600,000	599,442		214			3.650	3.690	JD	973	21,900	05/28/2014	06/15/2024
46625H-RX-0	JPMORGAN CHASE & CO SUBORD			1	1.G FE	4,991,350	107.7520	5,387,606	5,000,000	4,994,984		747			3.625	3.644	JD	15,104	181,250	11/10/2016	12/01/2027
46647P-BF-2	JPMORGAN CHASE & CO SR UNSEC			2	1.F FE	5,000,000	102.2710	5,113,539	5,000,000	5,000,000					2.301	2.301	AO	24,288	115,050	09/05/2019	10/15/2025
46647P-BQ-8	JPMORGAN CHASE & CO			2	1.F FE	3,000,000	100.7590	3,022,775	3,000,000	3,000,000					1.505	2.665	JD	3,763	45,420	05/19/2020	06/01/2024
46647P-BR-6	JPMORGAN CHASE & CO			1	1.F FE	3,000,000	100.8160	3,024,466	3,000,000	3,000,000					2.182	2.153	JD	5,455	65,460	05/19/2020	06/01/2028
46849L-SS-1	JACKSON NATL LIFE GLOBAL SR SEC				1.F FE	2,997,750	104.1930	3,125,794	3,000,000	2,999,278		330			3.250	3.262	JJ	40,896	97,500	01/24/2017	01/30/2024
46849L-TK-7	JACKSON NATL LIFE GLOBAL SECURED				1.F FE	3,992,200	103.2320	4,129,267	4,000,000	3,996,017		1,539			2.650	2.692	JD	2,944	106,000	06/17/2019	06/21/2024
476556-DC-6	JERSEY CENTRAL PWR & LT SR UNSEC			1	2.B FE	3,044,130	108.4430	3,253,301	3,000,000	3,026,548		(6,324)			4.300	4.047	JJ	59,483	129,000	02/05/2019	01/15/2026
485134-BP-4	KANSAS CITY POWER & LT SR UNSEC			1	1.F FE	996,440	106.4700	1,064,705	1,000,000	998,556		366			3.650	3.693	FA	13,789	36,500	08/13/2015	08/15/2025
487836-BP-2	KELLOGG CO SR UNSEC			1	2.B FE	849,116	105.8900	900,062	850,000	849,599		87			3.250	3.262	AO	6,906	27,625	02/25/2016	04/01/2026
487836-BS-6	KELLOGG CO SR UNSEC			1	2.B FE	4,996,499	103.0520	5,153,653	5,001,000	4,999,705		651			2.650	2.664	JD	11,044	132,527	11/07/2016	12/01/2023
491674-BK-2	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	574,753	105.4200	606,162	575,000	574,898		25			3.300	3.305	AO	4,744	18,975	09/21/2015	10/01/2025
49326E-EH-2	KEYCORP SR UNSEC				2.A FE	3,297,822	109.2630	3,605,679	3,300,000	3,298,733		300			4.150	4.161	AO	23,586	136,950	10/22/2018	10/29/2025
49327M-2K-9	KEY BANK NA SR UNSEC				1.G FE	962,990	106.3360	1,063,361	1,000,000	985,705		3,855			3.300	3.750	JD	2,750	33,000	06/25/2015	06/01/2025
49327M-2T-0	KEY BANK NA SR UNSEC				1.G FE	6,486,955	101.2990	6,584,441	6,500,000	6,498,066		2,713			2.300	2.343	MS	44,435	149,500	09/28/2017	09/14/2022
49427R-AN-2	KILROY REALTY LP CO.GUARNT			2	2.B FE	1,046,157	114.2380	1,199,496	1,050,000	1,047,172		335			4.750	4.796	JD	2,217	49,875	11/14/2018	12/15/2028
49427R-AP-7	KILROY REALTY LP CO.GUARNT				2.B FE	1,997,560	103.0460	2,060,928	2,000,000	1,998,005		213			3.050	3.064	FA	23,044	61,000	09/03/2019	02/15/2030
494368-CB-7	KIMBERLY CLARK CORP			1	1.F FE	624,519	107.7490	673,432	625,000	624,593		43			3.100	3.109	MS	5,113	19,375	03/24/2020	03/26/2030
494368-CC-5	KIMBERLY CLARK CORP			1	1.F FE	4,625,000	96.8670	4,480,109	4,625,000	4,625,000					1.050	1.050	MS	14,299	49,102	09/08/2020	09/15/2027
49446R-AK-5	KIMCO REALTY CORP SR UNSEC			1	2.A FE	673,449	102.4850	687,678	671,000	671,507		(404)			3.125	3.061	JD	1,747	20,969	11/15/2016	06/01/2023
49446R-AN-9	KIMCO REALTY CORP SR UNSEC			1	2.A FE	571,084	101.8260	585,502	575,000	574,487		598			3.400	3.510	MN	3,258	19,550	10/07/2015	11/01/2022
49446R-AP-4	KIMCO REALTY CORP SR UNSEC			1	2.A FE	1,474,350	103.9380	1,559,064	1,500,000	1,486,821		2,547			2.800	3.000	AO	10,500	42,000	10/26/2016	10/01/2026
49446R-AR-0	KIMCO REALTY CORP SR UNSEC			1	2.A FE	4,974,450	102.6810	5,134,037	5,000,000	4,991,863		3,602			2.700	2.778	MS	45,000	135,000	11/01/2016	03/01/2024
49446R-AU-3	KIMCO REALTY CORP SR UNSEC			1	2.A FE	2,995,290	105.1030	3,153,097	3,000,000	2,997,907		634			3.300	3.324	FA	41,250	99,000	08/01/2017	02/01/2025
49456B-AR-2	KINDER MORGAN INC			1	2.B FE	2,253,615	95.1600	2,164,890	2,275,000	2,256,212		1,853			2.000	2.100	FA	17,189	46,764	07/27/2020	02/15/2031
50077L-BC-9	KRAFT HEINZ FOODS CO SERIES WI			1	3.A FE	2,275,000	108.0140	2,457,323	2,275,000	2,275,000					3.875	3.875	MN	11,264	88,156	01/19/2021	05/15/2027
501044-DC-2	KROGER CO SR UNSEC			1	2.A FE	498,815	107.0030	535,013	500,000	499,471		118			3.500	3.528	FA	7,292	17,500	01/08/2016	02/01/2026
501044-DH-1	KROGER CO SR UNSEC			1	2.A FE	3,349,364	100.9830	3,382,943	3,350,000	3,349,923		129			2.800	2.804	FA	39,083	93,800	07/17/2017	08/01/2022
501044-DL-2	KROGER CO SR UNSEC			2	2.A FE	3,280,382	115.1710	3,800,659	3,300,000	3,285,307		1,734			4.500	4.575	JJ	68,475	148,500	01/11/2019	01/15/2029
501044-DP-3	KROGER CO			1	2.B FE	11,573,736	99.6050	11,554,142	11,600,000	11,577,752		2,405			2.200	2.225	MN	42,533	255,200	04/21/2020	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
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1	2.B FE	349,059	103.1060	360,872	350,000	349,236		84			2.900	2.931	JD	451	10,150	11/13/2019	12/15/2029
502431-AM-1	L3HARRIS TECH INC SERIES WI			1	2.B FE	1,627,405	112.2410	1,683,622	1,500,000	1,603,010		(14,797)			4.400	3.172	JD	2,933	66,000	05/01/2020	06/15/2028
50540R-AQ-5	LABORATORY CORP OF AMER SR UNSEC			1	2.B FE	1,001,776	105.5600	1,055,600	1,000,000	1,000,587		(190)			3.600	3.578	FA	15,000	36,000	01/22/2015	02/01/2025
512807-AS-7	LAM RESEARCH CORP SR UNSEC			2	1.G FE	4,919,533	108.8550	5,361,109	4,925,000	4,921,598		734			3.750	3.768	MS	54,380	184,688	02/25/2019	03/15/2026
512807-AU-2	LAM RESEARCH CORP SR UNSEC			2	1.G FE	2,794,932	111.9690	3,135,131	2,800,000	2,796,190		448			4.000	4.022	MS	32,978	112,000	02/25/2019	03/15/2029
521865-AY-1	LEAR CORP SR UNSEC			1	2.B FE	1,166,417	109.0030	1,276,430	1,171,000	1,168,217		428			3.800	3.847	MS	13,102	44,498	08/21/2017	09/15/2027
526057-BW-3	LENNAR CORP CO.GUARNT			1	2.C FE	1,005,000	106.0160	1,060,158	1,000,000	1,001,803		(954)			4.875	4.768	JD	2,167	48,750	06/05/2018	12/15/2023
531546-AB-5	LIBERTY UTILITIES FIN SERIES 144A			1	2.B FE	4,987,000	95.3340	4,766,697	5,000,000	4,988,948		1,644			2.050	2.078	MS	30,181	100,222	09/16/2020	09/15/2030
532457-BP-2	ELI LILLY & CO SR UNSEC			1	1.F FE	3,998,600	106.6620	4,266,477	4,000,000	3,999,205		134			3.100	3.104	MN	15,844	124,000	05/04/2017	05/15/2027
532457-BQ-0	ELI LILLY & CO SR UNSEC				1.F FE	2,720,885	100.7630	2,745,796	2,725,000	2,724,680		851			2.350	2.382	MN	8,183	64,038	05/04/2017	05/15/2022
534187-BD-0	LINCOLN NATIONAL CORP SR UNSEC			1	2.A FE	1,190,280	104.8290	1,257,951	1,200,000	1,198,110		1,077			4.000	4.099	MS	16,000	48,000	08/13/2013	09/01/2023
534187-BH-1	LINCOLN NATIONAL CORP SR UNSEC			1	2.A FE	3,952,738	109.7100	4,360,981	3,975,000	3,960,183		2,114			3.800	3.869	JD	12,588	151,050	04/11/2018	03/01/2028
534187-BJ-7	LINCOLN NATIONAL CORP SR UNSEC			2	2.A FE	1,922,998	103.9870	2,001,752	1,925,000	1,923,373		176			3.050	3.062	JJ	27,073	58,713	08/12/2019	01/15/2030
539830-BH-1	LOCKHEED MARTIN CORP SR UNSEC			1	1.G FE	1,488,420	108.2500	1,623,745	1,500,000	1,494,917		1,149			3.550	3.641	JJ	24,554	53,250	11/16/2015	01/15/2026
546676-AW-7	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	774,667	105.7050	819,212	775,000	774,863		34			3.300	3.305	AO	6,394	25,575	09/21/2015	10/01/2025
548661-DR-5	LOWE'S COS INC SR UNSEC			2	2.A FE	1,993,020	109.6280	2,192,567	2,000,000	1,994,689		627			3.650	3.692	AO	17,439	73,000	04/17/2019	04/05/2029
55336V-AK-6	MPLX LP SR UNSEC			2	2.B FE	1,921,805	109.4080	2,106,097	1,925,000	1,923,226		302			4.125	4.145	MS	26,469	79,406	02/07/2017	03/01/2027
56585A-AG-7	MARATHON PETROLEUM CORP SR UNSEC			1	2.B FE	697,487	105.1360	735,952	700,000	699,233		266			3.625	3.668	MS	7,472	25,375	09/02/2014	09/15/2024
571748-BG-6	MARSH & MCLENNAN COS INC SR UNSEC			2	2.A FE	2,449,143	113.9900	2,792,746	2,450,000	2,449,545		53			4.375	4.378	MS	31,561	107,188	01/08/2019	03/15/2029
571748-BN-1	MARSH & MCLENNAN COS INC			1	1.G FE	2,230,785	99.7900	2,245,280	2,250,000	2,233,495		1,656			2.250	2.342	MN	6,469	50,625	05/04/2020	11/15/2030
57629W-BV-1	MASSMUTUAL GLOBAL FUNDIN SR SEC				1.B FE	1,994,500	105.2520	2,105,047	2,000,000	1,998,574		593			3.600	3.633	AO	16,400	72,000	04/02/2014	04/09/2024
57629W-CD-0	MASSMUTUAL GLOBAL FUNDIN SECURED				1.B FE	4,977,650	100.5910	5,029,533	5,000,000	4,998,673		4,670			2.500	2.596	AO	27,083	125,000	04/10/2017	04/13/2022
57629W-CH-1	MASSMUTUAL GLOBAL FUNDIN SR SEC				1.B FE	4,989,800	106.8370	5,341,842	5,000,000	4,993,618		1,396			3.400	3.433	MS	53,361	170,000	03/05/2019	03/08/2026
57636Q-AP-9	MASTERCARD INC			1	1.E FE	4,990,300	110.0050	5,500,248	5,000,000	4,991,789		852			3.350	3.373	MS	44,201	167,500	03/24/2020	03/26/2030
57636Q-AR-5	MASTERCARD INC			1	1.E FE	3,988,840	108.0630	4,322,524	4,000,000	3,991,420		1,477			3.300	3.345	MS	34,833	132,000	03/24/2020	03/26/2027
57772K-AD-3	MAXIM INTEGRATED PRODUCT SR UNSEC			1	2.A FE	1,074,183	107.8040	1,158,894	1,075,000	1,074,520		79			3.450	3.459	JD	1,648	37,088	06/08/2017	06/15/2027
58013M-FL-3	MCDONALD S CORP SERIES MTN			1	2.A FE	11,975,065	100.8910	12,106,885	12,000,000	11,983,153		4,455			1.450	1.490	MS	56,067	174,000	03/03/2020	09/01/2025
58933Y-AF-2	MERCK & CO INC SR UNSEC			1	1.E FE	599,478	102.9410	617,647	600,000	599,919		57			2.800	2.810	MN	2,007	16,800	05/15/2013	05/18/2023
58933Y-AR-6	MERCK & CO INC SR UNSEC			1	1.E FE	648,759	104.7340	680,771	650,000	649,576		129			2.750	2.772	FA	7,001	17,875	03/26/2015	02/10/2025
58933Y-AZ-8	MERCK & CO INC			1	1.E FE	1,264,048	95.7420	1,220,713	1,275,000	1,265,608		1,030			1.450	1.543	JD	359	18,488	06/16/2020	06/24/2030
59156R-BQ-0	METLIFE INC SR UNSEC			1	1.G FE	999,920	107.8350	1,078,355	1,000,000	999,966		8			3.600	3.601	MN	4,800	36,000	11/09/2015	11/13/2025
59156R-BZ-0	METLIFE INC			1	1.G FE	1,593,520	118.1810	1,890,897	1,600,000	1,594,468		542			4.550	4.601	MS	19,818	72,800	03/19/2020	03/23/2030
59523U-AR-8	MID AMERICA APARTMENTS			1	2.A FE	3,704,634	103.5570	3,831,620	3,700,000	3,703,747		(461)			2.750	2.735	MS	29,960	101,750	01/15/2020	03/15/2030
59523U-AS-6	MID AMERICA APARTMENTS			1	2.A FE	4,898,651	95.4940	4,703,083	4,925,000	4,901,859		2,321			1.700	1.756	FA	31,629	84,423	08/03/2020	02/15/2031
609207-AR-6	MONDELEZ INTERNATIONAL SR UNSEC			2	2.B FE	4,973,100	107.8130	5,390,674	5,000,000	4,983,351		3,678			3.625	3.713	FA	69,479	181,250	02/11/2019	02/13/2026
609207-AT-2	MONDELEZ INTERNATIONAL INC			1	2.B FE	1,237,900	103.0500	1,288,128	1,250,000	1,239,745		1,083			2.750	2.862	AO	7,448	34,375	04/07/2020	04/13/2030
609207-AX-3	MONDELEZ INTERNATIONAL			1	2.B FE	1,936,389	93.7780	1,828,663	1,950,000	1,937,992		1,218			1.500	1.573	FA	11,944	26,886	09/02/2020	02/04/2031
617446-8J-1	MORGAN STANLEY SR UNSEC			2	1.F FE	3,226,883	103.0500	3,323,348	3,225,000	3,225,994		(371)			2.720	2.707	JJ	38,743	87,720	07/18/2019	07/22/2025
617446-8Q-5	MORGAN STANLEY			2	1.F FE	1,000,000	101.9620	1,019,617	1,000,000	1,000,000					2.188	2.161	AO	3,829	21,880	04/23/2020	04/28/2026
61744Y-AH-1	MORGAN STANLEY SR UNSEC				1.G FE	3,417,842	100.8960	3,455,690	3,425,000	3,424,420		1,496			2.750	2.795	MN	10,989	94,188	05/16/2017	05/19/2022
61744Y-AP-3	MORGAN STANLEY SR UNSEC			1	1.G FE	3,000,000	108.8180	3,264,527	3,000,000	3,000,000					3.772	3.772	JJ	49,350	113,160	01/18/2018	01/24/2029
61746B-DZ-6	MORGAN STANLEY SR UNSEC			1	1.G FE	1,500,695	108.1330	1,621,997	1,500,000	1,500,317		(71)			3.875	3.869	JJ	24,865	58,125	01/27/2016	01/27/2026
61761J-3R-8	MORGAN STANLEY SR UNSEC			1	1.G FE	3,476,200	105.9320	3,707,629	3,500,000	3,488,190		2,363			3.125	3.205	JJ	46,788	109,375	07/20/2016	07/27/2026
631005-BJ-3	NARRAGANSETT ELECTRIC SERIES 144A			1	2.A FE	950,000	106.5170	1,011,909	950,000	950,000					3.395	3.395	AO	7,346	32,253	04/07/2020	04/09/2030
637417-AG-1	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	1,506,090	105.5880	1,583,814	1,500,000	1,501,635		(668)			3.900	3.850	JD	2,600	58,500	05/08/2014	06/15/2024
637417-AH-9	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	2,768,325	108.3020	2,707,544	2,500,000	2,734,894		(33,431)			4.000	1.333	MN	12,778	50,000	06/17/2021	11/15/2025
637417-AL-0	NATIONAL RETAIL PROP INC SR UNSEC			2	2.A FE	943,236	112.4270	1,068,060	950,000	945,137		603			4.300	4.388	AO	8,624	40,850	09/18/2018	10/15/2028
637432-NQ-4	NATIONAL RURAL UTIL COOP COLLAT TRST			2	1.E FE	4,996,700	111.6340	5,581,709	5,000,000	4,997,616		299			3.900	3.908	MN	32,500	195,000	10/24/2018	11/01/2028
637432-NS-0	NATIONAL RURAL UTIL COOP COLLAT TRST			2	1.E FE	4,988,850	110.0360	5,501,804	5,000,000	4,991,851		970			3.700	3.726	MS	54,472	185,000	01/28/2019	03/15/2029
641423-CC-0	NEVADA POWER CO GENL REF MORT			2	1.F FE	4,980,800	109.4110	5,470,529	5,000,000	4,985,390		1,702			3.700	3.746	MN	30,833	185,000	01/28/2019	05/01/2029
641423-CD-8	NEVADA POWER CO SERIES DD			1	1.F FE	2,992,200	100.4860	3,014,592	3,000,000	2,993,474		699			2.400	2.429	MN	12,000	72,000	01/28/2020	05/01/2030
64952W-DP-5	NEW YORK LIFE INSURANCE SERIES 144A				1.A FE	2,674,438	100.4360	2,686,675	2,675,000	2,674,746		187			1.100	1.107	MN	4,577	29,425	05/04/2020	05/05/2023
65339K-BR-0	NEXTERA ENERGY CAPITAL			1	2.A FE	2,274,158	99.3990	2,261,317	2,275,000	2,274,297		75			2.250	2.254	JD	4,266	51,188	05/05/2020	06/01/2030

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
653420-AC-6	NEXTERA ENERGY OPERATING CO.GUARNT			1	3.A FE	269,393	103.5000	281,520	272,000	271,126		221			4.250	4.352	MS	3,404	11,560	10/23/2019	09/15/2024
665859-AV-6	NORTHERN TRUST CORP			2	1.E FE	7,048,186	99.0130	7,005,141	7,075,000	7,052,300		2,481			1.950	1.992	MN	22,994	137,963	04/28/2020	05/01/2030
666807-BG-6	NORTHROP GRUMMAN CORP SR UNSEC			1	2.A FE	584,118	103.4340	620,601	600,000	597,098		1,746			3.250	3.567	FA	8,125	19,500	07/08/2013	08/01/2023
666807-BN-1	NORTHROP GRUMMAN CORP SR UNSEC			1	2.A FE	2,073,900	107.0220	2,220,702	2,075,000	2,074,439		83			3.250	3.255	JJ	31,096	67,438	10/10/2017	01/15/2028
666807-BS-0	NORTHROP GRUMMAN CORP			1	2.A FE	2,738,973	115.3790	3,172,933	2,750,000	2,740,715		903			4.400	4.449	MN	20,167	121,000	03/19/2020	05/01/2030
66765R-CE-4	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	800,000	103.4140	827,312	800,000	800,000					2.822	2.822	MS	6,773	22,576	09/06/2017	09/13/2027
66980P-2A-6	BOC AVIATION USA CORP SERIES 144A			2	1.G FE	2,392,800	99.8490	2,396,371	2,400,000	2,394,391		1,591			1.625	1.728	AO	6,717	19,500	04/22/2021	04/29/2024
67021C-AP-2	NSTAR ELECTRIC CO			1	1.F FE	298,356	112.3280	336,983	300,000	298,602		140			3.950	4.017	AO	2,963	11,850	03/23/2020	04/01/2030
67021C-AR-8	NSTAR ELECTRIC CO			1	1.E FE	6,959,680	97.3890	6,817,205	7,000,000	6,960,974		1,294			1.950	2.014	FA	48,533		08/10/2021	08/15/2031
670346-AR-6	NUCOR CORP			1	2.A FE	1,397,872	101.9630	1,427,478	1,400,000	1,398,533		411			2.000	2.032	JD	2,333	28,000	05/20/2020	06/01/2025
67103H-AE-7	O'REILLY AUTOMOTIVE INC SR UNSEC			1	2.A FE	249,580	107.2480	268,121	250,000	249,806		42			3.550	3.570	MS	2,613	8,875	03/01/2016	03/15/2026
67103H-AK-3	O REILLY AUTOMOTIVE INC			1	2.B FE	4,827,884	94.6120	4,588,661	4,850,000	4,830,355		1,954			1.750	1.798	MS	24,991	82,989	09/09/2020	03/15/2031
677415-CS-8	OHIO POWER COMPANY SERIES P			1	1.G FE	1,848,039	102.4800	1,895,873	1,850,000	1,848,364		176			2.600	2.612	AO	12,025	48,100	03/13/2020	04/01/2030
678858-BU-4	OKLAHOMA G&E CO SR UNSEC			2	1.G FE	1,495,605	106.7670	1,601,504	1,500,000	1,496,477		368			3.300	3.333	MS	14,575	49,500	06/04/2019	03/15/2030
68233J-BU-7	ONCOR ELECTRIC DELIVERY			1	1.F FE	1,947,965	103.8820	2,025,709	1,950,000	1,948,313		177			2.750	2.762	MN	6,852	53,625	08/12/2020	05/15/2030
68233J-CC-6	ONCOR ELECTRIC DELIVERY SERIES 144A			1	1.F FE	5,234,950	104.0030	5,200,154	5,000,000	5,231,578		(3,372)			2.750	2.126	MS	17,569		11/10/2021	05/15/2030
68235P-AE-8	ONE GAS INC SR UNSEC			1	2.A FE	600,000	104.2470	625,482	600,000	600,000					3.610	3.610	FA	9,025	21,660	01/13/2014	02/01/2024
68235P-AH-1	ONE GAS INC			1	2.A FE	497,380	97.2540	486,272	500,000	497,779		241			2.000	2.058	MN	1,278	10,000	04/29/2020	05/15/2030
68389X-AU-9	ORACLE CORP SR UNSEC			1	2.A FE	424,035	104.5450	444,315	425,000	424,725		103			3.400	3.427	JJ	6,944	14,450	06/30/2014	07/08/2024
68389X-BL-8	ORACLE CORP SR UNSEC			2	2.A FE	1,379,224	101.9790	1,427,705	1,400,000	1,391,772		4,662			2.400	2.756	MS	9,893	33,600	03/28/2019	09/15/2023
68389X-BM-6	ORACLE CORP SR UNSEC			1	2.A FE	1,494,360	102.7690	1,541,534	1,500,000	1,497,261		560			2.650	2.693	JJ	18,329	39,750	06/29/2016	07/15/2026
68389X-BU-8	ORACLE CORP			1	2.A FE	9,978,500	103.0980	10,309,847	10,000,000	9,983,495		2,879			2.800	2.834	AO	70,000	280,000	03/30/2020	04/01/2027
693475-AW-5	PNC FINANCIAL SERVICES SR UNSEC			2	1.G FE	1,272,960	108.8840	1,388,276	1,275,000	1,273,444		184			3.450	3.469	AO	8,309	43,988	04/16/2019	04/23/2029
693475-AX-3	PNC FINANCIAL SERVICES SR UNSEC			2	1.G FE	3,992,360	104.8470	4,193,867	4,000,000	3,994,867		1,046			2.600	2.630	JJ	45,644	104,000	07/18/2019	07/23/2026
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	1,994,400	102.8030	2,056,068	2,000,000	1,995,379		510			2.550	2.582	JJ	22,525	51,000	01/16/2020	01/22/2030
69349L-AK-4	PNC BANK NA SUBORD			1	1.G FE	398,212	102.2110	408,845	400,000	399,779		199			2.950	3.003	JJ	4,949	11,800	03/25/2013	01/30/2023
69349L-AR-9	PNC BANK NA SUBORD				1.G FE	5,102,589	112.1410	5,719,192	5,100,000	5,101,828		(240)			4.050	4.044	JJ	88,931	206,550	07/30/2018	07/26/2028
69349L-AS-7	PNC BANK NA SERIES BKNT				1.G FE	2,414,888	103.3070	2,505,189	2,425,000	2,416,878		921			2.700	2.748	AO	12,549	65,475	10/17/2019	10/22/2029
69352P-AL-7	PPL CAPITAL FUNDING INC CO.GUARNT			1	2.B FE	2,097,312	104.7960	2,200,710	2,100,000	2,098,721		269			3.100	3.115	MN	8,318	65,100	05/12/2016	05/15/2026
69353R-FB-9	PNC BANK NA SR UNSEC			1	1.F FE	4,497,885	100.1770	4,507,978	4,500,000	4,499,943		444			2.625	2.635	FA	43,969	118,125	02/14/2017	02/17/2022
695156-AT-6	PACKAGING CORP OF AMERIC SR UNSEC			1	2.B FE	1,495,080	107.7060	1,615,587	1,500,000	1,496,875		466			3.400	3.439	JD	2,267	51,000	12/11/2017	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERIC			1	2.B FE	773,985	104.5590	810,332	775,000	774,184		90			3.000	3.015	JD	1,033	23,250	11/18/2019	12/15/2029
701094-AM-6	PARKER-HANNIFIN CORP SR UNSEC			2	2.A FE	2,074,046	103.3130	2,143,755	2,075,000	2,074,516		188			2.700	2.710	JD	2,646	56,025	06/05/2019	06/14/2024
701094-AN-4	PARKER-HANNIFIN CORP SR UNSEC			2	2.A FE	797,496	105.9780	847,822	800,000	798,059		226			3.250	3.287	JD	1,228	26,000	06/05/2019	06/14/2029
708696-BZ-1	PENNSYLVANIA ELECTRIC CO SR UNSEC			2	2.B FE	698,663	106.4030	744,820	700,000	698,963		120			3.600	3.623	JD	2,100	25,200	05/28/2019	06/01/2029
713448-CX-4	PEPSICO INC SR UNSEC			1	1.E FE	3,999,240	101.0230	4,040,909	4,000,000	3,999,935		117			3.100	3.103	JJ	56,489	124,000	07/14/2015	07/17/2022
713448-ER-5	PEPSICO INC			1	1.E FE	1,964,868	104.7050	2,067,930	1,975,000	1,967,538		1,463			2.625	2.703	MS	14,689	51,844	03/17/2020	03/19/2027
713448-ES-3	PEPSICO INC			1	1.E FE	2,014,126	105.5600	2,137,592	2,025,000	2,016,174		1,107			2.750	2.810	MS	15,778	55,688	03/17/2020	03/19/2030
713448-EZ-7	PEPSICO INC			1	1.E FE	2,837,717	96.9760	2,763,815	2,850,000	2,839,627		1,151			1.625	1.672	MN	7,719	46,313	04/29/2020	05/01/2030
714270-AA-6	PERNOD RIC INTL FIN LLC SERIES 144A			1	2.A FE	6,997,127	94.7220	6,962,038	7,350,000	7,025,146		28,020			1.250	2.006	AO	22,969	45,938	06/03/2021	04/01/2028
717081-DH-3	PFIZER INC SR UNSEC			1	1.F FE	1,397,669	103.4850	1,448,786	1,400,000	1,399,620		252			3.000	3.019	JD	1,867	42,000	06/13/2013	06/15/2023
717081-EW-9	PFIZER INC			1	1.F FE	7,473,750	105.3560	7,901,721	7,500,000	7,477,899		2,367			2.625	2.665	AO	49,219	196,875	03/25/2020	04/01/2030
718546-AY-0	PHILLIPS 66			1	2.A FE	6,717,737	99.2580	6,675,081	6,725,000	6,720,209		2,216			0.900	0.934	FA	22,865	44,889	11/16/2020	02/15/2024
718549-AD-0	PHILLIPS 66 PARTNERS LP SR UNSEC			1	2.C FE	1,447,815	106.3910	1,542,675	1,450,000	1,448,859		217			3.550	3.568	AO	12,869	51,475	10/31/2016	10/01/2026
73179P-AM-8	POLYONE CORP SERIES 144A			1	3.C FE	375,000	104.2500	390,938	375,000	375,000					5.750	5.750	MN	2,755	21,563	04/29/2020	05/15/2025
74153W-CL-1	PRICOA GLOBAL FUNDING 1 SERIES 144A				1.D FE	9,999,100	103.2330	10,323,269	10,000,000	9,999,497		177			2.400	2.402	MS	65,333	240,000	09/16/2019	09/23/2024
74166M-AB-2	PRIME SECSRVC BRW/FINANC SR SEC				3.C FE	5,187,500	106.4150	5,320,725	5,000,000	5,103,074		(41,870)			5.250	4.297	FA	99,167	262,500	12/04/2019	04/15/2024
74251V-AM-4	PRINCIPAL FINANCIAL GROU CO.GUARNT			1	1.G FE	2,681,695	105.0980	2,811,371	2,675,000	2,678,452		(672)			3.100	3.070	MN	10,596	82,925	11/07/2016	11/15/2026
74256L-EG-0	PRINCIPAL LFE GLB FND II SERIES 144A				1.E FE	1,987,820	94.4090	1,888,188	2,000,000	1,989,451		1,246			1.500	1.565	FA	10,333	30,000	08/20/2020	08/27/2030
742718-FG-9	PROCTER & GAMBLE CO THE			1	1.D FE	4,638,282	105.7460	4,917,201	4,650,000	4,641,033		1,570			2.800	2.840	MS	34,720	130,200	03/23/2020	03/25/2027
742718-FH-7	PROCTER & GAMBLE CO THE			1	1.D FE	1,845,560	108.6880	2,010,735	1,850,000	1,846,253		395			3.000	3.028	MS	14,800	55,500	03/23/2020	03/25/2030
743315-AW-3	PROGRESSIVE CORP			1	1.F FE	475,000	107.8870	512,461	475,000	475,000					3.200	3.197	MS	4,011	15,200	03/17/2020	03/26/2030
74340X-BK-6	PROLOGIS LP			1	1.G FE	894,738	106.5720	959,150	900,000	896,142		738			3.250	3.348	AO	7,313	29,250	01/23/2020	10/01/2026

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
74340X-BL-4	PROLOGIS LP			1	1.G FE	3,042,821	114.3040	3,486,265	3,050,000	3,044,138		691			4.375	4.407	FA	55,599	133,438	01/23/2020	02/01/2029
74368C-BG-8	PROTECTIVE LIFE SERIES 144A				1.E FE	7,000,000	97.6100	6,832,706	7,000,000	7,000,000					1.900	1.900	JJ	64,653		06/28/2021	07/06/2028
743820-AA-0	PROV ST JOSEPH HLTH OBL SERIES 19A			1	1.D FE	5,115,000	103.1620	5,276,741	5,115,000	5,115,000					2.532	2.531	AO	32,378	129,512	09/24/2019	10/01/2029
74432Q-CG-8	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	2,992,470	100.1360	3,004,073	3,000,000	2,993,719		695			2.100	2.128	MS	19,425	63,000	03/05/2020	03/10/2030
74432Q-CH-6	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	1,941,654	100.0470	1,950,921	1,950,000	1,944,093		1,354			1.500	1.575	MS	9,019	29,250	03/05/2020	03/10/2026
744482-BL-3	PUB SVC NEW HAMP 1ST MORTG			1	1.E FE	996,340	104.0970	1,040,975	1,000,000	999,226		402			3.500	3.544	MN	5,833	35,000	11/06/2013	11/01/2023
74834L-AZ-3	QUEST DIAGNOSTICS INC SR UNSEC			1	2.B FE	847,646	106.6590	906,598	850,000	848,863		234			3.450	3.483	JD	2,444	29,325	05/23/2016	06/01/2026
74949L-AC-6	RELX CAPITAL INC CO.GUARNT			2	2.A FE	691,873	110.9130	776,391	700,000	693,817		722			4.000	4.143	MS	8,011	28,000	03/11/2019	03/18/2029
74949L-AD-4	RELX CAPITAL INC			1	2.A FE	2,143,803	104.8360	2,253,969	2,150,000	2,144,678		548			3.000	3.033	MN	6,988	64,500	05/18/2020	05/22/2030
75513E-CG-4	RAYTHEON TECH CORP SERIES WI			1	2.A FE	5,265,202	104.0700	5,203,482	5,000,000	5,175,302		(84,335)			3.200	1.446	MS	47,111	160,000	12/08/2020	03/15/2024
75513E-CH-2	RAYTHEON TECH CORP SERIES WI			1	2.A FE	1,444,334	107.1140	1,446,044	1,350,000	1,428,536		(14,827)			3.500	2.252	MS	13,913	47,250	12/08/2020	03/15/2027
75884R-AX-1	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	1,173,085	111.5720	1,310,970	1,175,000	1,173,729		176			4.125	4.145	MS	14,271	48,469	02/28/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS LP CO.GUARNT			2	2.A FE	3,996,120	103.7600	4,150,419	4,000,000	3,996,986		344			2.950	2.961	MS	34,744	118,000	08/13/2019	09/15/2029
75951A-AK-4	RELIANCE STAND LIFE II SECURED				1.E FE	4,573,170	101.1890	4,629,410	4,575,000	4,574,649		617			2.625	2.639	JJ	53,041	120,094	07/15/2019	07/22/2022
75951A-AL-2	RELIANCE STAND LIFE II SERIES 144A				1.E FE	15,192,411	102.8440	15,735,117	15,300,000	15,231,662		22,960			2.500	2.665	AO	64,813	382,500	04/22/2020	10/30/2024
75951A-AN-8	RELIANCE STAND LIFE II SERIES 144A				1.E FE	7,130,123	104.0700	7,440,985	7,150,000	7,135,267		2,678			2.750	2.794	JJ	87,389	196,625	01/13/2020	01/21/2027
760759-AR-1	REPUBLIC SERVICES INC SR UNSEC			1	2.B FE	1,148,218	104.5270	1,202,060	1,150,000	1,149,132		178			2.900	2.918	JJ	16,675	33,350	06/23/2016	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC SR UNSEC			1	2.B FE	324,454	107.1620	348,276	325,000	324,657		52			3.375	3.395	MN	1,402	10,969	11/13/2017	11/15/2027
760759-AU-4	REPUBLIC SERVICES INC SR UNSEC			2	2.B FE	3,120,000	102.9060	3,215,826	3,125,000	3,122,317		978			2.500	2.534	FA	29,514	78,125	07/29/2019	08/15/2024
760759-AY-6	REPUBLIC SERVICES INC			1	2.B FE	1,948,011	97.1920	1,895,243	1,950,000	1,948,444		393			0.875	0.896	MN	2,180	16,636	11/09/2020	11/15/2025
772739-AQ-1	WESTROCK RKT LLC CO.GUARNT			1	2.B FE	2,080,120	102.6760	2,053,524	2,000,000	2,013,542		(14,311)			4.000	3.245	MS	26,667	80,000	01/12/2017	03/01/2023
776743-AL-0	ROPER TECHNOLOGIES INC			1	2.A FE	14,975,850	93.9000	14,085,035	15,000,000	14,979,565		3,080			1.750	1.766	FA	99,167	250,833	08/18/2020	02/15/2031
78403D-AT-7	SBA TOWER TRUST SERIES 144A			2	1.F FE	2,500,000	98.3880	2,459,688	2,500,000	2,500,000					1.631	1.631	MON	1,812	23,899	04/29/2021	05/15/2051
78403D-AV-2	SBA TOWER TRUST SERIES 144A			2	1.F FE	4,200,000	99.2780	4,169,671	4,200,000	4,200,000					0.000	0.000	MON		10,304	10/08/2021	10/15/2051
79466L-AF-1	SALESFORCE.COM INC SR UNSEC			1	1.F FE	4,848,788	110.9630	5,381,714	4,850,000	4,849,188		113			3.700	3.703	AO	39,878	179,450	04/05/2018	04/11/2028
808513-BA-2	CHARLES SCHWAB CORP SR UNSEC			2	1.F FE	2,989,590	107.4210	3,222,616	3,000,000	2,991,990		943			3.250	3.291	MN	10,563	97,500	05/20/2019	05/22/2029
808513-BF-1	CHARLES SCHWAB CORP			1	1.F FE	6,991,460	97.5220	6,826,519	7,000,000	6,993,136		1,587			0.900	0.924	MS	19,250	47,250	12/08/2020	03/11/2026
824348-AV-8	SHERWIN-WILLIAMS CO SR UNSEC			1	2.B FE	4,992,400	104.3800	5,219,020	5,000,000	4,997,224		1,090			3.125	3.149	JD	13,021	156,250	05/02/2017	06/01/2024
824348-AW-6	SHERWIN-WILLIAMS CO SR UNSEC			1	2.B FE	1,594,192	108.1870	1,730,999	1,600,000	1,596,632		556			3.450	3.493	JD	4,600	55,200	05/02/2017	06/01/2027
824348-BN-5	SHERWIN WILLIAMS CO			1	2.B FE	2,340,318	98.8320	2,322,549	2,350,000	2,340,426		108			2.200	2.245	MS	7,324		11/08/2021	03/15/2032
828807-DC-8	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	1,987,680	107.2590	2,145,177	2,000,000	1,992,801		1,181			3.375	3.448	JD	3,000	67,500	05/22/2017	06/15/2027
828807-DE-4	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	1,984,280	107.5270	2,150,550	2,000,000	1,990,025		1,495			3.375	3.469	JD	5,625	67,500	11/30/2017	12/01/2027
82967N-BL-1	SIRIUS XM RADIO INC SERIES 144A			1	3.C FE	710,000	100.0290	710,206	710,000	710,000					3.125	3.125	MS	8,320		08/02/2021	09/01/2026
832696-AR-9	JM SMUCKER CO SR UNSEC			1	2.B FE	1,999,320	106.8520	2,137,039	2,000,000	1,999,577		63			3.375	3.379	JD	3,000	67,500	12/04/2017	12/15/2027
842400-GD-9	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	999,930	100.1480	1,001,484	1,000,000	999,999		10			2.400	2.401	FA	10,000	24,000	01/13/2015	02/01/2022
8426EP-AA-6	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	5,995,320	102.0800	6,124,814	6,000,000	5,998,777		677			2.450	2.462	AO	36,750	147,000	09/08/2016	10/01/2023
845011-AA-3	SOUTHWEST GAS CORP SR UNSEC			1	2.A FE	1,597,040	107.8310	1,725,304	1,600,000	1,598,050		273			3.700	3.722	AO	14,800	59,200	03/12/2018	04/01/2028
845011-AC-9	SOUTHWEST GAS CORP			1	2.A FE	549,307	96.9570	533,263	550,000	549,408		63			2.200	2.214	JD	538	12,100	06/01/2020	06/15/2030
84756N-AH-2	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.A FE	424,426	106.0170	450,573	425,000	424,701		57			3.375	3.391	AO	3,028	14,344	10/05/2016	10/15/2026
85172F-AS-8	SPRINGLEAF FINANCE CORP			1	3.B FE	900,000	107.0000	963,000	900,000	900,000					8.875	8.875	JD	6,656	79,875	05/12/2020	06/01/2025
85434V-AB-4	STANFORD HEALTH CARE			1	1.D FE	190,000	107.4480	204,151	190,000	190,000					3.310	3.310	FA	2,376	6,289	03/25/2020	08/15/2030
857477-AM-5	STATE STREET CORP SR UNSEC				1.F FE	1,097,360	105.2160	1,157,381	1,100,000	1,099,426		289			3.700	3.729	MN	4,635	40,700	11/14/2013	11/20/2023
857477-BG-7	STATE STREET CORP				1.E FE	1,469,012	103.1070	1,520,834	1,475,000	1,470,061		548			2.400	2.446	JJ	15,438	35,400	01/21/2020	01/24/2030
857477-BL-6	STATE STREET CORP SERIES WI			2	1.F FE	4,475,000	100.5240	4,498,437	4,475,000	4,475,000					2.825	2.773	MS	31,956	126,419	10/29/2020	03/30/2023
858119-BJ-8	STEEL DYNAMICS INC			1	2.C FE	4,746,438	103.8970	4,935,131	4,750,000	4,747,847		690			2.800	2.816	JD	5,911	133,000	12/09/2019	12/15/2024
863667-BA-8	STRYKER CORP			1	2.A FE	2,419,326	99.0970	2,403,112	2,425,000	2,421,070		1,108			1.150	1.198	JD	1,239	27,888	05/26/2020	06/15/2025
86787E-AN-7	SUNTRUST BANK SR UNSEC			1	1.F FE	1,195,836	102.5420	1,230,501	1,200,000	1,199,377		453			2.750	2.790	MN	5,500	33,000	04/26/2013	05/01/2023
87089H-AA-1	SWISS RE TREASURY -US CO.GUARNT			1	1.D FE	944,530	101.5430	1,015,434	1,000,000	993,503		6,764			2.875	3.593	JD	1,997	28,750	10/16/2013	12/06/2022
871829-BC-0	SYSCO CORP CO.GUARNT			1	2.B FE	796,984	106.5000	852,002	800,000	798,530		295			3.300	3.344	JJ	12,173	26,400	03/22/2016	07/15/2026
871829-BF-3	SYSCO CORP CO.GUARNT			1	2.B FE	994,630	106.3380	1,063,379	1,000,000	996,838		512			3.250	3.313	JJ	14,986	32,500	06/19/2017	07/15/2027
871829-BK-2	SYSCO CORPORATION			1	2.B FE	1,992,940	100.2930	2,005,866	2,000,000	1,994,386		688			2.400	2.438	FA	18,400	48,000	02/11/2020	02/15/2030
87264A-BR-5	T MOBILE USA INC			1	3.A FE	3,450,000	100.2500	3,458,625	3,450,000	3,450,000					2.250	2.250	FA	29,325	45,497	01/11/2021	02/15/2026
873050-CE-9	TTX CO SR UNSEC			1	1.F FE	899,991	105.1100	945,986	900,000	900,000					4.125	4.125	AO	9,281	37,125	09/19/2013	10/01/2023

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
87612E-BJ-4	TARGET CORP			1	1.F FE	598,878	102.7650	616,589	600,000	599,076		102			2.350	2.371	FA	5,327	14,100	01/21/2020	02/15/2030
87612E-BK-1	TARGET CORP			1	1.F FE	497,965	104.8170	524,087	500,000	498,266		175			2.650	2.695	MS	3,901	13,250	03/26/2020	09/15/2030
87612E-BL-9	TARGET CORP			1	1.F FE	10,083,234	103.0540	10,408,482	10,100,000	10,088,897		3,219			2.250	2.285	AO	47,975	227,250	03/26/2020	04/15/2025
88033G-DC-1	TENET HEALTHCARE CORP SERIES 144A			1	4.A FE	2,065,000	102.2500	2,045,000	2,000,000	2,029,238		(16,751)			4.625	3.710	MS	30,833	92,500	10/23/2019	09/01/2024
882508-BB-9	TEXAS INSTRUMENTS INC SR UNSEC			1	1.E FE	1,761,350	103.8030	1,842,505	1,775,000	1,770,108		1,972			2.625	2.746	MN	5,954	46,594	04/27/2017	05/15/2024
882508-BH-6	TEXAS INSTRUMENTS INC			1	1.E FE	2,346,499	100.4150	2,359,749	2,350,000	2,347,736		689			1.375	1.406	MS	9,784	32,313	03/03/2020	03/12/2025
883203-BW-0	TEXTRON INC SR UNSEC			1	2.B FE	1,017,231	108.1870	1,108,918	1,025,000	1,021,356		780			4.000	4.093	MS	12,072	41,000	03/04/2016	03/15/2026
883203-BY-6	TEXTRON INC SR UNSEC			1	2.B FE	1,822,100	105.6070	1,927,326	1,825,000	1,823,161		264			3.375	3.393	MS	20,531	61,594	10/12/2017	03/01/2028
883556-CL-4	THERMO FISHER SCIENTIFIC			1	2.A FE	1,309,458	98.5280	1,305,496	1,325,000	1,309,955		497			2.000	2.129	AO	9,422		08/09/2021	10/15/2031
883556-CS-9	THERMO FISHER SCIENTIFIC			1	2.A FE	7,000,000	99.8890	6,992,232	7,000,000	7,000,000					1.215	1.215	AO	16,301		10/19/2021	10/18/2024
887389-AJ-3	TIMKEN CO SR UNSEC			1	2.C FE	989,710	105.1060	1,051,059	1,000,000	996,678		1,160			3.875	4.008	MS	12,917	38,750	08/13/2014	09/01/2024
892356-AA-4	TRACTOR SUPPLY CO			1	2.B FE	4,301,019	93.6280	4,072,801	4,350,000	4,306,297		4,512			1.750	1.874	MN	12,688	76,336	10/27/2020	11/01/2030
89236T-FT-7	TOYOTA MOTOR CREDIT CORP SR UNSEC				1.E FE	4,981,350	111.2040	5,560,177	5,000,000	4,986,215		1,691			3.650	3.695	JJ	87,701	182,500	01/03/2019	01/08/2029
89236T-GW-9	TOYOTA MOTOR CREDIT CORP SERIES MTN				1.E FE	7,324,194	102.7690	7,527,850	7,325,000	7,324,656		268			2.900	2.904	MS	53,696	212,425	03/27/2020	03/30/2023
89788J-AA-7	TRUIST BANK SERIES BKNT			2	1.F FE	4,989,700	100.5770	5,028,864	5,000,000	4,993,528		2,070			1.500	1.542	MS	23,333	75,000	03/04/2020	03/10/2025
89788K-AA-4	TRUIST BANK SERIES BKNT			2	1.F FE	1,472,640	99.7390	1,471,156	1,475,000	1,473,182		268			2.250	2.267	MS	10,325	33,188	03/04/2020	03/11/2030
902494-BJ-1	TYSON FOODS INC SR UNSEC			2	2.B FE	4,982,350	108.4390	5,421,938	5,000,000	4,989,004		2,379			4.000	4.058	MS	66,667	200,000	02/13/2019	03/01/2026
904764-AS-6	UNILEVER CAPITAL CORP CO.GUARNT			1	1.E FE	518,900	106.0490	556,759	525,000	522,589		626			3.100	3.237	JJ	6,826	16,275	07/28/2015	07/30/2025
904764-BH-9	UNILEVER CAPITAL CORP CO.GUARNT				1.E FE	1,337,837	100.7950	1,360,729	1,350,000	1,340,428		1,131			2.125	2.226	MS	9,164	28,688	09/03/2019	09/06/2029
90520E-AK-7	MUFG UNION BANK NA SERIES BKNT			1	1.F FE	5,000,000	101.2770	5,063,856	5,000,000	5,000,000					2.100	2.100	JD	6,417	105,000	12/05/2019	12/09/2022
906548-CR-1	UNION ELECTRIC CO			1	1.F FE	2,997,420	105.0690	3,152,061	3,000,000	2,998,341		429			2.950	2.958	MS	26,058	88,500	03/17/2020	03/15/2030
911312-BX-3	UNITED PARCEL SERVICE			1	1.G FE	14,984,250	107.9130	16,186,952	15,000,000	14,989,543		2,965			3.900	3.923	AO	146,250	585,000	03/19/2020	04/01/2025
91159H-HG-8	US BANCORP SR UNSEC			1	1.F FE	1,398,488	105.5700	1,477,974	1,400,000	1,399,638		164			3.700	3.713	JJ	21,727	51,800	01/27/2014	01/30/2024
91159H-HZ-6	US BANCORP			2	1.E FE	4,994,250	100.4120	5,020,590	5,000,000	4,996,088		1,127			1.450	1.474	MN	9,868	72,500	05/08/2020	05/12/2025
91324P-CC-4	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	2,167,516	102.5490	2,256,070	2,200,000	2,195,397		3,692			2.875	3.054	MS	18,624	63,250	07/01/2013	03/15/2023
91324P-CV-2	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	524,585	106.8890	561,167	525,000	524,814		41			3.100	3.109	MS	4,792	16,275	02/22/2016	03/15/2026
91324P-DS-8	UNITEDHEALTH GROUP INC SR UNSEC				1.F FE	9,997,300	105.7840	10,578,440	10,000,000	9,997,982		234			2.875	2.878	FA	108,611	287,500	07/23/2019	08/15/2029
91324P-DW-9	UNITEDHEALTH GROUP INC			1	1.F FE	4,482,585	99.6190	4,482,871	4,500,000	4,487,426		3,012			1.250	1.321	JJ	25,938	65,156	05/13/2020	01/15/2026
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	1,412,987	99.2760	1,414,688	1,425,000	1,414,770		1,107			2.000	2.094	MN	3,642	28,500	05/13/2020	05/15/2030
92277G-AG-2	VENTAS REALTY LP CO.GUARNT			1	2.A FE	595,308	108.8110	652,867	600,000	597,948		457			4.125	4.218	JJ	11,413	24,750	07/09/2015	01/15/2026
92277G-AM-9	VENTAS REALTY LP CO.GUARNT			1	2.A FE	2,976,990	110.6500	3,319,490	3,000,000	2,984,785		2,130			4.000	4.094	MS	40,000	120,000	02/13/2018	03/01/2028
92343V-EN-0	VERIZON COMMUNICATIONS SR UNSEC				2.A FE	2,368,828	106.4320	2,547,985	2,394,000	2,382,132		3,533			3.376	3.545	FA	30,533	80,821	01/19/2018	02/15/2025
92343V-ER-1	VERIZON COMMUNICATIONS SR UNSEC				2.A FE	698,824	113.5960	800,848	705,000	700,646		545			4.329	4.436	MS	8,478	30,519	10/23/2018	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS SR UNSEC			2	2.A FE	1,746,693	110.8170	1,939,304	1,750,000	1,747,523		297			3.875	3.898	FA	26,937	67,813	02/05/2019	02/08/2029
92343V-FE-9	VERIZON COMMUNICATIONS			1	2.A FE	1,944,014	105.7950	2,063,005	1,950,000	1,944,950		530			3.150	3.186	MS	16,892	61,425	03/17/2020	03/22/2030
92343V-FF-6	VERIZON COMMUNICATIONS			1	2.A FE	3,298,350	105.6670	3,487,026	3,300,000	3,298,741		220			3.000	3.008	MS	27,225	99,000	03/17/2020	03/22/2027
92343V-FL-3	VERIZON COMMUNICATIONS			1	2.A FE	3,895,671	93.8120	3,658,665	3,900,000	3,896,194		413			1.500	1.512	MS	16,738	58,500	09/16/2020	09/18/2030
92345Y-AD-8	VERISK ANALYTICS INC SR UNSEC			1	2.B FE	994,630	107.4430	1,074,427	1,000,000	997,926		549			4.000	4.065	JD	1,778	40,000	05/11/2015	06/15/2025
92345Y-AF-3	VERISK ANALYTICS INC SR UNSEC			2	2.B FE	972,767	111.4960	1,087,086	975,000	973,314		197			4.125	4.153	MS	11,842	40,219	02/27/2019	03/15/2029
92556V-AC-0	VIATRIS INC			1	2.C FE	2,599,318	100.5830	2,615,154	2,600,000	2,599,372		54			2.300	2.305	JD	1,495	29,900	10/28/2021	06/22/2027
92556V-AD-8	VIATRIS INC			1	2.C FE	2,542,976	100.3550	2,559,048	2,550,000	2,543,150		174			2.700	2.736	JD	1,721	34,425	10/28/2021	06/22/2030
927804-FU-3	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	1,374,876	105.7150	1,453,587	1,375,000	1,374,946		12			3.150	3.151	JJ	19,972	43,313	01/12/2016	01/15/2026
92826C-AH-5	VISA INC SR UNSEC			1	1.D FE	3,461,280	105.4150	3,689,537	3,500,000	3,476,537		3,734			2.750	2.878	MS	28,340	96,250	09/28/2017	09/15/2027
92826C-AL-6	VISA INC			1	1.D FE	7,478,850	101.4310	7,607,344	7,500,000	7,483,868		2,871			1.900	1.943	AO	30,083	142,500	03/31/2020	04/15/2027
928563-AH-8	VMWARE INC			1	2.C FE	3,998,080	99.0350	3,961,383	4,000,000	3,998,340		260			1.000	1.016	FA	16,556		07/20/2021	08/15/2024
928668-AZ-5	VOLKSWAGEN GROUP AMERICA SERIES 144A				2.A FE	2,848,946	101.4460	2,891,220	2,850,000	2,849,735		354			2.700	2.713	MS	20,306	76,950	09/19/2019	09/26/2022
928668-BC-5	VOLKSWAGEN GROUP AMERICA SERIES 144A				2.A FE	3,498,110	100.8170	3,528,585	3,500,000	3,499,648		949			2.900	2.928	MN	13,533	101,500	05/06/2020	05/13/2022
928668-BN-1	VOLKSWAGEN GROUP AMERICA SERIES 144A			1	2.A FE	6,909,070	96.9850	6,788,984	7,000,000	6,917,089		8,019			1.625	1.838	MN	11,691	56,910	05/20/2021	11/24/2027
929160-AT-6	VULCAN MATERIALS CO SR UNSEC			1	2.B FE	1,553,942	109.3940	1,640,907	1,500,000	1,530,502		(5,492)			3.900	3.454	AO	14,625	58,500	06/12/2017	04/01/2027
92939U-AD-8	WEC ENERGY GROUP INC			1	2.A FE	9,992,000	96.4160	9,641,561	10,000,000	9,993,355		1,105			1.375	1.387	AO	29,028	139,792	10/05/2020	10/15/2027
92940P-AE-4	WRKCO INC CO.GUARNT			2	2.B FE	969,767	109.4830	1,061,981	970,000	969,835		22			3.900	3.903	JD	3,153	37,830	05/16/2019	06/01/2028
931142-DH-3	WALMART INC SR UNSEC			1	1.C FE	199,544	102.1960	204,392	200,000	199,935		49			2.550	2.576	AO	1,133	5,100	04/04/2013	04/11/2023
931427-AQ-1	WALGREENS BOOTS ALLIANCE SR UNSEC			1	2.B FE	2,295,667	106.4000	2,420,593	2,275,000	2,284,705		(2,144)			3.450	3.339	JD	6,541	78,488	06/23/2016	06/01/2026

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
948741-AM-5	WEINGARTEN REALTY INVEST SR UNSEC			1	2.A FE	495,775	105.1860	525,929	500,000	497,875		418			3.250	3.350	FA	6,139	16,250	08/02/2016	08/15/2026
949746-RW-3	WELLS FARGO & COMPANY SR UNSEC				2.A FE	1,993,140	105.0410	2,100,823	2,000,000	1,996,792		687			3.000	3.040	AO	11,500	60,000	04/15/2016	04/22/2026
94974B-GH-7	WELLS FARGO & COMPANY SR UNSEC				2.A FE	996,660	104.4000	1,044,004	1,000,000	998,844		347			3.000	3.039	FA	11,000	30,000	02/11/2015	02/19/2025
95000U-2D-4	WELLS FARGO & COMPANY SR UNSEC			2	2.A FE	4,392,168	111.9410	4,925,390	4,400,000	4,394,144		700			4.150	4.172	JJ	79,634	182,600	01/16/2019	01/24/2029
95000U-2N-2	WELLS FARGO & COMPANY			1	2.A FE	3,000,000	101.7660	3,052,988	3,000,000	3,000,000					2.188	2.164	AO	11,122	65,640	04/23/2020	04/30/2026
95000U-2R-3	WELLS FARGO & COMPANY SERIES MTN			1	1.E FE	6,050,000	100.8460	6,101,192	6,050,000	6,050,000					1.650	1.654	JD	8,041	100,067	05/26/2020	06/02/2024
95040Q-AD-6	WELLTOWER INC SR UNSEC			1	2.A FE	2,483,810	112.0140	2,800,348	2,500,000	2,488,789		1,519			4.250	4.332	AO	22,431	106,250	08/09/2018	04/15/2028
95040Q-AH-7	WELLTOWER INC SR UNSEC			2	2.A FE	1,244,438	111.8250	1,397,818	1,250,000	1,245,837		486			4.125	4.179	MS	15,182	51,563	02/13/2019	03/15/2029
96145D-AB-1	WRKCO INC CO.GUARNT			2	2.B FE	2,544,286	104.2410	2,658,134	2,550,000	2,547,136		1,003			3.000	3.044	MS	22,525	76,500	02/15/2019	09/15/2024
96145D-AH-8	WRKCO INC CO.GUARNT			2	2.B FE	1,272,979	110.5160	1,409,085	1,275,000	1,273,569		199			4.000	4.021	MS	15,017	51,000	02/15/2019	03/15/2028
970648-AF-8	WILLIS NORTH AMERICA INC CO.GUARNT			1	2.B FE	1,049,097	104.7350	1,099,716	1,050,000	1,049,668		132			3.600	3.614	MN	4,830	37,800	05/11/2017	05/15/2024
970648-AG-6	WILLIS NORTH AMERICA INC CO.GUARNT			2	2.B FE	9,996,700	111.7780	11,177,827	10,000,000	9,997,684		290			4.500	4.504	MS	132,500	450,000	09/05/2018	09/15/2028
976656-CL-0	WISCONSIN ELECTRIC POWER			1	1.F FE	3,274,378	102.3220	3,351,057	3,275,000	3,274,629		121			2.050	2.054	JD	2,984	67,138	12/03/2019	12/15/2024
976826-BL-0	WISCONSIN POWER & LIGHT SR UNSEC			1	1.G FE	972,163	104.9860	1,023,611	975,000	973,258		271			3.050	3.084	AO	6,278	29,738	10/02/2017	10/15/2027
98389B-AW-0	XCEL ENERGY INC			1	2.A FE	3,201,748	102.2160	3,296,477	3,225,000	3,206,243		2,101			2.600	2.682	JD	6,988	83,850	11/04/2019	12/01/2029
98389B-AY-6	XCEL ENERGY INC			1	2.A FE	1,345,545	107.3000	1,448,549	1,350,000	1,346,280		375			3.400	3.438	JD	3,825	45,900	03/27/2020	06/01/2030
98419M-AM-2	XYLEM INC			1	2.B FE	2,288,523	98.8640	2,273,872	2,300,000	2,290,697		1,431			1.950	2.021	JJ	18,812	49,086	06/24/2020	01/30/2028
98978V-AL-7	ZOETIS INC SR UNSEC			1	2.A FE	2,013,741	105.4070	2,134,494	2,025,000	2,018,175		1,082			3.000	3.065	MS	18,394	60,750	09/05/2017	09/12/2027
BQ1012-88-0	WIPRO IT SERVICES				1.G FE	4,981,800	97.7550	4,887,763	5,000,000	4,983,707		1,907			0.000	0.073	JD			06/16/2021	06/23/2026
JK1380-51-4	IBM CORP SR UNSEC			1	1.G FE	1,993,300	107.1500	2,142,991	2,000,000	1,996,948		675			3.450	3.490	FA	25,300	69,000	02/16/2016	02/19/2026
JK3458-64-9	STRYKER CORP SR UNSEC			1	2.B Z	645,762	107.1670	696,586	650,000	648,039		425			3.500	3.578	MS	6,699	22,750	03/03/2016	03/15/2026
06367W-B8-5	BANK OF MONTREAL SERIES MTN		A		1.F FE	9,992,400	101.4770	10,147,662	10,000,000	9,994,876		1,477			1.850	1.866	MN	30,833	185,000	04/22/2020	05/01/2025
064159-JG-2	BANK OF NOVA SCOTIA SR UNSEC		A		1.C FE	1,996,380	100.4200	2,008,404	2,000,000	1,999,862		760			2.700	2.739	MS	17,100	54,000	03/01/2017	03/07/2022
064159-QD-1	BANK OF NOVA SCOTIA SR UNSEC		A		1.F FE	5,547,392	101.7160	5,645,233	5,550,000	5,549,198		749			2.375	2.389	JJ	59,682	131,813	07/15/2019	01/18/2023
064159-QE-9	BANK OF NOVA SCOTIA SR UNSEC		A		1.F FE	2,992,200	104.2430	3,127,286	3,000,000	2,994,732		1,063			2.700	2.741	FA	33,300	81,000	07/24/2019	08/03/2026
136069-8A-2	CANADIAN IMPERIAL BANK SR UNSEC		A	2	1.F FE	4,250,000	101.0320	4,293,855	4,250,000	4,250,000					2.606	2.606	JJ	48,917	110,755	07/15/2019	07/22/2023
13607G-RR-7	CANADIAN IMPERIAL BANK		A		1.F FE	9,996,100	97.8990	9,789,940	10,000,000	9,997,186		948			0.950	0.958	AO	17,944	95,000	10/19/2020	10/23/2025
136375-CJ-9	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	996,170	104.4800	1,044,799	1,000,000	998,281		384			2.750	2.794	MS	9,167	27,500	02/18/2016	03/01/2026
13645R-AS-3	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.B FE	988,830	104.0060	1,040,056	1,000,000	996,171		1,167			2.900	3.031	FA	12,083	29,000	02/24/2015	02/01/2025
29250N-AY-1	ENBRIDGE INC		A	1	2.A FE	2,520,304	102.7630	2,594,761	2,525,000	2,522,217		870			2.500	2.538	JJ	29,108	63,125	11/13/2019	01/15/2025
29250N-AZ-8	ENBRIDGE INC		A	1	2.A FE	999,230	104.7200	1,047,200	1,000,000	999,375		69			3.125	3.134	MN	3,993	31,250	11/13/2019	11/15/2029
36168Q-AK-0	GFL ENVIRONMENTAL INC SERIES 144A		A	1	3.C FE	400,000	101.0000	404,000	400,000	400,000					3.750	3.750	FA	6,250	14,042	08/17/2020	08/01/2025
559222-AV-6	MAGNA INTERNATIONAL INC		A	1	1.G FE	2,550,397	101.4640	2,561,965	2,525,000	2,548,832		(1,677)			2.450	2.323	JD	2,749	61,863	04/28/2021	06/15/2030
63307A-2L-8	NATIONAL BANK OF CANADA		A	2	1.G FE	5,296,820	100.0740	5,303,935	5,300,000	5,304,582		7,520			0.900	1.022	FA	18,020	51,940	07/06/2020	08/15/2023
66977W-AQ-2	NOVA CHEMICALS CORP SR UNSEC		A	1	3.C FE	1,970,000	103.2500	2,065,000	2,000,000	1,985,772		5,121			4.875	5.180	JD	8,125	97,500	07/10/2018	06/01/2024
89114Q-CD-8	TORONTO-DOMINION BANK SERIES MTN		A		1.E FE	4,994,450	101.2400	5,062,021	5,000,000	4,998,336		1,786			1.900	1.937	JD	7,917	95,000	10/07/2019	12/01/2022
89352H-AK-5	TRANSCANADA PIPELINES SR UNSEC		A	1	2.A FE	894,339	104.0710	936,637	900,000	898,829		622			3.750	3.826	AO	7,031	33,750	10/02/2013	10/16/2023
00182E-BK-4	ANZ NEW ZEALAND INTL/LDN CO.GUARNT		D		1.E FE	1,649,852	105.0130	1,732,722	1,650,000	1,649,931		29			3.400	3.402	MS	15,895	56,100	03/12/2019	03/19/2024
00205G-AD-9	APT PIPELINES LTD CO.GUARNT		D	1	2.B FE	496,525	110.0760	550,381	500,000	497,929		324			4.250	4.335	JJ	9,799	21,250	03/16/2017	07/15/2027
00652M-AF-9	ADANI PORTS AND SPECIAL SR UNSEC		D		2.C FE	1,274,133	102.7990	1,310,689	1,275,000	1,274,538		170			3.375	3.390	JJ	18,766	43,031	07/16/2019	07/24/2024
00653M-AA-9	ADCB FINANCE CAYMAN LTD CO.GUARNT		D		1.F FE	3,587,400	103.2500	3,717,000	3,600,000	3,596,637		2,594			4.000	4.078	MS	36,800	144,000	03/22/2018	03/29/2023
00774M-AU-9	AERCAP IRELAND CAP GLOBA		D		2.C FE	5,992,680	99.8190	5,989,117	6,000,000	5,993,100		420			1.650	1.692	AO	17,050		10/21/2021	10/29/2024
00913R-AF-3	AIR LIQUIDE FINANCE CO.GUARNT		D	2	1.G FE	3,094,000	100.1230	3,128,856	3,125,000	3,100,537		2,870			2.250	2.362	MS	21,680	70,313	09/05/2019	09/10/2029
009279-AA-8	AIRBUS SE SR UNSEC		D	1	1.F FE	2,997,180	105.7970	3,173,914	3,000,000	2,998,404		274			3.150	3.161	AO	21,263	94,500	04/05/2017	04/10/2027
03835V-AG-1	APTIV PLC CO.GUARNT		D	2	2.B FE	599,274	113.3540	680,124	600,000	599,447		64			4.350	4.365	MS	7,685	26,100	02/28/2019	03/15/2029
03845E-AA-0	ARAB PETROLEUM INVST SR UNSEC		D		1.C FE	1,996,600	105.4570	2,109,136	2,000,000	1,998,759		687			4.125	4.163	MS	23,604	82,500	09/11/2018	09/18/2023
046353-AT-5	ASTRAZENECA PLC SR UNSEC		D	2	2.A FE	3,684,830	112.9330	4,178,508	3,700,000	3,688,995		1,326			4.000	4.049	JJ	67,422	148,000	08/14/2018	01/17/2029
05523R-AD-9	BAE SYSTEMS PLC SERIES 144A		D	1	2.B FE	893,664	106.7360	960,622	900,000	894,603		553			3.400	3.484	AO	6,460	30,600	04/07/2020	04/15/2030
05565Q-CB-2	BP CAPITAL MARKETS PLC CO.GUARNT		D	1	1.G FE	828,378	101.6080	914,473	900,000	892,502		8,600			2.500	3.510	MN	3,438	22,500	07/15/2013	11/06/2022
05565Q-DN-5	BP CAPITAL MARKETS PLC CO.GUARNT		D	1	1.F FE	1,525,000	107.4280	1,638,280	1,525,000	1,525,000					3.279	3.279	MS	14,168	50,005	09/14/2017	09/19/2027
05583J-AG-7	BPCE SA SERIES 144A		D		2.A FE	3,578,472	101.7370	3,662,524	3,600,000	3,586,614		4,194			2.375	2.503	JJ	39,663	85,500	01/06/2020	01/14/2025
056752-AB-4	BAIDU INC		D		1.G FE	3,087,680	102.1070	3,063,211	3,000,000	3,027,444		(29,604)			3.500	2.472	MN	9,625	105,000	12/09/2019	11/28/2022
056752-AM-0	BAIDU INC SR UNSEC		D	2	1.G FE	3,193,664	106.3370	3,402,774	3,200,000	3,197,087		1,144			4.375	4.416	MN	18,278	140,000	11/08/2018	05/14/2024

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
056752-AQ-1	BAIDU INC		D	1	1.G FE	1,521,843	103.7080	1,581,549	1,525,000	1,522,885		607			3.075	3.120	AO	10,942	46,894	04/01/2020	04/07/2025
05964H-AC-9	BANCO SANTANDER SA SR UNSEC		D		1.G FE	1,196,184	100.7620	1,209,141	1,200,000	1,199,773		810			3.500	3.570	AO	9,333	42,000	04/04/2017	04/11/2022
05964H-AE-5	BANCO SANTANDER SA SR UNSEC		D		1.G FE	3,393,472	102.3530	3,479,993	3,400,000	3,398,486		1,280			3.125	3.165	FA	37,778	106,250	10/17/2017	02/23/2023
05965M-AA-1	BANCO DEL ESTADO -CHILE SR UNSEC		D	1	1.F FE	3,094,200	100.2800	3,008,400	3,000,000	3,004,571		(43,897)			3.875	2.382	FA	46,177	116,250	12/04/2019	02/08/2022
05965M-AG-8	BANCO DEL ESTADO CHILE SERIES 144A		D	1	1.F FE	2,975,000	102.0010	3,034,530	2,975,000	2,975,000					2.704	2.704	JJ	38,434	80,444	01/06/2020	01/09/2025
05968D-AB-6	BANCO INTERNAC DEL PERU SR UNSEC		D	2	2.B FE	1,998,720	101.3760	2,027,520	2,000,000	1,999,714		264			3.375	3.389	JJ	30,563	67,500	01/10/2018	01/18/2023
05969B-AA-1	BANCO SANTANDER MEXICO SR UNSEC		D	1	2.A FE	2,486,432	102.3760	2,457,024	2,400,000	2,425,856		(29,597)			4.125	2.837	MN	14,300	99,000	12/09/2019	11/09/2022
05969B-AD-5	BANCO SANTANDER MEXICO SERIES 144A		D		2.A FE	3,550,000	109.1260	3,873,973	3,550,000	3,550,000					5.375	5.375	AO	39,223	190,813	04/14/2020	04/17/2025
05971K-AC-3	BANCO SANTANDER SA Banco Santander SA 3.306 06/27		D		1.F FE	600,000	105.6910	634,144	600,000	600,000					3.306	3.306	JD	220	19,836	06/20/2019	06/27/2029
05971K-AD-1	BANCO SANTANDER SA Banco Santander SA 2.706 06/27		D		1.F FE	4,200,000	103.5380	4,348,587	4,200,000	4,200,000					2.706	2.706	JD	1,263	113,652	06/20/2019	06/27/2024
05971U-2A-4	BANCO DE CREDITO DEL PER SR UNSEC		D	2	2.B FE	3,496,955	101.8760	3,565,660	3,500,000	3,498,177		570			2.700	2.718	JJ	44,625	94,500	09/06/2019	01/11/2025
09659W-2C-7	BNP PARIBAS SR UNSEC		D		1.G FE	1,527,136	106.5280	1,704,449	1,600,000	1,552,462		7,032			3.500	4.074	MN	7,000	56,000	03/13/2018	11/16/2027
09659W-2D-5	BNP PARIBAS SR UNSEC		D		1.G FE	4,991,050	105.0000	5,249,988	5,000,000	4,995,876		1,275			3.375	3.404	JJ	80,625	168,750	01/02/2018	01/09/2025
111013-AL-2	SKY LTD CO.GUARNT		D	1	1.G FE	298,860	106.4800	319,440	300,000	299,648		121			3.750	3.796	MS	3,281	11,250	09/09/2014	09/16/2024
2027A0-JK-6	COMMONWEALTH BANK AUST SR UNSEC		D		1.D FE	4,985,150	100.4300	5,021,522	5,000,000	4,999,406		3,122			2.750	2.814	MS	42,396	137,500	03/06/2017	03/10/2022
21684A-AF-3	COOPERATIEVE RABOBANK UA CO.GUARNT		D		2.A FE	2,687,742	107.6930	2,907,701	2,700,000	2,693,843		1,216			3.750	3.805	JJ	45,000	101,250	07/14/2016	07/21/2026
225313-AM-7	CREDIT AGRICOLE SA SERIES 144A		D		2.A FE	4,522,336	103.5470	4,711,376	4,550,000	4,527,077		2,451			3.250	3.322	JJ	68,598	147,875	01/08/2020	01/14/2030
22534P-AA-1	CREDIT AGRICOLE LONDON SERIES 144A		D		1.D FE	4,981,950	102.5590	5,127,958	5,000,000	4,989,157		3,376			2.375	2.449	JJ	52,448	118,750	10/15/2019	01/22/2025
225433-AC-5	CRED SUIS GP FUN LTD CO.GUARNT		D		2.A FE	997,761	106.1100	1,061,104	1,000,000	999,141		245			3.750	3.778	MS	9,896	37,500	01/14/2016	03/26/2025
23291K-AH-8	DH EUROPE FINANCE II		D	1	2.A FE	2,197,866	103.3190	2,273,020	2,200,000	2,198,286		194			2.600	2.611	MN	7,309	57,200	10/29/2019	11/15/2029
25243Y-AU-3	DIAGEO CAPITAL PLC CO.GUARNT		D	1	1.G FE	997,550	102.1490	1,021,486	1,000,000	999,564		265			2.625	2.653	AO	4,521	26,250	04/24/2013	04/29/2023
25243Y-BB-4	DIAGEO CAPITAL PLC		D	1	1.G FE	2,898,558	102.1240	2,987,139	2,925,000	2,903,936		2,416			2.375	2.477	AO	12,929	69,469	09/30/2019	10/24/2029
25243Y-BD-0	DIAGEO CAPITAL PLC		D	1	1.G FE	3,508,186	98.9440	3,487,761	3,525,000	3,510,770		1,552			2.000	2.053	AO	12,142	70,500	04/27/2020	04/29/2030
36160B-AA-3	ENGIE SA SR UNSEC		D	1	2.A FE	597,996	101.5450	609,270	600,000	599,818		230			2.875	2.915	AO	3,881	17,250	03/04/2013	10/10/2022
377373-AH-8	GLAXOSMITHKLINE CAPITAL CO.GUARNT		D	2	1.F FE	2,968,410	109.0440	3,271,319	3,000,000	2,976,092		2,779			3.375	3.498	JD	8,438	101,250	03/18/2019	06/01/2029
404280-AP-4	HSBC HOLDINGS PLC SUBORD		D		2.A FE	2,076,280	105.5920	2,111,842	2,000,000	2,026,899		(11,556)			4.250	3.608	MS	25,264	85,000	06/07/2017	03/14/2024
404280-BB-4	HSBC HOLDINGS PLC SR UNSEC		D		1.G FE	1,718,911	107.8460	1,860,347	1,725,000	1,722,028		608			3.900	3.943	MN	6,728	67,275	05/18/2016	05/25/2026
404280-BJ-7	HSBC HOLDINGS PLC SR UNSEC		D	1	1.G FE	5,000,000	100.4720	5,023,592	5,000,000	5,000,000					3.262	3.262	MS	48,930	163,100	03/06/2017	03/13/2023
404280-CG-2	HSBC HOLDINGS PLC		D	2	1.G FE	7,000,000	100.6480	7,045,365	7,000,000	7,000,000					1.979	1.994	JD	10,390	146,930	05/28/2020	06/04/2026
409634-AB-8	HANA BANK SERIES 144A		D		1.E FE	4,988,100	98.1790	4,908,964	5,000,000	4,989,240		1,140			1.250	1.295	JD	2,604	31,250	06/09/2021	12/16/2026
423012-AF-0	HEINEKEN NV SR UNSEC		D	1	2.A FE	1,937,364	107.6830	2,099,810	1,950,000	1,942,283		1,119			3.500	3.573	JJ	28,817	68,250	03/20/2017	01/29/2028
44962L-AG-2	IHS MARKIT LTD SR UNSEC		D	2	3.A FE	3,290,331	104.5000	3,448,500	3,300,000	3,296,742		1,950			4.125	4.190	FA	56,719	136,125	07/19/2018	08/01/2023
456837-AQ-6	ING GROEP NV SR UNSEC		D		1.G FE	1,924,365	111.6690	2,149,635	1,925,000	1,924,514		56			4.050	4.054	AO	17,758	77,963	04/02/2019	04/09/2029
456837-AV-5	ING GROEP NV SERIES VAR		D	1	1.G FE	6,000,000	99.3280	5,959,685	6,000,000	6,000,000					1.726	1.605	AO	25,890	51,780	03/24/2021	04/01/2027
45685N-AA-4	ING GROEP NV SR UNSEC		D		1.G FE	2,294,112	111.1170	2,555,689	2,300,000	2,296,586		757			4.625	4.666	JJ	51,710	106,375	11/08/2018	01/06/2026
456873-AD-0	INGERSOLL-RAND LUX FINAN CO.GUARNT		D	2	2.B FE	2,847,516	109.2310	3,058,477	2,800,000	2,835,703		(4,421)			3.800	3.592	MS	29,556	106,400	03/27/2019	03/21/2029
460599-AF-0	INTERNATIONAL GAME TECH SERIES 144A		D	1	3.C FE	400,000	103.0070	412,028	400,000	400,000					4.125	4.125	AO	3,483	9,167	03/16/2021	04/15/2026
46115H-BC-0	INTESA SANPAOLO SPA SR UNSEC		D		2.B FE	3,191,680	102.1740	3,269,579	3,200,000	3,198,169		1,718			3.375	3.432	JJ	50,700	108,000	01/05/2018	01/12/2023
46132F-AB-6	INVESCO FINANCE PLC CO.GUARNT		D	1	2.A FE	992,840	105.5820	1,055,819	1,000,000	998,324		758			4.000	4.085	JJ	16,778	40,000	11/06/2013	01/30/2024
49374J-AA-1	KIA CORP SERIES 144A		D		2.A FE	4,989,850	98.6720	4,933,613	5,000,000	4,991,109		1,259			1.750	1.789	AO	18,229	43,750	04/12/2021	10/16/2026
500630-CW-6	KOREA DEVELOPMENT BANK SR UNSEC		D		1.C FE	2,987,190	104.6270	3,138,810	3,000,000	2,994,276		2,548			3.250	3.343	FA	35,750	97,500	02/12/2019	02/19/2024
5006EP-AK-7	KOREA EAST WEST POWER CO SERIES 144A		D		1.C FE	992,690	100.7080	1,007,082	1,000,000	995,034		1,425			1.750	1.904	MN	2,674	17,500	04/27/2020	05/06/2025
501955-AC-2	LG CHEM LTD SERIES 144A		D		2.A FE	2,989,920	97.7940	2,933,820	3,000,000	2,990,863		943			1.375	1.445	JJ	19,938		08/05/2021	07/07/2026
539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC		D	1	1.F FE	6,000,000	106.8010	6,408,051	6,000,000	6,000,000					3.574	3.574	MN	32,166	214,440	10/31/2017	11/07/2028
55608J-AH-1	MACQUARIE GROUP LTD SR UNSEC		D	1	1.G FE	3,000,000	101.7380	3,052,138	3,000,000	3,000,000					3.189	3.189	MN	8,770	95,670	11/20/2017	11/28/2023
55608J-AR-9	MACQUARIE GROUP LTD SERIES 144A		D	2	2.A FE	6,000,000	97.2940	5,837,652	6,000,000	6,000,000					1.340	1.337	JJ	37,743	40,200	01/05/2021	01/12/2027
606822-AL-8	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	3,000,000	100.3560	3,010,670	3,000,000	3,000,000					2.998	2.998	FA	32,229	89,940	02/15/2017	02/22/2022
606822-AV-6	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	2,000,000	110.8930	2,217,852	2,000,000	2,000,000					3.961	3.961	MS	26,187	79,220	02/26/2018	03/02/2028
606822-BC-7	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	3,000,000	112.0720	3,362,167	3,000,000	3,000,000					4.050	4.050	MS	37,125	121,500	09/04/2018	09/11/2028
606822-BM-5	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	3,000,000	105.6370	3,169,114	3,000,000	3,000,000					3.195	3.195	JJ	43,399	95,850	07/11/2019	07/18/2029
62877P-AA-2	NBK SPC LTD CO.GUARNT		D		1.E FE	1,961,500	100.7400	2,014,800	2,000,000	1,996,099		9,280			2.750	3.232	MN	4,736	55,000	02/07/2018	05/30/2022
62877P-AB-0	NBK SPC LTD SERIES 144A		D	2	1.E FE	6,120,357	97.4440	5,992,806	6,150,000	6,121,763		1,406			1.625	1.710	MS	29,426		09/09/2021	09/15/2027
62878U-2D-3	NBN CO LTD SERIES 144A		D	1	1.E FE	5,976,660	98.1140	5,886,828	6,000,000	5,977,599		939			1.625	1.703	JJ	22,479		09/28/2021	01/08/2027

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
63254A-AP-3	NATIONAL AUSTRALIA BK/NY SR UNSEC		D		1.D FE	1,488,420	107.7330	1,615,993	1,500,000	1,494,844		1,171			3.375	3.467	JJ	23,484	50,625	01/06/2016	01/14/2026
693483-AD-1	POSCO SR UNSEC		D		2.A FE	1,989,620	104.1100	2,082,206	2,000,000	1,996,481		2,108			4.000	4.116	FA	33,333	80,000	07/25/2018	08/01/2023
693483-AF-6	POSCO SERIES 144A		D		2.A FE	4,972,750	101.1660	5,058,295	5,000,000	4,991,963		9,114			2.375	2.565	MN	16,163	118,750	11/04/2019	11/12/2022
74435K-AA-3	PRUDENTIAL PLC		D		1.F FE	1,089,638	106.7360	1,174,098	1,100,000	1,091,190		914			3.125	3.236	AO	7,352	34,375	04/08/2020	04/14/2030
74977R-DF-8	COOPERATIEVE RABOBANK UA SR UNSEC		D		1.G FE	3,092,653	103.2410	3,200,481	3,100,000	3,096,121		1,447			2.625	2.676	JJ	35,941	81,375	07/15/2019	07/22/2024
756250-AE-9	RECKITT BENCKISER TSY CO.GUARNT		D	2	1.G FE	4,838,350	106.1100	5,305,514	5,000,000	4,887,470		18,340			3.000	3.454	JD	2,083	150,000	03/29/2019	06/26/2027
78392B-AB-3	SK HYNIX INC SERIES 144A		D		2.C FE	3,993,830	97.8090	3,912,367	4,000,000	3,994,534		704			1.500	1.535	JJ	27,000	22,500	08/05/2021	01/19/2026
78440P-AE-8	SK TELECOM CO LTD SR UNSEC		D		1.G FE	2,528,428	103.5270	2,619,223	2,530,000	2,529,566		323			3.750	3.764	AO	19,766	94,875	04/10/2018	04/16/2023
78520L-AA-8	SABIC CAPITAL II BV CO.GUARNT		D		1.G FE	2,564,494	104.8370	2,699,542	2,575,000	2,571,034		2,117			4.000	4.091	AO	23,175	103,000	10/02/2018	10/10/2023
80414L-2H-7	SAUDI ARABIAN OIL CO SERIES 144A		D	2	1.F FE	2,499,175	99.3700	2,484,240	2,500,000	2,499,480		292			1.625	1.631	MN	4,175	40,625	11/17/2020	11/24/2025
822582-CB-6	SHELL INTERNATIONAL FIN CO.GUARNT		D		1.D FE	6,946,100	111.7510	7,822,551	7,000,000	6,960,786		4,881			3.875	3.969	MN	36,167	271,250	11/07/2018	11/13/2028
82460C-AK-0	SHINHAN BANK SERIES 144A		D		1.E FE	2,028,333	100.4130	2,008,260	2,000,000	2,002,989		(12,448)			2.875	2.239	MS	14,854	57,500	12/09/2019	03/28/2022
82460C-AM-6	SHINHAN BANK SR UNSEC		D		1.E FE	4,648,960	105.1030	4,913,542	4,675,000	4,664,805		5,233			3.875	3.999	MN	28,180	181,156	10/29/2018	11/05/2023
82481L-AC-3	SHIRE ACQ INV IRELAND DA CO.GUARNT		D	1	2.B FE	1,999,740	102.8480	2,056,958	2,000,000	1,999,931		38			2.875	2.877	MS	15,653	57,500	09/19/2016	09/23/2023
82620K-AD-5	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.E FE	1,500,000	100.9670	1,514,511	1,500,000	1,500,000					2.900	2.900	MN	4,108	43,500	05/18/2015	05/27/2022
82620K-BD-4	SIEMENS FINANCIERINGSMAT SERIES 144A		D		1.E FE	6,988,030	99.1310	6,939,162	7,000,000	6,989,342		1,312			1.700	1.726	MS	36,361	59,500	03/02/2021	03/11/2028
85771P-AK-8	EQUINOR ASA CO.GUARNT		D	1	1.D FE	399,208	103.0960	412,383	400,000	399,834		78			2.650	2.671	JJ	4,888	10,600	05/08/2013	01/15/2024
865622-BE-3	SUMITOMO MITSUI BANKING CO.GUARNT		D		1.E FE	1,582,597	104.6670	1,648,512	1,575,000	1,576,377		(847)			3.950	3.891	JJ	27,996	62,213	07/18/2013	07/19/2023
86562M-BT-6	SUMITOMO MITSUI FINL GRP		D		1.G FE	9,000,000	102.8440	9,255,955	9,000,000	9,000,000					2.448	2.448	MS	57,528	220,320	09/24/2019	09/27/2024
86562M-BW-9	SUMITOMO MITSUI FINL GRP		D		1.G FE	5,000,000	102.3440	5,117,205	5,000,000	5,000,000					2.750	2.750	JJ	63,403	137,500	01/06/2020	01/15/2030
87124V-AF-6	SYDNEY AIRPORT FINANCE SR SEC		D	1	2.A FE	1,199,400	105.9610	1,271,534	1,200,000	1,199,714		60			3.625	3.631	AO	7,613	43,500	04/21/2016	04/28/2026
874060-AT-3	TAKEDA PHARMACEUTICAL SERIES WI		D	1	2.B FE	4,098,675	105.8090	4,338,189	4,100,000	4,099,377		308			4.400	4.408	MN	17,539	180,400	12/13/2019	11/26/2023
874060-AX-4	TAKEDA PHARMACEUTICAL		D	1	2.B FE	1,047,942	97.9250	1,028,215	1,050,000	1,048,312		210			2.050	2.071	MS	5,441	26,428	06/29/2020	03/31/2030
88032W-AL-0	TENCENT HOLDINGS LTD SR UNSEC		D	2	1.E FE	2,999,730	104.3650	3,130,958	3,000,000	2,999,872		53			3.280	3.282	AO	21,867	98,400	04/03/2019	04/11/2024
89153V-AG-4	TOTAL CAPITAL INTL SA CO.GUARNT		D	1	1.E FE	2,101,864	105.1150	2,207,421	2,100,000	2,100,409		(191)			3.700	3.690	JJ	35,828	77,700	08/09/2013	01/15/2024
89153V-AL-3	TOTAL CAPITAL INTL SA CO.GUARNT		D	1	1.E FE	595,494	106.1230	636,741	600,000	598,863		471			3.750	3.838	AO	5,063	22,500	01/08/2014	04/10/2024
902133-AR-8	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1.G FE	1,508,310	104.8390	1,572,582	1,500,000	1,502,288		(905)			3.450	3.383	FA	21,563	51,750	08/04/2014	08/01/2024
902133-AT-4	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1.G FE	324,210	107.6500	349,861	325,000	324,643		79			3.700	3.729	FA	4,543	12,025	01/25/2016	02/15/2026
902133-AU-1	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1.G FE	495,995	106.6890	533,445	500,000	497,602		383			3.125	3.219	FA	5,903	15,625	07/31/2017	08/15/2027
92857W-BK-5	VODAFONE GROUP PLC SR UNSEC		D		2.B FE	2,171,422	112.5190	2,475,408	2,200,000	2,180,241		2,601			4.375	4.538	MN	8,288	96,250	05/23/2018	05/30/2028
92936M-AF-4	WPP FINANCE 2010 CO.GUARNT		D	1	2.B FE	926,190	105.7140	951,424	900,000	910,845		(3,764)			3.750	3.282	MS	9,563	33,750	09/13/2017	09/19/2024
961214-DS-9	WESTPAC BANKING CORP SR UNSEC		D		1.D FE	1,997,980	102.1290	2,042,580	2,000,000	1,999,577		401			2.750	2.771	JJ	25,972	55,000	12/04/2017	01/11/2023
961214-DW-0	WESTPAC BANKING CORP SR UNSEC		D		1.D FE	4,982,350	108.6390	5,431,941	5,000,000	4,988,587		1,665			3.400	3.442	JJ	73,667	170,000	01/17/2018	01/25/2028
980236-AQ-6	WOODSIDE FINANCE LTD CO.GUARNT		D	2	2.A FE	4,990,850	111.7340	5,586,721	5,000,000	4,993,039		805			4.500	4.523	MS	73,125	225,000	02/25/2019	03/04/2029
984851-AD-7	YARA INTERNATIONAL ASA SR UNSEC		D	1	2.B FE	846,566	106.4780	905,066	850,000	848,317		342			3.800	3.849	JD	2,243	32,300	06/01/2016	06/06/2026
G7302V-MQ-4	QNB FINANCE LTD SERIES EMTN		D		1.F FE	3,988,000	97.5000	3,900,000	4,000,000	3,989,278		1,278			1.375	1.443	JJ	23,681	20,625	08/05/2021	01/26/2026
LW9258-40-8	TEVA PHARMACEUTICALS NE CO.GUARNT		D	1	3.B FE	1,471,077	94.0000	1,386,500	1,475,000	1,473,065		372			3.150	3.180	AO	11,616	46,463	07/18/2016	10/01/2026
Y23874-GR-8	EXPORT-IMPORT BANK OF INDIA SERIES EMTN		D		2.C FE	3,114,910	102.6900	3,080,709	3,000,000	3,039,459		(37,094)			4.000	2.703	JJ	55,667	120,000	12/05/2019	01/14/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,475,566,920	XXX	2,539,788,920	2,466,336,000	2,470,537,547	(3,469,663)	(2,312,792)	57,383		XXX	XXX	XXX	16,613,841	58,045,667	XXX	XXX
46649K-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2018-5 CLASS A3 144A			4	1.A	612,690	100.5500	604,905	601,598	605,365		(4,682)			3.500	1.124	MON	1,755	20,971	12/05/2019	10/25/2048
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC			4	1.A FM	52,333	99.7400	51,074	51,207	51,984		(156)			2.500	0.952	MON	107	1,280	07/11/2016	12/25/2042
81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 2013-5 CLASS A2 144A			4	1.A	1,669,296	99.9010	1,619,077	1,620,676	1,662,141		(5,581)			3.000	0.737	MON	4,052	48,620	10/15/2020	05/25/2043
81746N-AK-4	SEMT 2016-3 A10 EXCH AFC SEQ SSNR			4	1.A	70,852	99.9040	72,033	72,102	71,813		663			3.500	5.144	MON	210	2,524	12/07/2018	11/25/2046
81748K-AG-7	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A4 144A			4	1.A	446,400	100.2400	437,424	436,377	437,178		(6,033)			3.500	0.546	MON	1,273	15,273	02/13/2020	03/25/2050
81748M-AD-0	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A4 144A			4	1.A	52,593	99.9560	51,531	51,554	51,554		(700)			3.500	0.167	MON	150	1,925	01/08/2020	02/25/2050
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,904,164	XXX	2,836,044	2,833,514	2,880,035		(16,489)			XXX	XXX	XXX	7,547	90,593	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01449N-AA-4	ALEN 2021 ACEN MORTGAGE TRUST SERIES 2021-ACEN CLASS A 144A				1.A FE	4,000,000	99.8800	3,995,186	4,000,000	4,000,000					1.260	1.258	MON	2,380	36,761	03/11/2021	04/15/2038
01449N-AC-0	ALEN 2021 ACEN MORTGAGE TRUST SERIES 2021-ACEN CLASS B 144A			4	1.D FE	3,998,750	99.8430	3,993,728	4,000,000	3,998,753		3			1.760	1.770	MON	3,324		12/20/2021	04/15/2038
05493E-AV-4	BARCLAYS COMMERCIAL MORTGAGE SERIES 2021-C9 CLASS A2				1.A	4,634,915	99.6580	4,484,630	4,500,000	4,612,768		(22,147)			1.846	1.207	MON	6,923	62,302	02/17/2021	02/15/2054
05591U-AA-5	SERIRS 21-DC CLASS A SERIES 2021-DC CLASS A 144A				1.A	3,335,000	99.8800	3,330,986	3,335,000	3,335,000					1.060	1.062	MON	1,669	11,655	08/03/2021	08/15/2038
05609C-AA-5	BX TRUST SERIES 2021-21M CLASS A 144A				1.A	2,572,112	99.3040	2,581,915	2,600,000	2,573,870		1,757			0.840	1.404	MON	1,031	2,190	10/27/2021	10/15/2036
05609K-AC-3	BX TRUST SERIES 2021-XL2 CLASS B 144A				1.A	5,969,986	99.3800	5,962,778	6,000,000	5,972,727		2,740			1.107	1.363	MON	3,138	9,063	10/14/2021	10/15/2036
065404-AZ-8	BANK 2018-BN10 ASB SEQ			4	1.A	6,179,946	106.6850	6,401,083	6,000,000	6,085,397		(25,383)			3.641	3.179	MON	18,205	218,460	01/26/2018	02/15/2061
08162P-AV-3	BMARK 2018-B1 ASB AFC SEQ			4	1.A	4,119,772	106.6710	4,266,843	4,000,000	4,056,176		(16,917)			3.602	3.144	MON	12,007	144,080	01/19/2018	01/15/2051
12625E-AC-3	COMM 2013-SFS A2 CSTR SEQ			4	1.A	5,572,418	101.2770	5,772,773	5,700,000	5,657,669		27,784			2.987	3.533	MON	14,187	172,616	10/29/2018	04/12/2035
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A 4			4	1.D FM	1,049,141	103.7630	1,037,625	1,000,000	1,022,063		(15,639)			4.255	2.623	MON	3,546	42,980	03/31/2020	07/10/2045
17291H-AA-2	CITIGROUP COMMERCIAL MORTGAG				1.A	6,000,000	100.0460	6,002,777	6,000,000	6,000,000					1.060	1.067	MON	3,003	7,452	10/22/2021	10/15/2036
26863L-AE-4	ELP 2021 ELP SERIES 2021-ELP CLASS B 144A				1.A	5,976,535	99.4080	5,964,508	6,000,000	5,977,965		1,430			1.230	1.430	MON	3,485	5,645	11/01/2021	11/15/2036
29478J-AA-8	EQUS 2021 EQAZ MORTGAGE TRUST SERIES 2021-EQAZ CLASS A 144A				1.A	5,974,330	99.5290	5,971,756	6,000,000	5,976,424		2,094			0.865	1.085	MON	2,450	5,912	10/27/2021	10/15/2036
36167R-AA-1	GCT COMMERCIAL MORTGAGE TRUST SERIES 2021-GCT CLASS A 144A				1.A FE	6,000,000	99.8800	5,992,796	6,000,000	6,000,000					0.910	0.911	MON	2,578	46,766	01/29/2021	02/15/2023
36192C-AF-2	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC10 CLASS AAB			4	1.D FM	895,399	100.6530	899,002	893,166	893,505		(1,045)			2.564	2.338	MON	1,908	22,901	03/31/2020	02/10/2046
36192C-AH-8	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC10 CLASS AS			4	1.A	1,489,620	101.6970	1,526,286	1,500,817	1,495,701		3,657			3.279	3.562	MON	4,101	49,212	04/22/2020	02/10/2046
36257H-AU-0	GS MORTGAGE SECURITIES TRUST SERIES 2019-GC40 CLASS DBA 144				1.A	4,256,563	102.2080	4,088,321	4,000,000	4,188,025		(68,538)			3.349	1.360	MON	11,163	111,633	02/05/2021	07/10/2052
36259D-AA-1	GS MORTGAGE SECURITIES TRUST 2 SERIES 2018-HART CLASS A 144A			4	1.A FE	4,990,625	99.9440	4,997,179	5,000,000	4,990,674		49			1.200	1.239	MON	2,833	4,915	12/06/2021	10/15/2031
36266C-AA-4	GS MORTGAGE SECURITIES TRUST			4	1.A FE	6,000,000	98.9300	5,935,779	6,000,000	6,000,000					1.350	1.354	MON	3,600	7,793	10/26/2021	11/15/2026
46590T-AE-5	JPMDB 2017-C5 A5 SEQ			4	1.A	4,969,594	107.8540	4,745,586	4,400,000	4,867,580		(90,760)			3.694	1.462	MON	13,544	162,532	11/12/2020	03/15/2050
46639J-AE-0	JPMCC 2013-C10 A5 SEQ			4	1.A	1,992,097	101.7730	1,986,608	1,951,990	1,966,406		(14,434)			3.143	1.663	MON	5,112	61,545	03/31/2020	12/15/2047
46640J-AV-9	JPMCC 2013-C13 AS SUB CSTR			4	1.A	670,262	103.6550	673,757	650,000	655,263		(4,155)			4.077	3.418	MON	2,208	26,871	03/15/2018	01/15/2046
55316V-AA-2	MHC COMMERCIAL MORTGAGE TRUST SERIES 2021-MHC CLASS A 144A				1.A	4,987,924	99.7810	4,989,035	5,000,000	4,990,794		2,870			0.911	0.995	MON	2,150	29,398	04/06/2021	04/15/2026
590027-AA-6	MERIT SERIES 2020-HILL CLASS A 144A			4	1.A FE	3,062,944	99.9700	3,063,938	3,064,860	3,062,953		8			1.260	1.271	MON	1,823		12/15/2021	08/15/2037
61690G-AE-1	MSBAM 2014-C14 A4 SEQ			4	1.A	488,924	101.4030	491,616	484,815	485,547		(619)			3.787	3.474	MON	1,530	18,360	10/25/2018	02/15/2047
61763B-AW-4	MSBAM 2013-C13 AS SUB			4	1.A	245,822	104.1880	250,052	240,000	241,824		(1,125)			4.266	3.783	MON	853	10,238	04/03/2018	11/15/2046
61765D-AT-5	MSC 2015-MS1 A3 SEQ			4	1.A	1,886,509	104.4550	1,965,848	1,882,000	1,882,688		(921)			3.510	3.479	MON	5,505	66,058	03/28/2018	05/15/2048
67118A-AG-0	BEKARDIA COMMERCIAL MORTGAGE				1.A	5,950,227	98.5730	5,914,408	6,000,000	5,954,222		3,995			0.803	1.215	MON	4,149	9,196	09/30/2021	10/15/2036
74969C-AJ-6	RLGH SERIES 2021-TROT CLASS B				1.A	4,991,450	99.7970	4,989,871	5,000,000	4,992,981		1,531			1.274	1.381	MON	3,009	36,923	04/28/2021	04/15/2026
92937F-AD-3	WFRBS 2013-C12 A4 SEQ			4	1.A	1,588,076	101.5460	1,627,503	1,602,729	1,597,662		2,566			3.198	3.579	MON	4,271	67,363	04/03/2020	03/15/2048
92937F-AF-8	WFRBS 2013-C12 AS SUB			4	1.A	832,520	102.2800	850,969	832,000	831,279		(344)			3.560	3.542	MON	2,468	29,619	03/22/2018	03/15/2048
95000F-AU-0	WFCM 2016-C35 ASB SEQ			4	1.A	892,240	102.7500	923,416	898,699	895,754		741			2.788	2.924	MON	2,088	26,316	01/11/2018	07/15/2048
96221Q-AE-3	WFRBS 2013-C18 A5 AFC SEQ			4	1.A	5,198,633	104.8650	5,243,253	5,000,000	5,067,522		(36,793)			4.162	3.385	MON	17,342	208,100	04/05/2018	12/15/2046
96221Q-AF-0	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C18 CLASS ASB			4	1.D FM	813,998	102.3500	815,106	796,390	805,143		(5,297)			3.676	2.315	MON	2,440	33,680	04/03/2020	12/15/2046
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						121,586,332	XXX	121,736,917	120,332,466	121,134,335		(252,892)			XXX	XXX	XXX	170,023	1,748,535	XXX	XXX
00833M-AA-2	AFFIRM INC SERIES 2021-A CLASS A 144A				1.C FE	7,498,892	100.0240	7,501,790	7,500,000	7,499,389		497			0.880	0.889	MON	2,933	54,450	02/09/2021	08/15/2025
02582J-HU-7	AMERICAN EXPRESS CREDIT ACCOU SERIES 2018-2 CLASS A			4	1.A FE	4,988,428	102.7931	4,882,671	4,750,000	4,882,671	(28,341)	(66,733)			3.010	0.195	MON	6,354	91,719	05/28/2021	10/15/2025
02007T-AC-9	ALLY AUTO RECEIVABLES TRUST SERIES 2019-4 CLASS A3			4	1.A FE	2,932,284	100.5680	2,949,460	2,932,789	2,932,650		133			1.840	1.853	MON	2,398	53,963	12/04/2019	06/17/2024

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
02582J-JR-2	AMERICAN EXPRESS CREDIT ACCOU SERIES 2021-1 CLASS A			4	1.A FE	3,899,391	99.1882	3,868,339	3,900,000	3,868,339	(31,084)	27			0.900	0.907	MON	1,560	3,002	11/09/2021	11/16/2026
02582J-JM-3	AMERICAN EXPRESS CREDIT ACCO SERIES 2019-3 CLASS A			4	1.A FE	4,163,693	101.0780	4,200,576	4,155,778	4,157,858		(2,902)			2.000	1.936	MON	3,694	83,116	12/18/2019	04/15/2025
03066J-AC-7	AMERICREDIT AUTOMOBILE RECEIV SERIES 2021-3 CLASS A3			4	1.A FE	5,669,307	99.4389	5,638,186	5,670,000	5,638,186	(31,138)	33			0.760	0.765	MON	1,317	4,583	11/09/2021	08/18/2026
03066E-AD-6	AMERICREDIT AUTOMOBILE RECEIV SERIES 2020-2 CLASS A3			4	1.A FE	4,999,157	100.0870	5,004,338	5,000,000	4,999,748		426			0.660	0.671	MON	1,192	33,000	07/14/2020	12/18/2024
03066R-AC-9	AMERICREDIT AUTOMOBILE RECEIV SERIES 2021-2 CLASS A3			4	1.A FE	2,649,563	99.1714	2,628,043	2,650,000	2,628,043	(21,957)	95			0.340	0.348	MON	325	5,036	06/08/2021	12/18/2026
05377R-CU-6	AESOP 2017-2A A SEQ			4	1.A FE	4,997,266	102.0290	5,101,448	5,000,000	4,999,380		591			2.970	3.001	MON	4,538	148,500	01/09/2018	03/20/2024
05522R-DD-7	BANK OF AMERICA CREDIT CARD T SERIES 2021-A1 CLASS A			4	1.A FE	999,983	98.5429	985,429	1,000,000	985,429	(14,560)	4			0.440	0.441	MON	196	2,836	05/07/2021	09/15/2026
08862B-AB-1	BANKERS HEALTHCARE GROUP SEC SERIES 2021-B CLASS B 144A				1.C FE	1,099,871	98.3370	1,081,712	1,100,000	1,099,876		5			1.670	1.679	MON	714	4,337	09/10/2021	10/17/2034
06742L-AT-0	BARCLAYS DRYROCK ISSUANCE TRUS SERIES 2021-1 CLASS A			4	1.A FE	4,889,974	98.6425	4,823,620	4,890,000	4,823,620	(66,380)	1			0.630	0.631	MON	1,369	7,811	09/15/2021	07/15/2027
12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A				1.A FE	1,999,586	97.2010	1,944,480	2,000,466	1,999,651		65			1.440	1.461	MON	1,280	9,522	07/27/2021	08/15/2051
12598L-AC-0	CNH EQUIPMENT TRUST SERIES 2021-C CLASS A3			4	1.A FE	3,329,613	99.3209	3,307,386	3,330,000	3,307,386	(22,240)	20			0.810	0.815	MON	1,199	3,955	10/19/2021	12/15/2026
14041N-FU-0	CAPITAL ONE MULTI ASSET EXECUT SERIES 2019-A2 CLASS A2			4	1.A FE	3,882,247	100.8260	3,931,188	3,899,000	3,894,982		6,358			1.720	1.894	MON	2,981	67,063	12/19/2019	08/15/2024
12657W-AC-4	CNH EQUIPMENT TRUST SERIES 2021-B CLASS A3			4	1.A FE	2,099,501	98.7739	2,074,251	2,100,000	2,074,251	(25,292)	63			0.440	0.449	MON	411	3,895	07/20/2021	08/17/2026
161571-HP-2	CHASE ISSUANCE TRUST SERIES 2020-A1 CLASS A1			4	1.A FE	4,998,855	100.9560	5,047,807	5,000,000	4,999,391		374			1.530	1.543	MON	3,400	76,500	02/10/2020	01/15/2025
14041N-FU-0	CAPITAL ONE MULTI ASSET EXECUT SERIES 2019-A2 CLASS A2			4	1.A FE	4,993,023	100.8255	4,940,451	4,900,000	4,940,451	(7,684)	(38,609)			1.720	0.140	MON	3,746	54,066	05/28/2021	08/15/2024
233046-AN-1	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A2I 144A				2.B FE	3,400,000	97.7100	3,322,140	3,400,000	3,400,000					2.045	2.051	MON	13,520		10/15/2021	11/20/2051
14314Q-AC-8	CARMAX AUTO OWNER TRUST SERIES 2021-2 CLASS A3			4	1.A FE	4,998,923	99.4274	4,971,370	5,000,000	4,971,370	(27,706)	230			0.520	0.529	MON	1,156	18,586	04/13/2021	02/17/2026
252722-AA-1	DROT 2019-1A A SEQ			4	1.A FE	1,898,576	101.5840	1,928,898	1,898,829	1,898,638		27			2.890	2.911	MON	1,677	54,876	08/13/2019	02/20/2032
14317D-AC-4	CARMAX AUTO OWNER TRUST SERIES 2021-3 CLASS A3			4	1.A FE	4,999,178	99.1297	4,956,483	5,000,000	4,956,483	(43,517)	103			0.550	0.556	MON	1,222	11,509	07/21/2021	06/15/2026
254683-CK-9	DISCOVER CARD EXECUTION NOTE SERIES 2019-A1 CLASS A1			4	1.A FE	610,894	100.0830	597,497	597,000	597,202		(6,761)			3.040	1.903	MON	807	18,149	12/18/2019	07/15/2024
14317J-AD-9	CARMAX AUTO OWNER TRUST SERIES 2021-4 CLASS A3			4	1.A FE	2,379,728	98.5957	2,346,577	2,380,000	2,346,577	(33,165)	22			0.560	0.565	MON	592	3,379	09/14/2021	09/15/2026
30260G-AA-4	FIC FUNDING LLC SERIES 2021-1A CLASS A 144A				1.A FE	3,938,349	99.4610	3,917,292	3,938,521	3,938,375		26			1.130	1.134	MON	1,978	29,670	04/06/2021	04/15/2033
14687K-AC-0	CARVANA AUTO RECEIVABLES TRUST SERIES 2021-P4 CLASS A3			4	1.A FE	8,219,307	99.9372	8,214,841	8,220,000	8,214,841	(4,467)	2			1.310	1.316	MON	598		12/21/2021	01/11/2027
33938M-AA-7	FLEXENTIAL ISSUER LLC SERIES 2021-1A CLASS A2 144A			4	1.G FE	5,460,320	100.1780	5,509,788	5,500,000	5,460,399		79			3.250	3.330	MON	2,979	12,413	11/23/2021	11/27/2051
254683-CP-8	DISCOVER CARD EXECUTION NOTE SERIES 2021-A1 CLASS A1			4	1.A FE	4,998,930	98.4305	4,921,523	5,000,000	4,921,523	(77,511)	61			0.580	0.589	MON	1,289	6,910	09/20/2021	09/15/2026
34528Q-HF-4	FORDF SERIES 2019-4 CLASS A			4	1.A FE	2,149,745	103.1930	2,218,646	2,150,000	2,149,792		21			2.440	2.454	MON	2,332	52,460	09/17/2019	09/15/2026
345329-AC-0	FORD CREDIT AUTO LEASE TRUST SERIES 2021-B CLASS A3			4	1.A FE	4,999,122	99.2959	4,964,794	5,000,000	4,964,794	(35,206)	123			0.370	0.380	MON	822	4,578	09/21/2021	10/15/2024
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A				1.D FE	3,797,489	98.4090	3,756,614	3,817,363	3,799,697		2,208			1.270	1.410	MON	2,155	34,830	03/19/2021	05/15/2041
345329-AD-8	FORD CREDIT AUTO LEASE TRUST SERIES 2021-B CLASS A4			4	1.A FE	4,999,186	98.9210	4,946,052	5,000,000	4,946,052	(53,948)	105			0.400	0.408	MON	889	4,949	09/21/2021	12/15/2024
35042P-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-2A CLASS A 144A				1.D FE	4,999,876	99.6240	4,981,205	5,000,000	4,999,875		(1)			2.190	2.200	MON	9,429		11/17/2021	01/15/2042
362554-AC-1	GM FINANCIAL SECURITIZED TERM SERIES 2021-4 CLASS A3			4	1.A FE	1,826,953	99.2447	1,813,201	1,827,000	1,813,201	(13,754)	3			0.680	0.682	MON	518	2,087	10/13/2021	09/16/2026

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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
362590-AC-5	GM FINANCIAL SECURITIZED TERM SERIES 2020-3 CLASS A3			4	1.A FE	2,999,314	99.8100	2,994,313	3,000,000	2,999,731		320			0.450	0.461	MON	563	13,500	08/11/2020	04/16/2025
380140-AC-7	GM FINANCIAL SECURITIZED TERM SERIES 2021-3 CLASS A3			4	1.A FE	2,199,864	98.9407	2,176,696	2,200,000	2,176,696	(23,180)	19			0.480	0.483	MON	440	4,677	07/13/2021	06/16/2026
42806M-AE-9	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS A 144A				1.A FE	3,799,408	98.4990	3,742,950	3,800,000	3,799,454		46			1.680	1.689	MON	1,064	31,211	06/24/2021	12/27/2027
380144-AD-7	GM FINANCIAL AUTOMOBILE LEASI SERIES 2021-2 CLASS A4			4	1.A FE	2,117,822	98.8814	2,094,307	2,118,000	2,094,307	(23,694)	48			0.410	0.414	MON	265	5,438	05/18/2021	05/20/2025
637432-NJ-0	NATIONAL RURAL UTIL COOP COLLAT TRST			1	1.E FE	1,994,540	101.8330	2,036,654	2,000,000	1,999,057		817			2.700	2.743	FA	20,400	54,000	02/03/2016	02/15/2023
43811J-AC-1	HONDA AUTO RECEIVABLES OWNER SERIES 2021-2 CLASS A3			4	1.A FE	4,899,809	99.0932	4,855,567	4,900,000	4,855,567	(44,269)	39			0.330	0.332	MON	719	9,829	05/18/2021	08/15/2025
637432-NN-1	NATIONAL RURAL UTIL COOP COLLAT TRST			1	1.E FE	1,496,925	106.1870	1,592,802	1,500,000	1,498,250		299			3.050	3.074	AO	8,388	45,750	04/18/2017	04/25/2027
43815E-AC-8	HONDA AUTO RECEIVABLES OWNER SERIES 2021-3 CLASS A3			4	1.A FE	3,499,949	98.9437	3,463,028	3,500,000	3,463,028	(36,925)	6			0.410	0.411	MON	518	4,953	08/17/2021	11/18/2025
63935B-AA-1	NAVIENT STUDENT LOAN TRUST SERIES 2020-HA CLASS A 144A			4	1.A FE	2,794,221	99.5980	2,783,212	2,794,459	2,794,252		24			1.310	1.315	MON	1,627	39,455	11/03/2020	01/15/2069
43815G-AC-3	HONDA AUTO RECEIVABLES OWNER SERIES 2021-4 CLASS A3			4	1.A FE	2,499,473	99.7566	2,493,916	2,500,000	2,493,916	(5,570)	18			0.880	0.890	MON	611	1,815	11/16/2021	01/21/2026
63942B-AA-2	NAVIENT STUDENT LAON TRUST SERIES 2021-A CLASS A 144A				1.A FE	3,788,431	98.7370	3,741,112	3,788,982	3,788,488		57			0.840	0.845	MON	1,415	28,026	01/19/2021	05/15/2069
44933L-AC-7	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2021-A CLASS A3			4	1.A FE	2,249,763	99.2516	2,233,161	2,250,000	2,233,161	(16,638)	56			0.380	0.385	MON	380	5,929	04/20/2021	09/15/2025
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A			4	1.A FE	4,392,127	100.1560	4,400,573	4,393,719	4,392,124		(3)			2.380	2.394	MON	3,195	3,195	11/19/2021	11/20/2051
477890-AC-4	JOHN DEERE OWNER TRUST SERIES 2021-B CLASS A3			4	1.A FE	3,949,648	98.8574	3,904,867	3,950,000	3,904,867	(44,814)	46			0.520	0.524	MON	913	9,035	07/13/2021	03/16/2026
68377B-AA-5	OPORTUN FUNDING LLC SERIES 2021-A CLASS A 144A				1.F FE	2,999,532	99.7740	2,993,207	3,000,000	2,999,693		161			1.210	1.217	MON	2,319	27,225	03/02/2021	03/08/2028
80285V-AC-3	SANTANDER DRIVE AUTO RECEIVAB SERIES 2021-4 CLASS A3			4	1.A FE	2,949,729	99.3920	2,932,063	2,950,000	2,932,063	(17,679)	31			0.510	0.516	MON	669	2,206	10/19/2021	08/15/2025
68377G-AA-4	OPORTUN FUNDING LLC SERIES 2021-B CLASS A 144A				1.F FE	2,999,696	99.3640	2,980,906	3,000,000	2,999,731		35			1.470	1.476	MON	2,818	25,603	04/28/2021	05/08/2031
80286X-AC-8	SANTANDER DRIVE AUTO RECEIVAB SERIES 2021-2 CLASS A3			4	1.A FE	2,919,761	99.8698	2,916,197	2,920,000	2,916,197	(3,603)	88			0.340	0.346	MON	441	6,035	05/17/2021	02/18/2025
68504W-AA-5	ONGLT 2018-A A SEQ			4	1.A FE	1,023,856	101.9230	1,040,616	1,020,984	1,022,808		(447)			3.100	3.027	MON	2,022	31,650	05/01/2019	11/08/2030
80287E-AC-9	SANTANDER DRIVE AUTO RECEIVABL SERIES 2021-3 CLASS A3			4	1.A FE	3,249,651	99.6219	3,237,711	3,250,000	3,237,711	(11,982)	101			0.330	0.338	MON	477	4,718	07/14/2021	03/17/2025
69335P-DX-0	PFS FINANCING CORP SERIES 2020-G CLASS A 144A			4	1.A FE	3,687,517	99.4300	3,666,961	3,688,000	3,687,688		144			0.970	0.976	MON	1,590	35,774	10/14/2020	02/15/2026
89190G-AC-1	TOYOTA AUTO RECEIVABLES OWNE SERIES 2021-B CLASS A3			4	1.A FE	4,999,462	99.0334	4,951,668	5,000,000	4,951,668	(48,332)	99			0.260	0.265	MON	578	7,188	06/08/2021	11/17/2025
69363P-AB-6	PSNH 2018-1 A2 SEQ			4	1.A FE	1,999,922	106.7560	2,135,122	2,000,000	2,000,020		(17)			3.506	3.505	FA	29,217	70,120	05/01/2018	08/01/2028
89239B-AC-5	TOYOTA AUTO RECEIVABLES OWNE SERIES 2021-C CLASS A3			4	1.A FE	4,199,672	98.9425	4,155,585	4,200,000	4,155,585	(44,106)	30			0.430	0.434	MON	803	4,303	09/21/2021	01/15/2026
78470R-AC-1	SOFI 2016-E A2B SEQ			4	1.A FE	37,633	100.4220	37,726	37,567	37,583		(12)			2.490	2.418	MON	16	935	05/18/2017	01/25/2036
92348K-AA-1	VERIZON MASTER TRUST SERIES 2021-1 CLASS A			4	1.A FE	4,409,676	98.7022	4,352,767	4,410,000	4,352,767	(57,232)	54			0.500	0.503	MON	674	13,808	05/18/2021	05/20/2027
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A			4	2.C FE	2,481,250	99.0390	2,457,405	2,481,250	2,481,250					2.841	2.850	JAJO	11,945	62,856	11/20/2020	01/30/2051
92348K-AD-5	VERIZON MASTER TRUST SERIES 2021-2 CLASS A			4	1.A FE	3,829,448	99.4989	3,810,807	3,830,000	3,810,807	(18,654)	24			0.990	0.996	MON	1,159	5,328	10/28/2021	04/20/2028
82652Q-AB-7	SIERRA RECEIVABLES FUNDING CO SERIES 2021-1A CLASS B 144A				1.F FE	3,200,153	98.4760	3,152,103	3,200,874	3,200,216		63			1.340	1.349	MON	1,311	32,645	03/08/2021	11/20/2037
92868K-AC-7	VOLKSWAGEN AUTO LOAN ENHANCE SERIES 2021-1 CLASS A3			4	1.A FE	6,519,744	100.0409	6,522,664	6,520,000	6,522,664	2,920	4			1.020	1.023	MON	2,032	1,422	12/07/2021	06/22/2026
82653G-AA-0	SRFC 2018-3A A SEQ			4	1.A FE	890,025	102.9240	920,600	894,442	891,213		630			3.690	3.875	MON	1,008	33,005	03/18/2020	09/20/2035
98163J-AC-9	WORLD OMNI AUTOMOBILE LEASE SERIES 2021-A CLASS A3			4	1.A FE	4,999,407	99.1118	4,955,590	5,000,000	4,955,590	(43,902)	118			0.420	0.426	MON	933	9,238	07/13/2021	08/15/2024
83404K-AC-7	SOFI 2017-E A2B SEQ			4	1.A FE	417,503	101.0370	432,093	427,660	424,181		1,575			2.720	3.624	MON	194	11,632	04/13/2018	11/26/2040

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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
98163K-AC-6	WORLD OMNI AUTO RECEIVABLES T SERIES 2021-D CLASS A3			4	1.A FE	2,879,608	99.4300	2,863,584	2,880,000	2,863,584	(16,036)	20			0.810	0.816	MON	1,037	2,993	10/26/2021	10/15/2026
83405D-AC-2	SOFI 2017-C A2B SEQ			4	1.A FE	210,284	100.9330	212,300	210,338	210,307		9			2.630	2.655	MON	92	5,532	05/19/2017	07/25/2040
98163L-AC-4	WORLD OMNI AUTO RECEIVABLES T SERIES 2021-B CLASS A3			4	1.A FE	2,549,633	98.8022	2,519,456	2,550,000	2,519,456	(30,221)	68			0.420	0.426	MON	476	6,740	05/11/2021	06/15/2026
83406E-AC-9	SOFI 2018-A A2B SEQ			4	1.A FE	1,498,466	101.3590	1,532,788	1,512,232	1,506,080		1,500			2.950	3.200	MON	744	44,611	04/13/2018	02/25/2042
98164C-AC-3	WORLD OMNI AUTO RECEIVABLES T SERIES 2021-C CLASS A3			4	1.A FE	2,999,880	98.7799	2,963,398	3,000,000	2,963,398	(36,490)	14			0.440	0.442	MON	583	5,000	08/03/2021	08/17/2026
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A				1.A FE	4,601,707	98.5410	4,580,507	4,648,350	4,602,316		609			2.120	2.444	MON	3,011	27,248	11/12/2021	06/20/2051
87342R-AG-9	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A21 144A				2.B FE	5,140,000	98.0260	5,038,547	5,140,000	5,140,000					1.946	1.950	FMAN	10,002	26,673	08/11/2021	08/25/2051
88161F-AE-6	TESLA AUTO LEASE TRUST SERIES 2021-A CLASS B 144A				1.C FE	999,952	99.5920	995,921	1,000,000	999,965		13			1.020	1.024	MON	312	7,367	03/25/2021	03/20/2025
88167H-AC-0	TESLA AUTO LEASE TRUST SERIES 2020-A CLASS A3 144A			4	1.A FE	5,998,808	100.0250	6,001,502	6,000,000	5,999,591		550			0.680	0.690	MON	1,247	40,800	07/30/2020	12/20/2023
89239R-AC-0	TOYOTA AUTO RECEIVABLES OWNER SERIES 2020-B CLASS A3			4	1.A FE	1,690,753	100.4860	1,699,317	1,691,091	1,690,968		126			1.360	1.373	MON	1,022	22,999	04/20/2020	08/15/2024
89239R-AD-8	TOYOTA AUTO RECEIVABLES OWNER SERIES 2020-B CLASS A4			4	1.A FE	2,124,342	101.2460	2,151,467	2,125,000	2,124,646		187			1.660	1.675	MON	1,568	35,275	04/20/2020	09/15/2025
918286-AA-3	VSTNA 2018-A A SEQ			4	1.A FE	611,571	102.8770	634,751	617,002	612,574		589			3.560	3.805	MON	671	21,965	04/07/2020	02/20/2036
92290B-AA-9	VERIZON OWNER TRUST SERIES 2020-B CLASS A			4	1.A FE	4,998,950	99.7330	4,986,626	5,000,000	4,999,496		394			0.470	0.478	MON	718	23,500	08/04/2020	02/20/2025
92348T-AA-2	VERIZON OWNER TRUST SERIES 2020-A CLASS A1A			4	1.A FE	3,929,540	100.7500	3,959,493	3,930,000	3,929,825		148			1.850	1.861	MON	2,222	72,705	01/21/2020	07/22/2024
98162W-AE-7	WORLD OMNI AUTO RECEIVABLES SERIES 2018-D CLASS A4			4	1.A FE	932,661	102.1820	894,093	875,000	897,074		(25,396)			3.440	0.685	MON	1,338	30,100	07/29/2020	12/16/2024
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						275,428,296	XXX	274,476,795	275,211,696	274,241,733	(1,058,357)	(120,000)			XXX	XXX	XXX	207,317	1,977,762	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,875,485,712	XXX	2,938,838,676	2,864,713,676	2,868,793,650	(4,528,020)	(2,702,173)	57,383		XXX	XXX	XXX	16,998,728	61,862,557	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
9368PB-C7-7	VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC				3.C FE	1,272,451	99.2300	1,265,176	1,275,000	1,272,958		169			0.000	2.641	N/A	1,542	33,660	10/16/2019	01/31/2028
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC			1	4.B FE		93.9000								0.000	0.000	N/A		508		01/29/2027
03765V-AJ-9	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR				3.C FE		0.0000								0.000	0.000	N/A		104		09/23/2026
03765V-AK-6	PRIME SECURITY SERVICES BOR				3.C FE	472,607	99.8520	471,940	472,639	472,598		(9)			0.000	3.147	N/A	1,054	15,509	01/28/2021	09/23/2026
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B				3.C FE	1,416,470	98.5140	1,394,137	1,415,167	1,416,131		(154)			1.854	1.874	N/A	73	30,905	02/07/2020	07/31/2027
05400K-AE-0	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US				2.C FE	380,505	99.9170	380,665	380,982	380,727		76			1.854	2.536	N/A	317	9,630	01/08/2019	01/15/2025
05400K-AF-7	AVOLON TLB BORROWER 1 US TERM B4				2.B FE	490,022	99.0750	486,706	491,250	490,326		170			1.575	2.333	N/A	368	12,041	02/06/2020	02/10/2027
12505M-AF-3	OUT FRONT MEDIA OUTFRONT MEDIA CAPITAL L				3.B FE	1,375,857	98.5500	1,352,708	1,372,610	1,374,861		(426)			1.859	1.851	N/A	353	26,354	11/21/2019	11/18/2026
13134M-BE-2	CALPINE CORP CALPINE CORP				3.A FE		0.0000								0.000	0.000	N/A		(2,482)		01/15/2024
13134M-BT-9	CALPINE CORP				3.A FE	893,045	99.2600	889,219	895,848	893,384		367			0.000	2.706	N/A	65	23,377	12/04/2020	12/02/2027
16117L-BW-8	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER				2.C FE	1,775,700	99.7250	1,771,116	1,776,000	1,775,715		68			1.851	1.891	N/A	91	33,431	01/06/2020	04/30/2025
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC				3.A FE	966,998	99.9460	959,281	959,799	962,687		(1,107)			1.854	1.737	N/A	49	18,031	01/09/2018	06/28/2024
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC				4.B FE	3,745,291	98.6040	3,710,838	3,763,375	3,751,471		2,515			3.351	3.511	N/A	351	127,936	02/08/2019	04/04/2026
23582L-AK-7	DANA INC DANA INC				2.C FE		0.0000								0.000	0.000	N/A		2,512		02/28/2026
23918V-AY-0	DAVITA INC Term B				3.A FE	1,964,602	99.4110	1,943,584	1,955,100	1,961,920		(1,406)			1.854	1.808	N/A	101	36,730	02/14/2020	08/12/2026
24702N-BE-9	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC				2.C FE		0.0000								0.000	0.000	N/A		1,940		09/19/2025
24736C-BM-5	Delta air lines TERM B				2.C FE		0.0000								0.000	0.000	N/A		3,804		04/27/2023
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO			1	3.A FE	469,004	99.9250	467,409	467,760	468,323		(189)			2.104	2.068	N/A	328	10,086	05/02/2018	10/21/2024
43289D-AH-6	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE				2.C FE	753,905	99.0930	742,297	749,091	752,223		(676)			1.853	1.762	N/A	193	14,068	06/24/2019	06/21/2026
44969C-BF-6	IQVIA INC IQVIA INC			1	3.A FE	452,044	99.7750	446,424	447,431	448,953		(669)			1.974	1.702	N/A	23	8,491	03/16/2017	03/07/2024
44969C-BJ-8	IQVIA INC IQVIA INC				3.A FE	316,230	99.5560	315,615	317,022	316,613		111			1.974	2.018	N/A	17	6,214	06/08/2018	06/11/2025

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
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC				3.B FE	1,443,431	99.3880	1,427,460	1,436,250	1,438,943		(1,210)			2.104	2.022	N/A	252	30,667	02/12/2018	03/31/2024
55314N-AL-8	MKS INSTRUMENTS INC MKS INSTRUMENTS INC				3.B FE	1,606,881	99.7000	1,599,200	1,604,012	1,605,913		(434)			1.854	1.831	N/A	83	30,134	09/30/2019	02/01/2026
57665V-AF-4	MATCH GROUP INC TERM B				3.A FE	473,813	98.6250	468,469	475,000	474,100		169			1.854	1.979	N/A	1,133	9,363	02/07/2020	02/07/2027
64072U-AK-8	CSC HOLDINGS LLC CSC HOLDINGS LLC				3.C FE	2,135,703	98.6250	2,126,450	2,156,096	2,141,244		2,508			2.604	2.765	N/A	2,499	56,913	10/04/2019	04/15/2027
65409Y-BE-4	NIELSEN FINANCE LLC NIELSEN FINANCE LLC			1	3.A FE	430,744	99.9030	428,851	429,267	429,690		(231)			2.102	2.054	N/A	576	9,157	04/20/2017	10/04/2023
68216F-AX-1	ON ASSIGNMENT ON ASSIGNMENT INC				3.A FE	986,672	99.7320	982,542	985,182	986,079		(266)			1.854	1.856	N/A	152	18,506	11/25/2019	04/02/2025
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO				2.C FE	1,565,504	99.6460	1,557,654	1,563,187	1,565,110		(394)			0.000	1.866	N/A	968	22,418	03/16/2021	03/15/2028
73179Y-AK-3	POLYONE CORP POLYONE CORP				3.A FE	1,436,333	100.0000	1,429,187	1,429,187	1,433,066		(886)			1.854	1.791	N/A	74	26,873	04/17/2018	01/30/2026
808620-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN				3.A FE	946,104	99.8630	942,452	943,745	945,528		(140)			1.854	19.532	N/A	494	18,953	10/23/2019	10/31/2025
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC				2.C FE	279,672	99.1720	277,357	279,672	279,672					1.859	1.861	N/A	14	5,746	11/13/2019	12/31/2025
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS				3.A FE	3,513,128	98.8390	3,522,671	3,564,049	3,535,170		7,908			1.854	2.111	N/A	184	66,957	02/11/2019	05/30/2025
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP		A		2.C FE	702,361	100.0940	701,485	700,826	701,601		(214)			1.854	1.828	N/A	36	3,324	06/01/2018	05/30/2025
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						32,265,077	XXX	32,060,893	32,305,547	32,275,006		5,650			XXX	XXX	XXX	11,390	711,860	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						32,265,077	XXX	32,060,893	32,305,547	32,275,006		5,650			XXX	XXX	XXX	11,390	711,860	XXX	XXX
7699999. Total - Issuer Obligations						3,199,806,377	XXX	3,260,939,086	3,192,061,000	3,190,525,402	(8,065,874)	(1,988,197)	57,383		XXX	XXX	XXX	17,263,186	59,542,212	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						82,610,642	XXX	81,374,145	79,712,812	82,342,553		(141,758)			XXX	XXX	XXX	150,516	1,811,706	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						121,586,332	XXX	121,736,917	120,332,466	121,134,335		(252,892)			XXX	XXX	XXX	170,023	1,748,535	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						275,428,296	XXX	274,476,795	275,211,696	274,241,733	(1,058,357)	(120,000)			XXX	XXX	XXX	207,317	1,977,762	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						32,265,077	XXX	32,060,893	32,305,547	32,275,006		5,650			XXX	XXX	XXX	11,390	711,860	XXX	XXX
8399999 - Total Bonds						3,711,696,724	XXX	3,770,587,836	3,699,623,521	3,700,519,029	(9,124,231)	(2,497,197)	57,383		XXX	XXX	XXX	17,802,432	65,792,075	XXX	XXX

1.

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

1A	1A ...$	1,072,287,136	1B ...$	54,919,878	1C ...$	33,791,047	1D ...$	136,247,057	1E ...$	276,264,483	1F ...$	454,850,889	1G ...$ 406,115,742
1B	2A ...$	600,409,311	2B ...$	447,776,006	2C ...$	150,935,638							
1C	3A ...$	36,022,956	3B ...$	7,787,166	3C ...$	17,331,011							
1D	4A ...$	2,029,238	4B ...$	3,751,471	4C ...$								
1E	5A ...$		5B ...$		5C ...$								
1F	6 ...$												

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 Identi-fication	Description	Code	For-eign	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 (Amor-tization) 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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

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		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
03748R-75-4	APARTMENT INVT & MGMT CO A			0.000	0	0.000			169,818	(5,084,047)						02/21/2019	
000360-20-6	AAON INC			1,275.000	101,270	79.430	101,270	4,722		461		16,320		16,320		12/17/2002	
000361-10-5	AAR CORP			981.000	38,287	39.030	38,287	39,595				(2,830)		(2,830)		03/19/2021	
00081T-10-8	ACCO BRANDS CORP			3,257.000	26,902	8.260	26,902	34,650		836		(619)		(619)		05/01/2012	
00090Q-10-3	ADT INC			4,141.000	34,825	8.410	34,825	38,205	145	464		(508)		(508)		06/25/2021	
000957-10-0	ABM INDUSTRIES INC			2,170.000	88,642	40.850	88,642	27,661		1,569		6,532		6,532		12/17/2002	
001055-10-2	AFLAC INC			19,765.000	1,154,042	58.390	1,154,042	201,091		24,819		275,129		275,129		11/26/2003	
001084-10-2	AGCO CORP			1,773.000	205,697	116.020	205,697	44,510		8,028		22,925		22,925		06/24/2016	
00123Q-10-4	AGNC INVESTMENT CORP			13,354.000	200,838	15.040	200,838	324,179	1,602	18,293		(7,478)		(7,478)		06/26/2020	
00130H-10-5	AES CORP/THE			20,249.000	492,036	24.300	492,036	320,465		11,596		16,199		16,199		06/26/2015	
00164V-10-3	AMC NETWORKS INC			921.000	31,718	34.440	31,718	34,587				(1,225)		(1,225)		06/26/2020	
00165C-10-4	AMC ENTERTAINMENT HLDS-CL A			15,113.000	411,061	27.200	411,061	357,676				85,849		85,849		09/17/2021	
00166B-10-5	ALX ONCOLOGY HOLDINGS INC			515.000	11,067	21.489	11,067	23,913				(26,519)		(26,519)		06/25/2021	
001744-10-1	AMN HEALTHCARE SERVICES INC			1,306.000	159,758	122.330	159,758	58,987				60,288		60,288		12/17/2021	
00175J-10-7	AMMO INC			1,837.000	10,012	5.450	10,012	16,532				(6,520)		(6,520)		06/25/2021	
00181T-10-7	A MARK PRECIOUS METALS INC			203.000	12,403	61.099	12,403	9,890		386		2,514		2,514		06/25/2021	
00182C-10-3	ANI PHARMACEUTICALS INC			292.000	13,455	46.079	13,455	10,188				4,976		4,976		06/27/2014	
00187Y-10-0	API GROUP CORP			5,093.000	131,243	25.770	131,243	82,688				31,969		31,969		06/25/2021	
00191U-10-2	ASGN INC COMMON STOCK USD.01			1,481.000	182,749	123.400	182,749	24,055				59,047		59,047		06/27/2014	
00206R-10-2	AT&T INC			208,877.000	5,138,213	24.600	5,138,213	4,671,062		413,293		(868,928)		(868,928)		06/28/2019	
002121-10-1	A10 NETWORKS INC			1,883.000	31,219	16.580	31,219	16,450		89		12,654		12,654		06/23/2017	
00215F-10-7	ATLANTIC TELE-NETWORK INC			373.000	14,901	39.949	14,901	16,511	63	242		(675)		(675)		06/23/2017	
00246W-10-3	AXT INC			1,452.000	12,792	8.810	12,792	9,945				(1,104)		(1,104)		06/23/2017	
002474-10-4	AZZ INC			922.000	50,975	55.290	50,975	13,485		596		7,238		7,238		06/22/2007	
00258W-10-8	AARON S CO INC THE W I			1,062.000	26,177	24.650	26,177	6,271	106	303		6,043		6,043		12/01/2020	
002824-10-0	ABBOTT LABORATORIES			50,994.000	7,176,671	140.740	7,176,671	972,123		87,316		1,593,563		1,593,563		06/22/2018	
00287Y-10-9	ABBVIE INC			51,910.000	7,028,394	135.400	7,028,394	1,555,982		256,778		1,466,458		1,466,458		05/11/2020	
002896-20-7	ABERCROMBIE & FITCH CO			1,704.000	59,348	34.830	59,348	39,463				24,657		24,657		06/30/2006	
003654-10-0	ABIOMED INC			1,342.000	481,991	359.170	481,991	83,067				46,930		46,930		06/26/2020	
003881-30-7	ACACIA RESEARCH - ACACIA TECHN			2,247.000	11,527	5.130	11,527	33,492				2,674		2,674		06/22/2012	
00402L-10-7	ACADEMY SPORTS & OUTDOORS IN			1,681.000	73,794	43.900	73,794	57,017				16,778		16,778		06/25/2021	
00404A-10-9	ACADIA HEALTHCARE CO INC			2,786.000	169,105	60.700	169,105	120,322				29,086		29,086		06/24/2016	
004225-10-8	ACADIA PHARMACEUTICALS INC			3,739.000	87,265	23.340	87,265	73,156				(112,619)		(112,619)		06/24/2016	
004239-10-9	ACADIA REALTY TRUST			1,964.000	42,873	21.830	42,873	46,087	295	841		15,005		15,005		06/23/2017	
00430H-10-2	ACCELERATE DIAGNOSTICS			987.000	5,152	5.220	5,152	16,868				(2,329)		(2,329)		06/27/2014	
00436Q-10-6	ACCEL ENTERTAINMENT INC			1,229.000	16,001	13.020	16,001	11,049				3,589		3,589		06/26/2020	
00437E-10-2	ACCOLADE INC			1,487.000	39,196	26.360	39,196	72,037				(36,437)		(36,437)		06/25/2021	
004397-10-5	ACCURAY INC			3,073.000	14,658	4.770	14,658	56,989				1,844		1,844		06/14/2011	
004498-10-1	ACI WORLDWIDE INC			3,799.000	131,821	34.700	131,821	23,900				(14,170)		(14,170)		06/22/2012	
00461U-10-5	ACLARIS THERAPEUTICS INC			1,289.000	18,741	14.540	18,741	22,930				(4,188)		(4,188)		06/25/2021	
00507V-10-9	ACTIVISION BLIZZARD INC			22,826.000	1,518,566	66.530	1,518,566	774,067		10,205		(600,780)		(600,780)		06/22/2018	
00508Y-10-2	ACUITY BRANDS INC			869.000	183,979	211.720	183,979	41,886		430		78,757		78,757		06/24/2016	
005098-10-8	ACUSHNET HOLDINGS CORP			821.000	43,578	53.080	43,578	15,709		516		10,295		10,295		12/16/2016	
005111-10-9	ACUTUS MEDICAL INC			385.000	1,313	3.410	1,313	6,799				(5,486)		(5,486)		06/25/2021	
00534A-10-2	ADAGIO THERAPEUTICS INC			488.000	3,543	7.260	3,543	25,114				(21,572)		(21,572)		09/17/2021	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES			3,224.000	90,462	28.060	90,462	99,213				(81,990)		(81,990)		06/25/2021	
00653Q-10-2	ADAPTHEALTH CORP			2,296.000	56,158	24.460	56,158	74,115				(29,403)		(29,403)		03/19/2021	
006739-10-6	ADDUS HOMECARE CORP			409.000	38,245	93.511	38,245	18,752				(9,644)		(9,644)		06/26/2020	
007002-10-8	ADICET BIO INC			546.000	9,550	17.491	9,550	5,296				4,254		4,254		06/25/2021	
00724F-10-1	ADOBE SYSTEMS INC			14,007.000	7,942,560	567.060	7,942,560	338,860				937,629		937,629		06/23/2017	
00737L-10-3	ADTALEM GLOBAL ED INC COM			1,615.000	47,738	29.560	47,738	42,285				(7,090)		(7,090)		06/28/2013	
00738A-10-6	ADTRAN INC			1,592.000	36,344	22.830	36,344	45,651		545		12,832		12,832		06/26/2015	
00751Y-10-6	ADVANCE AUTO PARTS INC			1,905.000	456,957	239.880	456,957	59,265	2,037	4,531		156,915		156,915		06/26/2009	
00766T-10-0	AECOM TECHNOLOGY CORP			3,710.000	286,960	77.350	286,960	73,980				102,285		102,285		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
00770K-20-2	AEMETIS INC			684.000	8,413	12.300	8,413	8,269				144		144		06/25/2021	
00771V-10-8	AERIE PHARMACEUTICALS INC			1,175.000	8,249	7.020	8,249	38,624				(7,626)		(7,626)		06/23/2017	
00773J-10-3	AEGLEA BIOTHERAPEUTICS INC			1,277.000	6,066	4.750	6,066	11,760				(3,984)		(3,984)		06/26/2020	
00773T-10-1	ADVANSIX INC			889.000	42,004	47.250	42,004	4,531		106		24,234		24,234		10/03/2016	
00773U-10-8	ADVERUM BIOTECHNOLOGIES INC CO			2,388.000	4,203	1.760	4,203	19,678				(21,683)		(21,683)		06/26/2020	
007800-10-5	AEROJET ROCKETDYNE HLDGS INC			2,167.000	101,326	46.760	101,326	46,079		10,307		(13,197)		(13,197)		03/20/2020	
007903-10-7	ADVANCED MICRO DEVICES INC			35,458.000	5,102,246	143.900	5,102,246	936,022				1,850,553		1,850,553		12/18/2020	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC			1,712.000	233,048	136.130	233,048	51,760		684		89,966		89,966		09/18/2020	
00791N-10-2	ADVANTAGE SOLUTIONS INC			1,783.000	14,300	8.020	14,300	20,200				(5,901)		(5,901)		06/25/2021	
007973-10-0	ADVANCED ENERGY INDUSTRIES INC			1,075.000	97,887	91.060	97,887	14,414		409		(6,353)		(6,353)		06/24/2011	
008073-10-8	AEROVIRONMENT INC			721.000	44,723	62.031	44,723	18,333				(17,931)		(17,931)		06/22/2012	
008252-10-8	AFFILIATED MANAGERS GROUP INC			1,316.000	216,488	164.510	216,488	107,390		50		82,658		82,658		06/23/2017	
00835Q-10-3	AEVA TECHNOLOGIES INC			1,335.000	10,093	7.560	10,093	12,768				(2,675)		(2,675)		09/17/2021	
00846U-10-1	AGILENT TECHNOLOGIES INC			9,009.000	1,438,242	159.650	1,438,242	238,022		6,650		370,810		370,810		12/15/2003	
00847G-70-5	AGENUS INC			5,844.000	18,817	3.220	18,817	25,803				(6,366)		(6,366)		06/25/2021	
00847J-10-5	AGILYSYS INC			675.000	30,010	44.461	30,010	13,122				4,104		4,104		06/28/2019	
00847X-10-4	AGIOS PHARMACEUTICALS INC			1,876.000	61,662	32.870	61,662	128,254				(19,623)		(19,623)		06/22/2018	
00848J-10-4	AGILITI INC			462.000	10,700	23.160	10,700	10,030				670		670		06/25/2021	
00848K-10-1	AGEAGLE AERIAL SYATEMS INC			13,421.000	21,070	1.570	21,070	31,347				(10,276)		(10,276)		12/17/2021	
008492-10-0	AGREE REALTY CORP			1,537.000	109,677	71.360	109,677	68,798	349	4,382		7,347		7,347		06/26/2020	
00857U-10-7	AGILON HEALTH INC			4,497.000	121,415	27.000	121,415	124,627				(3,208)		(3,208)		12/17/2021	
00912X-30-2	AIR LEASE CORP			3,064.000	135,517	44.230	135,517	82,102	567	1,865		(582)		(582)		06/27/2014	
009158-10-6	AIR PRODUCTS & CHEMICALS INC			6,407.000	1,949,333	304.260	1,949,333	311,368	9,611	35,594		198,873		198,873		06/22/2018	
00922R-10-5	AIR TRANSPORT SERVICES GROUP I			2,138.000	62,812	29.380	62,812	21,456				(4,190)		(4,190)		06/24/2016	
00971T-10-1	AKAMAI TECHNOLOGIES INC			4,545.000	531,930	117.040	531,930	162,706				54,767		54,767		09/30/2010	
00972D-10-5	AKEBIA THERAPEUTICS INC			3,952.000	8,932	2.260	8,932	23,095				(2,134)		(2,134)		03/20/2020	
00973J-10-1	AKOUOS INC			708.000	6,018	8.500	6,018	13,607				(7,589)		(7,589)		03/19/2021	
00973N-10-2	AKOUSTIS TECHNOLOGIES INC			899.000	6,005	6.680	6,005	9,920				(4,989)		(4,989)		12/18/2020	
00973Y-10-8	AKERO THERAPEUTICS INC			718.000	15,186	21.150	15,186	23,778				(3,887)		(3,887)		06/25/2021	
011311-10-7	ALAMO GROUP INC			374.000	55,043	147.179	55,043	7,739		199		3,452		3,452		06/27/2008	
011642-10-5	ALARM.COM HOLDINGS INC			1,443.000	122,377	84.810	122,377	62,235				(26,898)		(26,898)		06/26/2020	
011659-10-9	ALASKA AIR GROUP INC			3,317.000	172,811	52.100	172,811	30,665				332		332		06/23/2017	
012348-10-8	ALBANY INTERNATIONAL CORP			1,111.000	98,265	88.450	98,265	24,866	233	846		16,698		16,698		12/17/2002	
012653-10-1	ALBEMARLE CORP			3,412.000	797,598	233.770	797,598	180,788	1,331	4,791		292,900		292,900		03/19/2021	
013091-10-3	ALBERTSONS COS INC CLASS A			4,646.000	140,259	30.190	140,259	79,559		1,528		55,339		55,339		03/19/2021	
01345P-10-6	ALBIREO PHARMA INC			332.000	7,732	23.289	7,732	12,386				(4,721)		(4,721)		06/22/2018	
013872-10-6	ALCOA CORP			5,455.000	324,999	59.580	324,999	204,977		519		199,271		199,271		06/23/2017	
01438T-10-6	ALDEYRA THERAOEUTICS INC			1,373.000	5,492	4.000	5,492	15,747				(10,255)		(10,255)		06/25/2021	
014442-10-7	ALECTOR INC			1,504.000	31,057	20.650	31,057	32,161				8,302		8,302		06/26/2020	
01446U-10-3	ALERUS FINANCIAL CORP			315.000	9,223	29.279	9,223	10,788	50	96		(1,565)		(1,565)		03/19/2021	
014491-10-4	ALEXANDER & BALDWIN INC			1,433.000	35,953	25.090	35,953	30,687	258	431		9,730		9,730		06/25/2021	
014752-10-9	ALEXANDER'S INC			51.000	13,275	260.294	13,275	21,797		873		(870)		(870)		12/16/2016	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE			4,340.000	967,616	222.960	967,616	373,598	4,991	17,192		186,459		186,459		12/17/2021	
016255-10-1	ALIGN TECHNOLOGY INC			2,321.000	1,525,267	657.180	1,525,267	82,794				285,019		285,019		06/23/2017	
01625V-10-4	ALIGNMENT HEALTHCARE INC			2,083.000	29,286	14.060	29,286	27,004				2,283		2,283		12/17/2021	
01626L-10-5	ALIGOS THERAPEUTICS INC			535.000	6,350	11.869	6,350	14,332				(7,981)		(7,981)		06/25/2021	
01644J-10-8	ALKAMI TECHNOLOGY INC			785.000	15,747	20.060	15,747	14,683				1,064		1,064		12/17/2021	
01671P-10-0	ALLAKOS INC			1,018.000	9,966	9.790	9,966	61,996				(121,675)		(121,675)		06/25/2021	
017175-10-0	ALLEGHANY CORP			421.000	281,046	667.589	281,046	138,201				26,902		26,902		06/22/2012	
01741R-10-2	ALLEGHENY TECHNOLOGIES INC			4,202.000	66,936	15.930	66,936	96,190				(3,530)		(3,530)		06/23/2017	
01748H-10-7	ALLEGIANCE BANCSHARES INC			444.000	18,740	42.209	18,740	10,854		203		3,588		3,588		06/24/2016	
01748X-10-2	ALLEGIANT TRAVEL CO			393.000	73,505	187.041	73,505	56,344				(865)		(865)		06/23/2017	
01749D-10-5	ALLEGRO MICROSYSTEMS INC			1,144.000	41,389	36.180	41,389	30,138				10,513		10,513		06/25/2021	
018522-30-0	ALLETE INC			1,489.000	98,792	66.350	98,792	65,038		3,569		6,566		6,566		06/23/2017	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
018581-10-8	ALLIANCE DATA SYSTEMS CORP			1,461.000	97,256	66.570	97,256	147,000		1,144		7,583		7,583		06/25/2021	
018802-10-8	ALLIANT ENERGY CORP			7,174.000	440,972	61.470	440,972	107,204		10,987		71,310		71,310		06/24/2016	
019330-10-9	ALLIED MOTION TECHNOLOGIES			307.000	11,202	36.489	11,202	4,451		28		744		744		05/03/2021	
01973R-10-1	ALLISON TRANSMISSION HOLDING			3,239.000	117,734	36.350	117,734	99,148		2,342		(21,960)		(21,960)		06/23/2017	
019770-10-6	ALLOGENE THERAPEUTICS INC			1,951.000	29,108	14.920	29,108	49,809				(19,508)		(19,508)		06/25/2021	
019818-10-3	ALLOVIR INC			845.000	10,934	12.940	10,934	22,348				(16,107)		(16,107)		06/25/2021	
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION			4,504.000	83,096	18.450	83,096	82,893				18,061		18,061		06/24/2011	
020002-10-1	ALLSTATE CORP/THE			8,482.000	997,876	117.650	997,876	257,345	7,059	24,211		65,481		65,481		11/26/2003	
02005N-10-0	ALLY FINANCIAL INC			10,775.000	512,982	47.610	512,982	251,819		9,020		128,761		128,761		06/23/2017	
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC			3,604.000	611,147	169.580	611,147	163,628				142,754		142,754		06/28/2019	
02079K-10-7	ALPHABET INC			8,225.000	23,799,033	2,893.590	23,799,033	2,457,245				9,390,565		9,390,565		03/20/2020	
02079K-30-5	ALPHABET INC			8,815.000	25,536,608	2,897.040	25,536,608	2,478,449				10,087,886		10,087,886		03/20/2020	
02081G-20-1	ALPHATEC HOLDINGS INC			2,458.000	28,094	11.430	28,094	11,159				(7,595)		(7,595)		06/28/2019	
021369-10-3	ALTAIR ENGINEERING INC- A			1,317.000	101,827	77.320	101,827	47,138				25,207		25,207		06/26/2020	
021513-10-6	ALTO INGREDIENTS INC			1,963.000	9,442	4.810	9,442	12,052				(2,610)		(2,610)		06/25/2021	
02155H-20-0	ALTIMMUNE INC			971.000	8,894	9.160	8,894	15,613				(6,718)		(6,718)		06/25/2021	
02156B-10-3	ALTERYX INC			1,733.000	104,844	60.500	104,844	142,467				(106,216)		(106,216)		06/26/2020	
02156K-10-3	ALTICE USA INC A			6,143.000	99,391	16.180	99,391	149,572				(133,242)		(133,242)		06/28/2019	
02208R-10-6	ALTRA HOLDINGS INC			2,097.000	108,139	51.570	108,139	52,430	168	558		(8,094)		(8,094)		06/28/2019	
02209S-10-3	ALTRIA GROUP INC			55,195.000	2,615,609	47.390	2,615,609	526,318	49,676	182,719		352,696		352,696		03/20/2020	
023135-10-6	AMAZON.COM INC			12,730.000	42,444,818	3,334.340	42,444,818	3,277,284				975,758		975,758		06/25/2021	
023139-88-4	AMBAC FINANCIAL GROUP INC			1,747.000	28,038	16.050	28,038	42,833				1,170		1,170		06/23/2017	
023436-10-8	AMEDISYS INC			956.000	154,752	161.880	154,752	52,916				(125,666)		(125,666)		06/28/2019	
023576-10-1	AMERANT BANCORP INC			667.000	23,044	34.550	23,044	13,400	40			12,906		12,906		09/20/2019	
023586-10-0	AMERCO INC			269.000	195,350	726.230	195,350	97,636		384		73,241		73,241		06/26/2020	
023608-10-2	AMEREN CORP			7,555.000	672,450	89.010	672,450	324,157		15,811		82,727		82,727		06/30/2006	
02361E-10-8	AMERESCO INC CL A			909.000	74,027	81.440	74,027	12,740				26,543		26,543		06/24/2011	
02376R-10-2	AMERICAN AIRLS GROUP INC COM			19,189.000	344,623	17.960	344,623	710,426				12,845		12,845		03/19/2021	
024013-10-4	AMERICAN ASSETS TRUST INC			1,425.000	53,478	37.530	53,478	45,231		1,308		7,486		7,486		03/19/2021	
024061-10-3	AMERICAN AXLE & MANUFACTURING			3,248.000	30,303	9.330	30,303	49,654				3,216		3,216		06/23/2017	
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN			3,732.000	213,799	57.290	213,799	139,708		6,674		54,189		54,189		06/24/2016	
025537-10-1	AMERICAN ELECTRIC POWER CO INC			15,013.000	1,335,665	88.970	1,335,665	460,541		42,844		85,574		85,574		06/24/2016	
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC			4,274.000	108,215	25.320	108,215	84,535		2,654		8,985		8,985		06/25/2021	
025676-20-6	AMERICAN EQUITY INVESTMENT LIF			2,546.000	99,087	38.920	99,087	39,122		824		28,668		28,668		06/26/2020	
025816-10-9	AMERICAN EXPRESS CO			18,580.000	3,039,593	163.600	3,039,593	482,765		30,401		793,180		793,180		06/26/2009	
025932-10-4	AMERICAN FINANCIAL GROUP INC/O			1,850.000	254,034	137.320	254,034	84,425		49,381		91,945		91,945		06/22/2018	
02607T-10-9	AMERICAN FINANCE TRUST INC			3,752.000	34,255	9.130	34,255	40,894		3,034		6,378		6,378		06/28/2019	
02665T-30-6	AMERICAN HOMES 4 RENT - A			8,855.000	386,155	43.610	386,155	159,287		3,791		120,517		120,517		06/23/2017	
026874-78-4	AMERICAN INTERNATIONAL GROUP I			24,548.000	1,395,755	56.860	1,395,755	1,096,881		29,890		466,412		466,412		06/28/2013	
02772A-10-9	AMERICAN NATIONAL GROUP INC			80.000	15,107	188.838	15,107	9,948		188		5,453		5,453		06/25/2021	
027745-10-8	AMER NATL BNKSHS/DANVILLE VA			374.000	14,092	37.679	14,092	8,505		388		4,290		4,290		06/22/2012	
02875D-10-9	AMERICAN OUTDOOR BRANDS W I			559.000	11,141	19.930	11,141	2,777				1,621		1,621		08/25/2020	
02913V-10-3	AMERICAN PUBLIC EDUCATION INC			675.000	15,019	22.250	15,019	26,217				(5,555)		(5,555)		06/26/2009	
029683-10-9	AMERICAN SOFTWARE INC			1,091.000	28,550	26.170	28,550	7,873		457		9,819		9,819		06/24/2016	
029899-10-1	AMERICAN STATES WATER CO			773.000	79,956	103.440	79,956	26,481		1,029		18,498		18,498		06/24/2016	
030111-20-7	AMERICAN SUPERCONDUCTOR CORP			706.000	7,681	10.880	7,681	16,022				(8,853)		(8,853)		12/18/2020	
03027X-10-0	AMERICAN TOWER REIT INC			13,258.000	3,877,844	292.500	3,877,844	377,362	18,429	63,438		902,074		902,074		03/20/2020	
030371-10-8	AMERICAN VANGUARD CORP			1,143.000	18,733	16.390	18,733	20,567	23	87		994		994		06/22/2012	
030420-10-3	AMERICAN WATER WORKS CO INC			5,330.000	1,006,592	188.860	1,006,592	131,312		11,953		188,629		188,629		03/31/2016	
03044L-10-5	AMERICAN WELL CORP CLASS A			5,730.000	34,608	6.040	34,608	95,673				(58,920)		(58,920)		06/25/2021	
030506-10-9	AMERICAN WOODMARK CORP			568.000	37,033	65.201	37,033	15,151				(16,273)		(16,273)		06/24/2016	
03062T-10-5	AMERICA'S CAR-MART INC			221.000	22,629	102.398	22,629	3,862				(1,644)		(1,644)		06/27/2008	
03064D-10-8	AMERICOLD REALTY TRUST			7,241.000	237,425	32.790	237,425	207,323	1,593	5,802		(33,700)		(33,700)		06/25/2021	
03071H-10-0	AMERISAFE INC			751.000	40,425	53.830	40,425	13,785		3,686		(2,704)		(2,704)		06/22/2007	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03073E-10-5	AMERISOURCEBERGEN CORP			4,561.000	606,092	132.890	606,092	64,689		7,723		160,228		160,228		11/13/2003	
03076C-10-6	AMERIPRISE FINANCIAL INC			3,264.000	984,587	301.660	984,587	111,247		13,755		350,325		350,325		06/23/2017	
03076K-10-8	AMERIS BANCORP			2,080.000	103,331	49.680	103,331	30,760	312	1,187		24,149		24,149		07/01/2019	
031100-10-0	AMETEK INC			6,732.000	989,842	147.040	989,842	19,378		5,124		175,705		175,705		12/17/2002	
031162-10-0	AMGEN INC			16,838.000	3,787,926	224.970	3,787,926	962,727		112,764		(83,348)		(83,348)		03/31/2016	
03152W-10-9	AMICUS THERAPEUTICS INC			8,241.000	95,181	11.550	95,181	108,753				(95,101)		(95,101)		06/26/2020	
031652-10-0	AMKOR TECHNOLOGY INC			3,306.000	81,953	24.790	81,953	61,043		660		32,101		32,101		06/27/2014	
03168L-10-5	AMNEAL PHARMACEUTICALS INC COM			2,888.000	13,834	4.790	13,834	21,015		635		635		635		05/07/2018	
032095-10-1	AMPHENOL CORP			16,935.000	1,481,089	87.460	1,481,089	78,828	3,387	9,343		373,840		373,840		03/05/2021	
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC			1,331.000	30,998	23.290	30,998	23,820				4,233		4,233		06/26/2015	
03209T-10-9	AMPIO PHARMACEUTICALS INC			5,455.000	3,109	0.570	3,109	9,437				(6,327)		(6,327)		06/25/2021	
03236M-20-0	AMYRIS INC			4,987.000	26,979	5.410	26,979	43,056				(21,913)		(21,913)		06/25/2021	
032654-10-5	ANALOG DEVICES INC			15,751.000	2,768,466	175.770	2,768,466	586,943		34,996		1,030,431		1,030,431		08/27/2021	
032724-10-6	ANAPTYSBIO INC			679.000	23,594	34.750	23,594	48,693				8,997		8,997		12/15/2017	
03272L-10-8	ANAPLAN INC			4,257.000	195,177	45.850	195,177	198,133				(110,682)		(110,682)		06/26/2020	
032797-30-0	ANAVEX LIFE SCIENCES CORP			1,840.000	31,905	17.340	31,905	23,500				8,058		8,058		06/25/2021	
034164-10-3	ANDERSONS INC			1,108.000	42,890	38.710	42,890	13,883	199	738		15,734		15,734		06/26/2009	
03475V-10-1	ANGIODYNAMICS INC			1,310.000	36,129	27.580	36,129	30,309				16,048		16,048		06/22/2007	
03476J-10-7	ANGION BIOMEDICA CORP			685.000	1,987	2.901	1,987	7,209				(5,222)		(5,222)		09/17/2021	
035255-10-8	ANIKA THERAPEUTICS INC			566.000	20,279	35.830	20,279	7,503				(5,337)		(5,337)		06/22/2012	
035710-40-9	ANNALY CAPITAL MANAGEMENT INC			36,798.000	287,751	7.820	287,751	544,064	8,096	30,804		(23,183)		(23,183)		06/28/2019	
03589W-10-2	ANNEXON INC			897.000	10,307	11.491	10,307	23,708				(11,650)		(11,650)		06/25/2021	
036620-10-5	ANSYS INC			2,493.000	999,961	401.120	999,961	38,861				93,039		93,039		06/24/2016	
036642-10-6	ANTARES PHARMA INC			5,621.000	20,066	3.570	20,066	18,042				(2,361)		(2,361)		06/23/2017	
03674X-10-6	ANTERO RESOURCES CORP			8,501.000	148,763	17.500	148,763	233,290				91,214		91,214		06/25/2021	
036752-10-3	ANTHEM INC			7,220.000	3,346,654	463.540	3,346,654	294,552		31,044		1,028,489		1,028,489		09/21/2018	
03676B-10-2	ANTERO MIDSTREAM CORP			9,807.000	94,929	9.680	94,929	110,701		8,241		14,153		14,153		06/25/2021	
03676C-10-0	ANTERIX INC C/S			410.000	24,091	58.761	24,091	17,561				8,676		8,676		06/26/2015	
037430-10-8	APACHE CORP			9,623.000	258,754	26.890	258,754	440,242		1,259		122,212		122,212		06/24/2016	
03748R-74-7	APARTMENT INVT & MGMT CO A			5,143.000	39,707	7.721	39,707	13,251				12,550		12,550		12/01/2020	
03750L-10-9	APARTMENT INCOME REIT CO			5,144.000	281,213	54.670	281,213	84,133		8,515		83,641		83,641		12/15/2020	
03753U-10-6	APELLIS PHARMACEUTICALS INC			1,954.000	92,382	47.280	92,382	49,355				(19,384)		(19,384)		06/26/2020	
037598-10-9	APOGEE ENTERPRISES INC			449.000	21,618	48.149	21,618	17,345		197		2,969		2,969		06/25/2021	
03762U-10-5	APOLLO COMMERCIAL REAL ESTATE			4,140.000	54,480	13.160	54,480	55,740	1,449	4,585		(1,409)		(1,409)		03/19/2021	
03763A-20-7	APOLLO MEDICOAL HOLDINGS INC			1,046.000	76,858	73.480	76,858	54,856				23,881		23,881		06/25/2021	
03768E-10-5	APOLLO GLOBAL MANAGEMENT INC			6,699.000	485,194	72.430	485,194	337,385		11,091		132,587		132,587		12/17/2021	
03782L-10-1	APPIAN CORP			1,178.000	76,815	65.210	76,815	50,969				(112,272)		(112,272)		06/25/2021	
037833-10-0	APPLE INC			453,393.000	80,506,473	177.570	80,506,473	1,045,165	1,187	370,968		20,348,278		20,348,278		03/15/2019	
03783C-10-0	APPFOLIO INC - A			538.000	65,128	121.059	65,128	34,176				(31,731)		(31,731)		06/28/2019	
03783T-10-3	APPHARVEST INC			1,201.000	4,672	3.890	4,672	19,851				(15,180)		(15,180)		06/25/2021	
03784Y-20-0	APPLE HOSPITALITY REIT INC			6,471.000	104,504	16.150	104,504	111,214	65	185		20,966		20,966		06/26/2020	
03820C-10-5	APPLIED INDUSTRIAL TECHNOLOGIE			1,410.000	144,802	102.700	144,802	24,940		1,770		34,841		34,841		06/26/2015	
038222-10-5	APPLIED MATERIALS INC			26,747.000	4,208,776	157.360	4,208,776	421,460		23,917		1,900,642		1,900,642		12/15/2003	
03824M-10-9	APPLIED MOLECULAR TRANSPORT			728.000	10,177	13.979	10,177	28,890				(17,671)		(17,671)		06/25/2021	
03828A-10-1	APPLIED THERAPEUTICS INC			2,701.000	24,173	8.950	24,173	37,151				(7,206)		(7,206)		12/17/2021	
038336-10-3	APTARGROUP INC			1,717.000	210,291	122.480	210,291	36,369		2,450		(24,742)		(24,742)		06/22/2018	
03836A-10-1	APRIA INC			218.000	7,107	32.601	7,107	8,309				(1,202)		(1,202)		09/17/2021	
03837C-10-6	APYX MEDICAL CORP			1,701.000	21,806	12.820	21,806	11,430				9,560		9,560		06/28/2019	
03842K-20-0	AQUABOUNTY TECHNOLOGIES			1,429.000	3,001	2.100	3,001	8,445				(5,444)		(5,444)		06/25/2021	
03852U-10-6	ARAMARK HOLDINGS CORP			7,080.000	260,890	36.850	260,890	229,315		2,963		(11,540)		(11,540)		06/23/2017	
038923-10-8	ARBOR REALTY TRUST INC			3,143.000	57,578	18.320	57,578	29,101		4,126		13,012		13,012		06/26/2020	
03937C-10-5	ARCBEST CORP			719.000	86,169	119.850	86,169	17,502		219		55,492		55,492		06/26/2020	
03940R-10-7	ARCH RESOURCES INC COMMON STOC			101.000	9,223	91.317	9,223	6,508		24		4,803		4,803		06/23/2017	
039483-10-2	ARCHER-DANIELS-MIDLAND CO			16,242.000	1,097,763	67.590	1,097,763	267,875		22,867		279,038		279,038		06/24/2005	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	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	
03957W-10-6	ARCHROCK INC			3,123.000	23,359	7.480	23,359	31,223		1,150		(4,266)		(4,266)		06/25/2021	
039587-10-0	ARCIMOTO INC			801.000	6,232	7.780	6,232	12,511				(6,279)		(6,279)		06/25/2021	
039653-10-0	ARCOSA INC			1,220.000	64,292	52.700	64,292	15,816		232		(2,721)		(2,721)		11/01/2018	
03966V-10-7	ARCONIC CORP C/S			3,221.000	106,322	33.010	106,322	5,145				10,339		10,339		04/01/2020	
039697-10-7	ARDELYX INC			2,302.000	2,532	1.100	2,532	13,343				(12,362)		(12,362)		06/26/2020	
03969F-10-9	ARCUS BIOSCIENCES INC			1,321.000	53,459	40.470	53,459	17,830				18,436		18,436		06/25/2021	
03969K-10-8	ARCUTIS BIOTHERAPEUTICS INC			782.000	16,218	20.740	16,218	20,830				(5,617)		(5,617)		06/25/2021	
03969T-10-9	ARCTURUS THERAPEUTICS HOLDIN			625.000	23,130	37.010	23,130	25,818				(2,331)		(2,331)		06/25/2021	
03990B-10-1	ARES MANAGEMENT CORP			3,903.000	317,187	81.270	317,187	141,569		6,274		121,192		121,192		06/25/2021	
040047-60-7	ARENA PHARMACEUTICALS INC			1,827.000	169,796	92.940	169,796	87,190				29,433		29,433		06/22/2018	
04010E-10-9	ARGAN INC			555.000	21,472	38.690	21,472	11,006		396		(3,219)		(3,219)		06/26/2015	
04013V-10-8	ARES COMMERCIAL REAL ESTATE			1,014.000	14,744	14.540	14,744	13,118	335	1,331		2,667		2,667		06/27/2014	
040413-10-6	ARISTA NETWORKS INC			6,772.000	973,445	143.750	973,445	202,599				481,540		481,540		11/18/2021	
041242-10-8	ARKO CORP			2,460.000	21,573	8.770	21,573	24,684				(3,109)		(3,109)		09/17/2021	
04206A-10-1	ARLO TECHNOLOGIES INC			2,522.000	26,455	10.490	26,455	7,551				6,809		6,809		01/02/2019	
04208T-10-8	ARMADA HOFFLER PROPERTIES INC			1,658.000	25,234	15.220	25,234	21,021	282	915		6,632		6,632		06/23/2017	
042315-50-7	ARMOUR RESIDENTIAL REIT INC			2,063.000	20,237	9.810	20,237	41,136		2,355		(2,022)		(2,022)		06/28/2019	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC			1,331.000	154,551	116.120	154,551	61,771		1,090		55,543		55,543		06/24/2016	
04271T-10-0	ARRAY TECHNOLOGIES INC			3,616.000	56,733	15.690	56,733	115,478				(60,562)		(60,562)		06/25/2021	
042735-10-0	ARROW ELECTRONICS INC			2,165.000	290,686	134.270	290,686	56,170				80,040		80,040		06/25/2004	
042744-10-2	ARROW FINANCIAL CORP			450.000	15,854	35.231	15,854	11,981		436		2,786		2,786		09/16/2021	
04280A-10-0	ARROWHEAD RESEARCH CORP			3,104.000	205,789	66.300	205,789	41,157				(32,375)		(32,375)		06/22/2018	
043113-20-8	ARTESIAN RESOURCES CORP			366.000	16,956	46.331	16,956	6,016		364		3,386		3,386		06/26/2009	
04316A-10-8	ARTISAN PARTNERS ASSET MANAGEM			1,731.000	82,462	47.640	82,462	85,150		6,965		(4,674)		(4,674)		06/23/2017	
04335A-10-5	ARVINAS INC			1,292.000	106,122	82.140	106,122	48,301				(508)		(508)		06/25/2021	
04342Y-10-4	ASANA INC CL A			2,178.000	162,365	74.550	162,365	136,618				25,752		25,752		06/25/2021	
043436-10-4	ASBURY AUTOMOTIVE GROUP INC			555.000	95,862	172.730	95,862	10,289				14,979		14,979		06/22/2012	
044103-86-9	ASHFORD HOSPITALITY TRUST			2,371.000	22,761	9.600	22,761	38,177				(15,416)		(15,416)		12/17/2021	
044186-10-4	ASHLAND GLOBAL HOLDINGS INC			1,771.000	190,660	107.660	190,660	24,658		1,980		50,403		50,403		09/20/2016	
04523Y-10-5	ASPEN AEROGELS INC			562.000	27,981	49.790	27,981	11,301				16,681		16,681		03/19/2021	
04537Y-10-9	ASPIRA WOMEN S HEALTH INC			2,590.000	4,584	1.770	4,584	13,596				(12,795)		(12,795)		06/26/2020	
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS			427.000	11,192	26.211	11,192	10,956				858		858		06/26/2020	
045487-10-5	ASSOCIATED BANC-CORP			4,158.000	93,926	22.590	93,926	64,837		3,006		23,035		23,035		09/18/2020	
045528-10-6	ASSOCIATED CAPITAL GR			269.000	11,567	43.000	11,567	3,793		51		2,120		2,120		12/01/2015	
04621X-10-8	ASSURANT INC			1,802.000	280,851	155.860	280,851	104,206		4,559		35,391		35,391		06/28/2019	
046224-10-1	ASTEC INDUSTRIES INC			823.000	57,007	69.270	57,007	24,705		352		9,374		9,374		06/23/2017	
046433-10-8	ASTRONICS CORP			810.000	9,720	12.000	9,720	13,038				(996)		(996)		06/26/2015	
046513-10-7	ATARA BIOTHERAPEUTICS INC			2,394.000	37,728	15.760	37,728	75,002				(6,322)		(6,322)		06/25/2021	
04683R-10-6	ATEA PHARMACEUTICALS INC			1,878.000	16,788	8.940	16,788	48,567				(34,645)		(34,645)		06/25/2021	
04685N-10-3	ATHENEX INC			2,321.000	3,157	1.360	3,157	39,379				(22,514)		(22,514)		06/26/2020	
04744L-10-6	ATHERSYS INC			11,419.000	10,307	0.903	10,307	30,275				(9,676)		(9,676)		06/26/2020	
04746L-10-4	ATHIRA PHARMA INC			866.000	11,284	13.030	11,284	16,263				(6,109)		(6,109)		06/25/2021	
047649-10-8	ATKORE INTERNATIONAL GROUP I			1,320.000	146,766	111.190	146,766	33,559				90,008		90,008		06/25/2021	
048269-20-3	ATLANTIC CAPITAL BANCSHARES			706.000	20,311	28.771	20,311	9,778				9,072		9,072		06/24/2016	
04911A-10-7	ATLANTIC UNION BANKSHARES CS			2,758.000	102,843	37.290	102,843	57,064		2,860		11,997		11,997		02/01/2019	
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS I			798.000	75,106	94.120	75,106	34,779				31,585		31,585		06/26/2020	
049560-10-5	ATMOS ENERGY CORP			3,472.000	363,750	104.770	363,750	113,954		8,439		32,428		32,428		03/20/2020	
04962H-50-6	ATOSSA THERAPEUTICS INC			3,540.000	5,664	1.600	5,664	30,513				(24,849)		(24,849)		06/25/2021	
04963C-20-9	ATRICURE INC			1,229.000	85,449	69.530	85,449	18,451				17,034		17,034		06/27/2014	
04965B-10-0	ATOMERA INC			534.000	10,744	20.120	10,744	14,022				(3,278)		(3,278)		03/19/2021	
04965G-10-9	ATRECA INC A			684.000	2,073	3.031	2,073	14,207				(8,974)		(8,974)		06/26/2020	
049904-10-5	ATRION CORP			40.000	28,195	704.900	28,195	25,487		282		2,506		2,506		09/18/2020	
05070N-10-3	AUDACY INC COMMON STOCK USD.01			4,712.000	12,110	2.570	12,110	39,518				471		471		12/18/2018	
052769-10-6	AUTODESK INC			6,367.000	1,790,281	281.190	1,790,281	103,951				(153,763)		(153,763)		06/22/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
053015-10-3	AUTOMATIC DATA PROCESSING INC			12,486.000	3,078,702	246.580	3,078,702	339,100	12,985	44,185		878,765		878,765		11/26/2003	
05329W-10-2	AUTONATION INC			1,425.000	166,506	116.850	166,506	73,148				67,061		67,061		06/26/2020	
053332-10-2	AUTOZONE INC			629.000	1,318,588	2,096.390	1,318,588	239,031				572,988		572,988		06/22/2012	
05338F-10-8	AVALO THERAPEUTICS INC COMMON			2,050.000	3,485	1.700	3,485	11,151				(1,927)		(1,927)		06/28/2019	
05338G-10-6	AVALARA INC			2,529.000	326,509	129.110	326,509	223,015				(90,488)		(90,488)		06/26/2020	
053484-10-1	AVALONBAY COMMUNITIES INC			4,095.000	1,034,324	252.590	1,034,324	364,639	6,511	24,775		377,395		377,395		06/24/2016	
05350V-10-6	AVANOS MEDICAL INC			1,650.000	57,204	34.670	57,204	25,147				(18,496)		(18,496)		11/03/2014	
05351W-10-3	AVANGRID INC			1,521.000	75,865	49.880	75,865	47,163	669	2,547		6,738		6,738		06/23/2017	
05352A-10-0	AVANTOR INC			17,155.000	722,889	42.140	722,889	337,819				218,943		218,943		06/25/2021	
05356F-10-5	AVEANNA HEALTHCARE HOLDINGS			920.000	6,808	7.400	6,808	11,628				(4,820)		(4,820)		06/25/2021	
053611-10-9	AVERY DENNISON CORP			2,337.000	506,108	216.570	506,108	123,526		5,913		143,632		143,632		06/26/2009	
05366Y-20-1	AIVAT NETWORKS INC			223.000	7,154	32.081	7,154	7,564				(410)		(410)		06/25/2021	
05367P-10-0	AVID TECHNOLOGY INC			1,182.000	38,497	32.570	38,497	15,895				19,739		19,739		06/26/2015	
05368M-10-6	AVID BIOSERVICES INC			1,798.000	52,464	29.180	52,464	12,377				31,717		31,717		09/21/2018	
05368V-10-6	AVIENT CORP COMMON STOCK			2,934.000	164,152	55.950	164,152	57,518	697	2,372		45,976		45,976		03/13/2013	
05368X-10-2	AVIDXCHANGE HOLDINGS INC			627.000	9,443	15.061	9,443	10,035				(592)		(592)		12/17/2021	
05370A-10-8	AVIDITY BIOSCIENCES INC			875.000	20,798	23.770	20,798	28,149				(2,918)		(2,918)		06/25/2021	
053774-10-5	AVIS BUDGET GROUP INC			1,305.000	270,610	207.370	270,610	27,529				221,941		221,941		06/26/2015	
05379B-10-7	AVISTA CORP			1,250.000	53,111	42.490	53,111	34,124		2,010		2,938		2,938		06/24/2016	
053807-10-3	AVNET INC			3,237.000	133,458	41.230	133,458	83,585		2,802		19,810		19,810		06/28/2013	
05380C-10-2	AVITA MEDICAL INC			611.000	7,320	11.980	7,320	13,453				(6,134)		(6,134)		06/25/2021	
054540-20-8	AXCELIS TECHNOLOGIES INC			1,183.000	88,201	74.560	88,201	8,373				53,756		53,756		07/01/2016	
05455M-10-0	AVROBIO INC			645.000	2,483	3.850	2,483	10,487				(6,508)		(6,508)		06/28/2019	
05463X-10-6	AXOGEN INC			1,009.000	9,454	9.370	9,454	6,275				(8,607)		(8,607)		06/24/2016	
05464C-10-1	AXON ENTERPRISE INC COM			1,836.000	288,243	157.000	288,243	57,142				58,252		58,252		09/17/2021	
05464T-10-4	AXSOME THERAPEUTICS INC			854.000	32,263	37.780	32,263	21,989				(37,311)		(37,311)		06/28/2019	
05465C-10-0	AXOS FINANCIAL INC			2,090.000	116,848	55.910	116,848	29,192				38,414		38,414		06/23/2017	
05465P-10-1	AXONICS MODULATION TECHNOLOG			1,185.000	66,358	56.000	66,358	50,421				3,691		3,691		06/25/2021	
05478C-10-5	AZEK CO INC THE			2,980.000	137,791	46.240	137,791	110,617				20,263		20,263		06/25/2021	
05508R-10-6	B&G FOODS INC			2,065.000	63,455	30.730	63,455	43,558	981	3,733		6,195		6,195		06/23/2017	
05541T-10-1	BGC PARTNERS INC			8,951.000	41,621	4.650	41,621	50,095		341		5,818		5,818		06/23/2017	
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS			4,231.000	283,341	66.970	283,341	118,075				125,618		125,618		06/26/2020	
055610-20-1	BOK FINANCIAL CORP			1,053.000	111,078	105.490	111,078	79,380		2,094		38,972		38,972		10/01/2018	
055645-30-3	BRT REALTY TRUST			552.000	13,242	23.989	13,242	6,569	127	467		4,852		4,852		12/21/2018	
05580M-10-8	B RILEY FINANCIAL INC			494.000	43,896	88.860	43,896	12,248		5,182		18,470		18,470		06/25/2021	
05589G-10-2	BRP GROUP INC A			1,025.000	37,012	36.110	37,012	27,044				6,294		6,294		09/18/2020	
05591L-10-7	BM TECHNOLOGIES INC			1.000	8	8.000	8	6				2		2		12/17/2020	
05605H-10-0	BWX TECHNOLOGIES INC			2,196.000	105,141	47.880	105,141	61,816		1,755		(27,230)		(27,230)		08/02/2010	
05614L-20-9	BABCOCK & WILCOX ENTERPR			1,516.000	13,674	9.020	13,674	12,036				1,638		1,638		06/25/2021	
056525-10-8	BADGER METER INC			997.000	106,237	106.560	106,237	10,542		721		12,463		12,463		06/26/2009	
05722G-10-0	BAKER HUGHES A GE CO LLC			21,748.000	523,241	24.060	523,241	632,001		14,393		65,852		65,852		06/25/2021	
057665-20-0	BALCHEM CORP			794.000	133,864	168.599	133,864	6,979	508	439		42,384		42,384		06/24/2005	
058498-10-6	BALL CORP			9,645.000	928,495	96.270	928,495	134,834		6,423		29,803		29,803		06/23/2017	
05875B-10-6	BALLY'S CORP COMMON STOCK			925.000	35,205	38.061	35,205	29,968				(12,207)		(12,207)		06/25/2021	
05945F-10-3	BANCFIRST CORP			666.000	46,992	70.560	46,992	14,693	240	874		7,899		7,899		06/28/2013	
05969A-10-5	BANCORP INC/DE			1,514.000	38,318	25.310	38,318	14,049				17,653		17,653		06/28/2013	
05988J-10-3	BANDWIDTH INC CLASS A			669.000	48,005	71.759	48,005	56,820				(53,253)		(53,253)		06/25/2021	
05990K-10-6	BANC OF CALIFORNIA INC			1,598.000	31,352	19.620	31,352	21,431	96	365		7,846		7,846		06/24/2016	
060505-10-4	BANK OF AMERICA CORP			212,299.000	9,444,887	44.490	9,444,887	3,007,393		157,524		3,010,400		3,010,400		03/30/2012	
06211J-10-0	BANK FIRST NATIONAL CORP			178.000	12,859	72.242	12,859	12,171	39	191		1,321		1,321		09/20/2019	
062540-10-9	BANK OF HAWAII CORP			1,195.000	100,090	83.760	100,090	48,570		3,114		8,532		8,532		06/24/2016	
063425-10-2	BANK OF MARIN BANCORP			468.000	17,423	37.231	17,423	6,820		419		1,353		1,353		06/26/2009	
064058-10-0	BANK OF NEW YORK MELLON CORP/T			22,734.000	1,320,350	58.080	1,320,350	657,463		28,114		355,560		355,560		06/26/2009	
06417N-10-3	BANK OZK			3,528.000	164,153	46.530	164,153	98,987		3,800		53,837		53,837		06/23/2017	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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 Designation, NAIC Designation Modifier and SVO Administrative Symbol
06652K-10-3	BANKUNITED INC			3,175.000	134,330	42.310	134,330	100,588		2,779		23,908		23,908		06/26/2015	
06652V-20-8	BANNER CORPORATION			887.000	53,812	60.670	53,812	46,927		1,162		6,413		6,413		03/19/2021	
066849-10-0	BAR HARBOR BANKSHARES			622.000	17,993	28.929	17,993	14,766		556		3,943		3,943		01/17/2017	
06777U-10-1	BARNES & NOBLE EDUCATION INC			1,018.000	6,933	6.810	6,933	9,029				(2,097)		(2,097)		06/25/2021	
067806-10-9	BARNES GROUP INC			1,344.000	62,615	46.590	62,615	41,186		818		(5,510)		(5,510)		09/18/2020	
068463-10-8	BARRETT BUSINESS SERVICES INC			274.000	18,921	69.058	18,921	3,033		313		233		233		06/26/2009	
070830-10-4	BATH & BODY WORKS INC			7,018.000	489,771	69.790	489,771	120,743		2,002		369,044		369,044		08/03/2021	
071813-10-9	BAXTER INTERNATIONAL INC			15,076.000	1,294,083	85.840	1,294,083	268,454	4,221	15,059		84,426		84,426		06/26/2020	
073685-10-9	BEACON ROOFING SUPPLY INC			1,298.000	74,438	57.350	74,438	45,506				18,785		18,785		06/25/2021	
07373B-10-9	BEAM GLOBAL			247.000	4,594	18.599	4,594	9,378				(4,784)		(4,784)		06/25/2021	
07373V-10-5	BEAM THERAPEUTICS INC			1,401.000	111,643	79.690	111,643	59,681				(6,223)		(6,223)		06/25/2021	
07556Q-88-1	BEAZER HOMES USA INC			1,140.000	26,470	23.220	26,470	70,208				9,200		9,200		06/23/2017	
075887-10-9	BECTON DICKINSON & CO			8,336.000	2,096,271	251.480	2,096,271	795,772		26,351		14,659		14,659		03/19/2021	
075896-10-0	BED BATH & BEYOND INC			2,880.000	41,989	14.580	41,989	63,510				(22,772)		(22,772)		09/17/2021	
077454-10-6	BELDEN INC			1,442.000	94,780	65.730	94,780	57,921	72	274		34,363		34,363		12/17/2002	
079823-10-0	BELLRING BRANDS INC CLASS A			1,245.000	35,519	28.530	35,519	27,544				5,254		5,254		12/20/2019	
08160H-10-1	BENCHMARK ELECTRONICS INC			1,361.000	36,882	27.100	36,882	25,981	225	842		122		122		06/27/2014	
08180D-10-6	BENEFITFOCUS INC			1,139.000	12,142	10.660	12,142	50,297				(4,351)		(4,351)		03/15/2019	
08265T-20-8	BENTLEY SYSTEMS INC CLASS B			4,002.000	193,411	48.330	193,411	243,508		228		(50,092)		(50,092)		06/25/2021	
084310-10-1	BERKELEY LIGHTS INC			1,405.000	25,542	18.180	25,542	74,115				(53,188)		(53,188)		06/25/2021	
084423-10-2	BERKLEY W R CORP COM			3,799.000	312,990	82.390	312,990	41,458		7,264		60,670		60,670		06/24/2005	
084670-70-2	BERKSHIRE HATHAWAY INC			54,000.000	16,145,494	299.000	16,145,494	4,912,203				3,625,020		3,625,020		03/20/2020	
084680-10-7	BERKSHIRE HILLS BANCORP INC			1,245.000	35,394	28.430	35,394	34,698		452		3,129		3,129		06/25/2021	
08579W-10-3	BERRY PLASTICS GROUP INC			3,811.000	281,167	73.780	281,167	114,592				67,035		67,035		06/23/2017	
08579X-10-1	BERRY PETE CORP			1,669.000	14,053	8.420	14,053	19,728	100	223		7,911		7,911		03/15/2019	
086516-10-1	BEST BUY CO INC			7,333.000	745,010	101.600	745,010	203,432	5,133	18,369		12,438		12,438		06/25/2021	
08862E-10-9	BEYOND MEAT INC			1,699.000	110,704	65.160	110,704	164,516				(101,668)		(101,668)		06/26/2020	
08915P-10-1	BIG 5 SPORTING GOODS CORP			578.000	10,988	19.010	10,988	14,825		825		(3,837)		(3,837)		06/25/2021	
089302-10-3	BIG LOTS INC			1,092.000	49,193	45.050	49,193	46,375		1,246		2,315		2,315		06/26/2020	
08975P-10-8	BIGCOMMERCE HOLDINGS SER 1			1,347.000	47,642	35.370	47,642	78,790				(28,443)		(28,443)		03/19/2021	
08986R-30-9	BIGLARI HOLDINGS INC			39.000	5,560	142.564	5,560	6,790				1,223		1,223		05/01/2018	
090043-10-0	BILL COM HOLDINGS INC			2,689.000	669,943	249.150	669,943	368,493				233,051		233,051		12/17/2021	
090572-20-7	BIO-RAD LABORATORIES INC			660.000	498,660	755.570	498,660	75,139				113,936		113,936		12/16/2016	
09058V-10-3	BIOCRYST PHARMACEUTICALS INC			5,428.000	75,176	13.850	75,176	69,598				21,448		21,448		03/19/2021	
09060J-10-6	BIODELIVERY SCIENCES INTL			2,860.000	8,866	3.100	8,866	13,298				(3,146)		(3,146)		06/28/2019	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			5,654.000	499,515	88.350	499,515	171,843				3,732		3,732		06/23/2017	
09062W-20-4	BIOLIFE SOLUTION INC			681.000	25,380	37.270	25,380	23,510				(3,136)		(3,136)		06/25/2021	
09062X-10-3	BIOGEN IDEC INC			4,311.000	1,034,263	239.920	1,034,263	193,524				(21,296)		(21,296)		06/24/2005	
09073M-10-4	BIO TECHNE CORP			1,113.000	575,781	517.340	575,781	56,002		1,356		222,366		222,366		06/24/2016	
09075A-10-8	BIOVENTUS INC A			262.000	3,796	14.489	3,796	3,940				(144)		(144)		10/25/2021	
09075F-10-7	BIONANO GENOMICS INC			8,439.000	25,232	2.990	25,232	63,458				(38,225)		(38,225)		06/25/2021	
09075P-10-5	BIOXCEL THERAPEUTICS INC			343.000	6,973	20.329	6,973	18,444				(8,873)		(8,873)		06/26/2020	
09077B-10-4	BIOATLA INC			340.000	6,674	19.629	6,674	23,120				(16,445)		(16,445)		03/19/2021	
09180C-10-6	BJ'S RESTAURANTS INC			817.000	28,226	34.550	28,226	17,363				(3,219)		(3,219)		06/22/2012	
09203E-10-5	BLACK DIAMOND THERAPEUTICS I			377.000	2,009	5.329	2,009	15,821				(10,073)		(10,073)		06/26/2020	
092113-10-9	BLACK HILLS CORP			1,598.000	112,767	70.570	112,767	75,443		3,481		14,574		14,574		06/28/2019	
09215C-10-5	BLACK KNIGHT INC			4,272.000	354,095	82.890	354,095	120,863				(23,325)		(23,325)		06/22/2018	
09227Q-10-0	BLACKBAUD INC			1,603.000	126,601	78.980	126,601	46,091				34,336		34,336		06/23/2017	
09239B-10-9	BLACKLINE INC			1,613.000	167,005	103.540	167,005	82,220				(48,132)		(48,132)		06/26/2020	
09247X-10-1	BLACKROCK INC			4,193.000	3,838,823	915.560	3,838,823	1,075,595		65,893		813,526		813,526		05/18/2020	
09257W-10-0	BLACKSTONE MORTGAGE TR			4,265.000	130,590	30.620	130,590	134,629	2,644	10,062		13,179		13,179		06/26/2020	
09260D-10-7	BLACKSTONE GROUP INC THE A			19,977.000	2,584,743	129.390	2,584,743	1,968,625		34,016		616,199		616,199		06/25/2021	
09354A-10-0	BLINK CHARGING CO			1,095.000	29,027	26.510	29,027	46,283				(17,255)		(17,255)		06/25/2021	
093671-10-5	BLOCK H & R INC COM			5,101.000	120,176	23.560	120,176	77,264	1,377	4,487		32,155		32,155		06/25/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
093712-10-7	BLOOM ENERGY CORP A			4,152.000	91,050	21.930	91,050	84,471				(25,099)		(25,099)		06/25/2021	
094235-10-8	BLOOMIN' BRANDS INC			2,832.000	59,413	20.980	59,413	62,638				4,418		4,418		06/26/2015	
095229-10-0	BLUCORA INC			1,604.000	27,780	17.320	27,780	29,298				2,262		2,262		06/25/2004	
095306-10-6	BLUE BIRD CORP			278.000	4,348	15.640	4,348	4,656				(728)		(728)		06/23/2017	
09609G-10-0	BLUEBIRD BIO INC			2,108.000	21,058	9.990	21,058	131,650				(40,118)		(40,118)		06/26/2020	
09624H-20-8	BLUELINX HOLDINGS INC			224.000	21,449	95.759	21,449	10,353				11,098		11,098		06/25/2021	
09627Y-10-9	BLUEPRINT MEDICINES CORP			1,758.000	188,293	107.110	188,293	71,793				(8,860)		(8,860)		06/26/2020	
097023-10-5	BOEING CO			15,716.000	3,163,846	201.320	3,163,846	714,621				(200,222)		(200,222)		06/22/2012	
09739D-10-0	BOISE CASCADE CO			1,276.000	90,848	71.200	90,848	44,732		6,579		29,858		29,858		03/31/2015	
097702-10-4	BOLT BIOTHERAPEUTICS INC			362.000	1,774	4.901	1,774	13,560				(11,786)		(11,786)		03/19/2021	
097793-40-0	BONANZA CREEK ENERGY INC			784.000	44,013	56.140	44,013	22,773		522		28,859		28,859		06/23/2017	
09857L-10-8	BOOKING HOLDINGS INC			1,193.000	2,862,191	2,399.230	2,862,191	182,948				205,148		205,148		06/28/2013	
099406-10-0	BOOT BARN HOLDINGS INC			819.000	100,775	123.050	100,775	41,564				52,846		52,846		06/25/2021	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING			3,702.000	313,883	84.790	313,883	96,907		5,212		(8,848)		(8,848)		06/23/2017	
099724-10-6	BORGWARNER INC			7,491.000	337,608	45.070	337,608	87,241		4,701		38,878		38,878		03/19/2021	
100557-10-7	BOSTON BEER CO INC			285.000	143,949	505.102	143,949	28,184				(139,419)		(139,419)		09/18/2020	
101044-10-5	BOSTON OMAHA CORP CL A			353.000	10,142	28.731	10,142	13,920				(3,779)		(3,779)		03/19/2021	
101121-10-1	BOSTON PROPERTIES INC			4,931.000	567,935	115.180	567,935	320,232	4,832	18,388		101,825		101,825		06/24/2016	
101137-10-7	BOSTON SCIENTIFIC CORP			42,146.000	1,790,306	42.480	1,790,306	597,330				275,213		275,213		06/22/2018	
101388-10-6	BOTTOMLINE TECHNOLOGIES INC			1,563.000	88,260	56.470	88,260	24,994				5,830		5,830		06/24/2011	
10316T-10-4	BOX INC			4,699.000	123,063	26.190	123,063	91,293				38,250		38,250		06/22/2018	
103304-10-1	BOYD GAMING CORP			2,347.000	153,888	65.570	153,888	20,239				53,160		53,160		06/27/2014	
104674-10-6	BRADY CORP			1,283.000	69,152	53.900	69,152	29,630		1,080		1,386		1,386		06/22/2007	
10482B-10-1	BRAEMAR HOTELS & RESORTS INC			1,188.000	6,059	5.100	6,059	7,033				(974)		(974)		06/25/2021	
105368-20-3	BRANDYWINE REALTY TRUST			3,704.000	49,706	13.420	49,706	61,863		2,678		5,593		5,593		06/26/2015	
10806X-10-2	BRIDGEBIO PHARMA INC			3,248.000	54,175	16.680	54,175	79,040				(137,000)		(137,000)		01/27/2021	
10918L-10-3	BRIGHAM MINERALS INC CL A			938.000	19,781	21.090	19,781	10,650		1,187		9,474		9,474		12/18/2020	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUT			1,917.000	241,304	125.880	241,304	106,503				(90,310)		(90,310)		06/23/2017	
10921T-10-1	BRIGHTCOVE			1,247.000	12,744	10.220	12,744	12,849				(10,200)		(10,200)		06/28/2013	
10922N-10-3	BRIGHTHOUSE FINANCIAL INC			2,527.000	130,895	51.800	130,895	116,306				39,409		39,409		06/22/2018	
10948C-10-7	BRIGHTVIEW HOLDINGS INC			511.000	7,195	14.080	7,195	8,786				(531)		(531)		09/21/2018	
10948W-10-3	BRIGHTSPHERE INVESTMENT GROU			1,604.000	41,061	25.600	41,061	23,522		61		10,137		10,137		07/15/2019	
10949T-10-9	BRIGHTSPIRE CAPITAL INC REIT			3,033.000	31,118	10.260	31,118	59,959	546	1,154		8,371		8,371		06/22/2018	
109641-10-0	BRINKER INTERNATIONAL INC			1,545.000	56,530	36.590	56,530	27,535				(30,869)		(30,869)		06/24/2016	
109696-10-4	BRINKS CO			1,522.000	99,795	65.570	99,795	24,354		1,086		(9,786)		(9,786)		06/28/2013	
110122-10-8	BRISTOL-MYERS SQUIBB CO			65,282.000	4,070,206	62.350	4,070,206	2,774,195		121,718		20,890		20,890		11/20/2019	
11040G-10-3	BRISTOW GROUP INC			510.000	16,151	31.671	16,151	18,951				1,609		1,609		09/17/2021	
11120U-10-5	BRIXMOR PROPERTY GROUP INC			7,811.000	198,472	25.410	198,472	161,363		6,390		69,205		69,205		06/23/2017	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			3,315.000	606,029	182.820	606,029	53,349	2,122	7,458		98,190		98,190		06/26/2015	
11135B-10-0	BROADMARK REALTY CAPITAL INC			3,848.000	36,286	9.430	36,286	35,017	269	3,038		(2,963)		(2,963)		06/26/2020	
11135E-20-3	BROADSTONE NET LEASE INC A			3,715.000	92,203	24.820	92,203	83,721	984	2,010		8,485		8,485		06/25/2021	
11135F-10-1	BROADCOM INC			11,698.000	7,783,722	665.410	7,783,722	1,238,858		165,806		2,661,997		2,661,997		06/22/2018	
112463-10-4	BROOKDALE SENIOR LIVING INC			6,211.000	32,048	5.160	32,048	134,879				4,534		4,534		06/23/2017	
11373M-10-7	BROOKLINE BANCORP INC			231.000	3,740	16.190	3,740	4,137		106		959		959		01/11/2012	
114082-10-0	BROOKLYN IMMUNOTHERAPEUTICS			4,859.000	20,261	4.170	20,261	34,425				(14,163)		(14,163)		12/17/2021	
114340-10-2	BROOKS AUTOMATION INC			1,968.000	202,914	103.110	202,914	59,102		749		69,392		69,392		03/05/2004	
115236-10-1	BROWN & BROWN INC			6,379.000	448,302	70.280	448,302	48,601		2,306		145,888		145,888		06/26/2015	
115637-10-0	BROWN-FORMAN CORP			1,291.000	87,514	67.790	87,514	54,308		2,341		(7,333)		(7,333)		06/23/2017	
115637-20-9	BROWN-FORMAN CORP			5,268.000	383,814	72.860	383,814	182,782		9,554		(34,611)		(34,611)		06/26/2020	
116794-10-8	BRUKER CORP			3,225.000	270,602	83.910	270,602	41,431		491		96,041		96,041		06/28/2013	
117043-10-9	BRUNSWICK CORP/DE			2,321.000	233,787	100.730	233,787	26,733		2,815		56,841		56,841		06/22/2012	
117665-10-9	BRYN MAWR BANK CORP			630.000	28,355	45.010	28,355	13,336		659		9,081		9,081		06/28/2013	
11778X-10-4	BTRS HOLDINGS INC			1,203.000	9,407	7.820	9,407	15,638				(6,231)		(6,231)		06/25/2021	
118440-10-6	BUCKLE INC/THE			524.000	22,169	42.309	22,169	19,363		3,282		3,020		3,020		09/17/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12008R-10-7	BUILDERS FIRSTSOURCE INC			5,596.000	479,618	85.710	479,618	72,642				336,702		336,702		01/05/2021	
122017-10-6	BURLINGTON STORES INC			2,005.000	584,460	291.510	584,460	107,989				60,070		60,070		06/24/2016	
12326C-10-5	BUSINESS FIRST BANCSHARES			313.000	8,861	28.310	8,861	8,363		137		2,488		2,488		06/22/2018	
124155-10-2	BUTTERFLY NETWORK INC			4,980.000	33,315	6.690	33,315	63,767				(30,451)		(30,451)		09/17/2021	
124411-10-9	BYLINE BANCORP INC			241.000	6,591	27.349	6,591	4,851		76		2,868		2,868		09/15/2017	
12448X-20-1	BYRNA TECHNOLOGIES INC			276.000	3,685	13.351	3,685	6,270				(2,586)		(2,586)		06/25/2021	
12468P-10-4	C3 AI INC A			1,740.000	54,373	31.250	54,373	83,875				(29,500)		(29,500)		12/17/2021	
124805-10-2	CBIZ INC			1,147.000	44,870	39.120	44,870	13,768				14,349		14,349		12/17/2002	
12481V-10-4	CBTX INC			654.000	18,965	29.000	18,965	22,261	85	304		2,282		2,282		06/22/2018	
12503M-10-8	CBOE HOLDINGS INC			3,322.000	433,175	130.400	433,175	166,010		5,689		123,844		123,844		06/23/2017	
12504L-10-9	CBRE GROUP INC			9,709.000	1,053,491	108.510	1,053,491	224,368				444,575		444,575		06/28/2019	
12508E-10-1	CDK GLOBAL INC			4,074.000	170,044	41.740	170,044	46,454		2,325		(41,107)		(41,107)		10/01/2014	
125141-10-1	CECO ENVIRONMENTAL CORP			948.000	5,906	6.230	5,906	12,468				(692)		(692)		06/27/2014	
12514G-10-8	CDW CORP/DE			4,023.000	823,804	204.780	823,804	142,581		6,506		293,639		293,639		06/24/2016	
125269-10-0	CF INDUSTRIES HOLDINGS INC			5,918.000	418,863	70.780	418,863	58,566		6,756		189,790		189,790		04/30/2010	
12529R-10-7	C4 THERAPEUTICS INC			970.000	31,233	32.200	31,233	36,906				(5,672)		(5,672)		06/25/2021	
12541W-20-9	CH ROBINSON WORLDWIDE INC			4,081.000	439,224	107.630	439,224	73,995	2,245	7,919		56,155		56,155		06/24/2005	
125523-10-0	CIGNA CORP			9,659.000	2,217,927	229.630	2,217,927	371,424		36,753		207,186		207,186		12/21/2018	
125581-80-1	CIT GROUP INC			2,767.000	142,054	51.340	142,054	93,686		3,685		42,722		42,722		06/23/2017	
12571T-10-0	CMC MATERIALS INC COMMON STOCK			904.000	173,283	191.690	173,283	63,384	416	1,565		36,513		36,513		11/15/2018	
12572Q-10-5	CME GROUP INC			10,426.000	2,381,849	228.460	2,381,849	970,339	33,885	60,500		483,871		483,871		11/01/2018	
125896-10-0	CMS ENERGY CORP			8,591.000	558,827	65.050	558,827	137,204		14,220		34,708		34,708		06/22/2018	
126117-10-0	CNA FINANCIAL CORP			758.000	33,412	44.080	33,412	32,364		1,637		3,881		3,881		06/23/2017	
126128-10-7	CNB FINANCIAL CORP			498.000	13,197	26.500	13,197	7,873		324		2,595		2,595		06/26/2009	
12618T-10-5	CRA INTERNATIONAL INC			260.000	24,273	93.362	24,273	7,365		269		11,032		11,032		06/27/2008	
12621E-10-3	CNO FINANCIAL GROUP INC			2,368.000	56,451	23.840	56,451	10,149		1,149		3,812		3,812		08/31/2009	
126327-10-5	CS DISCO INC			303.000	10,832	35.749	10,832	15,306				(4,473)		(4,473)		09/17/2021	
126349-10-9	CSG SYSTEMS INTERNATIONAL INC			1,299.000	74,846	57.620	74,846	36,951		1,236		16,302		16,302		06/25/2010	
126402-10-6	CSW INDUSTRIALS INC			302.000	36,499	120.861	36,499	10,649		168		2,703		2,703		06/23/2017	
126408-10-3	CSX CORP			65,606.000	2,466,709	37.600	2,466,709	143,036		23,299		482,204		482,204		06/29/2021	
126501-10-5	CTS CORP			1,256.000	46,119	36.720	46,119	50,878	50	191		3,002		3,002		12/17/2002	
12653C-10-8	CNX RESOURCES CORP			6,453.000	88,726	13.750	88,726	142,668				17,442		17,442		06/25/2021	
126600-10-5	CVB FINANCIAL CORP			4,043.000	86,558	21.410	86,558	22,120	728	2,769		7,722		7,722		06/26/2003	
12662P-10-8	CVR ENERGY INC			612.000	10,288	16.810	10,288	31,786		1,397		2,226		2,226		01/31/2013	
126650-10-0	CVS/CAREMARK CORP			38,597.000	3,981,542	103.160	3,981,542	1,164,428		73,432		1,345,491		1,345,491		11/29/2018	
12685J-10-5	CABLE ONE INC			163.000	287,433	1,763.448	287,433	67,921		1,629		(75,676)		(75,676)		06/26/2020	
127055-10-1	CABOT CORP			1,693.000	95,144	56.200	95,144	28,585		2,287		19,165		19,165		06/23/2017	
127097-10-3	CABOT OIL & GAS CORP			22,755.000	432,331	19.000	432,331	185,008		20,057		168,949		168,949		10/01/2021	
127190-30-4	CACI INTERNATIONAL INC			739.000	198,940	269.210	198,940	41,716				14,691		14,691		06/23/2017	
127203-10-7	CACTUS INC			1,403.000	53,494	38.130	53,494	33,132		507		16,920		16,920		06/26/2020	
127387-10-8	CADENCE DESIGN SYSTEMS INC			8,057.000	1,501,375	186.350	1,501,375	193,258				402,205		402,205		06/23/2017	
12740C-10-3	CADENCE BANK			5,850.000	174,267	29.790	174,267	134,273	1,170			39,998		39,998		10/29/2021	
127537-20-7	CADIZ INC			812.000	3,134	3.860	3,134	10,965				(5,513)		(5,513)		12/15/2017	
12769G-10-0	CAESARS ENTERTAINMENT INC C/S			5,983.000	559,572	93.530	559,572	278,855				105,435		105,435		06/25/2021	
128030-20-2	CAL-MAINE FOODS INC			1,263.000	46,717	36.990	46,717	9,697		41		(695)		(695)		06/22/2007	
128126-10-9	CALAMP CORP			1,369.000	9,665	7.060	9,665	10,921				(3,915)		(3,915)		06/22/2012	
128246-10-5	CALAVO GROWERS INC			583.000	24,718	42.400	24,718	13,020		637		(15,758)		(15,758)		06/24/2016	
129500-10-4	CALERES INC			1,001.000	22,702	22.680	22,702	26,941	70	142		(619)		(619)		06/25/2021	
130570-30-5	CALIFORNIA RESOURECES CORP			2,498.000	106,687	42.710	106,687	83,004		404		23,686		23,686		06/25/2021	
130788-10-2	CALIFORNIA WATER SERVICE GROUP			1,070.000	76,888	71.860	76,888	12,751		936		19,078		19,078		06/30/2006	
13100M-50-9	CALIX INC			1,720.000	137,544	79.970	137,544	35,379				86,361		86,361		06/24/2011	
131193-10-4	CALLAWAY GOLF CO			3,303.000	90,631	27.440	90,631	60,458				2,918		2,918		06/25/2021	
13123X-50-8	CALLON PETROLEUM CO			1,322.000	62,463	47.250	62,463	65,542				(3,077)		(3,077)		12/17/2021	
132152-10-9	CAMBRIDGE BANCORP			135.000	12,635	93.593	12,635	11,553		305		3,218		3,218		06/22/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
133034-10-8	CAMDEN NATIONAL CORP			613.000	29,521	48.160	29,521	10,173		822		7,589		7,589		06/27/2008	
133131-10-2	CAMDEN PROPERTY TRUST			3,063.000	547,280	178.680	547,280	127,067	2,542	9,673		241,242		241,242		06/22/2012	
134429-10-9	CAMPBELL SOUP CO			5,433.000	236,111	43.460	236,111	205,213		7,649		(26,567)		(26,567)		06/24/2016	
13462K-10-9	CAMPING WORLD HOLDINGS INC-A			1,212.000	48,963	40.400	48,963	43,966		1,277		4,809		4,809		06/25/2021	
13765N-10-7	CANNAE HOLDINGS INC			2,523.000	88,680	35.150	88,680	25,752				(23,010)		(23,010)		11/20/2017	
13803R-10-2	CANOO INC			2,224.000	17,168	7.720	17,168	21,505				(4,336)		(4,336)		06/25/2021	
138103-10-6	CANTALOUPE INC			1,535.000	13,631	8.880	13,631	18,035				(4,405)		(4,405)		06/25/2021	
139674-10-5	CAPITAL CITY BANK GROUP INC			447.000	11,801	26.400	11,801	9,807		264		814		814		06/30/2006	
14040H-10-5	CAPITAL ONE FINANCIAL CORP			12,502.000	1,813,858	145.090	1,813,858	640,828		30,921		578,092		578,092		07/31/2012	
14057J-10-1	CAPITOL FEDERAL FINANCIAL			3,828.000	43,370	11.330	43,370	42,837		3,496		(4,479)		(4,479)		09/18/2020	
14070T-10-2	CAPSTAR FINANCIAL HOLDINGS I			314.000	6,603	21.029	6,603	5,818		68		1,972		1,972		06/23/2017	
140755-10-9	CARA THERAPEUTICS INC			1,052.000	12,813	12.180	12,813	16,243				(3,103)		(3,103)		06/23/2017	
14147L-10-8	CARDIFF ONCOLOGY INC			1,067.000	6,413	6.010	6,413	8,173				(1,760)		(1,760)		06/25/2021	
14149Y-10-8	CARDINAL HEALTH INC			7,800.000	401,609	51.490	401,609	237,615	3,828	14,495		(16,146)		(16,146)		09/18/2020	
141619-10-6	CARDIOVASCULAR SYSTEMS INC			1,207.000	22,666	18.780	22,666	18,877				(30,151)		(30,151)		06/27/2014	
14161W-10-5	CARDLYTICS INC			941.000	62,189	66.090	62,189	50,263				(70,547)		(70,547)		06/25/2021	
14167L-10-3	CAREDX INC			1,462.000	66,490	45.480	66,490	25,736				(39,430)		(39,430)		06/28/2019	
14174T-10-7	CARETRUST REIT INC W/I			2,763.000	63,077	22.830	63,077	35,486	732	2,746		1,796		1,796		06/23/2017	
141788-10-9	CARGURUS INC			2,709.000	91,128	33.640	91,128	83,796				5,174		5,174		06/26/2020	
142038-10-8	CARIBOU BIOSCIENCES INC			393.000	5,930	15.089	5,930	9,658				(3,727)		(3,727)		09/17/2021	
142339-10-0	CARLISLE COS INC			1,555.000	385,815	248.120	385,815	38,880		3,151		142,967		142,967		06/27/2014	
142552-10-8	CARLOTZ INC			1,078.000	2,447	2.270	2,447	6,058				(3,611)		(3,611)		06/25/2021	
143130-10-2	CARMAX INC			4,909.000	639,279	130.230	639,279	69,236				175,595		175,595		11/26/2003	
14316J-10-8	CARLYLE GROUP INC THE			4,356.000	239,137	54.900	239,137	129,650		3,811		91,316		91,316		06/25/2021	
143905-10-7	CARRIAGE SERVICES INC			591.000	38,083	64.440	38,083	10,014		232		19,574		19,574		06/28/2013	
14427M-10-7	CARPARTS.COM INC COMMON STOCK			1,412.000	15,814	11.200	15,814	19,100				(6,061)		(6,061)		06/25/2021	
144285-10-3	CARPENTER TECHNOLOGY CORP			1,812.000	52,890	29.190	52,890	44,111		1,379		127		127		06/27/2014	
14448C-10-4	CARRIER GLOBAL CORP			25,500.000	1,383,077	54.240	1,383,077	199,691	3,825	11,644		421,260		421,260		06/26/2020	
14574X-10-4	CARROLS RESTAURANT GROUP INC			1,345.000	3,981	2.960	3,981	10,201		524		(4,465)		(4,465)		06/27/2014	
14575E-10-5	CARS COM INC			2,223.000	35,767	16.090	35,767	9,917				10,648		10,648		06/01/2017	
146103-10-6	CARTER BANKSHARES INC			550.000	8,465	15.391	8,465	10,705				2,569		2,569		11/23/2020	
146229-10-9	CARTER'S INC			1,418.000	143,526	101.220	143,526	50,219		1,888		10,139		10,139		06/28/2013	
146869-10-2	CARVANA CO			2,181.000	505,518	231.790	505,518	294,158				(57,386)		(57,386)		06/25/2021	
14713L-10-2	CASA SYSTEMS INC			176.000	998	5.670	998	5,553				(88)		(88)		03/16/2018	
147448-10-4	CASELLA WASTE SYSTEMS INC			1,375.000	117,449	85.420	117,449	5,743				32,271		32,271		06/24/2011	
147528-10-3	CASEY'S GENERAL STORES INC			1,175.000	231,879	197.350	231,879	63,127		1,532		22,008		22,008		06/23/2017	
147626-10-5	CASPER SLEEP INC			700.000	4,676	6.680	4,676	6,111				(1,435)		(1,435)		06/25/2021	
14808P-10-9	CASS INFORMATION SYSTEMS INC			576.000	22,647	39.319	22,647	27,048		597		236		236		12/16/2016	
14843C-10-5	CASTLE BIOSCIENCES INC			627.000	26,878	42.869	26,878	33,563				(17,104)		(17,104)		06/25/2021	
14862Q-10-0	CASTLIGHT HEALTH INC			2,942.000	4,531	1.540	4,531	6,590				(2,059)		(2,059)		06/25/2021	
148806-10-2	CATALENT INC			4,893.000	626,431	128.030	626,431	144,122				117,236		117,236		06/23/2017	
14888U-10-1	CATALYST PHARMACEUTICALS INC			3,681.000	24,919	6.770	24,919	13,208				12,626		12,626		06/28/2019	
149123-10-1	CATERPILLAR INC			16,041.000	3,316,212	206.740	3,316,212	505,796		65,309		396,534		396,534		06/22/2018	
14912Y-20-2	CATCHMARK TIMBER TRUST INC			1,667.000	14,520	8.710	14,520	20,644		761		(1,084)		(1,084)		06/26/2015	
149150-10-4	CATHAY GENERAL BANCORP			2,040.000	87,697	42.990	87,697	35,611		2,465		22,032		22,032		06/24/2011	
149205-10-6	CATO CORP/THE			966.000	16,576	17.160	16,576	14,695	164	257		7,313		7,313		06/24/2005	
149568-10-7	CAVCO INDUSTRIES INC			237.000	75,281	317.650	75,281	7,912				33,701		33,701		06/27/2008	
150837-60-7	CEL SCI CORP			1,391.000	9,876	7.100	9,876	11,656				(6,343)		(6,343)		06/28/2019	
150870-10-3	CELANESE CORP			3,246.000	545,506	168.060	545,506	140,039		8,399		123,738		123,738		06/23/2017	
15102K-10-0	CELCUITY INC			222.000	2,928	13.189	2,928	6,624				(3,696)		(3,696)		06/25/2021	
15117B-20-2	CELLDEX THERAPEUTICS INC			1,296.000	50,075	38.640	50,075	45,370				4,708		4,708		09/17/2021	
15118V-20-7	CELSIUS HOLDINGS INC			1,529.000	114,014	74.570	114,014	45,414				24,580		24,580		09/17/2021	
15135B-10-1	CENTENE CORP			17,342.000	1,428,936	82.400	1,428,936	594,551				387,941		387,941		01/24/2020	
15136A-10-2	CENTENNIAL RESOURCE DEVELO			5,384.000	32,195	5.980	32,195	39,463				(7,266)		(7,266)		06/25/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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 Designation, NAIC Designation Modifier and SVO Administrative Symbol
15189T-10-7	CENTERPOINT ENERGY INC			16,687.000	465,719	27.910	465,719	376,040		9,985		101,233		101,233		06/25/2021	
15202L-10-7	CENTERSPACE			460.000	51,012	110.900	51,012	44,278	331	1,234		18,520		18,520		12/21/2020	
153527-10-6	CENTRAL GARDEN AND PET CO			400.000	21,051	52.630	21,051	10,348				5,608		5,608		06/23/2017	
153527-20-5	CENTRAL GARDEN AND PET CO			1,366.000	65,361	47.850	65,361	16,800				15,736		15,736		06/28/2013	
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP			1,125.000	31,690	28.170	31,690	18,287		1,027		10,305		10,305		06/23/2017	
156431-10-8	CENTURY ALUMINUM CO			1,952.000	32,324	16.560	32,324	23,558				10,795		10,795		06/23/2017	
15643U-10-4	CENTRUS ENERGY CORP A			230.000	11,479	49.909	11,479	6,062				5,417		5,417		06/25/2021	
156492-10-0	CENTURY CASINOS INC			761.000	9,269	12.180	9,269	5,601				4,406		4,406		06/23/2017	
156504-30-0	CENTURY COMMUNITIES			707.000	57,824	81.791	57,824	15,190		303		26,873		26,873		08/04/2017	
156727-10-9	CERENCE INC			1,164.000	89,206	76.640	89,206	18,938				(27,750)		(27,750)		10/02/2019	
15673T-10-0	CENTURY THERAPEUTICS INC			298.000	4,726	15.859	4,726	7,380				(2,653)		(2,653)		09/17/2021	
15677J-10-8	CERIDIAN HCM HOLDING INC			3,791.000	395,996	104.460	395,996	210,076				(5,177)		(5,177)		06/25/2021	
156782-10-4	CERNER CORP			8,700.000	807,944	92.870	807,944	173,803	2,349	7,283		125,193		125,193		06/28/2019	
15678U-12-8	CEREVEL THERAPEUTICS HOLDING			939.000	30,441	32.420	30,441	12,169				18,274		18,274		06/25/2021	
15687V-10-9	CERTARA INC			2,427.000	68,973	28.420	68,973	80,855				(11,880)		(11,880)		09/17/2021	
157085-10-1	CERUS CORP			4,212.000	28,683	6.810	28,683	18,297				(463)		(463)		06/24/2016	
157210-10-5	CEVA INC			839.000	36,277	43.240	36,277	6,598				(1,896)		(1,896)		06/27/2008	
15872M-10-4	CHAMPIONX CORP			5,977.000	120,791	20.210	120,791	63,640				29,347		29,347		06/26/2020	
15912K-10-0	CHANGE HEALTHCARE INC			7,587.000	162,205	21.380	162,205	63,582				20,713		20,713		03/20/2020	
159179-10-0	CHANNELADVISOR CORP			921.000	22,729	24.680	22,729	21,811				8,013		8,013		06/27/2014	
15961R-10-5	CHARGEPOINT HOLDINGS INC			6,313.000	120,259	19.050	120,259	164,104				(43,841)		(43,841)		12/17/2021	
159864-10-7	CHARLES RIVER LABORATORIES INT			1,443.000	543,677	376.780	543,677	50,324				183,146		183,146		06/30/2006	
161150-30-8	CHART INDUSTRIES INC			1,052.000	167,778	159.490	167,778	47,823				43,868		43,868		06/26/2015	
16119P-10-8	CHARTER COMMUNICATIONS INC			3,724.000	2,427,860	651.970	2,427,860	563,418				(35,676)		(35,676)		05/18/2016	
16150R-10-4	CHASE CORP			284.000	28,274	99.560	28,274	4,534		270		(412)		(412)		06/24/2011	
16208T-10-2	CHATHAM LODGING TRUST			1,449.000	19,879	13.720	19,879	32,102				4,231		4,231		06/26/2015	
163072-10-1	CHEESECAKE FACTORY/THE			1,085.000	42,477	39.150	42,477	27,585				2,268		2,268		06/24/2016	
163086-10-1	CHEF'S WAREHOUSE INC/THE			776.000	25,840	33.300	25,840	14,356				5,905		5,905		06/27/2014	
163092-10-9	CHEGG INC			4,170.000	128,015	30.700	128,015	65,579				(246,848)		(246,848)		06/25/2021	
16359R-10-3	CHEMED CORP			436.000	230,654	529.039	230,654	35,909		580		(1,557)		(1,557)		06/23/2017	
16383L-10-6	CHEMOCENTRYX INC			1,390.000	50,608	36.410	50,608	14,101				(35,459)		(35,459)		06/28/2019	
163851-10-8	CHEMOURS CO			4,024.000	135,041	33.560	135,041	69,249		3,828		35,290		35,290		06/26/2020	
16411R-20-8	CHENIERE ENERGY INC			7,197.000	729,897	101.420	729,897	141,969		2,259		297,884		297,884		06/28/2013	
165167-73-5	CHESAPEAKE ENERGY CORP			2,953.000	190,522	64.520	190,522	158,306		2,157		32,223		32,223		11/02/2021	
165303-10-8	CHESAPEAKE UTILITIES CORP			640.000	93,315	145.809	93,315	12,623	307	1,121		24,064		24,064		10/29/2009	
166764-10-0	CHEVRON CORP			56,754.000	6,659,873	117.350	6,659,873	2,316,757		286,679		1,867,207		1,867,207		10/06/2020	
16842Q-10-0	CHICKEN SOUP FOR THE SOUL EN			296.000	4,097	13.841	4,097	12,547				(8,450)		(8,450)		06/25/2021	
168615-10-2	CHICO'S FAS INC			3,531.000	18,996	5.380	18,996	12,991				6,006		6,006		03/19/2021	
168905-10-7	CHILDRENS PLACE RETAIL STORES			389.000	30,843	79.290	30,843	27,680				11,355		11,355		06/23/2017	
16934Q-20-8	CHIMERA INVESTMENT CORP			5,843.000	88,109	15.080	88,109	107,143	1,928	6,669		25,209		25,209		06/25/2021	
16934W-10-6	CHIMERIX INC			1,747.000	11,233	6.430	11,233	52,837				2,795		2,795		06/26/2015	
16961L-10-6	CHINOOK THERAPEUTICS INC C/S			887.000	14,467	16.310	14,467	11,586				510		510		06/25/2021	
169656-10-5	CHIPOTLE MEXICAN GRILL INC			806.000	1,409,046	1,748.251	1,409,046	152,820				291,401		291,401		06/26/2020	
169905-10-6	CHOICE HOTELS INTERNATIONAL IN			891.000	138,983	155.990	138,983	26,258		381		43,891		43,891		06/25/2010	
171077-40-7	CHROMADEX CORP			1,198.000	4,481	3.740	4,481	14,255				(9,774)		(9,774)		03/19/2021	
171340-10-2	CHURCH & DWIGHT CO INC			6,904.000	707,638	102.500	707,638	59,362		6,633		105,424		105,424		06/28/2013	
171484-10-8	CHURCHILL DOWNS INC			1,130.000	272,208	240.900	272,208	17,800	754	669		52,104		52,104		06/27/2014	
171604-10-1	CHUYS HOLDINGS INC			751.000	22,619	30.120	22,619	28,782				2,726		2,726		06/28/2013	
171779-30-9	CIENA CORP			4,770.000	367,135	76.970	367,135	477,894				115,052		115,052		06/24/2016	
172062-10-1	CINCINNATI FINANCIAL CORP			4,580.000	521,783	113.930	521,783	152,857	2,885	10,848		121,645		121,645		06/23/2017	
17243V-10-2	CINEMARK HOLDINGS INC			3,434.000	55,354	16.120	55,354	71,638				(4,430)		(4,430)		06/22/2012	
17273K-10-9	CIRCOR INTERNATIONAL INC			647.000	17,584	27.179	17,584	13,444				(7,285)		(7,285)		06/24/2005	
172755-10-0	CIRRUS LOGIC INC			1,810.000	166,551	92.020	166,551	39,723				17,774		17,774		06/23/2017	
17275R-10-2	CISCO SYSTEMS INC			123,441.000	7,822,211	63.370	7,822,211	2,146,277		172,616		2,298,471		2,298,471		03/31/2008	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
172908-10-5	CINTAS CORP			2,527.000	1,119,856	443.170	1,119,856	123,131		8,173		226,697		226,697		06/26/2020	
172922-10-6	CITIZENS & NORTHERN CORP			533.000	13,922	26.120	13,922	10,129		563		3,347		3,347		06/27/2008	
172967-42-4	CITIGROUP INC			58,506.000	3,533,066	60.390	3,533,066	2,285,096		113,536		(74,303)		(74,303)		04/30/2015	
17306X-10-2	CITI TRENDS INC			293.000	27,761	94.751	27,761	11,916				13,206		13,206		06/22/2007	
17322U-20-7	CITIUS PHARMACEUTICALS INC			3,254.000	5,011	1.540	5,011	12,430				(7,418)		(7,418)		06/25/2021	
174610-10-5	CITIZENS FINANCIAL GROUP INC			13,262.000	626,610	47.250	626,610	304,946		19,681		152,380		152,380		07/29/2016	
174740-10-0	CITIZENS INC/TX			2,162.000	11,480	5.310	11,480	14,611				(908)		(908)		06/22/2007	
177376-10-0	CITRIX SYSTEMS INC			3,724.000	352,242	94.590	352,242	91,721		5,243		(132,239)		(132,239)		06/25/2010	
177835-10-5	CITY HOLDING CO			194.000	15,867	81.789	15,867	8,704		428		2,375		2,375		06/24/2016	
178587-10-1	CITY OFFICE REIT INC			1,087.000	21,435	19.720	21,435	13,742		620		10,816		10,816		06/23/2017	
178867-10-7	CIVISTA BANCSHARES INC			377.000	9,199	24.401	9,199	7,381		186		2,590		2,590		06/23/2017	
17888H-10-3	CIVITAS RESOURCES INC			1,265.000	61,945	48.970	61,945	45,752		556		16,195		16,195		11/02/2021	
18270P-10-9	CLARUS CORP NEW COM			729.000	20,207	27.720	20,207	4,753		69		8,981		8,981		06/23/2017	
184496-10-7	CLEAN HARBORS INC			1,666.000	166,212	99.770	166,212	65,917				39,434		39,434		06/24/2016	
184499-10-1	CLEAN ENERGY FUELS CORP			4,074.000	24,973	6.130	24,973	28,588				(12,589)		(12,589)		06/25/2021	
18452B-20-9	CLEANSPARK INC			2,700.000	25,703	9.520	25,703	35,983				(10,279)		(10,279)		12/17/2021	
18453H-10-6	CLEAR CHANNEL OUTDOOR HOLDIN			10,518.000	34,814	3.310	34,814	29,553				5,261		5,261		06/25/2021	
18482P-10-3	CLEARFIELD INC			522.000	44,066	84.420	44,066	8,991				31,163		31,163		06/27/2014	
18507C-10-3	CLEARPOINT NEURO INC			511.000	5,733	11.219	5,733	10,357				(4,624)		(4,624)		06/25/2021	
18538R-10-3	CLEARWATER PAPER CORP			623.000	22,844	36.669	22,844	12,968				(673)		(673)		06/26/2015	
18539C-10-5	CLEARWAY ENERGY INC			1,290.000	43,188	33.480	43,188	19,073		1,629		5,070		5,070		05/15/2015	
18539C-20-4	CLEARWAY ENERGY INC			2,243.000	80,812	36.030	80,812	40,253		2,833		9,196		9,196		12/15/2017	
185634-10-2	CLENE INC			587.000	2,407	4.101	2,407	6,486				(4,079)		(4,079)		06/25/2021	
185899-10-1	CLIFFS NATURAL RESOURCES INC			13,430.000	292,362	21.770	292,362	120,153				89,116		89,116		06/25/2021	
18885T-30-6	CLIPPER REALTY INC			544.000	5,407	9.939	5,407	6,799		197		1,572		1,572		06/23/2017	
189054-10-9	CLOROX CO			3,573.000	622,968	174.360	622,968	190,558		15,431		(98,472)		(98,472)		06/24/2005	
18915M-10-7	CLOUDFLARE INC CLASS A			7,554.000	993,320	131.500	993,320	577,097				285,638		285,638		09/17/2021	
189464-10-0	CLOVIS ONCOLOGY INC			10,251.000	27,779	2.710	27,779	88,378				(12,123)		(12,123)		12/17/2021	
191098-10-2	COCA-COLA BOTTLING CO CONSOLID			126.000	78,016	619.190	78,016	35,928		81		32,919		32,919		06/25/2021	
191216-10-0	COCA-COLA CO			113,622.000	6,727,348	59.210	6,727,348	2,960,087		181,583		496,528		496,528		12/21/2018	
192005-10-6	CODEXIS INC			1,647.000	51,500	31.270	51,500	12,985				15,312		15,312		06/25/2021	
192010-10-6	CODIAK BIOSCIENCES INC			453.000	5,046	11.139	5,046	9,173				(4,126)		(4,126)		06/25/2021	
192108-50-4	COEUR D'ALENE MINES CORP			6,825.000	34,397	5.040	34,397	52,274				(36,241)		(36,241)		12/15/2017	
19239V-30-2	COGENT COMMUNICATIONS GROUP IN			1,375.000	100,620	73.180	100,620	38,420		4,147		18,301		18,301		06/22/2007	
19240Q-20-1	COGENT BIOSCIENCES INC			1,061.000	9,103	8.580	9,103	9,124				(21)		(21)		06/25/2021	
192422-10-3	COGNEX CORP			4,963.000	385,911	77.760	385,911	43,348		1,157		(12,532)		(12,532)		06/23/2017	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			15,448.000	1,370,504	88.720	1,370,504	108,351		14,107		104,583		104,583		06/27/2014	
192479-10-3	COHERENT INC			759.000	202,298	266.540	202,298	25,945				88,439		88,439		06/23/2017	
19247A-10-0	COHEN & STEERS INC			853.000	78,909	92.510	78,909	31,960		2,475		15,533		15,533		06/26/2015	
19249H-10-3	COHERUS BIOSCIENCES INC			2,173.000	34,680	15.960	34,680	50,846				(3,086)		(3,086)		06/28/2019	
192576-10-6	COHU INC			1,495.000	56,943	38.090	56,943	44,041				(135)		(135)		10/02/2018	
194014-10-6	COLFAX CORP			3,463.000	159,189	45.970	159,189	172,356				26,769		26,769		02/28/2014	
194162-10-3	COLGATE-PALMOLIVE CO			24,250.000	2,069,430	85.340	2,069,430	491,554		41,293		(4,123)		(4,123)		11/26/2003	
19459J-10-4	COLLEGIUM PHARMACEUTICAL INC			877.000	16,381	18.680	16,381	12,876				(1,184)		(1,184)		06/23/2017	
197236-10-2	COLUMBIA BANKING SYSTEM INC			2,723.000	89,094	32.720	89,094	47,515		2,953		(8,659)		(8,659)		11/02/2017	
197641-10-3	COLUMBIA FINANCIAL INC			1,738.000	36,254	20.860	36,254	29,909				9,211		9,211		06/22/2018	
198516-10-6	COLUMBIA SPORTSWEAR CO			905.000	88,180	97.440	88,180	47,502		814		6,814		6,814		06/25/2021	
199333-10-5	COLUMBUS MCKINNON CORP/NY			840.000	38,857	46.260	38,857	18,256		192		6,569		6,569		06/30/2006	
199908-10-4	COMFORT SYSTEMS USA INC			929.000	91,912	98.940	91,912	5,755		424		42,994		42,994		06/25/2004	
20030N-10-1	COMCAST CORP			133,588.000	6,723,273	50.330	6,723,273	2,071,863		124,536		(276,527)		(276,527)		12/14/2015	
200340-10-7	COMERICA INC			3,928.000	341,725	87.000	341,725	165,262	2,671	10,163		122,318		122,318		07/29/2011	
200525-10-3	COMMERCE BANCSHARES INC/KANSAS			2,961.000	203,533	68.740	203,533	82,140		2,817		18,265		18,265		12/01/2021	
201723-10-3	COMMERCIAL METALS CO			2,958.000	107,343	36.290	107,343	16,193		1,407		46,589		46,589		06/25/2004	
202608-10-5	COMMERCIAL VEHICLE GROUP INC			723.000	5,827	8.059	5,827	7,728				(1,901)		(1,901)		06/25/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
20337X-10-9	COMMSCOPE HOLDING CO INC			6,058.000	66,878	11.040	66,878	165,163				(14,297)		(14,297)		06/26/2020	
203607-10-6	COMMUNITY BANK SYSTEM INC			1,925.000	143,370	74.480	143,370	34,383	828	3,094		23,427		23,427		05/15/2017	
203668-10-8	COMMUNITY HEALTH SYSTEMS INC			3,702.000	49,272	13.310	49,272	28,799				12,706		12,706		06/25/2021	
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC			753.000	35,593	47.270	35,593	21,201		1,236		120		120		06/28/2019	
204149-10-8	COMMUNITY TRUST BANCORP INC			651.000	28,389	43.610	28,389	19,520	260	963		4,271		4,271		06/26/2015	
204166-10-2	COMMVAULT SYSTEMS INC			1,426.000	98,277	68.920	98,277	32,216				19,322		19,322		06/23/2017	
20451N-10-1	COMPASS MINERALS INTERNATIONAL			1,021.000	52,151	51.080	52,151	50,512		2,244		(10,863)		(10,863)		06/26/2020	
205306-10-3	COMPUTER PROGRAMS & SYSTEMS IN			481.000	14,093	29.299	14,093	13,672				1,183		1,183		06/30/2006	
20564W-10-5	COMSCORE INC			1,824.000	6,092	3.340	6,092	8,281				(2,188)		(2,188)		06/25/2021	
205768-30-2	COMSTOCK RESOURCES INC			2,351.000	19,019	8.090	19,019	15,281				3,739		3,739		06/25/2021	
205826-20-9	COMTECH TELECOMMUNICATIONS COR			784.000	18,572	23.690	18,572	19,575		299		2,352		2,352		06/26/2009	
205887-10-2	CONAGRA FOODS INC			14,460.000	493,794	34.150	493,794	319,150		16,163		(30,511)		(30,511)		10/26/2018	
20602D-10-1	CONCENTRIX CORP			1,240.000	221,482	178.620	221,482	49,404		295		99,101		99,101		12/01/2020	
206787-10-3	CONDUENT INC			5,536.000	29,561	5.340	29,561	82,052				2,989		2,989		01/03/2017	
207410-10-1	CONMED CORP			930.000	131,833	141.760	131,833	18,724	186	708		27,677		27,677		12/17/2002	
20786W-10-7	CONNECTONE BANCORP INC			1,146.000	37,485	32.710	37,485	16,042		479		14,806		14,806		07/01/2014	
208242-10-7	CONN'S INC			708.000	16,651	23.520	16,651	12,106				8,376		8,376		06/23/2017	
20825C-10-4	CONOCOPHILLIPS			39,056.000	2,818,974	72.180	2,818,974	827,099	7,811	65,017		1,179,378		1,179,378		01/19/2021	
20848V-10-5	CONSENSUS CLOUD SOLUTION W I			415.000	24,015	57.870	24,015	5,034				18,982		18,982		10/08/2021	
20854L-10-8	CONSOL ENERGY INC			1,096.000	24,889	22.710	24,889	34,543				16,988		16,988		11/29/2017	
209034-10-7	CONSOLIDATED COMMUNICATIONS HO			2,586.000	19,342	7.480	19,342	40,341				6,698		6,698		07/05/2017	
209115-10-4	CONSOLIDATED EDISON INC			10,404.000	887,641	85.320	887,641	445,534		30,680		135,772		135,772		06/28/2019	
21036P-10-8	CONSTELLATION BRANDS INC			4,735.000	1,188,306	250.970	1,188,306	134,189		13,648		151,141		151,141		06/24/2016	
21044C-10-7	CONSTRUCTION PARTNERS INC			714.000	20,998	29.410	20,998	13,112				214		214		09/18/2020	
210751-10-3	CONTAINER STORE GROUP INC/THE			764.000	7,625	9.980	7,625	27,310				336		336		06/27/2014	
212015-10-1	CONTINENTAL RESOURCES INC/OK			2,158.000	96,589	44.760	96,589	36,141		945		61,417		61,417		06/22/2012	
216648-40-2	COOPER COS INC/THE			1,412.000	591,524	418.940	591,524	80,726		81		78,535		78,535		06/23/2017	
21676P-10-3	COOPER-STANDARD HOLDING			444.000	9,950	22.410	9,950	19,889				(3,374)		(3,374)		06/25/2021	
217204-10-6	COPART INC			5,924.000	898,169	151.620	898,169	69,754				144,368		144,368		06/23/2017	
218352-10-2	CORCEPT THERAPEUTICS INC			3,236.000	64,071	19.800	64,071	22,273				(20,581)		(20,581)		06/23/2017	
218681-10-4	CORE-MARK HOLDING CO INC			0.000		0.000			188	(179)						06/24/2016	
21871N-10-1	CORECIVIC INC			3,089.000	30,796	9.970	30,796	53,773				10,564		10,564		06/26/2015	
21872L-10-4	COREPOINT LODGING INC			1,085.000	17,034	15.700	17,034	22,676				4,573		4,573		09/17/2021	
21874C-10-2	CORE & MAIN INC CLASS A			563.000	17,080	30.339	17,080	14,798				2,284		2,284		12/17/2021	
21900C-30-8	CORMEDIX INC			1,298.000	5,906	4.550	5,906	11,642				(3,738)		(3,738)		06/28/2019	
21925D-10-9	CORNERSTONE BUILDING BRANDS CS			1,570.000	27,380	17.440	27,380	17,471				12,811		12,811		06/23/2017	
219350-10-5	CORNING INC			22,718.000	845,765	37.230	845,765	297,859		20,746		27,943		27,943		06/30/2006	
22002T-10-8	CORPORATE OFFICE PROPERTIES TR			2,602.000	72,776	27.970	72,776	66,796	716	2,723		4,918		4,918		06/26/2015	
22041X-10-2	CORSAIR GAMING INC			716.000	15,043	21.010	15,043	26,039				(10,077)		(10,077)		06/25/2021	
22052L-10-4	CORTEVA INC			21,448.000	1,014,029	47.280	1,014,029	413,516		11,018		183,595		183,595		05/24/2019	
22053A-10-7	CORTEXYME INC			590.000	7,446	12.620	7,446	36,721				(15,065)		(15,065)		06/25/2021	
221006-10-9	CORVEL CORP			137.000	28,495	208.000	28,495	12,446				9,191		9,191		09/20/2021	
22160K-10-5	COSTCO WHOLESALE CORP			12,916.000	7,332,183	567.700	7,332,183	440,620		37,720		2,465,923		2,465,923		06/24/2016	
22160N-10-9	COSTAR GROUP INC			11,441.000	904,154	79.030	904,154	149,042				(153,287)		(153,287)		06/28/2021	
222070-20-3	COTY INC.			9,161.000	96,188	10.500	96,188	218,045				31,880		31,880		06/23/2017	
22207T-10-1	COUCHBASE INC			236.000	5,891	24.962	5,891	8,200				(2,309)		(2,309)		09/17/2021	
22266L-10-6	COUPA SOFTWARE INC			2,169.000	342,799	158.050	342,799	114,649				(392,285)		(392,285)		03/20/2020	
22266M-10-4	COURSERA INC			1,405.000	34,337	24.440	34,337	53,417				(19,079)		(19,079)		09/17/2021	
222795-50-2	COUSINS PROPERTIES INC			4,434.000	178,596	40.280	178,596	163,781		5,188		30,062		30,062		06/17/2019	
22284P-10-5	COVENANT TRANSPORTATION GROUP			452.000	11,946	26.429	11,946	11,510				5,252		5,252		06/26/2015	
22304C-10-0	COVETRUS INC			3,149.000	62,884	19.970	62,884	29,197				(27,617)		(27,617)		06/26/2020	
223622-60-6	COWEN GROUP INC			906.000	32,706	36.100	32,706	14,052		327		9,160		9,160		12/05/2016	
22410J-10-6	CRACKER BARREL OLD COUN STORE			711.000	91,460	128.640	91,460	65,800		1,555		(2,332)		(2,332)		06/26/2020	
224399-10-5	CRANE CO			1,416.000	144,045	101.730	144,045	49,719		2,317		34,083		34,083		06/23/2017	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
225310-10-1	CREDIT ACCEPTANCE CORP			268.000	184,292	687.679	184,292	61,906				89,560		89,560		06/25/2021	
22663K-10-7	CRINETICS PHARMACEUTICALS IN			938.000	26,648	28.410	26,648	20,587				10,483		10,483		06/25/2021	
227046-10-9	CROCS INC			1,856.000	237,969	128.220	237,969	41,865				121,679		121,679		06/23/2017	
227483-10-4	CROSS COUNTRY HEALTHCARE INC			1,273.000	35,337	27.760	35,337	48,095				24,047		24,047		12/17/2002	
22766M-10-9	CROSSFIRST BANKSHARES INC			1,466.000	22,883	15.610	22,883	13,794				7,125		7,125		06/26/2020	
22788C-10-5	CROWDSTRIKE HOLDINGS INC A			5,787.000	1,184,851	204.750	1,184,851	803,590				(101,507)		(101,507)		09/20/2021	
22822V-10-1	CROWN CASTLE INTL CORP			12,836.000	2,679,303	208.740	2,679,303	645,881		66,461		632,963		632,963		06/25/2021	
228368-10-6	CROWN HOLDINGS INC			3,733.000	412,931	110.620	412,931	53,006		2,840		38,898		38,898		03/05/2004	
228903-10-0	CRYOLIFE INC			1,250.000	25,437	20.350	25,437	16,096				(4,075)		(4,075)		06/22/2007	
229050-30-7	CRYOPORT INC			1,192.000	70,529	59.170	70,529	30,868				12,922		12,922		06/25/2021	
22948P-10-3	CTO REALTY GROWTH INC COMMON S			0.000		0.000				1,789						12/21/2020	
22948Q-10-1	CTO REALTY GROWTH INC			196.000	12,038	61.418	12,038	5,552		746		6,487		6,487		02/01/2021	
229663-10-9	CUBESMART			5,793.000	329,670	56.910	329,670	85,841	2,491	7,494		134,977		134,977		06/24/2016	
22978P-10-6	CUE BIOPHARMA INC			669.000	7,566	11.309	7,566	8,178				(803)		(803)		03/20/2020	
229899-10-9	CULLEN/FROST BANKERS INC			1,926.000	242,803	126.070	242,803	79,545		5,386		74,806		74,806		06/23/2017	
230031-10-6	CULLINAN MANAGEMENT INC			660.000	10,184	15.430	10,184	22,976				(12,792)		(12,792)		09/17/2021	
231021-10-6	CUMMINS INC			4,163.000	908,089	218.140	908,089	136,691		22,177		(37,300)		(37,300)		06/28/2019	
231269-20-0	CURIS INC			2,513.000	11,962	4.760	11,962	19,349				(7,387)		(7,387)		06/25/2021	
23130Q-10-7	CURIOSITYSTREAM INC			690.000	4,092	5.930	4,092	9,963				(5,871)		(5,871)		06/25/2021	
23131L-10-7	CURO GROUP HOLDINGS CORP			334.000	5,347	16.009	5,347	10,352		123		561		561		09/21/2018	
231561-10-1	CURTISS-WRIGHT CORP			1,242.000	172,223	138.670	172,223	38,770		839		27,721		27,721		06/24/2016	
23204G-10-0	CUSTOMERS BANCORP INC			513.000	33,534	65.370	33,534	19,915				13,495		13,495		06/25/2021	
23204X-10-3	CUSTOM TRUCK ONE SOURCE INC			1,008.000	8,064	8.000	8,064	9,590				(1,526)		(1,526)		09/17/2021	
232109-10-8	CUTERA INC			593.000	24,502	41.320	24,502	9,267				10,206		10,206		06/26/2015	
23257D-10-3	CYMABAY THERAPEUTICS INC			2,162.000	7,308	3.380	7,308	29,704				(5,102)		(5,102)		06/22/2018	
23282W-60-5	CYTOKINETICS INC			2,182.000	99,453	45.580	99,453	31,877				50,861		50,861		09/20/2021	
23283R-10-0	CYRUSONE INC			3,732.000	334,825	89.720	334,825	160,290	1,941	7,278		61,839		61,839		09/18/2020	
23283X-20-6	CYTOSORBENTS CORP			1,039.000	4,353	4.190	4,353	11,428				(3,927)		(3,927)		06/22/2018	
23284F-10-5	CYTOMX THERAPEUTICS INC			1,148.000	4,971	4.330	4,971	12,769				(2,549)		(2,549)		06/23/2017	
23285D-10-9	CYTEK BIOSCIENCES INC			243.000	3,966	16.321	3,966	6,309				(2,343)		(2,343)		09/17/2021	
23291C-10-3	DYNAMIC MATERIALS CORP			535.000	21,190	39.609	21,190	5,349				(1,947)		(1,947)		06/24/2016	
23331A-10-9	DR HORTON INC			10,107.000	1,096,070	108.450	1,096,070	213,247		7,932		399,530		399,530		06/23/2017	
233331-10-7	DTE ENERGY CO			5,826.000	696,418	119.540	696,418	198,774	5,156	22,612		93,791		93,791		06/26/2015	
233377-40-7	DXP ENTERPRISES INC			567.000	14,555	25.670	14,555	19,384				1,950		1,950		06/27/2014	
23345M-10-7	DT MIDSTREAM INC			2,913.000	139,762	47.980	139,762	34,529	1,748	1,663		105,237		105,237		07/01/2021	
23355L-10-6	DXC TECHNOLOGY CO			7,787.000	250,656	32.190	250,656	259,064				50,148		50,148		09/18/2020	
233912-10-4	DAILY JOURNAL CORP			46.000	16,409	356.739	16,409	9,476				(2,174)		(2,174)		06/27/2014	
234264-10-9	DAKTRONICS INC			48.000	242	5.042	242	1,385				18		18		06/30/2006	
235825-20-5	DANA HOLDING CORP			4,034.000	92,053	22.820	92,053	46,349		1,535		13,312		13,312		06/23/2017	
235851-10-2	DANAHER CORP			18,638.000	6,131,896	329.010	6,131,896	322,208	3,914	14,361		1,991,843		1,991,843		06/23/2017	
236272-10-0	DANIMER SCIENTIFIC INC			1,980.000	16,869	8.520	16,869	48,626				(31,756)		(31,756)		06/25/2021	
237194-10-5	DARDEN RESTAURANTS INC			3,871.000	583,109	150.640	583,109	55,253		12,704		122,014		122,014		06/23/2017	
23725P-20-9	DARIOHEALTH CORP			400.000	5,188	12.970	5,188	9,032				(3,844)		(3,844)		06/25/2021	
237266-10-1	DARLING INTERNATIONAL INC			4,729.000	327,662	69.290	327,662	69,964				54,904		54,904		06/27/2014	
23753F-10-7	DASEKE INC			763.000	7,661	10.041	7,661	7,736				3,227		3,227		06/23/2017	
23804L-10-3	DATADOG INC CLASS A			7,444.000	1,325,809	178.110	1,325,809	729,024				530,979		530,979		12/17/2021	
23821D-10-0	DATTO HOLDING CORP			659.000	17,364	26.351	17,364	18,507				(428)		(428)		12/18/2020	
238337-10-9	DAVE & BUSTER'S ENTERTAINMENT			1,228.000	47,154	38.400	47,154	53,976				7,016		7,016		06/25/2021	
23918K-10-8	DAVITA INC			2,064.000	234,794	113.760	234,794	26,427				(7,513)		(7,513)		06/25/2004	
24344T-10-1	DECIPHERA PHARMACEUTICALS IN			1,209.000	11,812	9.770	11,812	59,142				(57,186)		(57,186)		06/26/2020	
243537-10-7	DECKERS OUTDOOR CORP			767.000	280,951	366.310	280,951	44,045				61,000		61,000		06/26/2020	
244199-10-5	DEERE & CO			8,327.000	2,855,156	342.890	2,855,156	189,767	8,743	28,595		614,866		614,866		06/23/2017	
245496-10-4	DEL TACO RESTAURANTS INC			1,227.000	15,276	12.450	15,276	15,180		186		4,160		4,160		06/23/2017	
24665A-10-3	DELEK US HOLDINGS INC			1,947.000	29,185	14.990	29,185	61,869				(5,239)		(5,239)		06/11/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
24703L-20-2	DELL TECHNOLOGIES C			7,655.000	429,968	56.170	429,968	269,470				141,967		141,967		06/25/2021	
247361-70-2	DELTA AIR LINES INC			19,931.000	778,879	39.080	778,879	262,035				(22,522)		(22,522)		06/26/2020	
24790A-10-1	DENBURY INC			1,483.000	113,579	76.590	113,579	118,574				(4,991)		(4,991)		06/25/2021	
248019-10-1	DELUXE CORP			1,062.000	34,100	32.110	34,100	43,478		926		(6,219)		(6,219)		06/25/2021	
24823R-10-5	DENALI THERAPEUTICS INC			2,697.000	120,282	44.600	120,282	90,502				(100,873)		(100,873)		06/25/2021	
24869P-10-4	DENNY'S CORP			2,177.000	34,831	16.000	34,831	10,334				2,874		2,874		06/24/2005	
24906P-10-9	DENTSPLY SIRONA INC			6,149.000	343,042	55.790	343,042	95,418	676	2,457		21,091		21,091		03/01/2016	
24984K-10-5	DERMTECH INC			702.000	11,092	15.801	11,092	35,860				(24,768)		(24,768)		06/25/2021	
250565-10-8	DESIGNER BRANDS INC			1,606.000	22,820	14.210	22,820	30,999				(2,152)		(2,152)		06/25/2021	
25056L-10-3	DESIGN THERAPEUTICS INC			313.000	6,701	21.409	6,701	7,349				(648)		(648)		06/25/2021	
25058X-10-5	DESKTOP METAL INC A			4,894.000	24,224	4.950	24,224	55,491				(31,266)		(31,266)		11/15/2021	
25179M-10-3	DEVON ENERGY CORP			19,890.000	876,128	44.050	876,128	391,190		36,420		569,113		569,113		06/25/2021	
252131-10-7	DEXCOM INC			2,808.000	1,507,709	536.950	1,507,709	32,395				469,582		469,582		06/23/2017	
25264R-20-7	DIAMOND HILL INVESTMENT GROUP			118.000	22,918	194.229	22,918	8,502		2,582		5,305		5,305		06/27/2008	
252784-30-1	DIAMONDROCK HOSPITALITY CO			7,193.000	69,123	9.610	69,123	97,426				9,782		9,782		06/28/2013	
25278X-10-9	DIAMONDBACK ENERGY INC			5,395.000	581,833	107.850	581,833	351,788		8,557		284,747		284,747		06/25/2021	
253393-10-2	DICK'S SPORTING GOODS INC			1,961.000	225,488	114.990	225,488	32,814		13,245		115,268		115,268		06/24/2005	
253651-10-3	DIEBOLD INC			2,310.000	20,905	9.050	20,905	77,231				(3,719)		(3,719)		06/23/2017	
253798-10-2	DIGI INTERNATIONAL INC			1,019.000	25,036	24.570	25,036	10,755				5,778		5,778		06/25/2004	
253868-10-3	DIGITAL REALTY TRUST INC			8,276.000	1,463,730	176.870	1,463,730	588,521	9,600	36,215		309,191		309,191		03/11/2020	
25400W-10-2	DIGITAL TURBINE INC			2,598.000	158,447	60.990	158,447	12,989				11,509		11,509		06/28/2019	
25401T-10-8	DIGITALBRIDGE GROUP INC COMMON			15,230.000	126,862	8.330	126,862	225,435				53,610		53,610		06/25/2018	
25402D-10-2	DIGITALOCEAN HOLDINGS INC			1,318.000	105,872	80.330	105,872	101,477				4,398		4,398		09/17/2021	
254067-10-1	DILLARD'S INC			165.000	40,427	245.018	40,427	9,383	33	2,456		30,025		30,025		06/24/2016	
25432X-10-2	DIME COMMUNITY BANCSHARES IN			1,541.000	54,180	35.160	54,180	38,337		1,407		15,844		15,844		02/01/2021	
254423-10-6	DINEEQUITY INC			458.000	34,720	75.810	34,720	24,683	183			8,157		8,157		09/18/2020	
254543-10-1	DIODES INC			1,498.000	164,490	109.810	164,490	22,760				58,886		58,886		06/30/2006	
254687-10-6	DISNEY WALT COMPANY THE			53,204.000	8,240,510	154.890	8,240,510	2,898,915				(1,398,733)		(1,398,733)		06/26/2020	
254709-10-8	DISCOVER FINANCIAL SERVICES			8,686.000	1,003,723	115.560	1,003,723	115,444		15,534		217,411		217,411		07/31/2009	
25470F-10-4	DISCOVERY COMMUNICATIONS INC			4,788.000	112,706	23.540	112,706	94,982				(31,361)		(31,361)		06/28/2013	
25470F-30-2	DISCOVERY COMMUNICATIONS INC			9,197.000	210,604	22.900	210,604	235,891				(30,258)		(30,258)		06/22/2018	
25470M-10-9	DISH NETWORK CORP			6,813.000	221,007	32.440	221,007	187,151				681		681		09/18/2020	
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST			7,300.000	22,556	3.090	22,556	32,048		278		(7,519)		(7,519)		09/18/2020	
256163-10-6	DOCUSIGN INC			5,594.000	851,995	152.310	851,995	369,130				(400,284)		(400,284)		06/25/2021	
25659T-10-7	DOLBY LABORATORIES INC			1,762.000	167,773	95.220	167,773	64,586		1,525		(3,365)		(3,365)		06/23/2017	
256677-10-5	DOLLAR GENERAL CORP			7,055.000	1,663,729	235.830	1,663,729	358,033		10,872		180,114		180,114		06/27/2014	
256746-10-8	DOLLAR TREE INC			6,651.000	934,570	140.520	934,570	153,973				216,024		216,024		06/23/2017	
25746U-10-9	DOMINION RESOURCES INC/VA			23,971.000	1,883,103	78.560	1,883,103	916,889		57,463		80,543		80,543		06/28/2019	
25754A-20-1	DOMINO'S PIZZA INC			1,040.000	586,885	564.330	586,885	26,094		3,719		188,105		188,105		06/22/2012	
257554-10-5	DOMO INC CLASS B			816.000	40,473	49.600	40,473	28,718				(14,811)		(14,811)		06/25/2021	
257651-10-9	DONALDSON CO INC			3,888.000	230,396	59.260	230,396	68,284		3,218		13,141		13,141		09/18/2020	
257701-20-1	DONEGAL GROUP INC			406.000	5,802	14.291	5,802	7,878		244		89		89		06/30/2006	
257867-20-0	DONNELLEY R R & SONS CO COM			1,897.000	21,359	11.260	21,359	12,045				9,315		9,315		06/25/2021	
25787G-10-0	DONNELLEY FINANCIAL SOL			1,075.000	50,674	47.140	50,674	60,458				32,433		32,433		10/03/2016	
25809K-10-5	DOORDASH INC A			4,199.000	625,211	148.900	625,211	819,583				(194,351)		(194,351)		09/17/2021	
258278-10-0	DORMAN PRODUCTS INC			653.000	73,794	113.011	73,794	33,649				17,102		17,102		06/24/2016	
25862V-10-5	DOUBLEVERIFY HOLDINGS INC			1,439.000	47,888	33.280	47,888	48,391				(501)		(501)		12/17/2021	
25960P-10-9	DOUGLAS EMMETT INC			4,303.000	144,146	33.500	144,146	109,383	1,205	4,584		18,589		18,589		06/23/2017	
25960R-10-5	DOUGLAS DYNAMICS INC			932.000	36,403	39.060	36,403	12,289		1,010		(3,458)		(3,458)		06/24/2011	
25961D-10-5	DOUGLAS ELLIMAN INC			2,005.000	23,057	11.500	23,057	12,646				10,411		10,411		12/30/2021	
260003-10-8	DOVER CORP			4,220.000	766,328	181.600	766,328	108,780		7,989		233,577		233,577		06/23/2017	
260557-10-3	DOW INC W I			22,281.000	1,263,738	56.720	1,263,738	757,081		59,347		27,183		27,183		04/02/2019	
26142R-10-4	DRAFTKINGS INC CL A			9,129.000	250,766	27.470	250,766	471,670				(220,896)		(220,896)		06/25/2021	
262037-10-4	DRIL-QUIP INC			1,195.000	23,517	19.680	23,517	66,828				(11,878)		(11,878)		06/24/2016	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
262077-10-0	DRIVE SHACK INC			2,372.000	3,392	1.430	3,392	8,302				(4,910)		(4,910)		06/25/2021	
26210C-10-4	DROPBOX INC CLASS A			8,905.000	218,522	24.540	218,522	226,389				13,197		13,197		06/25/2021	
26210V-10-2	DRIVEN BRANDS HOLDINGS INC			972.000	32,678	33.620	32,678	23,269				9,410		9,410		03/19/2021	
264120-10-6	DUCK CREEK TECHNOLOGIES INC			2,214.000	66,662	30.110	66,662	95,743				(30,219)		(30,219)		03/19/2021	
264147-10-9	DUCOMMUN INC			485.000	22,682	46.769	22,682	10,307				(3,361)		(3,361)		06/28/2013	
26414D-10-6	DUCKHORN PORTFOLIO INC THE			258.000	6,022	23.341	6,022	5,642				380		380		06/25/2021	
264411-50-5	DUKE REALTY CORP			11,536.000	757,199	65.640	757,199	193,648		11,468		296,129		296,129		06/28/2013	
26441C-20-4	DUKE ENERGY CORP			22,607.000	2,371,400	104.900	2,371,400	1,098,381		83,871		301,577		301,577		06/28/2019	
26443V-10-1	DULUTH HOLDINGS INC			404.000	6,133	15.181	6,133	9,412				1,866		1,866		06/24/2016	
26484T-10-6	DUN & BRADSTREET HOLDINGS IN			4,177.000	85,584	20.490	85,584	102,595				(17,247)		(17,247)		03/19/2021	
26614N-10-2	DUPONT DE NEMOURS INC			15,603.000	1,260,371	80.780	1,260,371	710,613		17,812		150,881		150,881		05/24/2019	
266605-10-4	DURECT CORP			6,351.000	6,261	0.986	6,261	15,560				(6,885)		(6,885)		06/26/2020	
267475-10-1	DYCOM INDUSTRIES INC			952.000	89,257	93.761	89,257	39,969				17,364		17,364		12/17/2002	
268150-10-9	DYNATRACE INC			5,589.000	337,285	60.350	337,285	199,117				79,282		79,282		09/17/2021	
268158-20-1	DYNAVAX TECHNOLOGIES CORP			3,515.000	49,454	14.070	49,454	36,603				33,814		33,814		06/26/2020	
26817Q-88-6	DYNEX CAPITAL INC			620.000	10,360	16.710	10,360	18,543	81	920		(676)		(676)		06/26/2019	
26818M-10-8	DYNE THERAPEUTICS INC			858.000	10,202	11.890	10,202	18,738				(8,536)		(8,536)		06/25/2021	
268211-10-9	DZS INC			369.000	5,985	16.220	5,985	8,287				(2,302)		(2,302)		06/25/2021	
26856L-10-3	ELF BEAUTY INC			1,085.000	36,032	33.210	36,032	30,043				7,935		7,935		06/25/2021	
268603-10-7	EL POLLO LOCO HOLDINGS INC			809.000	11,480	14.190	11,480	14,866				(3,163)		(3,163)		06/24/2016	
26875P-10-1	EOG RESOURCES INC			17,302.000	1,536,889	88.830	1,536,889	312,872		75,916		674,086		674,086		06/23/2017	
26884L-10-9	EQUITABLE RESOURCES INC			8,585.000	187,233	21.810	187,233	202,469				78,124		78,124		03/20/2020	
26884U-10-9	EPR PROPERTIES			2,015.000	95,689	47.490	95,689	98,653	504	2,134		9,271		9,271		09/17/2021	
268948-10-6	EAGLE BANCORP INC			1,035.000	60,380	58.340	60,380	21,947		1,201		17,636		17,636		06/26/2015	
26927E-10-4	EVO PAYMENTS INC CLASS A			1,204.000	30,821	25.600	30,821	28,594				(1,698)		(1,698)		06/26/2020	
26929N-10-2	EVI INDUSTRIES INC CS			137.000	4,279	31.234	4,279	4,178				179		179		06/23/2017	
26969P-10-8	EAGLE MATERIALS INC			983.000	163,625	166.460	163,625	29,348	246	468		64,003		64,003		06/24/2005	
269796-10-8	EAGLE PHARMACEUTICALS INC/DE			323.000	16,446	50.920	16,446	26,600				1,405		1,405		06/26/2015	
27032D-30-4	EARTHSTONE ENERGY INC			384.000	4,201	10.940	4,201	3,782				2,154		2,154		06/23/2017	
27579R-10-4	EAST WEST BANCORP INC			4,494.000	353,577	78.680	353,577	86,208		5,643		125,697		125,697		06/24/2016	
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES			2,230.000	51,110	22.920	51,110	45,021		2,228		602		602		06/26/2020	
27627N-10-5	EASTERN BANKSHARES INC			4,805.000	96,914	20.170	96,914	76,034		1,372		18,547		18,547		12/18/2020	
277276-10-1	EASTGROUP PROPERTIES INC			1,286.000	293,006	227.850	293,006	29,526	1,415	4,000		115,470		115,470		12/15/2003	
277432-10-0	EASTMAN CHEMICAL CO			4,180.000	505,388	120.910	505,388	69,977	3,177	10,975		86,233		86,233		11/07/2016	
277461-40-6	EASTMAN KODAK CO			1,285.000	6,014	4.680	6,014	11,500				(5,486)		(5,486)		06/25/2021	
278642-10-3	EBAY INC			18,702.000	1,243,644	66.500	1,243,644	309,531		12,809		303,908		303,908		06/28/2013	
278715-20-6	EBIX INC			927.000	28,180	30.400	28,180	19,510		264		(7,017)		(7,017)		06/23/2017	
278768-10-6	ECHOSTAR CORP			1,375.000	36,230	26.350	36,230	32,687				7,095		7,095		01/02/2008	
278865-10-0	ECOLAB INC			7,208.000	1,690,872	234.590	1,690,872	321,297	3,676	13,165		131,402		131,402		06/24/2016	
27923Q-10-9	ECOVYST INC COMMON STOCK			890.000	9,114	10.240	9,114	14,569		2,709		(3,578)		(3,578)		12/15/2017	
28035Q-10-2	EDGEWELL PERSONAL CARE CO			1,561.000	71,351	45.710	71,351	50,581	234	891		17,374		17,374		07/01/2015	
28036F-10-5	EDGEWISE THERAPEUTICS INC			262.000	4,003	15.279	4,003	6,275				(2,271)		(2,271)		06/25/2021	
281020-10-7	EDISON INTERNATIONAL			10,947.000	747,110	68.250	747,110	248,519	7,663	27,596		59,442		59,442		12/10/2004	
28106W-10-3	EDITAS MEDICINE INC			2,042.000	54,213	26.550	54,213	50,661				(81,157)		(81,157)		06/25/2021	
28176E-10-8	EDWARDS LIFESCIENCES CORP			18,067.000	2,340,507	129.550	2,340,507	37,368				692,327		692,327		06/26/2009	
28225C-80-6	EGAIN CORP			648.000	6,467	9.980	6,467	8,197				(1,186)		(1,186)		06/22/2018	
28238P-10-9	EHEALTH INC			746.000	19,022	25.500	19,022	10,174				(33,652)		(33,652)		06/24/2016	
28249U-10-5	EIGER BIOPHARMACEUTICALS INC			933.000	4,842	5.190	4,842	9,889				(6,624)		(6,624)		06/28/2019	
282914-10-0	8X8 INC			3,462.000	58,021	16.760	58,021	16,970				(61,312)		(61,312)		06/27/2014	
28414H-10-3	ELANCO ANIMAL HEALTH INC			13,180.000	374,036	28.380	374,036	382,981				(30,182)		(30,182)		07/19/2019	
284CVR-01-6	ELANCO ANIMAL HEALTH INC			1,565.000	89	0.057	89	39								07/19/2019	
285512-10-9	ELECTRONIC ARTS INC			8,437.000	1,112,805	131.900	1,112,805	389,270		5,457		(98,713)		(98,713)		06/23/2017	
28618M-10-6	ELEMENT SOLUTIONS INC COMMON STOCK			6,085.000	147,739	24.280	147,739	108,510		1,422		38,498		38,498		06/25/2021	
28852N-10-9	ELLINGTON FINANCIAL INC			630.000	10,767	17.090	10,767	11,292	95	953		1,418		1,418		09/20/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
290846-20-3	EMCORE CORP			728.000	5,081	6.979	5,081	7,272				(2,191)		(2,191)		06/25/2021	
29084Q-10-0	EMCOR GROUP INC			1,559.000	198,595	127.390	198,595	40,693		771		56,015		56,015		06/23/2017	
29089Q-10-5	EMERGENT BIOSOLUTIONS INC			1,340.000	58,248	43.470	58,248	22,453				(61,814)		(61,814)		06/24/2016	
291011-10-4	EMERSON ELECTRIC CO			17,701.000	1,645,610	92.970	1,645,610	469,164		34,182		223,033		223,033		03/05/2004	
29103W-10-4	EMERALD HOLDING INC C/S			568.000	2,255	3.970	2,255	12,092				(824)		(824)		06/23/2017	
292104-10-6	EMPIRE STATE REALTY TRUST INC			3,522.000	31,345	8.900	31,345	27,550		352		(1,479)		(1,479)		09/18/2020	
292218-10-4	EMPLOYERS HOLDINGS INC			1,061.000	43,903	41.380	43,903	21,373		1,009		9,751		9,751		06/27/2008	
29251M-10-6	ENANTA PHARMACEUTICALS INC			648.000	48,455	74.779	48,455	28,919				21,177		21,177		06/26/2015	
292554-10-2	ENCORE CAPITAL GROUP INC			978.000	60,742	62.110	60,742	16,368				22,650		22,650		06/07/2013	
292562-10-5	ENCORE WIRE CORP			703.000	100,596	143.100	100,596	17,773		53		58,019		58,019		06/26/2009	
29261A-10-0	ENCOMPASS HEALTH CORP			3,069.000	200,277	65.260	200,277	59,825	859	3,270		(53,493)		(53,493)		09/18/2020	
29270J-10-0	ENERGY RECOVERY INC			1,368.000	29,397	21.490	29,397	11,016				10,739		10,739		06/23/2017	
29272W-10-9	ENERGIZER HOLDINGS INC			2,086.000	83,646	40.100	83,646	3,340		2,381		(4,339)		(4,339)		06/23/2017	
29275Y-10-2	ENERSYS CO			1,385.000	109,495	79.060	109,495	34,534		923		(5,540)		(5,540)		06/25/2010	
292765-10-4	ENERPAC TOOL GROUP CORP C/S			2,301.000	46,663	20.280	46,663	38,518		88		(5,361)		(5,361)		06/28/2013	
292812-10-4	ENFUSION INC CLASS A			553.000	11,580	20.940	11,580	10,128				1,452		1,452		12/17/2021	
293389-10-2	ENNIS INC			1,051.000	20,525	19.530	20,525	16,423		949		1,766		1,766		06/24/2005	
29355A-10-7	ENPHASE ENGERY INC			3,799.000	694,967	182.940	694,967	164,074				28,446		28,446		06/25/2021	
29355X-10-7	ENPRO INDUSTRIES INC			830.000	91,355	110.070	91,355	14,816		852		28,677		28,677		06/27/2014	
29357K-10-3	ENOVA INTERNATIONAL INC			1,226.000	50,215	40.960	50,215	7,576				19,849		19,849		11/13/2014	
29358P-10-1	ENSIGN GROUP INC			1,488.000	124,928	83.960	124,928	14,886	82	297		16,428		16,428		06/26/2015	
29362U-10-4	ENTEGRIS INC			3,887.000	538,643	138.580	538,643	37,615		1,183		165,120		165,120		06/26/2015	
29364G-10-3	ENTERGY CORP			6,196.000	697,957	112.650	697,957	258,084		22,752		79,371		79,371		06/28/2019	
293668-10-9	ENTERPRISE BANCORP INC			314.000	14,105	44.920	14,105	5,168		221		6,082		6,082		05/27/2016	
293712-10-5	ENTERPRISE FINANCIAL SERVICES			828.000	38,990	47.091	38,990	16,452		591		10,052		10,052		06/24/2011	
29382R-10-7	ENTRAVISION COMMUNICATIONS COR			2,637.000	17,878	6.780	17,878	6,907		251		10,627		10,627		06/25/2010	
29404K-10-6	ENVESTNET INC			1,657.000	131,462	79.340	131,462	43,970				(4,888)		(4,888)		11/20/2015	
29414B-10-4	EPAM SYSTEMS INC			1,576.000	1,053,444	668.450	1,053,444	79,218				488,718		488,718		06/23/2017	
29415C-10-1	EOS ENERGY ENTERPRISES INC			1,158.000	8,708	7.520	8,708	17,444				(8,736)		(8,736)		09/17/2021	
29415F-10-4	ENVISTA HOLDINGS CORP			4,763.000	214,614	45.060	214,614	131,800				53,965		53,965		12/31/2019	
294268-10-7	EPLUS INC			1,036.000	55,818	53.880	55,818	7,894				10,262		10,262		12/14/2021	
29428V-10-4	EPIZYME INC			2,725.000	6,813	2.500	6,813	49,045				(22,781)		(22,781)		06/28/2019	
294429-10-5	EQUIFAX INC			3,652.000	1,069,236	292.790	1,069,236	91,074		5,419		365,017		365,017		06/24/2016	
29444U-70-0	EQUINIX INC			2,672.000	2,260,013	845.840	2,260,013	537,829		29,180		351,796		351,796		05/14/2020	
29452E-10-1	EQUITABLE HOLDINGS INC C/S			11,268.000	369,466	32.790	369,466	240,703		7,610		81,130		81,130		11/13/2019	
294600-10-1	EQUITRANS MIDSTREAM CORP			11,874.000	122,773	10.340	122,773	85,751		5,990		25,573		25,573		06/25/2021	
29460X-10-9	EQUITY BANCSHARES INC			402.000	13,640	33.930	13,640	10,486	32	30		4,961		4,961		06/23/2017	
294628-10-2	EQUITY COMMONWEALTH REIT REITS			1,927.000	49,907	25.900	49,907	49,508				(2,659)		(2,659)		09/18/2020	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN			5,139.000	450,471	87.660	450,471	107,139	1,863	6,991		124,878		124,878		06/22/2018	
29476L-10-7	EQUITY RESIDENTIAL			11,384.000	1,030,220	90.500	1,030,220	316,888	6,859	26,098		355,408		355,408		06/24/2016	
29479A-10-8	ERASCA INC			462.000	7,198	15.580	7,198	8,974				(1,776)		(1,776)		09/17/2021	
29530P-10-2	ERIE INDEMNITY CO			689.000	132,739	192.660	132,739	54,505		2,713		(36,476)		(36,476)		12/16/2016	
296056-10-4	ESCALADE INC			458.000	7,232	15.790	7,232	7,207		244		(2,464)		(2,464)		06/27/2014	
296315-10-4	ESCO TECHNOLOGIES INC			605.000	54,442	89.990	54,442	23,773		185		(8,004)		(8,004)		06/27/2014	
29664W-10-5	ESPERION THERAPEUTICS INC			876.000	4,380	5.000	4,380	63,528				(18,396)		(18,396)		06/28/2019	
29667L-10-6	ESPORTS TECHNOLOGIES INC			258.000	5,304	20.558	5,304	8,371				(3,066)		(3,066)		09/17/2021	
29670E-10-7	ESSENTIAL PROPERTIES REALTY			3,224.000	92,945	28.830	92,945	55,338	838	2,849		22,531		22,531		06/25/2021	
29670G-10-2	ESSENTIAL UTILITIES INC C/S			6,923.000	371,684	53.690	371,684	100,905		6,835		44,307		44,307		06/28/2019	
297178-10-5	ESSEX PROPERTY TRUST INC			2,024.000	712,892	352.230	712,892	235,199	4,230	16,072		232,375		232,375		06/24/2016	
297602-10-4	ETHAN ALLEN INTERIORS INC			958.000	25,185	26.290	25,185	31,117	278	2,278		5,825		5,825		04/02/2007	
29786A-10-6	ETSY INC			3,799.000	831,727	218.940	831,727	36,900				155,873		155,873		06/24/2016	
29788T-10-3	E2OPEN PARENT HOLDINGS INC			4,211.000	47,415	11.260	47,415	50,653				(3,237)		(3,237)		09/17/2021	
298736-10-9	EURONET WORLDWIDE INC			1,608.000	191,619	119.170	191,619	47,377				(41,406)		(41,406)		06/23/2017	
299734-10-3	EVELO BIOSCIENCE INC			887.000	5,384	6.070	5,384	11,180				(6,188)		(6,188)		06/25/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
29975E-10-9	EVENTBRITE INC CLASS A			2,165.000	37,757	17.440	37,757	37,852				(2,532)		(2,532)		06/25/2021	
29977A-10-5	EVERCORE PARTNERS INC			1,311.000	178,093	135.850	178,093	40,872		3,305		34,361		34,361		06/23/2017	
29978A-10-4	EVERBRIDGE INC			1,144.000	77,024	67.330	77,024	58,050				(93,511)		(93,511)		06/28/2019	
30034T-10-3	EVERI HLDGS INC COM			2,472.000	52,775	21.350	52,775	17,500				18,639		18,639		06/23/2017	
30034W-10-6	EVERGY INC			6,427.000	440,942	68.610	440,942	187,354		13,313		84,194		84,194		06/05/2018	
30040P-10-3	EVERTEC INC			2,107.000	105,305	49.980	105,305	49,850		400		22,461		22,461		06/27/2014	
30040W-10-8	EVERSOURCE ENERGY COM			10,064.000	915,594	90.980	915,594	186,499		23,072		44,986		44,986		06/23/2017	
30041R-10-8	EVERQUOTE INC CLASS A			452.000	7,078	15.659	7,078	17,901				(9,804)		(9,804)		06/26/2020	
30050B-10-1	EVOLENT HEALTH INC			2,165.000	59,904	27.670	59,904	54,132				13,566		13,566		12/17/2021	
30052C-10-7	EVOLUS INC			702.000	4,570	6.510	4,570	10,263				2,211		2,211		06/28/2019	
30057T-10-5	EVOQUA WATER TECHNOLOGIES CO			3,291.000	153,849	46.750	153,849	77,549				61,697		61,697		06/25/2021	
30063P-10-5	EXACT SCIENCES CORP			5,124.000	398,789	77.830	398,789	162,881				(277,965)		(277,965)		06/25/2021	
30161N-10-1	EXELON CORP			28,975.000	1,673,544	57.760	1,673,544	879,596		42,172		450,272		450,272		09/21/2018	
30161Q-10-4	EXELIXIS INC			9,779.000	178,754	18.280	178,754	131,219				(17,504)		(17,504)		06/23/2017	
302081-10-4	EXLSERVICE HOLDINGS INC			1,084.000	156,926	144.770	156,926	30,868				64,650		64,650		06/23/2017	
30212P-30-3	EXPEDIA INC			4,217.000	762,072	180.720	762,072	288,496				203,765		203,765		07/29/2019	
30212W-10-0	EXP WORLD HOLDINGS INC			1,858.000	62,594	33.690	62,594	10,339		142		3,958		3,958		02/16/2021	
302130-10-9	EXPEDITORS INTERNATIONAL OF WA			4,797.000	644,169	134.290	644,169	61,267		5,294		187,946		187,946		03/15/2005	
30214U-10-2	EXPONENT INC			1,599.000	186,645	116.730	186,645	23,441		1,217		42,693		42,693		06/24/2016	
30225T-10-2	EXTRA SPACE STORAGE INC			3,972.000	900,544	226.730	900,544	67,285		17,003		440,376		440,376		06/28/2013	
30226D-10-6	EXTREME NETWORKS			4,038.000	63,395	15.700	63,395	145,924				35,575		35,575		12/17/2002	
302301-10-6	EZCORP INC			1,988.000	14,652	7.370	14,652	24,972				5,129		5,129		06/30/2006	
30231G-10-2	EXXON MOBIL CORP			124,486.000	7,617,059	61.190	7,617,059	4,929,478		413,285		2,485,985		2,485,985		12/15/2017	
30233G-20-9	EYEPOINT PHARMACEUTICALS INC			602.000	7,368	12.239	7,368	5,731				1,638		1,638		06/25/2021	
302491-30-3	FMC CORP			3,799.000	417,459	109.890	417,459	33,510	2,013	6,939		(19,147)		(19,147)		06/25/2004	
302492-10-3	FLYWIRE CORP VOTING			1,731.000	65,880	38.060	65,880	58,238				7,644		7,644		12/17/2021	
302520-10-1	FNB CORP/PA			6,008.000	72,875	12.130	72,875	44,814		2,743		15,801		15,801		03/13/2017	
30257X-10-4	FB FINANCIAL CORP			621.000	27,211	43.820	27,211	20,001		260		5,645		5,645		08/17/2020	
30260D-10-3	FIGS INC CLASS A			2,721.000	74,989	27.560	74,989	76,944				(1,953)		(1,953)		12/17/2021	
30283W-30-2	FTS INTERNATIONAL INC CL A			244.000	6,405	26.250	6,405	7,010				(605)		(605)		06/25/2021	
30292L-10-7	FRP HLDGS INC COM			309.000	17,859	57.799	17,859	7,322				3,785		3,785		06/30/2006	
302941-10-9	FTI CONSULTING INC			1,004.000	154,029	153.420	154,029	37,920				41,867		41,867		06/27/2014	
30303M-10-2	FACEBOOK INC			69,474.000	23,366,848	336.350	23,366,848	3,857,390				4,390,062		4,390,062		03/20/2020	
303075-10-5	FACTSET RESEARCH SYSTEMS INC			1,075.000	522,445	486.010	522,445	43,548		3,303		165,023		165,023		06/24/2016	
303250-10-4	FAIR ISAAC CORP			773.000	335,216	433.670	335,216	40,568				(59,807)		(59,807)		06/23/2017	
309627-10-7	FARMERS NATL BANK CORP			1,013.000	18,790	18.550	18,790	8,964		453		5,349		5,349		06/24/2016	
31154R-10-9	FARMLAND PARTNERS INC			967.000	11,556	11.950	11,556	9,644	48	184		3,143		3,143		06/23/2017	
311642-10-2	FARO TECHNOLOGIES INC			655.000	45,862	70.020	45,862	21,582				(400)		(400)		06/22/2007	
31188V-10-0	FASTLY INC CLASS A			3,179.000	112,692	35.450	112,692	254,815				(144,202)		(144,202)		06/25/2021	
31189P-10-2	FATE THERAPEUTICS INC			2,380.000	139,250	58.510	139,250	42,789				(75,078)		(75,078)		06/25/2021	
311900-10-4	FASTENAL CO			16,800.000	1,076,174	64.060	1,076,174	77,867		17,899		255,864		255,864		06/22/2012	
313148-30-6	FARMER MAC			120.000	14,872	123.933	14,872	7,768		289		3,993		3,993		06/25/2021	
313747-20-6	FEDERAL REALTY INVESTMENT TRUS			2,521.000	343,652	136.320	343,652	123,305	2,697	10,192		129,075		129,075		06/24/2016	
313855-10-8	FEDERAL SIGNAL CORP			2,079.000	90,101	43.340	90,101	41,886		712		21,143		21,143		09/25/2003	
314211-10-3	FEDERATED INVESTORS INC			3,119.000	117,208	37.580	117,208	44,643		3,205		27,104		27,104		06/30/2006	
31428X-10-6	FEDEX CORP			7,044.000	1,821,803	258.640	1,821,803	313,340		19,433		(6,903)		(6,903)		06/26/2009	
315405-10-0	FERRO CORP			2,253.000	49,181	21.830	49,181	21,260				16,222		16,222		06/26/2020	
315616-10-2	F5 NETWORKS INC			1,751.000	428,474	244.710	428,474	31,823				120,416		120,416		06/24/2016	
31572Q-80-8	FIBROGEN INC			2,752.000	38,802	14.100	38,802	90,295				(63,268)		(63,268)		06/22/2018	
31620M-10-6	FIDELITY NATIONAL INFORMATION			18,235.000	1,990,288	109.150	1,990,288	1,644,201		27,061		(589,173)		(589,173)		07/31/2019	
31620R-30-3	FIDELITY NATIONAL FINANCIAL IN			8,198.000	427,759	52.180	427,759	193,999		12,166		107,312		107,312		05/27/2020	
31660B-10-1	FIESTA RESTAURANT GROUP			1,005.000	11,065	11.010	11,065	26,115				(392)		(392)		06/27/2014	
316773-10-0	FIFTH THIRD BANCORP			20,759.000	904,026	43.550	904,026	302,952	6,228	21,919		331,729		331,729		03/22/2019	
317585-40-4	FINANCIAL INSTITUTIONS INC			527.000	16,758	31.801	16,758	8,060	142	537		4,901		4,901		06/27/2008	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	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	
31846B-10-8	FIRST ADVANTAGE CORP			972.000	18,506	19.040	18,506	16,518		1,989		1,989		1,989		12/17/2021	
31847R-10-2	FIRST AMERICAN FINANCIAL			2,961.000	231,632	78.230	231,632			5,464		78,763		78,763		06/02/2010	
31866P-10-2	FIRST BANCORP INC			498.000	15,637	31.400	15,637	10,845		596		2,988		2,988		06/26/2009	
318672-70-6	FIRST BANCORP			6,201.000	85,447	13.780	85,447	31,646		1,646		28,277		28,277		06/23/2017	
318910-10-6	FIRST BANCORP/TROY NC			1,088.000	49,741	45.720	49,741	22,942	218	808		12,936		12,936		09/18/2017	
318916-10-3	FIRST BANCSHARES INC			322.000	12,436	38.621	12,436	8,854		178		2,492		2,492		06/23/2017	
31931U-10-2	FIRST BANK HAMILTON NJ			603.000	8,750	14.511	8,750	8,261		86		3,093		3,093		06/22/2018	
319383-20-4	FIRST BUSEY CORP			1,476.000	40,028	27.120	40,028	37,941		1,292		8,221		8,221		07/03/2017	
31946M-10-3	FIRST CITIZENS BANCSHARES INC			195.000	161,814	829.841	161,814	49,119		436		49,836		49,836		06/24/2016	
319829-10-7	FIRST COMMONWEALTH FINANCIAL C			3,678.000	59,177	16.090	59,177	38,378		1,591		18,942		18,942		06/24/2005	
31983A-10-3	FIRST COMMUNITY BANCSHARES INC			680.000	22,725	33.421	22,725	19,039		673		8,051		8,051		06/24/2005	
320209-10-9	FIRST FINANCIAL BANCORP			2,544.000	62,021	24.380	62,021	35,441		2,226		17,426		17,426		04/02/2018	
32020R-10-9	FIRST FINANCIAL BANKSHARES INC			4,390.000	223,181	50.840	223,181	39,244	659	2,338		64,379		64,379		06/28/2013	
320218-10-0	FIRST FINANCIAL CORP/IN			384.000	17,390	45.289	17,390	17,109		387		2,473		2,473		06/23/2017	
32026V-10-4	FIRST FOUNDATION INC			1,098.000	27,295	24.860	27,295	11,297		376		5,336		5,336		06/24/2016	
320517-10-5	FIRST HORIZON NATIONAL CORP			17,936.000	292,886	16.330	292,886	230,298	2,690	10,238		64,032		64,032		07/02/2020	
32051X-10-8	FIRST HAWAIIAN INC			4,467.000	122,079	27.330	122,079	125,173		4,420		16,751		16,751		02/01/2019	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			3,737.000	247,381	66.200	247,381	73,243	1,009	3,768		89,950		89,950		06/28/2013	
320557-10-1	FIRST INTERNET BANCORP			228.000	10,725	47.039	10,725	5,403	14	52		4,172		4,172		06/24/2016	
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM			951.000	38,676	40.670	38,676	20,259		1,484		(95)		(95)		05/31/2017	
320734-10-6	FIRST OF LONG ISLAND CORP			862.000	18,610	21.590	18,610	11,620		632		3,224		3,224		06/24/2016	
320817-10-9	FIRST MERCHANTS CORP			1,580.000	66,184	41.890	66,184	37,213		1,698		7,078		7,078		06/27/2014	
320866-10-6	FIRST MID-ILLINOIS BNCSHS			380.000	16,259	42.789	16,259	10,625		307		3,469		3,469		06/23/2017	
320867-10-4	FIRST MIDWEST BANCORP INC/IL			2,629.000	53,840	20.480	53,840	50,237		1,750		11,988		11,988		06/23/2017	
33616C-10-0	FIRST REPUBLIC BANK/SAN FRAN			5,189.000	1,071,546	206.510	1,071,546	258,243		4,246		309,161		309,161		06/23/2017	
336433-10-7	FIRST SOLAR INC			3,071.000	267,660	87.160	267,660	343,944				(32,467)		(32,467)		06/25/2021	
336901-10-3	1ST SOURCE CORP			625.000	30,999	49.600	30,999	25,619		719		5,813		5,813		06/23/2017	
33768G-10-7	FIRSTCASH HOLDINGS INC			1,370.000	102,487	74.810	102,487	22,069				80,421		80,421		12/17/2021	
337738-10-8	FISERV INC			17,576.000	1,824,156	103.790	1,824,156	523,888				(179,372)		(179,372)		05/04/2021	
337930-70-5	FLAGSTAR BANCORP INC			1,199.000	57,478	47.940	57,478	25,814		239		7,809		7,809		06/25/2021	
337932-10-7	FIRSTENERGY CORP			16,097.000	669,453	41.590	669,453	661,573		23,887		176,745		176,745		06/28/2019	
33813J-10-6	FISKER INC			4,705.000	74,008	15.730	74,008	90,801				(16,792)		(16,792)		06/25/2021	
33829M-10-1	FIVE BELOW INC			1,723.000	356,460	206.890	356,460	67,981				54,981		54,981		06/23/2017	
338307-10-1	FIVE9 INC			2,029.000	278,613	137.320	278,613	25,116				(75,235)		(75,235)		06/23/2017	
339041-10-5	FLEETCOR TECHNOLOGIES INC			2,347.000	525,336	223.840	525,336	220,552				(114,980)		(114,980)		06/24/2016	
339750-10-1	FLOOR & DECOR HOLDINGS INC			2,980.000	387,418	130.010	387,418	148,066				110,737		110,737		09/18/2020	
343412-10-2	FLUOR CORP			4,273.000	105,839	24.770	105,839	75,062				37,602		37,602		12/18/2020	
343498-10-1	FLOWERS FOODS INC			5,653.000	155,283	27.470	155,283	61,711		4,463		27,361		27,361		06/28/2019	
34354P-10-5	FLOWSERVE CORP			3,453.000	105,659	30.600	105,659	30,508	691	2,627		(21,581)		(21,581)		06/27/2008	
34379V-10-3	FLUENCE ENERGY INC			786.000	27,949	35.560	27,949	23,622				4,328		4,328		12/17/2021	
34380C-10-2	FLUENT INC			2,575.000	5,124	1.990	5,124	12,814				(8,549)		(8,549)		06/28/2019	
34385P-10-8	FLUIDIGM CORP			2,426.000	9,510	3.920	9,510	20,649				(5,046)		(5,046)		06/28/2019	
343873-10-5	FLUSHING FINANCIAL CORP			1,083.000	26,316	24.300	26,316	12,626		866		8,296		8,296		06/25/2010	
344174-10-7	FOGHORN THERAPEUTICS INC			505.000	11,549	22.869	11,549	5,196				6,353		6,353		06/25/2021	
34417P-10-0	FOCUS FINANCIAL PARTNERS A			1,366.000	81,575	59.720	81,575	59,164				18,786		18,786		09/17/2021	
344849-10-4	FOOT LOCKER INC			1,965.000	85,730	43.630	85,730	32,221		1,589		6,268		6,268		04/01/2005	
345370-86-0	FORD MOTOR CO			114,901.000	2,386,419	20.770	2,386,419	1,281,611		10,930		1,376,514		1,376,514		06/23/2017	
346232-10-1	FORESTAR GROUP INC			400.000	8,700	21.750	8,700	6,500				628		628		09/27/2017	
34630N-10-6	FORIAN INC			526.000	4,745	9.021	4,745	6,154				(1,409)		(1,409)		06/25/2021	
34633R-10-4	FORMA THERAPEUTICS HOLDINGS			937.000	13,324	14.220	13,324	33,861				(15,434)		(15,434)		06/25/2021	
346375-10-8	FORMFACTOR INC			2,731.000	124,857	45.720	124,857	71,528				7,374		7,374		06/27/2016	
346563-10-9	FORRESTER RESEARCH INC			381.000	22,375	58.730	22,375	19,147				6,412		6,412		06/28/2013	
34959E-10-9	FORTINET INC			3,875.000	1,392,631	359.400	1,392,631	91,545				817,121		817,121		06/23/2017	
34959J-10-8	FORTIVE CORPORATION			9,377.000	715,349	76.290	715,349	110,779		2,465		51,513		51,513		06/25/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
34960Q-10-9	FORTRESS BIOTECH INC			1,841.000	4,603	2.500	4,603	6,811				(2,209)		(2,209)		06/25/2021	
34960W-10-6	FORTERRA INC			657.000	15,623	23.779	15,623	5,742				4,326		4,326		03/16/2018	
34962G-10-9	FORTE BIOSCIENCES INC			331.000	708	2.139	708	11,806				(11,098)		(11,098)		06/25/2021	
34964C-10-6	FORTUNE BRANDS HOME AND SECURI			4,259.000	455,273	106.900	455,273	30,535		4,213		90,206		90,206		06/28/2013	
349853-10-1	FORWARD AIR CORP			902.000	109,220	121.090	109,220	32,038		721		39,914		39,914		06/23/2017	
34988V-10-6	FOSSIL INC			1,713.000	17,626	10.290	17,626	43,614				2,775		2,775		06/24/2016	
35086T-10-9	FOUR CORNERS PROPERTY TRUST			2,420.000	71,170	29.410	71,170	16,407	805	2,923		(871)		(871)		02/24/2016	
35104E-10-0	4D MOLECULAR THERAPEUTICS IN			524.000	11,497	21.941	11,497	15,079				(3,582)		(3,582)		09/17/2021	
35137L-10-5	FOX CORP CLASS A			9,927.000	366,295	36.900	366,295	412,467		4,439		77,232		77,232		03/19/2019	
35137L-20-4	FOX CORP CLASS B			4,763.000	163,223	34.270	163,223	197,188		2,130		25,673		25,673		03/19/2019	
35138V-10-2	FOX FACTORY HOLDING CORP			1,312.000	223,164	170.100	223,164	46,497				84,480		84,480		09/18/2020	
35243J-10-1	FRANKLIN BSP REALTY TRUST IN			1,210.000	18,076	14.940	18,076	20,570	345			(2,493)		(2,493)		10/19/2021	
353469-10-9	FRANKLIN COVEY CO			419.000	19,424	46.360	19,424	2,937				10,094		10,094		06/26/2009	
353514-10-2	FRANKLIN ELECTRIC CO INC			1,207.000	114,130	94.560	114,130	35,027		804		30,597		30,597		06/23/2017	
354613-10-1	FRANKLIN RESOURCES INC			8,239.000	275,915	33.490	275,915	137,847	2,389	8,384		63,980		63,980		06/25/2021	
35471R-10-6	FRANKLIN STREET PROPERTIES COR			4,124.000	24,537	5.950	24,537	74,658	1,320	1,413		6,516		6,516		06/28/2013	
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD			43,374.000	1,809,940	41.730	1,809,940	776,382		9,283		681,406		681,406		12/18/2018	
358039-10-5	FRESHPET INC			1,239.000	118,036	95.270	118,036	46,022				(57,886)		(57,886)		06/26/2020	
35803L-10-8	FREQUENCY THERAPEUTICS INC			893.000	4,581	5.130	4,581	20,492				(26,906)		(26,906)		06/26/2020	
35905A-10-9	FRONTDOOR INC			2,305.000	84,475	36.650	84,475	68,348				(31,256)		(31,256)		06/28/2019	
35909R-10-8	FRONTIER GROUP HOLDINGS INC			349.000	4,736	13.570	4,736	6,212				(1,476)		(1,476)		06/25/2021	
35952H-60-1	FUELCELL ENERGY INC			12,516.000	65,081	5.200	65,081	105,036				(41,597)		(41,597)		12/17/2021	
35953D-10-4	FUBOTV INC			3,947.000	61,255	15.520	61,255	135,177				(73,920)		(73,920)		06/25/2021	
359616-10-9	FULCRUM THERAPEUTICS INC			597.000	10,561	17.690	10,561	5,373				5,188		5,188		06/25/2021	
359664-10-9	FULGENT GENETICS INC			604.000	60,754	100.589	60,754	34,350				23,281		23,281		06/25/2021	
359678-10-9	FULL HOUSE RESORTS INC			870.000	10,536	12.110	10,536	8,856				1,680		1,680		06/25/2021	
359694-10-6	FULLER H B CO COM			1,761.000	142,637	81.000	142,637	29,042		1,114		51,280		51,280		09/04/2008	
360271-10-0	FULTON FINANCIAL CORP			2,273.000	38,640	17.000	38,640	24,935	318	1,362		9,728		9,728		06/24/2005	
361008-10-5	FUNKO INC CLASS A			576.000	10,829	18.800	10,829	12,628				4,850		4,850		09/20/2019	
36116M-10-6	FUTUREFUEL CORP			954.000	7,289	7.640	7,289	11,416		5,209		(4,827)		(4,827)		06/24/2011	
361438-10-4	GAMCO INVESTMENT INC			181.000	4,521	24.978	4,521	2,915	362	17		1,532		1,532		12/17/2002	
361448-10-3	GATX CORP			1,053.000	109,709	104.190	109,709	34,594		2,003		22,124		22,124		06/23/2017	
36162J-10-6	GEO GROUP INC			3,108.000	24,086	7.750	24,086	56,819		739		(3,450)		(3,450)		06/23/2017	
36164Y-10-1	GCP APPLIED TECHNOLOGIES			1,276.000	40,397	31.660	40,397	12,116				10,221		10,221		06/23/2017	
3621LQ-10-9	G1 THERAPEUTICS INC			1,187.000	12,119	10.210	12,119	42,857				(9,235)		(9,235)		06/28/2019	
36237H-10-1	G-III APPAREL GROUP LTD			1,295.000	35,793	27.640	35,793	15,220				5,051		5,051		06/26/2020	
362409-10-4	GTY TECHNOLOGY HOLDINGS INC			898.000	6,017	6.700	6,017	6,411				(395)		(395)		06/25/2021	
36251C-10-3	GMS INC			922.000	55,419	60.110	55,419	26,207				27,319		27,319		06/23/2017	
36254L-20-9	GT BIOPHARMA INC			701.000	2,138	3.050	2,138	10,157				(8,019)		(8,019)		06/25/2021	
36262G-10-1	GXO LOGISTICS INC			2,690.000	244,325	90.830	244,325	44,666				199,667		199,667		08/02/2021	
363576-10-9	GALLAGHER ARTHUR J & CO COM			5,903.000	1,001,531	169.670	1,001,531	159,002		10,782		271,302		271,302		06/24/2016	
36467J-10-8	GAMING AND LEISURE PROPERTIES			6,257.000	304,456	48.660	304,456	169,804	1,502	15,833		39,169		39,169		12/24/2020	
36467W-10-9	GAMESTOP CORP			1,889.000	280,300	148.390	280,300	225,506				54,965		54,965		09/17/2021	
36472T-10-9	GANNETT CO INC			4,050.000	21,586	5.330	21,586	24,296				(2,709)		(2,709)		03/19/2021	
364760-10-8	GAP INC/THE			5,772.000	101,873	17.650	101,873	112,184		2,649		(14,661)		(14,661)		06/23/2017	
366651-10-7	GARTNER INC			2,310.000	772,255	334.320	772,255	95,224				402,240		402,240		06/23/2017	
368036-10-9	GATOS SILVER INC			916.000	9,508	10.380	9,508	16,267				(6,759)		(6,759)		06/25/2021	
36831E-10-8	GCM GROSVENOR INC CLASS A			559.000	5,870	10.501	5,870	5,595		101		274		274		06/25/2021	
36870G-10-5	GEMINI THERAPEUTICS INC			564.000	1,641	2.910	1,641	3,649				(2,008)		(2,008)		06/25/2021	
368736-10-4	GENERAC HOLDINGS INC			1,828.000	643,290	351.920	643,290	84,527				227,604		227,604		06/26/2020	
369550-10-8	GENERAL DYNAMICS CORP			7,321.000	1,526,161	208.470	1,526,161	383,995		32,523		436,698		436,698		06/22/2018	
369604-30-1	GENERAL ELECTRIC CO			32,080.000	3,030,503	94.470	3,030,503	5,869,052	2,566	2,441		(2,838,455)		(2,838,455)		08/02/2021	
370334-10-4	GENERAL MILLS INC			17,950.000	1,209,433	67.380	1,209,433	437,984		34,834		154,011		154,011		06/24/2016	
37045V-10-0	GENERAL MOTORS CO			40,590.000	2,379,717	58.630	2,379,717	1,533,213				643,094		643,094		06/25/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
37148K-10-0	GENERATION BIO CO			1,233.000	8,730	7.080	8,730	40,461				(31,239)		(31,239)		03/19/2021	
371532-10-2	GENESCO INC			365.000	23,421	64.170	23,421	14,329				8,718		8,718		06/25/2021	
371901-10-9	GENTEX CORP			7,649.000	266,560	34.850	266,560	62,697		3,493		7,037		7,037		06/23/2017	
37229T-30-1	GENIUS BRANDS INTERNATIONAL			8,097.000	8,502	1.050	8,502	16,274				(7,772)		(7,772)		06/25/2021	
372460-10-5	GENUINE PARTS CO			4,217.000	591,204	140.200	591,204	116,021	3,437	12,977		167,710		167,710		11/13/2003	
37247D-10-6	GENWORTH FINANCIAL INC			14,243.000	57,682	4.050	57,682	101,569				3,448		3,448		06/25/2021	
37253A-10-3	GENTHERM INC			1,199.000	104,190	86.900	104,190	19,544				25,994		25,994		06/28/2013	
373865-10-4	GERMAN AMERICAN BANCORP			903.000	35,198	38.980	35,198	9,511		722		5,319		5,319		06/26/2009	
374163-10-3	GERON CORP			6,445.000	7,863	1.220	7,863	77,798				(2,385)		(2,385)		06/24/2011	
374297-10-9	GETTY REALTY CORP			1,064.000	34,143	32.090	34,143	27,010	436	1,579		4,841		4,841		01/04/2016	
374396-40-6	GEVO INC			5,829.000	24,947	4.280	24,947	47,504				(22,556)		(22,556)		06/25/2021	
374689-10-7	GIBRALTAR INDUSTRIES INC			1,066.000	71,079	66.680	71,079	21,476				(5,607)		(5,607)		06/25/2004	
375558-10-3	GILEAD SCIENCES INC			37,345.000	2,711,535	72.610	2,711,535	252,957		100,892		535,901		535,901		03/31/2005	
37637Q-10-5	GLACIER BANCORP INC			3,414.000	193,568	56.700	193,568	49,856		4,304		46,857		46,857		10/01/2021	
376536-10-8	GLADSTONE COMMERCIAL CORP			881.000	22,702	25.770	22,702	14,067		1,259		6,845		6,845		06/26/2015	
376549-10-1	GLADSTONE LAND CORP			315.000	10,634	33.759	10,634	7,912		81		2,722		2,722		06/25/2021	
377320-10-6	GLATFELTER CORP COMMON STOCK			1,827.000	31,423	17.200	31,423	22,705	256	956		1,498		1,498		06/24/2005	
377322-10-2	GLAUKOS CORP			1,276.000	56,703	44.440	56,703	51,141				(41,128)		(41,128)		06/25/2021	
37890U-10-8	GLOBAL BLOOD THERAPEUTICS IN			1,912.000	55,962	29.270	55,962	67,880				(26,844)		(26,844)		06/28/2019	
37892E-10-2	GLOBAL INDUSTRIAL CO COMMON ST			461.000	18,854	40.900	18,854	8,660		719		2,310		2,310		06/22/2007	
378973-40-8	GLOBALSTAR INC			18,045.000	20,931	1.160	20,931	33,923				(12,991)		(12,991)		06/25/2021	
379378-20-1	GLOBAL NET LEASE INC			2,475.000	37,817	15.280	37,817	57,541		3,767		(4,604)		(4,604)		12/17/2018	
37940X-10-2	GLOBAL PAYMENTS INC			8,707.000	1,176,975	135.180	1,176,975	258,309		7,371		(698,650)		(698,650)		09/18/2019	
379463-10-2	GLOBAL WATER RESOURCES INC			349.000	5,968	17.100	5,968	3,469		97		939		939		06/23/2017	
37954A-20-4	GLOBAL MEDICAL REIT INC			1,479.000	26,251	17.750	26,251	15,381	606	1,146		6,937		6,937		06/28/2019	
379577-20-8	GLOBUS MEDICAL INC			2,038.000	147,139	72.200	147,139	41,404				14,225		14,225		06/27/2014	
37959E-10-2	GLOBE LIFE INC C/S			2,729.000	255,754	93.720	255,754	43,514		2,025		(3,384)		(3,384)		11/13/2003	
380237-10-7	GODADDY INC			5,196.000	440,919	84.860	440,919	263,567				9,924		9,924		06/28/2019	
38046C-10-9	GOGO INC			2,248.000	30,414	13.530	30,414	45,952				8,767		8,767		06/27/2014	
38046W-10-5	GOHEALTH INC CLASS A			1,121.000	4,249	3.790	4,249	15,564				(11,064)		(11,064)		09/18/2020	
381013-10-1	GOLDEN ENTERTAINMENT INC			412.000	20,817	50.529	20,817	5,442				12,624		12,624		06/24/2016	
38113L-10-7	GOLDEN NEGGET ONLINE GAMING			800.000	7,960	9.950	7,960	10,319				(2,359)		(2,359)		06/25/2021	
38141G-10-4	GOLDMAN SACHS GROUP INC			9,667.000	3,697,995	382.550	3,697,995	1,295,195		59,774		1,148,826		1,148,826		06/26/2020	
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE			6,756.000	144,033	21.320	144,033	130,820				51,706		51,706		09/17/2021	
38267D-10-9	GOOSEHEAD INSURANCE INC A			512.000	66,599	130.080	66,599	29,126		794		3,478		3,478		06/25/2021	
38268T-10-3	GOPRO INC			4,066.000	41,919	10.310	41,919	238,479				8,254		8,254		06/24/2016	
383082-10-4	GORMAN-RUPP CO/THE			678.000	30,204	44.550	30,204	5,361		410		8,204		8,204		12/17/2002	
38341P-10-2	GOSSAMER BIO INC			1,575.000	17,812	11.310	17,812	26,472				2,583		2,583		06/26/2020	
384109-10-4	GRACO INC			4,526.000	364,875	80.620	364,875	22,909		3,229		37,430		37,430		06/24/2016	
384313-50-8	GRAFTECH INTERNATIONAL LTD			5,120.000	60,568	11.830	60,568	69,026		158		1,479		1,479		03/19/2021	
384637-10-4	GRAHAM HOLDINGS CO			115.000	72,428	629.826	72,428	53,145		661		11,092		11,092		06/24/2016	
384802-10-4	GRAINGER W W INC COM			1,330.000	689,237	518.240	689,237	165,702		8,085		146,167		146,167		06/26/2020	
38526M-10-6	GRAND CANYON EDUCATION INC			1,248.000	106,963	85.710	106,963	51,267				(9,002)		(9,002)		06/25/2021	
387328-10-7	GRANITE CONSTRUCTION INC			639.000	24,728	38.700	24,728	16,974	83	316		7,662		7,662		06/15/2018	
38741L-10-7	GRANITE POINT MORTGAGE TRUST			1,667.000	19,520	11.710	19,520	31,957	417	1,903		2,867		2,867		10/20/2017	
388689-10-1	GRAPHIC PACKAGING HOLDING CO			7,879.000	153,636	19.500	153,636	89,192	591	2,249		20,170		20,170		07/31/2014	
38870X-10-4	GRAPHITE BIO INC			310.000	3,853	12.429	3,853	6,006				(2,153)		(2,153)		09/17/2021	
389375-10-6	GRAY TELEVISION INC			2,680.000	54,027	20.160	54,027	25,340		816		6,084		6,084		06/26/2015	
38983D-30-0	GREAT AJAX CORP			430.000	5,659	13.160	5,659	5,761		468		1,161		1,161		03/16/2020	
390607-10-9	GREAT LAKES DREDGE & DOCK CORP			2,253.000	35,416	15.720	35,416	13,996				5,745		5,745		06/25/2010	
390905-10-7	GREAT SOUTHERN BANCORP INC			412.000	24,410	59.250	24,410	8,598	148	541		4,264		4,264		06/26/2009	
391416-10-4	GREAT WESTERN BANCORP INC			1,353.000	45,947	33.960	45,947	40,457		154		17,670		17,670		06/23/2017	
392709-10-1	GREEN BRICK PARTNERS INC			992.000	30,086	30.330	30,086	8,204				7,311		7,311		06/24/2016	
39304D-10-2	GREEN DOT CORP - CLASS A			1,775.000	64,324	36.240	64,324	50,279				(34,719)		(34,719)		06/26/2015	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
393222-10-4	GREEN PLAINS RENEWABLE ENERGY			1,490.000	51,790	34.760	51,790	34,238				32,169		32,169		06/27/2014	
393657-10-1	GREENBRIER COS INC			464.000	21,292	45.890	21,292	20,915		195		2,406		2,406		09/17/2021	
39366L-20-8	GREENBOX POS			500.000	2,100	4.200	2,100	6,255				(4,155)		(4,155)		06/25/2021	
395259-10-4	GREENHILL & CO INC			679.000	12,174	17.929	12,174	44,898		129		3,931		3,931		07/30/2010	
39572G-10-0	GREENSKY INC CLASS A			1,865.000	21,185	11.360	21,185	9,250				12,551		12,551		06/26/2020	
397624-10-7	GREIF INC			985.000	59,462	60.370	59,462	24,505	453	1,668		13,288		13,288		06/27/2014	
397624-20-6	GREIF INC			203.000	12,135	59.778	12,135	14,262	138	514		2,314		2,314		12/16/2016	
39813G-10-9	GRID DYNAMICS HOLDINGS INC			1,087.000	41,272	37.970	41,272	22,683				18,590		18,590		09/17/2021	
398433-10-2	GRIFFON CORP			1,120.000	31,897	28.480	31,897	9,496		352		9,072		9,072		09/18/2008	
39868T-10-5	GRITSTONE ONCOLOGY INC			1,019.000	13,104	12.860	13,104	11,351				9,089		9,089		06/28/2019	
39874R-10-1	GROCERY OUTLET HOLDING CORP			2,474.000	69,963	28.280	69,963	85,088				(26,063)		(26,063)		06/25/2021	
398905-10-9	GROUP 1 AUTOMOTIVE INC			437.000	85,308	195.220	85,308	45,255		379		19,740		19,740		12/17/2021	
399473-20-6	GROUPON INC			658.000	15,239	23.160	15,239	78,168				(9,761)		(9,761)		06/11/2020	
39986L-10-9	GROWGENERATION CORP			1,619.000	21,127	13.050	21,127	39,661				(45,592)		(45,592)		06/25/2021	
400764-10-6	GUARANTY BANCSHARES INC			302.000	11,349	37.579	11,349	9,486	60	224		3,127		3,127		02/04/2021	
40131M-10-9	GUARDANT HEALTH INC			2,679.000	267,946	100.020	267,946	221,079				(75,924)		(75,924)		06/25/2021	
401617-10-5	GUESS ? INC			1,358.000	32,156	23.680	32,156	50,481		872		1,439		1,439		06/27/2008	
40171V-10-0	GUIDEWIRE SOFTWARE INC			2,614.000	296,758	113.530	296,758	101,059				(39,733)		(39,733)		06/27/2014	
404030-10-8	H&E EQUIPMENT SERVICES INC			1,293.000	57,239	44.270	57,239	33,212		1,353		18,697		18,697		06/26/2009	
40412C-10-1	HCA HOLDINGS			7,240.000	1,860,043	256.920	1,860,043	323,100		13,224		669,410		669,410		06/24/2016	
40416E-10-3	HCI GROUP INC			290.000	24,226	83.541	24,226	11,840		441		9,060		9,060		09/30/2013	
404251-10-0	HNI CORP			1,526.000	64,166	42.050	64,166	47,588		1,793		11,582		11,582		06/24/2016	
40434L-10-5	HEWLETT-PACKARD CO			34,001.000	1,280,778	37.670	1,280,778	334,554	8,876	25,421		444,733		444,733		11/02/2015	
404609-10-9	HACKETT GROUP INC/THE			1,077.000	22,110	20.530	22,110	5,992		410		6,613		6,613		06/27/2008	
405024-10-0	HAEMONETICS CORP			1,656.000	87,831	53.040	87,831	56,038				(108,816)		(108,816)		06/23/2017	
405217-10-0	HAIN CELESTIAL GROUP INC			2,641.000	112,529	42.610	112,529	62,500				6,497		6,497		06/23/2017	
40619L-10-2	HALL OF FAME RESORT AND ENTERT			1,453.000	2,209	1.520	2,209	6,553				(4,344)		(4,344)		06/25/2021	
406216-10-1	HALLIBURTON CO			26,698.000	610,564	22.870	610,564	648,743		4,572		105,991		105,991		06/24/2016	
40637H-10-9	HALOZYME THERAPEUTICS INC			4,274.000	171,853	40.210	171,853	41,455				(10,685)		(10,685)		06/27/2014	
40701T-10-4	HAMILTON BEACH BRAND A			364.000	5,227	14.360	5,227	2,606		137		(1,147)		(1,147)		10/02/2017	
407497-10-6	HAMILTON LANE INC			904.000	93,669	103.619	93,669	34,664	316	1,140		23,115		23,115		09/18/2020	
410120-10-9	HANCOCK HOLDING CO			2,028.000	101,438	50.020	101,438	83,625		1,981		29,974		29,974		06/25/2021	
410345-10-2	HANESBRANDS INC			10,312.000	172,412	16.720	172,412	60,052		5,886		22,068		22,068		11/26/2003	
41043F-20-8	HANGER ORTHOPEDIC GROUP INC			1,155.000	20,939	18.130	20,939	24,883				(4,458)		(4,458)		09/20/2019	
410495-20-4	HANMI FINANCIAL CORP			1,297.000	30,712	23.680	30,712	11,394		666		16,005		16,005		06/22/2012	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE			2,171.000	115,320	53.120	115,320	50,072	760	2,674		(20,531)		(20,531)		06/25/2021	
410867-10-5	HANOVER INSURANCE GROUP INC/TH			1,148.000	150,452	131.060	150,452	68,021		3,113		16,233		16,233		06/26/2015	
41165Y-10-0	HARBORONE BANCORP INC			728.000	10,804	14.841	10,804	7,847		125		2,897		2,897		08/15/2019	
412822-10-8	HARLEY-DAVIDSON INC			4,645.000	175,065	37.690	175,065	128,754		2,651		4,599		4,599		06/26/2009	
413160-10-2	HARMONIC INC			3,142.000	36,949	11.760	36,949	72,791				13,731		13,731		03/05/2004	
413197-10-4	HARMONY BIOSCIENCES HOLDINGS			588.000	25,071	42.639	25,071	17,392				7,680		7,680		06/25/2021	
41358P-10-6	HARPOON THERAPEUTICS INC			507.000	3,828	7.550	3,828	7,412				(3,584)		(3,584)		06/25/2021	
415864-10-7	HARSCO CORP			2,590.000	43,278	16.710	43,278	33,513				(3,289)		(3,289)		06/23/2017	
416515-10-4	HARTFORD FINANCIAL SERVICES GR			10,392.000	717,442	69.040	717,442	207,847	4,001	13,593		208,464		208,464		03/31/2010	
416906-10-5	HARVARD BIOSCIENCE INC			783.000	5,520	7.050	5,520	6,068				(548)		(548)		06/25/2021	
418056-10-7	HASBRO INC			3,755.000	382,172	101.780	382,172	89,926		9,716		30,941		30,941		06/26/2020	
419596-10-1	HAVERTY FURNITURE COS INC			715.000	21,857	30.571	21,857	7,859		2,020		2,074		2,074		12/17/2002	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES I			2,788.000	115,698	41.500	115,698	58,987		3,607		17,035		17,035		06/23/2017	
419879-10-1	HAWAIIAN HOLDINGS INC			1,420.000	26,084	18.370	26,084	30,690				951		951		06/26/2020	
420261-10-9	HAWKINS INC			754.000	29,744	39.450	29,744	8,840		362		10,024		10,024		03/02/2021	
420877-20-1	HAYNES INTERNATIONAL INC			501.000	20,204	40.329	20,204	41,697		420		8,261		8,261		06/26/2009	
421298-10-0	HAYWARD HOLDINGS INC			617.000	16,183	26.230	16,183	15,258				926		926		06/25/2021	
421906-10-8	HEALTHCARE SERVICES GROUP			2,398.000	42,659	17.790	42,659	21,864		1,899		(24,723)		(24,723)		06/23/2017	
421946-10-4	HEALTHCARE REALTY TRUST INC			3,243.000	102,606	31.640	102,606	76,837		3,733		6,616		6,616		06/23/2017	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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 Designation, NAIC Designation Modifier and SVO Administrative Symbol
42222N-10-3	HEALTHSTREAM INC			1,071.000	28,231	26.360	28,231	17,454		4,841		4,841		4,841		06/26/2015	
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA			6,289.000	209,983	33.390	209,983	170,131		7,687		36,791		36,791		06/23/2017	
42225T-10-7	HEALTH CATALYST INC			1,262.000	49,998	39.620	49,998	40,294				(8,319)		(8,319)		06/25/2021	
42226A-10-7	HEALTHEQUITY INC			2,384.000	105,465	44.240	105,465	100,142				(62,655)		(62,655)		06/25/2021	
422347-10-4	HEARTLAND EXPRESS INC			1,188.000	19,981	16.820	19,981	18,950		655		(1,521)		(1,521)		06/27/2014	
42234Q-10-2	HEARTLAND FINANCIAL USA INC			953.000	48,229	50.610	48,229	20,140		870		9,759		9,759		06/23/2017	
42250P-10-3	HEALTHPEAK PROPERTIES INC REIT			17,079.000	616,362	36.090	616,362	476,922		19,496		100,083		100,083		06/28/2013	
422704-10-6	HECLA MINING CO			16,414.000	85,678	5.220	85,678	74,767		586		(20,682)		(20,682)		07/10/2018	
422806-10-9	HEICO CORP			1,082.000	156,041	144.220	156,041	33,183		175		12,789		12,789		06/26/2020	
422806-20-8	HEICO CORP			2,279.000	292,888	128.520	292,888	60,023		368		26,117		26,117		06/26/2015	
422819-10-2	HEIDRICK & STRUGGLES INTERNATI			711.000	31,091	43.730	31,091	40,665		406		10,203		10,203		12/17/2002	
42328H-10-9	HELIOS TECHNOLOGIES INC C/S			922.000	96,964	105.170	96,964	18,957		316		47,833		47,833		06/22/2007	
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP I			5,378.000	16,778	3.120	16,778	61,447				(5,808)		(5,808)		06/23/2017	
423452-10-1	HELMERICH & PAYNE INC			3,077.000	72,923	23.700	72,923	47,318		2,927		1,662		1,662		06/23/2017	
42365Q-10-3	HEMISPHERE MEDIA GROUP INC			408.000	2,966	7.270	2,966	5,587				(1,261)		(1,261)		06/28/2013	
426281-10-1	HENRY JACK & ASSOC INC COM			2,268.000	378,721	166.990	378,721	42,228		3,970		11,340		11,340		06/24/2016	
426927-10-9	HERITAGE COMMERCE CORP			1,355.000	16,178	11.940	16,178	9,403		671		4,160		4,160		06/23/2017	
42704L-10-4	HERC HOLDINGS INC			866.000	135,568	156.550	135,568	61,629		412		78,061		78,061		07/01/2016	
42722X-10-6	HERITAGE FINANCIAL CORP			1,150.000	28,105	24.440	28,105	16,300		887		1,207		1,207		05/01/2014	
42726M-10-6	HERITAGE-CRYSTAL CLEAN INC			555.000	17,770	32.020	17,770	8,238				6,077		6,077		06/24/2016	
42727J-10-2	HERITAGE INSURANCE HOLDINGS			1,074.000	6,315	5.880	6,315	21,546	64	245		(4,565)		(4,565)		06/24/2016	
427746-10-2	HERON THERAPEUTICS INC			2,785.000	25,426	9.130	25,426	48,050				(33,517)		(33,517)		06/26/2020	
427825-50-0	HERSHA HOSPITALITY TRUST			1,493.000	13,691	9.170	13,691	31,151				1,911		1,911		06/23/2015	
427866-10-8	HERSHEY CO/THE			4,263.000	824,737	193.470	824,737	140,200		13,829		175,380		175,380		06/28/2019	
42805E-30-6	HESKA CORP			236.000	43,067	182.492	43,067	6,887				8,694		8,694		06/26/2015	
42809H-10-7	HESS CORP			8,569.000	634,343	74.030	634,343	321,823		8,151		182,006		182,006		06/24/2016	
42824C-10-9	HEWLETT PACKARD ENTERPRIS			39,969.000	630,291	15.770	630,291	298,736	4,796	18,250		156,678		156,678		06/24/2016	
428291-10-8	HEXCEL CORP			2,664.000	137,991	51.800	137,991	57,776				8,818		8,818		06/26/2015	
428567-10-1	HIBBETT SPORTS INC			547.000	39,345	71.931	39,345	19,585		390		14,085		14,085		06/24/2016	
431284-10-8	HIGHWOODS PROPERTIES INC			2,907.000	129,619	44.590	129,619	77,119		5,420		14,419		14,419		06/23/2017	
431571-10-8	HILLENBRAND INC			1,992.000	103,561	51.990	103,561	48,208		1,634		24,282		24,282		11/21/2019	
432748-10-1	HILLTOP HOLDINGS INC			2,221.000	78,044	35.140	78,044	56,367		1,014		16,946		16,946		01/02/2015	
43283X-10-5	HILTON GRAND VACATIONS INC			2,683.000	139,807	52.110	139,807	85,615				55,699		55,699		06/22/2018	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN			8,220.000	1,282,198	155.990	1,282,198	555,058				367,681		367,681		06/28/2019	
433323-10-2	HINGHAM INSTITUTION FOR SVGS			57.000	23,932	419.877	23,932	6,276	43	146		11,621		11,621		06/26/2015	
436106-10-8	HOLLY FRONTIER CORP			3,290.000	107,843	32.780	107,843	79,390		795		13,394		13,394		03/19/2021	
436440-10-1	HOLOGIC INC			7,219.000	552,670	76.560	552,670	115,850				26,927		26,927		06/24/2016	
436893-20-0	HOME BANCSHARES INC			4,557.000	110,960	24.350	110,960	51,526		2,428		22,193		22,193		09/27/2017	
43689E-10-7	HOME BANCORP INC			238.000	9,879	41.508	9,879	6,399		206		3,218		3,218		06/24/2016	
437076-10-2	HOME DEPOT INC			31,209.000	12,951,641	415.010	12,951,641	832,599		195,942		4,662,313		4,662,313		06/26/2009	
43785V-10-2	HOMESTREET INC			698.000	36,295	52.000	36,295	13,341		664		12,739		12,739		06/26/2015	
437872-10-4	HOMETRUST BANCSHARES INC			667.000	20,663	30.981	20,663	8,835		209		7,784		7,784		09/28/2012	
438083-10-7	HOMOLOGY MEDICINES INC			542.000	1,973	3.640	1,973	10,558				(4,146)		(4,146)		12/21/2018	
438333-10-6	HONEST CO INC THE			2,022.000	16,357	8.090	16,357	15,193				1,165		1,165		12/17/2021	
438516-10-6	HONEYWELL INTERNATIONAL INC			20,327.000	4,238,250	208.510	4,238,250	712,976		72,899		(85,170)		(85,170)		03/20/2020	
439038-10-0	HOOKER FURNITURE CORP			438.000	10,197	23.281	10,197	12,226		308		(3,929)		(3,929)		06/23/2017	
43940T-10-9	HOPE BANCORP INC			2,725.000	40,084	14.710	40,084	23,673		1,452		10,355		10,355		08/01/2016	
440327-10-4	HORACE MANN EDUCATORS CORP			1,591.000	61,570	38.700	61,570	28,622		1,877		(5,314)		(5,314)		06/25/2004	
440407-10-4	HORIZON BANCORP INDIANA			1,209.000	25,207	20.850	25,207	12,583		610		6,033		6,033		06/23/2017	
440452-10-0	HORMEL FOODS CORP			7,844.000	382,854	48.810	382,854	51,672		7,312		17,257		17,257		06/26/2015	
44107P-10-4	HOST HOTELS & RESORTS INC			21,709.000	377,508	17.390	377,508	257,122				59,917		59,917		06/28/2013	
44109J-10-6	HOSTESS BRANDS INC			3,112.000	63,545	20.420	63,545	48,699				17,987		17,987		06/23/2017	
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO			4,089.000	65,831	16.100	65,831	82,434				52,217		52,217		06/24/2016	
441593-10-0	HOULIHAN LOKEY INC			1,371.000	141,922	103.520	141,922	50,810		2,113		49,754		49,754		06/26/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
442487-40-1	HOVNANIAN ENTERPRISES A			148.000	18,838	127.291	18,838	14,602				4,237		4,237		06/25/2021	
442496-10-5	HOWARD BANCORP INC			323.000	7,038	21.789	7,038	6,072				3,224		3,224		06/23/2017	
44267D-10-7	HOWARD HUGHES CORP			1,318.000	134,142	101.780	134,142	88,620				30,116		30,116		06/28/2013	
443201-10-8	HOWMET AEROSPACE INC C/S			12,101.000	385,163	31.830	385,163	465,117		460		39,812		39,812		11/01/2016	
443320-10-6	HUB GROUP INC			1,111.000	93,588	84.240	93,588	22,693				30,264		30,264		06/28/2013	
443510-60-7	HUBBELL INC			1,612.000	335,720	208.270	335,720	79,794		6,119		82,986		82,986		06/23/2017	
443573-10-0	HUBSPOT INC			1,283.000	845,663	659.150	845,663	80,750				331,110		331,110		06/25/2021	
444097-10-9	HUDSON PACIFIC PROPERTIES			3,600.000	88,953	24.710	88,953	121,629		3,425		2,484		2,484		06/23/2017	
444859-10-2	HUMANA INC			3,831.000	1,776,992	463.860	1,776,992	58,371	2,682	9,930		205,303		205,303		12/15/2003	
444863-20-3	HUMANIGEN INC			6,132.000	22,810	3.720	22,810	45,027				(22,216)		(22,216)		12/17/2021	
445658-10-7	HUNT J B TRANS SVCS INC COM			2,448.000	500,355	204.400	500,355	26,428		2,748		165,852		165,852		12/15/2003	
446150-10-4	HUNTINGTON BANCSHARES INC/OH			44,137.000	680,572	15.420	680,572	395,259	6,841	21,781		127,134		127,134		06/10/2021	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES			1,040.000	194,204	186.740	194,204	246,258		4,551		16,910		16,910		09/18/2020	
447011-10-7	HUNTSMAN CORP			6,401.000	223,260	34.880	223,260	103,921		4,415		62,346		62,346		06/22/2018	
447462-10-2	HURON CONSULTING GROUP INC			794.000	39,620	49.901	39,620	40,143				(7,186)		(7,186)		12/18/2018	
448579-10-2	HYATT HOTELS			1,223.000	117,282	95.900	117,282	68,353				26,478		26,478		06/22/2018	
44888K-20-9	HYDROFARM HOLDINGS GROUP INC			1,014.000	28,685	28.290	28,685	50,712				(22,026)		(22,026)		09/17/2021	
44891N-20-8	IAC INTERACTIVECORP			2,290.000	299,317	130.710	299,317	13,944				285,382		285,382		05/25/2021	
448947-50-7	IDT CORP			521.000	23,006	44.159	23,006	11,644				11,364		11,364		03/19/2021	
449109-10-7	HYLIION HOLDINGS CORP			3,375.000	20,924	6.200	20,924	42,151				(21,226)		(21,226)		06/25/2021	
44916T-10-7	HYRECAR INC			526.000	2,477	4.709	2,477	10,709				(8,231)		(8,231)		06/25/2021	
449172-10-5	HYSTER YALE MATERIALS HANDLING			404.000	16,603	41.099	16,603	8,280		494		(7,454)		(7,454)		11/28/2012	
449253-10-3	IAA INC			4,202.000	212,698	50.620	212,698	74,871				(60,341)		(60,341)		06/28/2019	
44925C-10-3	ICF INTERNATIONAL INC			637.000	65,322	102.549	65,322	16,216	89	340		17,976		17,976		06/25/2010	
44930G-10-7	ICU MEDICAL INC			588.000	139,552	237.340	139,552	27,603				13,436		13,436		06/22/2012	
44934S-20-6	ICAD INC			551.000	3,967	7.200	3,967	10,320				(6,352)		(6,352)		03/19/2021	
44951W-10-6	IES HOLDINGS INC			298.000	15,091	50.641	15,091	3,397				1,371		1,371		06/24/2016	
44952J-10-4	CRESCENT ENERGY INC A			681.000	8,635	12.680	8,635	15,799				(7,164)		(7,164)		12/08/2021	
449585-10-8	IGM BIOSCIENCES INC			229.000	6,717	29.332	6,717	15,803				(13,502)		(13,502)		06/26/2020	
44980X-10-9	IPG PHOTONICS CORP			1,022.000	175,921	172.140	175,921	31,897				(52,786)		(52,786)		06/23/2017	
450056-10-6	IRHYTHM TECHNOLOGIES INC			878.000	103,329	117.690	103,329	45,733				(104,939)		(104,939)		06/22/2018	
45031U-10-1	ISTAR FINANCIAL INC			1,536.000	39,674	25.830	39,674	51,689		553		12,847		12,847		06/25/2021	
45073V-10-8	ITT INC			2,617.000	267,423	102.190	267,423	42,373		2,191		65,870		65,870		05/17/2016	
451033-20-3	IBIO INC			6,449.000	3,541	0.549	3,541	11,132				(5,865)		(5,865)		06/25/2021	
451107-10-6	IDACORP INC			1,455.000	164,861	113.310	164,861	76,321		3,986		25,142		25,142		12/15/2017	
45114M-10-9	ICOSAVAX INC			278.000	6,361	22.881	6,361	9,192				(2,831)		(2,831)		09/17/2021	
45166A-10-2	IDEAYA BIOSCIENCES INC			950.000	22,457	23.640	22,457	13,698				9,158		9,158		06/26/2020	
45166V-10-6	IDEANOMICS INC			12,162.000	14,594	1.200	14,594	37,578				(22,984)		(22,984)		06/25/2021	
45167R-10-4	IDEX CORP			2,293.000	541,865	236.320	541,865	39,144		4,624		85,116		85,116		06/26/2009	
45168D-10-4	IDEXX LABORATORIES INC			2,505.000	1,649,390	658.460	1,649,390	21,250				397,268		397,268		06/24/2005	
45170X-20-5	IDENTIVE GROUP INC			447.000	12,579	28.141	12,579	7,232				5,347		5,347		06/25/2021	
45175G-10-8	IKENA ONCOLOGY INC			794.000	9,957	12.540	9,957	10,563				(607)		(607)		12/17/2021	
452308-10-9	ILLINOIS TOOL WORKS INC			9,252.000	2,283,322	246.800	2,283,322	501,078	11,287	40,837		397,096		397,096		06/22/2018	
452327-10-9	ILLUMINA INC			4,235.000	1,611,113	380.440	1,611,113	193,161				44,213		44,213		06/24/2016	
45253H-10-1	IMMUNOGEN INC			5,543.000	41,128	7.420	41,128	20,414				5,377		5,377		06/26/2020	
45256X-10-3	IMMUNITYBIO INC COMMON STOCK U			1,987.000	12,081	6.080	12,081	24,566				(15,599)		(15,599)		06/25/2021	
45258J-10-2	IMMUNOVANT INC			1,107.000	9,432	8.520	9,432	35,773				(41,701)		(41,701)		09/18/2020	
453204-10-9	IMPINJ INC			705.000	62,532	88.701	62,532	35,778				33,015		33,015		06/23/2017	
45332Y-10-9	INARI MEDICAL INC			996.000	90,902	91.270	90,902	93,293				(6,680)		(6,680)		06/25/2021	
45337C-10-2	INCYTE CORP LTD			5,716.000	419,541	73.400	419,541	369,249				(77,623)		(77,623)		06/23/2017	
453440-30-7	INDEPENDENCE HOLDING CO			345.000	19,554	56.681	19,554	3,217		217		5,410		5,410		06/24/2011	
45378A-10-6	INDEPENDENCE REALTY TRUST IN			2,619.000	67,647	25.830	67,647	26,566	314	1,196		32,476		32,476		06/23/2017	
453836-10-8	INDEPENDENT BANK CORP/ROCKLAND			1,787.000	145,689	81.530	145,689	61,879	858	2,237		26,861		26,861		11/15/2021	
453838-60-9	INDEPENDENT BANK CORP MICH			863.000	20,599	23.870	20,599	11,052		690		4,660		4,660		06/27/2014	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45384B-10-6	INDEPENDENT BANK GROUP			1,089.000	78,569	72.150	78,569	45,180		1,367		10,487		10,487		04/29/2019	
45580R-10-3	INDUS REALTY TRUST INC			200.000	16,211	81.060	16,211	7,200	32	427		9,012		9,012		02/24/2021	
456237-10-6	INDUSTRIAL LOGISTICS PROPERT			1,510.000	37,825	25.050	37,825	37,711		1,896		2,658		2,658		12/28/2018	
45665G-30-3	INFINITY PHARMACEUTICALS INC			2,454.000	5,522	2.250	5,522	7,386				(1,865)		(1,865)		06/25/2021	
45667G-10-3	INFINERA CORP			5,792.000	55,543	9.590	55,543	49,655				(5,155)		(5,155)		06/24/2016	
45674M-10-1	INFORMATICA INC CLASS A			845.000	31,247	36.980	31,247	30,787				461		461		12/17/2021	
45685K-10-2	INFUSYSTEM HOLDINGS INC			359.000	6,114	17.031	6,114	6,372				(258)		(258)		06/25/2021	
45686J-10-4	INFRASTRUCTURE AND ENERGY AL			574.000	5,281	9.200	5,281	7,152				(1,871)		(1,871)		06/25/2021	
45687V-10-6	INGERSOLL RAND INC			10,828.000	669,907	61.870	669,907	170,121		206		175,197		175,197		06/25/2021	
45688C-10-7	INGEVITY CORP			1,288.000	92,347	71.700	92,347	19,049				(5,191)		(5,191)		05/16/2016	
457030-10-4	INGLES MARKETS INC			555.000	47,917	86.341	47,917	6,231		348		24,242		24,242		12/17/2002	
457187-10-2	INGREDION INC			1,875.000	181,194	96.640	181,194	33,200	1,219	4,584		33,694		33,694		06/23/2017	
45720L-10-7	INHIBRX INC			813.000	35,503	43.670	35,503	25,880				12,884		12,884		06/25/2021	
45765U-10-3	INSIGHT ENTERPRISES INC			1,044.000	111,287	106.600	111,287	11,658				31,852		31,852		06/26/2009	
457669-30-7	INSMED INC			3,278.000	89,290	27.240	89,290	64,971				(19,832)		(19,832)		06/26/2020	
45768S-10-5	INNOSPEC INC			872.000	78,774	90.339	78,774	26,902		963		(340)		(340)		06/24/2011	
457730-10-9	INSPIRE MEDICAL SYSTEMS INC			841.000	193,474	230.059	193,474	53,997				35,297		35,297		06/26/2020	
45773H-20-1	INOVIO PHARMACEUTICALS INC			6,194.000	30,907	4.990	30,907	82,636				(24,469)		(24,469)		06/25/2021	
45774W-10-8	INSTEEL INDUSTRIES INC			716.000	28,503	39.810	28,503	17,322		1,444		12,559		12,559		06/30/2006	
45778Q-10-7	INSPERITY INC			975.000	115,153	118.110	115,153	25,942		3,478		35,773		35,773		06/23/2017	
45780L-10-4	INOGEN INC			672.000	22,847	34.000	22,847	29,791				(7,177)		(7,177)		06/26/2015	
45780R-10-1	INSTALLED BUILDING PRODUCTS			608.000	84,947	139.720	84,947	33,017		611		21,176		21,176		09/17/2021	
45781M-10-1	INNOVIVA INC			2,407.000	41,520	17.250	41,520	49,116				11,698		11,698		06/23/2017	
45781V-10-1	INNOVATIVE INDUSTRIAL PROPER			671.000	176,407	262.911	176,407	48,631	1,007	3,485		53,532		53,532		09/18/2020	
45782B-10-4	INSEEGO CORP			2,359.000	13,753	5.830	13,753	11,299				(22,741)		(22,741)		06/28/2019	
45783C-10-1	INSTIL BIO INC			400.000	6,844	17.110	6,844	7,600				(756)		(756)		06/25/2021	
45783Q-10-0	INOTIV INC			357.000	15,019	42.070	15,019	10,013				5,006		5,006		06/25/2021	
45784A-10-4	INNOVAGE HOLDING CORP			316.000	1,580	5.000	1,580	6,655				(5,075)		(5,075)		06/25/2021	
45784P-10-1	INSULET CORP			1,892.000	503,388	266.070	503,388	33,274				19,752		19,752		06/28/2013	
45790W-10-8	INOZYME PHARMA INC			368.000	2,510	6.821	2,510	6,237				(3,728)		(3,728)		06/25/2021	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS			2,413.000	161,642	66.990	161,642	36,209				4,995		4,995		06/24/2016	
458140-10-0	INTEL CORP			118,487.000	6,101,890	51.500	6,101,890	2,498,618		156,671		199,058		199,058		06/24/2016	
45826H-10-9	INTEGER HLDGS CORP			935.000	80,024	85.590	80,024	24,327				4,114		4,114		06/24/2016	
45826J-10-5	INTELLIA THERAPEUTICS INC			1,988.000	235,054	118.240	235,054	92,083				96,755		96,755		09/17/2021	
45827U-10-9	INTAPP INC			224.000	5,636	25.161	5,636	6,871				(1,235)		(1,235)		09/17/2021	
458334-10-9	INTER PARFUMS INC			735.000	78,570	106.901	78,570	7,307		699		34,111		34,111		06/25/2010	
45841N-10-7	INTERACTIVE BROKERS GROUP INC			2,227.000	176,862	79.420	176,862	70,575		830		40,693		40,693		06/25/2021	
45845P-10-8	INTERCEPT PHARMACEUTICALS			836.000	13,618	16.289	13,618	121,942				(7,031)		(7,031)		06/26/2020	
458665-30-4	INTERFACE INC			1,994.000	31,803	15.950	31,803	17,904		76		10,867		10,867		12/17/2002	
45866F-10-4	INTERCONTINENTAL EXCHANGE W/I			16,250.000	2,222,443	136.770	2,222,443	1,053,674		20,405		349,050		349,050		06/24/2016	
45867G-10-1	INTERDIGITAL INC			1,057.000	75,711	71.630	75,711	48,926		1,408		11,574		11,574		06/25/2010	
459044-10-3	INTERNATIONAL BANCSHARES CORP			1,089.000	46,162	42.390	46,162	19,426		1,191		5,391		5,391		06/30/2006	
459200-10-1	INTERNATIONAL BUSINESS MACHS			26,203.000	3,502,183	133.660	3,502,183	1,874,932		163,266		351,748		351,748		06/22/2018	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRA			7,312.000	1,101,518	150.650	1,101,518	696,758	5,776	18,296		315,625		315,625		02/04/2021	
46005L-10-1	INTERNATIONAL MONEY EXPRESS			677.000	10,805	15.960	10,805	11,133				298		298		12/18/2020	
460146-10-3	INTERNATIONAL PAPER CO			11,720.000	550,589	46.980	550,589	437,537		22,298		(2,336)		(2,336)		06/23/2017	
460690-10-0	INTERPUBLIC GROUP OF COS INC			11,025.000	412,873	37.450	412,873	315,847		11,327		153,578		153,578		04/21/2005	
46071F-10-3	INTERSECT ENT INC			1,040.000	28,401	27.310	28,401	22,594				4,586		4,586		06/24/2016	
46116X-10-1	INTRA CELLULAR THERAPIES INC			2,067.000	108,184	52.340	108,184	63,206				36,133		36,133		06/25/2021	
461202-10-3	INTUIT INC			7,764.000	4,993,804	643.220	4,993,804	353,174		17,442		1,977,486		1,977,486		12/17/2021	
461203-10-1	INVACARE CORP			1,260.000	3,427	2.720	3,427	38,700				(7,850)		(7,850)		06/24/2005	
46120E-60-2	INTUITIVE SURGICAL INC			10,370.000	3,725,824	359.300	3,725,824	119,271				898,042		898,042		10/05/2021	
46121Y-20-1	INTREPID POTASH INC			362.000	15,468	42.729	15,468	8,361				6,726		6,726		08/14/2020	
46131B-10-0	INVESCO MORTGAGE CAPITAL			6,463.000	17,965	2.780	17,965	72,678		1,903		(4,923)		(4,923)		06/25/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
46146L-10-1	INVESTORS BANCORP INC			6,650.000	100,745	15.150	100,745	85,621		3,056		15,262		15,262		03/19/2021	
461804-10-6	INVESTORS TITLE CO			62.000	12,223	197.145	12,223	5,581		1,169		2,737		2,737		06/24/2016	
46185L-10-3	INVITAE CORP			5,991.000	91,480	15.270	91,480	147,731				(142,540)		(142,540)		06/25/2021	
46187W-10-7	INVITATION HOMES INC			17,416.000	789,616	45.340	789,616	413,778		11,266		272,386		272,386		11/25/2019	
462222-10-0	IONIS PHARMACEUTICALS INC			4,403.000	133,979	30.430	133,979	72,131				(114,962)		(114,962)		06/23/2017	
462260-10-0	IOVANCE BIOTHERAPEUTICS INC			4,447.000	84,890	19.090	84,890	64,956				(121,448)		(121,448)		06/26/2020	
46266C-10-5	IQVIA HOLDINGS INC			5,643.000	1,592,066	282.140	1,592,066	509,144				581,060		581,060		06/26/2020	
46269C-10-2	IRIDIUM COMMUNICATIONS INC			3,657.000	150,993	41.290	150,993	43,351				7,186		7,186		06/26/2020	
462726-10-0	IROBOT CORP			883.000	58,170	65.880	58,170	21,394				(12,724)		(12,724)		06/24/2011	
46284V-10-1	IRON MOUNTAIN INC			8,118.000	424,802	52.330	424,802	194,561	5,021	19,105		185,496		185,496		04/21/2016	
46333X-10-8	IRONWOOD PHARMACEUTICALS INC			5,284.000	61,609	11.660	61,609	63,288				1,427		1,427		06/27/2014	
46564T-10-7	ITERIS INC			944.000	3,776	4.000	3,776	5,937				(1,558)		(1,558)		06/23/2017	
46565G-10-4	ITEOS THERAPEUTICS INC			572.000	26,631	46.559	26,631	16,931				9,486		9,486		06/25/2021	
46571Y-10-7	I3 VERTICALS INC CLASS A			351.000	7,999	22.789	7,999	10,336				(3,654)		(3,654)		06/28/2019	
465741-10-6	ITRON INC			1,329.000	91,060	68.520	91,060	69,548				(36,388)		(36,388)		06/23/2017	
46583P-10-2	IVERIC BIO INC			2,922.000	48,854	16.720	48,854	22,988				24,342		24,342		09/17/2021	
46590V-10-0	JBG SMITH PROPERTIES			3,149.000	90,405	28.710	90,405	91,172	709	2,696		(8,061)		(8,061)		06/28/2019	
466032-10-9	J&J SNACK FOODS CORP			530.000	83,716	157.960	83,716	32,906	336	1,218		1,373		1,373		06/24/2016	
46625H-10-0	JP MORGAN CHASE & CO			86,499.000	13,696,688	158.350	13,696,688	3,198,493		304,450		2,705,689		2,705,689		05/29/2015	
466313-10-3	JABIL CIRCUIT INC			4,143.000	291,451	70.350	291,451	101,276		1,261		115,258		115,258		06/27/2008	
466367-10-9	JACK IN THE BOX INC			713.000	62,371	87.480	62,371	29,147		1,166		(3,793)		(3,793)		06/24/2016	
469814-10-7	JACOBS ENGINEERING GROUP INC			3,820.000	531,842	139.230	531,842	91,240		3,053		115,631		115,631		06/26/2009	
47074L-10-5	JAMF HOLDING CORP			1,514.000	57,545	38.010	57,545	51,534				7,926		7,926		06/25/2021	
47103J-10-5	JANUX THERAPEUTICS INC			258.000	5,090	19.729	5,090	7,068				(1,977)		(1,977)		09/17/2021	
47233W-10-9	JEFFERIES FINANCIAL GROUP IN			6,446.000	250,097	38.800	250,097	149,225		5,518		91,533		91,533		05/24/2018	
47580P-10-3	JELD-WEN HOLDING INC			2,384.000	62,840	26.360	62,840	66,326				2,384		2,384		06/28/2019	
477143-10-1	JETBLUE AIRWAYS CORP			9,060.000	129,010	14.240	129,010	136,098				(2,718)		(2,718)		06/23/2017	
477839-10-4	JOHN BEAN TECHNOLOGIES CORP			1,054.000	161,847	153.560	161,847	2,659		401		41,833		41,833		08/01/2008	
478160-10-4	JOHNSON & JOHNSON			77,209.000	13,207,730	171.070	13,207,730	2,928,316		307,742		1,056,991		1,056,991		12/21/2018	
479167-10-8	JOHNSON OUTDOORS INC			232.000	21,735	93.690	21,735	3,254		205		(4,394)		(4,394)		06/25/2010	
47973J-10-2	JOINT CORP THE			390.000	25,618	65.690	25,618	27,649				(2,522)		(2,522)		06/25/2021	
48020Q-10-7	JONES LANG LASALLE INC			1,433.000	385,952	269.340	385,952	96,438				173,350		173,350		07/02/2019	
481116-10-1	JOUNCE THERAPEUTICS INC			724.000	6,045	8.349	6,045	3,584				977		977		06/28/2019	
48123V-10-2	J2 GLOBAL INC			1,245.000	138,017	110.860	138,017	35,645				31,447		31,447		06/23/2017	
48203R-10-4	JUNIPER NETWORKS INC			10,087.000	360,196	35.710	360,196	228,307		7,677		133,148		133,148		06/23/2017	
48238T-10-9	KAR AUCTION SERVICES INC			3,912.000	61,103	15.620	61,103	43,483				(11,697)		(11,697)		06/27/2014	
48242W-10-6	KBR INC			4,426.000	210,759	47.620	210,759	107,276	487	1,810		73,870		73,870		06/22/2007	
482480-10-0	KLA-TENCOR CORP			4,544.000	1,954,359	430.110	1,954,359	202,665		16,858		777,933		777,933		02/20/2019	
48251K-10-0	KKR REAL ESTATE FINANCE TRUST			419.000	8,728	20.831	8,728	8,949	180	686		1,219		1,219		06/23/2017	
48251W-10-4	KKR & CO INC A			16,544.000	1,232,489	74.500	1,232,489	489,492		8,970		562,661		562,661		06/26/2020	
482738-10-1	KVH INDUSTRIES INC			758.000	6,966	9.190	6,966	5,184				(1,637)		(1,637)		06/26/2009	
48282T-10-4	KADANT INC			242.000	55,774	230.479	55,774	8,058		228		21,659		21,659		06/24/2016	
483007-70-4	KAISER ALUMINUM CORP			443.000	41,614	93.939	41,614	44,576		987		(7,102)		(7,102)		03/19/2021	
483119-10-3	KALA PHARMACEUTICALS INC			1,318.000	1,595	1.210	1,595	8,433				(6,446)		(6,446)		06/25/2021	
483497-10-3	KALVISTA PHARMACEUTICAL INC			487.000	6,443	13.230	6,443	10,786				(2,805)		(2,805)		06/28/2019	
483548-10-3	KAMAN CORP			1,040.000	44,875	43.150	44,875	21,741	208	791		(14,539)		(14,539)		06/23/2017	
48576A-10-0	KARUNA THERAPEUTICS INC			646.000	84,623	131.000	84,623	65,258				15,413		15,413		06/25/2021	
48576U-10-6	KARYOPHARM THERAPEUTICS INC			5,335.000	34,303	6.430	34,303	52,953				(17,189)		(17,189)		12/17/2021	
48666K-10-9	KB HOME			2,318.000	103,681	44.730	103,681	53,161		1,323		25,985		25,985		06/24/2005	
48716P-10-8	KEARNY FINANCIAL CORP/MD			1,623.000	21,504	13.250	21,504	16,307		617		4,366		4,366		04/02/2018	
487836-10-8	KELLOGG CO			7,478.000	481,718	64.420	481,718	252,144		16,432		16,377		16,377		06/28/2013	
488152-20-8	KELLY SERVICES INC			1,192.000	19,989	16.770	19,989	30,218		113		(4,530)		(4,530)		06/25/2010	
488401-10-0	KEMPER CORP			1,556.000	91,474	58.790	91,474	76,227		1,835		(28,070)		(28,070)		06/18/2018	
488445-20-6	KEMPHARM INC			844.000	7,351	8.710	7,351	12,043				(4,692)		(4,692)		06/25/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
489170-10-0	KENNAMETAL INC			2,961.000	106,327	35.910	106,327	48,586		2,254		(977)		(977)		09/03/2008	
489398-10-7	KENNEDY-WILSON HOLDINGS INC			2,547.000	60,820	23.880	60,820	53,135	611	1,259		7,695		7,695		09/20/2021	
492327-10-1	KEROS THERAPEUTICS INC			400.000	23,403	58.510	23,403	32,386				(4,812)		(4,812)		12/18/2020	
49271V-10-0	KEURIG DR PEPPER INC			20,480.000	754,869	36.860	754,869	619,442		11,935		81,309		81,309		03/19/2021	
493267-10-8	KEYCORP NEW CO			29,277.000	677,156	23.130	677,156	298,117		20,888		196,741		196,741		12/18/2018	
49338L-10-3	KEYSIGHT TECHNOLOGIES			5,395.000	1,114,086	206.510	1,114,086	121,726				401,496		401,496		06/23/2017	
49372L-10-0	KEZAR LIFE SCIENCES INC			1,311.000	21,919	16.720	21,919	10,107				15,077		15,077		06/28/2019	
493732-10-1	KFORCE INC			781.000	58,745	75.220	58,745	7,345		728		25,875		25,875		06/25/2004	
494274-10-3	KIMBALL INTERNATIONAL INC			1,392.000	14,240	10.230	14,240	22,574	125	477		(2,394)		(2,394)		06/23/2017	
49427F-10-8	KILROY REALTY CORP			3,530.000	234,597	66.460	234,597	139,356	1,836	6,784		31,982		31,982		06/26/2020	
49428J-10-9	KIMBALL ELECTRONICS INC			1,038.000	22,586	21.760	22,586	5,772				5,989		5,989		11/03/2014	
494368-10-3	KIMBERLY-CLARK CORP			9,971.000	1,425,010	142.920	1,425,010	440,752	11,367	42,588		80,665		80,665		11/26/2003	
49446R-10-9	KIMCO REALTY CORP			18,293.000	450,908	24.650	450,908	282,249		9,962		143,764		143,764		08/04/2021	
49456B-10-1	KINDER MORGAN INC			59,023.000	936,076	15.860	936,076	2,235,089		60,217		129,260		129,260		06/24/2016	
49705R-10-5	KINNATE BIOPHARMA INC			383.000	6,787	17.721	6,787	13,646				(6,859)		(6,859)		03/19/2021	
49714P-10-8	KINSALE CAPITAL GROUP INC			651.000	154,861	237.889	154,861	33,124		272		24,582		24,582		06/26/2020	
497266-10-6	KIRBY CORP			1,943.000	115,449	59.420	115,449	34,022				14,747		14,747		06/30/2006	
497498-10-5	KIRKLAND'S INC			378.000	5,644	14.931	5,644	8,625				(2,982)		(2,982)		06/25/2021	
49803T-30-0	KITE REALTY GROUP TRUST			6,010.000	130,894	21.780	130,894	143,037		968		2,313		2,313		10/22/2021	
499049-10-4	KNIGHT SWIFT TRANSPORTATION			4,439.000	270,505	60.940	270,505	93,573		1,508		82,567		82,567		06/25/2021	
49926D-10-9	KNOWLES CORP WHEN ISSUED			3,025.000	70,632	23.350	70,632	39,215				14,883		14,883		03/03/2014	
50015M-10-9	KODIAK SCIENCES INC			988.000	83,760	84.780	83,760	20,193				(55,146)		(55,146)		06/25/2021	
500255-10-4	KOHL'S CORP			4,818.000	237,954	49.390	237,954	237,812		4,583		41,917		41,917		06/30/2006	
50050N-10-3	KONTOOR BRANDS INC W I			1,320.000	67,648	51.250	67,648	25,965		1,639		8,856		8,856		09/17/2021	
500600-10-1	KOPIN CORP			2,261.000	9,247	4.090	9,247	18,223				(8,975)		(8,975)		06/25/2021	
50060P-10-6	KOPPERS HOLDINGS INC			850.000	26,604	31.300	26,604	22,879				119		119		06/22/2007	
500643-20-0	KORN/FERRY INTERNATIONAL			1,748.000	132,372	75.730	132,372	61,124	210	732		56,338		56,338		12/17/2002	
500688-10-6	KOSMOS ENERGY LTD			9,313.000	32,222	3.460	32,222	27,021				9,650		9,650		09/17/2021	
500754-10-6	KRAFT HEINZ CO THE			20,047.000	719,664	35.900	719,664	484,117		30,512		24,858		24,858		06/26/2020	
50077B-20-7	KRATOS DEFENSE & SECURITY			3,783.000	73,388	19.400	73,388	52,913				(30,377)		(30,377)		09/18/2020	
50077C-10-6	KRATON PERFORMANCE POLYMERS			929.000	43,030	46.320	43,030	17,208				17,214		17,214		06/26/2020	
501044-10-1	KROGER CO/THE			22,449.000	1,016,010	45.260	1,016,010	225,500		16,657		303,062		303,062		12/15/2003	
50105F-10-5	KRONOS WORLDWIDE INC			893.000	13,404	15.010	13,404	25,068		612		89		89		06/24/2011	
50107A-10-4	KRONOS BIO INC			1,128.000	15,330	13.590	15,330	32,317				(14,818)		(14,818)		06/25/2021	
501147-10-2	KRYSTAL BIOTECH INC			486.000	33,995	69.951	33,995	24,447				3,471		3,471		06/25/2021	
501242-10-1	KULICKE & SOFFA INDUSTRIES INC			1,679.000	101,644	60.540	101,644	103,169	285	224		(1,522)		(1,522)		06/25/2021	
50127T-10-9	KURA ONCOLOGY INC			1,654.000	23,155	14.000	23,155	25,463				(30,864)		(30,864)		06/26/2020	
501550-10-0	KYNDRYL HOLDINGS INC W I			5,240.000	94,841	18.100	94,841	88,004				6,840		6,840		11/04/2021	
501575-10-4	KYMERA THERAPEUTICS INC			969.000	61,520	63.490	61,520	53,312				10,997		10,997		09/17/2021	
50187A-10-7	LHC GROUP INC			970.000	133,109	137.230	133,109	27,072				(73,807)		(73,807)		04/02/2018	
50187T-10-6	LGI HOMES INC			624.000	96,393	154.481	96,393	11,665				30,345		30,345		06/27/2014	
501889-20-8	LKQ CORP			7,712.000	462,936	60.030	462,936	62,138		1,834		191,180		191,180		06/26/2015	
50189K-10-3	LCI INDS COM			851.000	132,641	155.870	132,641	33,809		2,793		22,288		22,288		06/23/2017	
50212V-10-0	LPL FINANCIAL HOLDINGS INC			2,318.000	371,077	160.090	371,077	97,341		2,205		129,507		129,507		08/29/2014	
502175-10-2	LTC PROPERTIES INC			570.000	19,459	34.140	19,459	15,361		1,237		(2,719)		(2,719)		06/28/2013	
502431-10-9	L3HARRIS TECHNOLOGIES INC			5,861.000	1,249,761	213.240	1,249,761	293,054		22,748		141,953		141,953		07/01/2019	
505336-10-7	LA-Z-BOY INC			1,619.000	58,784	36.310	58,784	30,112		947		(5,715)		(5,715)		11/13/2003	
50540R-40-9	LABORATORY CORP OF AMERICA HOL			2,760.000	867,193	314.210	867,193	179,309				305,422		305,422		06/24/2016	
505743-10-4	LADDER CAPITAL CORP			2,645.000	31,713	11.990	31,713	42,579	529	2,013		5,845		5,845		01/24/2019	
511637-10-0	LAKELAND BANCORP INC			1,629.000	30,934	18.990	30,934	19,286		821		10,246		10,246		06/26/2015	
511656-10-0	LAKELAND FINANCIAL CORP			976.000	78,215	80.140	78,215	25,453		1,262		25,923		25,923		06/24/2016	
512807-10-8	LAM RESEARCH CORP			4,137.000	2,975,031	719.150	2,975,031	162,531	6,206	21,251		1,021,343		1,021,343		06/23/2017	
512816-10-9	LAMAR ADVERTISING CO-A			2,341.000	283,954	121.300	283,954	101,160		8,908		89,145		89,145		06/22/2018	
513272-10-4	LAMB WESTON HLD			4,431.000	280,828	63.380	280,828	75,725		3,962		(68,060)		(68,060)		06/23/2017	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
513847-10-3	LANCASTER COLONY CORP			411.000	68,060	165.601	68,060	33,234		1,193		(7,451)		(7,451)		06/26/2015	
514766-10-4	LANDEC CORP			1,056.000	11,722	11.100	11,722	13,017				264		264		06/22/2007	
515098-10-1	LANDSTAR SYSTEM INC			990.000	177,224	179.020	177,224	50,039		2,750		43,916		43,916		06/22/2018	
51509F-10-5	LANDS END INC W/I			487.000	9,560	19.630	9,560	32,644				(945)		(945)		06/27/2014	
516544-10-3	LANTHEUS HOLDINGS INC			1,734.000	50,093	28.890	50,093	45,094				26,704		26,704		06/22/2020	
516806-20-5	LAREDO PETROLEUM INC			367.000	22,067	60.131	22,067	32,012				(9,944)		(9,944)		06/25/2021	
517834-10-7	LAS VEGAS SANDS CORP			10,145.000	381,846	37.640	381,846	202,982				(222,784)		(222,784)		06/24/2011	
51819L-10-7	LATHAM GROUP INC			412.000	10,312	25.029	10,312	12,520				(2,208)		(2,208)		06/25/2021	
518415-10-4	LATTICE SEMICONDUCTOR CORP			3,496.000	269,394	77.060	269,394	39,272				109,215		109,215		03/20/2020	
518439-10-4	LAUDER ESTEE COS INC CL A			6,646.000	2,460,272	370.200	2,460,272	199,485		13,773		688,548		688,548		03/19/2021	
518613-20-3	LAUREATE EDUCATION INC			3,222.000	39,436	12.240	39,436	43,536		23,263		(7,475)		(7,475)		06/26/2020	
520776-10-5	LAWSON PRODUCTS			246.000	13,469	54.752	13,469	5,325				945		945		09/30/2015	
521865-20-4	LEAR CORP			1,758.000	321,616	182.950	321,616	84,405		2,960		42,051		42,051		06/26/2015	
524660-10-7	LEGGETT & PLATT INC			4,140.000	170,397	41.160	170,397	83,702	1,739	6,459		(13,000)		(13,000)		11/26/2003	
525327-10-2	LEIDOS HOLDINGS INC			3,966.000	352,566	88.900	352,566	168,679		5,281		(64,329)		(64,329)		06/23/2017	
525558-20-1	LEMAITRE VASCULAR INC			562.000	28,228	50.230	28,228	7,409		235		5,468		5,468		06/24/2016	
52567D-10-7	LEMONADE INC			1,146.000	48,256	42.110	48,256	100,143				(75,357)		(75,357)		06/25/2021	
52603A-20-8	LENDINGCLUB CORP			2,865.000	69,274	24.180	69,274	92,462				35,710		35,710		06/25/2021	
52603B-10-7	LENDINGTREE INC			334.000	40,947	122.599	40,947	56,207				(48,086)		(48,086)		06/25/2021	
526057-10-4	LENNAR CORP			8,442.000	980,592	116.160	980,592	258,151		8,031		337,089		337,089		06/22/2018	
526057-30-2	LENNAR CORP			349.000	33,370	95.619	33,370	20,501		332		12,013		12,013		09/18/2020	
526107-10-7	LENNOX INTERNATIONAL INC			1,051.000	340,891	324.360	340,891	38,542	967	3,379		52,960		52,960		06/28/2013	
527064-10-9	LESLIE S INC			3,129.000	74,030	23.660	74,030	80,364				(12,559)		(12,559)		06/25/2021	
528872-30-2	LEXICON PHARMACEUTICALS INC			1,763.000	6,946	3.940	6,946	19,644				917		917		06/24/2016	
529043-10-1	LEXINGTON REALTY TRUST			8,135.000	127,065	15.620	127,065	80,258	976	3,328		40,675		40,675		06/22/2018	
530307-10-7	LIBERTY BROADBAND A			661.000	106,352	160.900	106,352	9,912				2,195		2,195		06/23/2017	
530307-30-5	LIBERTY BROADBAND A			4,119.000	663,550	161.100	663,550	193,875				11,245		11,245		12/21/2020	
53115L-10-4	LIBERTY OILFIELD SERVICES A			2,341.000	22,707	9.700	22,707	37,318				(11,687)		(11,687)		06/25/2021	
531229-40-9	LIBERTY SIRIUSXM GROUP			2,524.000	128,341	50.850	128,341	19,105				19,334		19,334		04/18/2016	
531229-60-7	LIBERTY SIRIUS GROUP			4,971.000	252,767	50.850	252,767	19,058				36,487		36,487		06/05/2020	
531229-70-6	LIBERTY BRAVES GROUP			428.000	12,305	28.750	12,305	2,375				1,661		1,661		04/18/2016	
531229-85-4	LIBERTY MEDIA GROUP			5,944.000	375,887	63.240	375,887	208,692				122,684		122,684		06/22/2018	
531229-87-0	LIBERTY MEDIA GROUP			300.000	17,801	59.340	17,801	12,821				4,833		4,833		06/25/2021	
531229-88-8	LIBERTY BRAVES GROUP			1,434.000	40,294	28.100	40,294	8,187				4,618		4,618		06/16/2016	
531465-10-2	LIBERTY TRIPADVISOR HDG			3,006.000	6,523	2.170	6,523	27,954				(6,523)		(6,523)		08/28/2014	
53190C-10-2	LIFE TIME GROUP HOLDINGS INC			532.000	9,156	17.211	9,156	8,839				317		317		12/17/2021	
53220K-50-4	LIGAND PHARMACEUTICALS INC			484.000	74,757	154.461	74,757	20,148				26,625		26,625		06/22/2007	
53222Q-10-3	LIFETIME BRANDS INC			362.000	5,781	15.970	5,781	5,740		59		279		279		06/25/2010	
53223X-10-7	LIFE STORAGE INC			2,202.000	337,291	153.180	337,291	81,336		6,452		162,038		162,038		01/28/2021	
53228F-10-1	LIFESTANCE HEALTH GROUP INC			421.000	4,008	9.520	4,008	6,346				(2,338)		(2,338)		09/17/2021	
532457-10-8	LILLY ELI & CO COM			24,927.000	6,885,120	276.220	6,885,120	1,318,893		80,622		2,676,661		2,676,661		06/24/2016	
53261M-10-4	LIMELIGHT NETWORKS INC			3,363.000	11,535	3.430	11,535	25,156				(1,883)		(1,883)		06/24/2011	
532746-10-4	LIMONEIRA CO			443.000	6,645	15.000	6,645	12,245	33	127		(731)		(731)		06/25/2010	
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC			1,591.000	221,890	139.470	221,890	36,464	891	3,088		36,943		36,943		06/27/2008	
534187-10-9	LINCOLN NATIONAL CORP			5,511.000	376,169	68.260	376,169	149,273		8,807		98,922		98,922		06/24/2011	
535219-10-9	LINDBLAD EXPEDITIONS HOLDING			608.000	9,485	15.600	9,485	5,465				(924)		(924)		06/24/2016	
535555-10-6	LINDSAY CORP			408.000	62,014	152.000	62,014	16,047		508		9,604		9,604		06/26/2015	
53566P-10-9	LINEAGE CELL THERAPEUTICS C/S			3,301.000	8,087	2.450	8,087	9,374				(1,287)		(1,287)		06/25/2021	
53635B-10-7	LIQUIDITY SERVICES INC			1,143.000	25,236	22.080	25,236	25,446				7,052		7,052		06/22/2012	
536797-10-3	LITHIA MOTORS INC			845.000	250,915	296.950	250,915	88,632		1,032		(9,266)		(9,266)		06/25/2021	
537008-10-4	LITTELFUSE INC			774.000	243,554	314.680	243,554	30,821		1,487		46,455		46,455		01/12/2018	
538034-10-9	LIVE NATION INC			4,097.000	490,355	119.690	490,355	93,907				189,322		189,322		06/26/2020	
53803X-10-5	LIVE OAK BANCSHARES INC			833.000	72,711	87.291	72,711	12,753		95		33,178		33,178		06/24/2016	
538146-10-1	LIVEPERSON INC			2,024.000	72,295	35.720	72,295	11,265				(53,656)		(53,656)		06/24/2011	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
53814L-10-8	LIVENT CORP			4,227.000	103,051	24.380	103,051	33,904				24,244		24,244		06/25/2021	
53814X-10-2	LIVEONE INC COMMON STOCK USD.0			1,013.000	1,297	1.280	1,297	8,002				(2,026)		(2,026)		06/22/2018	
53815P-10-8	LIVERAMP HLDGS INC COM			1,949.000	93,452	47.950	93,452	42,181				(49,193)		(49,193)		06/27/2014	
539830-10-9	LOCKHEED MARTIN CORP			7,293.000	2,591,924	355.410	2,591,924	354,893		73,539		3,136		3,136		08/29/2014	
540424-10-8	LOEWS CORP			6,093.000	351,921	57.760	351,921	102,690		1,449		77,625		77,625		06/26/2009	
54405Q-10-0	LORDSTOWN MOTORS CORP CL A			3,298.000	11,378	3.450	11,378	36,276				(24,898)		(24,898)		06/25/2021	
546347-10-5	LOUISIANA-PACIFIC CORP			2,584.000	202,450	78.350	202,450	45,521		1,671		106,409		106,409		06/23/2017	
54738L-10-9	LOVESAC CO THE			336.000	22,262	66.259	22,262	10,439				7,785		7,785		06/28/2019	
548661-10-7	LOWE'S COS INC			20,432.000	5,281,098	258.480	5,281,098	304,379		54,422		2,001,723		2,001,723		06/24/2016	
54911Q-10-7	LOYALTY VENTURES INC W I			584.000	17,560	30.070	17,560	33,760				(16,199)		(16,199)		11/08/2021	
550021-10-9	LULULEMON ATHLETICA INC			3,364.000	1,316,797	391.450	1,316,797	318,632				146,065		146,065		06/28/2019	
55003T-10-7	LUMBER LIQUIDATORS INC			1,099.000	18,759	17.070	18,759	24,715				(15,023)		(15,023)		06/23/2017	
550241-10-3	LUMEN TECHNOLOGIES INC COMMON			30,679.000	385,009	12.550	385,009	1,634,330		29,184		85,901		85,901		06/28/2019	
55024U-10-9	LUMENTUM HOLDINGS INC			1,893.000	200,217	105.770	200,217	444,624				20,766		20,766		12/11/2018	
55087P-10-4	LYFT INC A			8,428.000	360,117	42.730	360,117	411,343				(61,297)		(61,297)		06/25/2021	
55261F-10-4	M&T BANK CORP			4,010.000	615,837	153.580	615,837	474,249		17,166		105,383		105,383		06/22/2018	
55262C-10-0	MBIA INC			2,049.000	32,353	15.790	32,353	16,797				18,871		18,871		06/23/2017	
552676-10-8	MDC HOLDINGS INC			1,166.000	65,096	55.830	65,096	29,938		1,853		12,628		12,628		03/02/2021	
552690-10-9	MDU RESOURCES GROUP INC			5,356.000	165,174	30.840	165,174	57,213	1,165	4,331		24,102		24,102		06/23/2017	
55272X-10-2	MFA MORTGAGE INVESTMENTS INC			9,394.000	42,836	4.560	42,836	63,887	1,033	2,304		3,682		3,682		09/20/2021	
55277P-10-4	MGE ENERGY INC			899.000	73,941	82.250	73,941	41,862		1,296		10,986		10,986		03/31/2016	
55279B-20-2	MEI PHARMA INC			3,862.000	10,312	2.670	10,312	9,654				116		116		06/28/2019	
552848-10-3	MGIC INVESTMENT CORP			9,342.000	134,708	14.420	134,708	79,077		2,341		15,376		15,376		06/25/2021	
552953-10-1	MGM RESORTS INTERNATIONAL			11,721.000	526,022	44.880	526,022	187,042		111		156,710		156,710		06/23/2017	
55303J-10-6	MGP INGREDIENTS INC			476.000	40,454	84.989	40,454	7,462		217		18,055		18,055		06/26/2015	
55305B-10-1	M/I HOMES INC			604.000	37,556	62.180	37,556	20,926				7,451		7,451		06/25/2021	
55306N-10-4	MKS INSTRUMENTS INC			1,516.000	264,034	174.170	264,034	38,186		1,240		35,960		35,960		06/22/2007	
553368-10-1	MP MATERIALS CORP			2,135.000	96,969	45.420	96,969	74,209				22,763		22,763		06/25/2021	
55345K-10-3	MRC GLOBAL INC			2,142.000	14,737	6.880	14,737	24,849				(4,407)		(4,407)		06/25/2021	
553498-10-6	MSA SAFETY INC COM			877.000	132,388	150.960	132,388	25,920		1,460		1,377		1,377		06/26/2020	
553530-10-6	MSC INDUSTRIAL DIRECT CO			1,382.000	116,167	84.060	116,167	61,915		3,944		(456)		(456)		06/24/2016	
55354G-10-0	MSCI INC			2,361.000	1,446,516	612.690	1,446,516	77,242		8,175		392,304		392,304		06/23/2017	
553810-10-2	MVB FINANCIAL CORP			180.000	7,474	41.522	7,474	7,911		49		(437)		(437)		06/25/2021	
55405W-10-4	MYR GROUP INC			639.000	70,639	110.549	70,639	13,603				32,238		32,238		06/26/2009	
55405Y-10-0	MA-COM TECHNOLOGY SOLUTIONS			1,568.000	122,770	78.300	122,770	255,527				36,472		36,472		06/23/2017	
554225-10-2	MACATAWA BANK CORP			1,072.000	9,455	8.820	9,455	7,257		326		482		482		06/24/2016	
554382-10-1	MACERICH CO			6,081.000	105,074	17.280	105,074	167,741		1,838		8,752		8,752		09/17/2021	
554489-10-4	MACK-CALI REALTY CORP			1,695.000	31,153	18.380	31,153	37,385				8,066		8,066		09/17/2021	
556099-10-9	MACROGENICS INC			1,721.000	27,621	16.050	27,621	44,623				(13,495)		(13,495)		06/25/2021	
55616P-10-4	MACY'S INC			9,238.000	241,843	26.180	241,843	257,911	1,386	1,318		137,923		137,923		06/24/2016	
556269-10-8	MADDEN STEVEN LTD COM			2,695.000	125,233	46.470	125,233	22,946		1,538		30,049		30,049		06/25/2010	
55825T-10-3	MADISON SQUARE GARDEN CO			627.000	108,926	173.730	108,926	132				(6,502)		(6,502)		04/20/2020	
55826T-10-2	MADISON SQUARE GARDEN ENT C/S			832.000	58,521	70.340	58,521	18,217				(12,438)		(12,438)		07/09/2021	
558868-10-5	MADRIGAL PHARMACEUTICALS INC			275.000	23,303	84.742	23,303	25,848				(7,268)		(7,268)		06/26/2020	
559079-20-7	MAGELLAN HEALTH SERVICES INC			304.000	28,876	94.990	28,876	20,463				3,694		3,694		06/23/2017	
55910K-10-8	MAGENTA THERAPEUTICS INC			683.000	3,026	4.430	3,026	10,074				(2,329)		(2,329)		06/28/2019	
55955D-10-0	MAGNITE INC			3,683.000	64,451	17.500	64,451	60,253				(64,041)		(64,041)		09/17/2021	
559663-10-9	MAGNOLIA OIL & GAS CORP			3,546.000	66,911	18.870	66,911	41,060		270		41,878		41,878		06/28/2019	
56117J-10-0	MALIBU BOATS INC A			688.000	47,285	68.730	47,285	14,339				4,328		4,328		06/26/2015	
562662-10-6	MANDIANT INC COMMON STOCK USD.			6,880.000	120,671	17.540	120,671	263,676				(37,978)		(37,978)		06/23/2017	
562750-10-9	MANHATTAN ASSOCIATES INC			1,818.000	282,672	155.490	282,672	32,665				91,464		91,464		06/26/2015	
563571-40-5	MANITOWOC CO INC/THE			1,198.000	22,270	18.590	22,270	19,818				6,325		6,325		11/20/2017	
56400P-70-6	MANNKIND CORP			7,710.000	33,692	4.370	33,692	8,866				9,560		9,560		06/28/2019	
56418H-10-0	MANPOWER INC			1,722.000	167,597	97.330	167,597	67,646		4,128		12,312		12,312		06/26/2015	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
564563-10-4	MANTECH INTERNATIONAL CORP			924.000	67,385	72.930	67,385	27,597		1,336		(14,793)		(14,793)		06/26/2015	
565788-10-6	MARATHON DIGITAL HOLDINGS IN			2,859.000	93,944	32.860	93,944	80,591				13,356		13,356		06/25/2021	
565849-10-6	MARATHON OIL CORP			21,322.000	350,096	16.420	350,096	368,628		3,651		207,890		207,890		06/24/2016	
56585A-10-2	MARATHON PETROLEUM CORP			18,206.000	1,164,966	63.990	1,164,966	835,642		40,180		412,002		412,002		10/01/2018	
56600D-10-7	MARAVAI LIFESCIENCE HLDGS A			3,088.000	129,383	41.900	129,383	115,536				13,851		13,851		12/17/2021	
566324-10-9	MARCUS & MILLICHAP INC			569.000	29,280	51.460	29,280	18,595				8,097		8,097		06/26/2015	
566330-10-6	MARCUS CORP			736.000	13,145	17.860	13,145	10,476				3,224		3,224		12/17/2002	
567908-10-8	MARINEMAX INC			530.000	31,290	59.040	31,290	4,053				12,725		12,725		06/25/2010	
568427-10-8	MARINE PRODUCTS CORP			441.000	5,513	12.501	5,513	2,281		193		(900)		(900)		12/17/2002	
56854Q-20-0	MARINUS PHARMACEUTICALS INC			1,010.000	11,999	11.880	11,999	20,197				(323)		(323)		09/23/2020	
570535-10-4	MARKEL CORP			388.000	478,777	1,234.000	478,777	147,221				77,872		77,872		06/23/2017	
57060D-10-8	MARKETAXESS HOLDINGS INC			1,069.000	439,634	411.270	439,634	25,867		2,684		(170,281)		(170,281)		06/24/2016	
571157-10-6	MARLIN BUSINESS SERVICES INC			418.000	9,731	23.280	9,731	6,531		223		4,615		4,615		06/22/2012	
57164Y-10-7	MARRIOTT VACATIONS WORLD			1,302.000	220,005	168.980	220,005	82,556	703	669		41,352		41,352		09/04/2018	
571748-10-2	MARSH & MCLENNAN COS INC			14,820.000	2,575,931	173.820	2,575,931	498,549		28,196		842,072		842,072		06/26/2009	
571903-20-2	MARRIOTT INTERNATIONAL INC/DE			8,014.000	1,324,192	165.240	1,324,192	228,438				267,026		267,026		09/23/2016	
573075-10-8	MARTEN TRANSPORT LTD			2,242.000	38,472	17.160	38,472	23,769		1,408		(157)		(157)		06/23/2017	
573284-10-6	MARTIN MARIETTA MATERIALS INC			1,916.000	844,010	440.520	844,010	119,181		4,302		299,950		299,950		06/26/2015	
573874-10-4	MARVELL TECHNOLOGY INC			23,704.000	2,073,798	87.490	2,073,798	519,917		2,705		1,553,946		1,553,946		04/21/2021	
574599-10-6	MASCO CORP			7,697.000	540,466	70.220	540,466	152,647		6,187		117,687		117,687		11/26/2003	
574795-10-0	MASIMO CORP			1,396.000	408,708	292.780	408,708	51,685				34,062		34,062		06/23/2017	
576323-10-9	MASTEC INC			1,650.000	152,257	92.280	152,257	26,567				39,765		39,765		06/23/2017	
57636Q-10-4	MASTERCARD INC			25,680.000	9,227,049	359.320	9,227,049	617,966		42,995		61,118		61,118		06/28/2013	
57637H-10-3	MASTERCRAFT BOAT HOLDINGS INC			673.000	19,065	28.330	19,065	10,839				2,349		2,349		06/23/2017	
576485-20-5	MATADOR RESOURCES CO			3,253.000	120,097	36.920	120,097	83,475		338		54,988		54,988		06/25/2021	
57667L-10-7	MATCH GROUP INC			8,083.000	1,068,944	132.250	1,068,944	410,171				(165,869)		(165,869)		06/25/2021	
576690-10-1	MATERION CORP			679.000	62,425	91.940	62,425	15,453		307		19,161		19,161		12/17/2002	
576853-10-5	MATRIX SERVICE CO			1,193.000	8,971	7.520	8,971	29,301				(4,176)		(4,176)		06/27/2008	
57686G-10-5	MATSON INC			1,352.000	121,717	90.030	121,717	34,532		1,363		44,697		44,697		06/24/2016	
577081-10-2	MATTEL INC			10,286.000	221,759	21.560	221,759	214,018				42,275		42,275		11/13/2003	
577128-10-1	MATTHEWS INTERNATIONAL CORP			1,217.000	44,626	36.670	44,626	28,630		1,002		8,848		8,848		07/30/2014	
57776J-10-0	MAXLINEAR INC			2,280.000	171,884	75.390	171,884	38,210				84,816		84,816		06/24/2016	
57777K-10-6	MAXCYTE INC			2,546.000	25,943	10.190	25,943	25,496				448		448		12/17/2021	
57778K-10-5	MAXAR TECHNOLOGIES INC			2,076.000	61,302	29.530	61,302	101,157		79		(18,809)		(18,809)		01/02/2019	
577933-10-4	MAXIMUS INC			2,080.000	165,709	79.670	165,709	36,288		2,216		13,478		13,478		06/23/2017	
579063-10-8	MCAFEE CORP CLASS A			2,317.000	59,753	25.790	59,753	51,382		5,589		8,866		8,866		12/17/2021	
579780-20-6	MCCORMICK & CO INC/MD			7,291.000	704,362	96.610	704,362	81,091	2,698	9,433		7,364		7,364		10/19/2009	
580135-10-1	MCDONALD'S CORP			21,820.000	5,849,104	268.070	5,849,104	608,687		108,973		1,167,152		1,167,152		02/01/2006	
580589-10-9	MCGRATH RENTCORP			687.000	55,137	80.261	55,137	24,430		1,127		9,041		9,041		09/18/2020	
58155Q-10-3	MCKESSON CORP			4,615.000	1,147,115	248.570	1,147,115	175,049	2,169	7,595		344,510		344,510		06/24/2005	
58450V-10-4	MEDIAALPHA INC CLASS A			584.000	9,017	15.440	9,017	24,656				(15,238)		(15,238)		06/25/2021	
58463J-30-4	MEDICAL PROPERTIES TRUST INC			16,244.000	383,834	23.630	383,834	226,656	4,548	17,152		29,889		29,889		11/08/2019	
58470H-10-1	MEDIFAST INC			366.000	76,649	209.429	76,649	8,295	520	1,877		4,791		4,791		06/23/2017	
584CVR-99-7	MEDIA GENERAL INC			4,469.000	0.000											01/18/2017	
58502B-10-6	MEDNAX INC			1,877.000	51,071	27.210	51,071	66,506				1,739		1,739		09/17/2021	
58506Q-10-9	MEDPACE HOLDINGS INC			805.000	175,195	217.640	175,195	57,158				60,804		60,804		06/25/2021	
587376-10-4	MERCANTILE BANK CORP			640.000	22,418	35.030	22,418	12,871		718		5,030		5,030		06/27/2014	
58844R-10-8	MERCHANTS BANCORP IN			573.000	27,119	47.330	27,119	16,169	52	191		11,288		11,288		06/22/2018	
58933Y-10-5	MERCK & CO			74,429.000	5,704,060	76.640	5,704,060	3,102,310	51,356	184,085		(112,516)		(112,516)		04/30/2014	
589378-10-8	MERCURY COMPUTER SYSTEMS INC			1,200.000	66,070	55.060	66,070	43,592				(39,600)		(39,600)		06/23/2017	
589400-10-0	MERCURY GENERAL CORP			754.000	40,006	53.060	40,006	43,140		1,511		(3,614)		(3,614)		03/19/2021	
589584-10-1	MERIDIAN BIOSCIENCE INC			1,637.000	33,394	20.400	33,394	23,608				2,799		2,799		06/22/2007	
589889-10-4	MERIT MEDICAL SYSTEMS INC			1,636.000	101,920	62.300	101,920	15,168				11,108		11,108		12/17/2002	
59001A-10-2	MERITAGE HOMES CORP			729.000	88,979	122.060	88,979	30,667				28,606		28,606		06/23/2017	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59001K-10-0	MERITOR INC			352.000	8,723	24.781	8,723	2,823				(1,102)		(1,102)		06/24/2016	
59045L-10-6	MERSANA THERAPEUTICS INC			1,994.000	12,403	6.220	12,403	16,065				(30,622)		(30,622)		06/25/2021	
590479-13-5	MESA AIR GROUP INC			982.000	5,499	5.600	5,499	14,209				(8,709)		(8,709)		03/19/2021	
59064R-10-9	MESA LABORATORIES INC			126.000	41,338	328.087	41,338	5,643		77		5,223		5,223		06/22/2012	
59100U-10-8	META FINANCIAL GROUP INC			1,035.000	61,746	59.660	61,746	15,212	52	197		23,909		23,909		06/23/2017	
59134N-10-4	META MATERIALS INC			6,233.000	15,333	2.460	15,333	40,998				(25,664)		(25,664)		09/17/2021	
591520-20-0	METHODE ELECTRONICS INC			1,398.000	68,738	49.170	68,738	16,753		665		15,224		15,224		12/17/2002	
59156R-10-8	METLIFE INC			21,461.000	1,341,056	62.490	1,341,056	765,464		38,789		333,504		333,504		07/31/2014	
591697-10-7	METROMILE INC			648.000	1,419	2.190	1,419	5,819				(4,400)		(4,400)		06/25/2021	
591774-10-4	METROPOLITAN BANK HOLDING CO			229.000	24,394	106.528	24,394	12,216				16,090		16,090		06/22/2018	
592688-10-5	METTLER TOLEDO INTERNATIONAL I			673.000	1,142,186	1,697.210	1,142,186	41,890				375,218		375,218		12/30/2009	
594918-10-4	MICROSOFT CORP			221,222.000	74,399,053	336.320	74,399,053	6,314,286		483,743		25,184,513		25,184,513		12/17/2021	
594960-30-4	MICROVISION INC			4,688.000	23,486	5.010	23,486	68,610				(45,123)		(45,123)		09/17/2021	
594972-40-8	MICROSTRATEGY INC			235.000	127,951	544.489	127,951	25,267				32,609		32,609		06/25/2021	
595017-10-4	MICROCHIP TECHNOLOGY INC			15,540.000	1,352,870	87.060	1,352,870	303,575		12,314		274,501		274,501		12/17/2021	
595112-10-3	MICRON TECHNOLOGY INC			32,854.000	3,060,254	93.150	3,060,254	640,378	3,285	3,125		590,386		590,386		06/22/2018	
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT			3,416.000	783,742	229.440	783,742	248,301		13,323		350,994		350,994		06/23/2017	
596278-10-1	MIDDLEBY CORP			1,635.000	321,693	196.760	321,693	44,337				110,918		110,918		06/24/2011	
596680-10-8	MIDDLESEX WATER CO			644.000	77,471	120.300	77,471	10,912		678		30,803		30,803		06/27/2008	
597742-10-5	MIDLAND STATES BANCORP INC			582.000	14,428	24.790	14,428	17,722		620		4,027		4,027		06/23/2017	
598511-10-3	MIDWESTONE FINANCIAL GROUP INC			406.000	13,142	32.369	13,142	9,568		347		3,195		3,195		06/23/2017	
600544-10-0	MILLER HERMAN INC COM			2,407.000	94,327	39.190	94,327	76,016	451	1,429		(3,564)		(3,564)		07/20/2021	
600551-20-4	MILLER INDUSTRIES INC/TN			446.000	14,896	33.399	14,896	6,815		305		(2,061)		(2,061)		06/24/2011	
602496-10-1	MIMEDX GROUP INC			3,231.000	19,514	6.040	19,514	36,379				(16,864)		(16,864)		06/25/2021	
603158-10-6	MINERALS TECHNOLOGIES INC			838.000	61,298	73.150	61,298	24,815		160		9,243		9,243		04/02/2007	
60468T-10-5	MIRATI THERAPEUTICS INC			1,197.000	175,583	146.690	175,583	92,352				(87,321)		(87,321)		06/26/2020	
60510V-10-8	MISSION PRODUCE INC			684.000	10,739	15.700	10,739	14,575				(3,836)		(3,836)		06/25/2021	
60646V-10-5	MISTER CAR WASH INC			1,527.000	27,806	18.210	27,806	26,637				1,170		1,170		12/17/2021	
60649T-10-7	MISTRAS GROUP INC			757.000	5,625	7.431	5,625	8,506				(250)		(250)		06/25/2010	
606710-20-0	MITEK SYSTEMS INC			1,253.000	22,240	17.750	22,240	8,482				(38)		(38)		06/24/2016	
607525-10-2	MODEL N INC			844.000	25,344	30.030	25,344	13,167				(4,769)		(4,769)		06/27/2014	
60770K-10-7	MODERNA INC			9,933.000	2,522,704	253.980	2,522,704	570,187				1,314,436		1,314,436		06/25/2021	
607828-10-0	MODINE MANUFACTURING CO			1,945.000	19,624	10.090	19,624	51,871				(4,804)		(4,804)		06/24/2005	
60783X-10-4	MODIVCARE INC			426.000	63,170	148.291	63,170	10,091				53,081		53,081		01/07/2021	
60786M-10-5	MOELIS & CO			1,603.000	100,201	62.510	100,201	69,615		9,856		23,610		23,610		06/25/2021	
608190-10-4	MOHAWK INDUSTRIES INC			1,740.000	316,983	182.180	316,983	78,496				71,740		71,740		06/23/2017	
608550-10-9	MOLECULAR TEMPLATES INC			1,274.000	4,994	3.920	4,994	10,637				(6,969)		(6,969)		06/28/2019	
60855R-10-0	MOLINA HEALTHCARE INC			1,641.000	521,953	318.080	521,953	90,886				172,961		172,961		06/22/2018	
60871R-20-9	MOLSON COORS BREWING CO			5,596.000	259,367	46.350	259,367	308,958		3,620		6,491		6,491		06/24/2016	
60878Y-10-8	MOMENTIVE GLOBAL INC COMMON ST			3,818.000	80,748	21.150	80,748	63,927				(16,799)		(16,799)		06/26/2020	
609027-10-7	MONARCH CASINO & RESORT INC			388.000	28,692	73.951	28,692	8,251				4,939		4,939		06/24/2005	
609207-10-5	MONDELEZ INTERNATIONAL INC			40,658.000	2,695,948	66.310	2,695,948	588,802	14,230	50,086		318,759		318,759		07/31/2012	
60935Y-20-8	MONEYGRAM INTERNATIONAL INC			1,840.000	14,518	7.890	14,518	12,759				4,462		4,462		12/18/2020	
60937P-10-6	MONGODB INC			1,807.000	956,505	529.350	956,505	344,133				279,491		279,491		09/17/2021	
609720-10-7	MONMOUTH REIT CLASS A			2,597.000	54,561	21.010	54,561	17,009		1,779		9,583		9,583		10/19/2009	
609839-10-5	MONOLITHIC POWER SYSTEMS INC			1,283.000	632,922	493.330	632,922	26,021	770	2,807		163,069		163,069		06/27/2014	
610236-10-1	MONRO MUFFLER INC			556.000	32,397	58.270	32,397	21,202		518		2,763		2,763		06/23/2017	
61174X-10-9	MONSTER BEVERAGE CORP			10,526.000	1,010,885	96.040	1,010,885	73,926				37,473		37,473		06/24/2016	
61225M-10-2	MONTE ROSA THERAPEUTICS INC			213.000	4,349	20.418	4,349	6,546				(2,197)		(2,197)		09/17/2021	
615111-10-1	MONTROSE ENVIRONMENTAL GROUP			640.000	45,125	70.509	45,125	30,079				15,047		15,047		03/19/2021	
615369-10-5	MOODY'S CORP			4,730.000	1,847,385	390.580	1,847,385	60,232		11,158		474,608		474,608		06/25/2010	
615394-20-2	MOOG INC			863.000	69,875	80.970	69,875	29,208		821		1,441		1,441		06/27/2014	
617446-44-8	MORGAN STANLEY			39,584.000	3,885,443	98.160	3,885,443	1,212,184		78,438		1,154,632		1,154,632		02/24/2021	
617700-10-9	MORNINGSTAR INC			671.000	229,468	341.990	229,468	61,333		804		74,092		74,092		06/26/2020	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61775R-10-5	MORPHIC HOLDING INC			597.000	28,285	47.380	28,285	20,481		4,303		4,303		4,303		06/25/2021	
61945C-10-3	MOSAIC CO/THE			10,359.000	406,992	39.290	406,992	575,851		2,498		157,760		157,760		12/17/2021	
620071-10-0	MOTORCAR PARTS OF AMERICA INC			670.000	11,437	17.070	11,437	15,606				(1,709)		(1,709)		06/27/2014	
620076-30-7	MOTOROLA INC			4,842.000	1,315,530	271.700	1,315,530	255,815	3,825	13,081		492,141		492,141		06/26/2015	
624580-10-6	MOVADO GROUP INC			638.000	26,687	41.831	26,687	6,441		576		16,084		16,084		12/17/2002	
624756-10-2	MUELLER INDUSTRIES INC			1,100.000	65,294	59.360	65,294	23,575		544		26,675		26,675		06/26/2015	
624758-10-8	MUELLER WATER PRODUCTS INC			4,045.000	58,246	14.400	58,246	40,082		858		8,171		8,171		06/26/2020	
62482R-10-7	MR COOPER GROUP INC			1,931.000	80,346	41.610	80,346	35,980				18,663		18,663		06/25/2021	
62548M-10-0	MULTIPLAN CORP			7,614.000	33,729	4.430	33,729	71,720				(37,990)		(37,990)		06/25/2021	
626717-10-2	MURPHY OIL CORP			3,745.000	97,779	26.110	97,779	72,639		1,016		25,143		25,143		09/20/2021	
626755-10-2	MURPHY USA INC			660.000	131,494	199.239	131,494	26,479		653		45,124		45,124		06/24/2016	
62818Q-10-4	MUSTANG BIO INC			2,916.000	4,841	1.660	4,841	10,730				(6,197)		(6,197)		06/28/2019	
628464-10-9	MYERS INDUSTRIES INC			871.000	17,428	20.010	17,428	9,845	118	447		(671)		(671)		12/17/2002	
62855J-10-4	MYRIAD GENETICS INC			2,502.000	69,053	27.600	69,053	54,964				19,578		19,578		06/26/2009	
628778-10-2	NBT BANCORP INC			521.000	20,068	38.520	20,068	12,913		545		3,345		3,345		06/23/2017	
62878D-10-0	N ABLE INC			829.000	9,202	11.100	9,202	13,120				(3,919)		(3,919)		07/20/2021	
62886E-10-8	NCR CORP			3,958.000	159,107	40.200	159,107	51,000				10,410		10,410		06/27/2014	
629156-40-7	NL INDUSTRIES INC			563.000	4,166	7.400	4,166	7,387		128		1,475		1,475		03/05/2004	
629209-30-5	NMI HOLDINGS INC CLASS A			2,265.000	49,488	21.850	49,488	24,908				(1,812)		(1,812)		06/27/2014	
62921N-10-5	NGM BIOPHARMACEUTICALS INC			761.000	13,477	17.710	13,477	14,584				(9,577)		(9,577)		12/20/2019	
629337-10-6	NN INC			1,020.000	4,182	4.100	4,182	15,746				(2,519)		(2,519)		06/23/2017	
629377-50-8	NRG ENERGY INC			6,994.000	301,293	43.080	301,293	452,936		8,474		38,410		38,410		06/25/2021	
629445-20-6	NVE CORP			192.000	13,114	68.302	13,114	6,064		731		2,327		2,327		06/27/2008	
62944T-10-5	NVR INC			99.000	584,960	5,908.869	584,960	50,167				181,072		181,072		06/25/2010	
62945V-10-9	NV5 HOLDINGS INC			291.000	40,192	138.120	40,192	7,478				17,268		17,268		06/24/2016	
62955J-10-3	NOV INC COMMON STOCK			12,582.000	170,481	13.550	170,481	252,432		598		(2,265)		(2,265)		06/26/2009	
63009R-10-9	NANOSTRING TECHNOLOGIES INC			1,328.000	56,079	42.230	56,079	36,009				(32,842)		(32,842)		06/25/2021	
630402-10-5	NAPCO SECURITY TECHNOLOGIES			428.000	21,390	49.979	21,390	4,044				10,169		10,169		06/23/2017	
631103-10-8	NASDAQ OMX GROUP/THE			3,301.000	693,221	210.010	693,221	124,127		6,626		255,068		255,068		06/24/2016	
632307-10-4	NATERA INC			2,327.000	217,312	93.390	217,312	58,136				(15,186)		(15,186)		06/25/2021	
632347-10-0	NATHAN'S FAMOUS INC			133.000	7,766	58.391	7,766	5,637		177		422		422		06/24/2016	
633707-10-4	NATIONAL BANK HOLDINGS			984.000	43,236	43.940	43,236	19,378		814		11,001		11,001		06/28/2013	
635017-10-6	NATIONAL BEVERAGE CORP			794.000	35,991	45.330	35,991	2,315		4,532		2,287		2,287		02/22/2021	
635309-10-7	NATIONAL CINEMEDIA INC			2,714.000	7,626	2.810	7,626	67,015		517		(2,470)		(2,470)		06/22/2012	
635906-10-0	NATIONAL HEALTHCARE CORP			212.000	14,403	67.939	14,403	13,543	117	420		324		324		06/24/2016	
636180-10-1	NATIONAL FUEL GAS CO			2,568.000	164,193	63.940	164,193	64,116	1,168	4,397		58,576		58,576		06/23/2017	
63633D-10-4	NATIONAL HEALTH INVESTORS INC			880.000	50,572	57.470	50,572	58,639	792	2,059		(9,005)		(9,005)		09/17/2021	
636518-10-2	NATIONAL INSTRUMENTS CORP			4,043.000	176,552	43.670	176,552	68,174		4,153		(1,092)		(1,092)		06/23/2017	
637215-10-4	NATIONAL PRESTO INDUSTRIES INC			206.000	16,897	82.029	16,897	7,319		1,225		(1,318)		(1,318)		06/25/2010	
637372-20-2	NATIONAL RESEARCH GROUP			357.000	14,823	41.521	14,823	5,146	43	123		(439)		(439)		05/23/2013	
637417-10-6	NATIONAL RETAIL PROPERTIES INC			4,984.000	239,573	48.070	239,573	139,968		17,954		35,023		35,023		08/02/2021	
637870-10-6	NATIONAL STORAGE AFFILIATES TR			1,913.000	132,376	69.200	132,376	40,398		2,663		59,025		59,025		09/17/2021	
63845R-10-7	NATIONAL VISION HOLDINGS INC			2,416.000	115,940	47.990	115,940	82,144				6,523		6,523		06/28/2019	
638517-10-2	NATIONAL WESTERN LIFE GROUP IN			92.000	19,727	214.435	19,727	16,788		31		736		736		06/24/2016	
63888U-10-8	NATURAL GROCERS BY VITAMIN C			345.000	4,916	14.249	4,916	10,691		102		176		176		06/28/2013	
639027-10-1	NATURES SUNSHINE PRODUCTS INC			537.000	9,935	18.501	9,935	7,311		511		1,906		1,906		06/22/2012	
639050-10-3	NATUS MEDICAL INC			1,257.000	29,828	23.730	29,828	17,928				4,638		4,638		06/27/2008	
63910B-10-2	NAUTILUS INC			909.000	5,572	6.130	5,572	14,529				(10,917)		(10,917)		09/18/2020	
63938C-10-8	NAVIENT CORP WHEN DISTRIBUTE			3,611.000	76,623	21.220	76,623	30,553		2,198		41,165		41,165		09/18/2020	
63947U-10-7	NCINO INC			1,586.000	87,005	54.860	87,005	110,391				(22,741)		(22,741)		09/17/2021	
640079-10-9	NEENAH PAPER INC			642.000	29,711	46.280	29,711	16,328		1,151		(5,804)		(5,804)		11/26/2003	
640268-10-8	NEKTAR THERAPEUTICS			5,467.000	73,857	13.510	73,857	140,105				(19,080)		(19,080)		06/23/2017	
64031N-10-8	NELNET INC			637.000	62,220	97.680	62,220	22,832		545		16,842		16,842		06/23/2017	
640491-10-6	NEOGEN CORP			2,862.000	129,959	45.410	129,959	11,025				16,485		16,485		06/07/2021	

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		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	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	
64049K-10-4	NEOLEUKIN THERAPEUTICS INC			1,362.000	6,565	4.820	6,565	20,948				(12,639)		(12,639)		06/26/2020	
64049M-20-9	NEOGENOMICS INC			3,250.000	110,887	34.120	110,887	39,425				(62,774)		(62,774)		06/25/2021	
64051T-10-0	NEOPHOTONICS CORP			1,216.000	18,689	15.370	18,689	10,699				7,636		7,636		06/26/2015	
64110D-10-4	NETAPP INC			6,356.000	584,670	91.990	584,670	207,322		11,851		163,667		163,667		06/23/2017	
64110L-10-6	NETFLIX INC			12,657.000	7,624,844	602.440	7,624,844	503,962				781,063		781,063		06/28/2019	
641110-10-4	NETGEAR INC			962.000	28,099	29.210	28,099	10,125				(10,986)		(10,986)		06/24/2005	
64115T-10-4	NETSCOUT SYSTEMS INC			2,211.000	73,138	33.080	73,138	12,088				12,514		12,514		07/13/2015	
64119V-30-3	NETSTREIT CORP			765.000	17,518	22.901	17,518	17,846		291		(328)		(328)		06/25/2021	
64125C-10-9	NEUROCRINE BIOSCIENCES INC			2,942.000	250,562	85.170	250,562	103,813				(31,421)		(31,421)		06/23/2017	
64131A-10-5	NEURONETICS INC			720.000	3,211	4.460	3,211	12,355				(9,143)		(9,143)		06/25/2021	
64157F-10-3	NEVRO CORP			1,074.000	87,066	81.070	87,066	64,049				(98,840)		(98,840)		06/23/2017	
644393-10-0	NEW FORTRESS ENERGY LLC			740.000	17,863	24.141	17,863	28,829		141		(10,965)		(10,965)		06/25/2021	
646025-10-6	NEW JERSEY RESOURCES CORP			2,338.000	95,995	41.060	95,995	37,071	848	2,868		12,119		12,119		06/25/2021	
64828T-20-1	NEW RESIDENTIAL INVESTMENT			12,681.000	135,810	10.710	135,810	212,902	3,170	10,254		9,764		9,764		06/28/2019	
64829B-10-0	NEW RELIC INC			1,631.000	179,339	109.960	179,339	89,802				72,677		72,677		06/22/2018	
649445-10-3	NEW YORK COMMUNITY BANCORP INC			10,848.000	132,450	12.210	132,450	152,850		6,198		11,695		11,695		09/17/2021	
649604-50-1	NEW YORK MORTAGE TRUST INC			6,676.000	24,834	3.720	24,834	24,793	668	1,353		(2,647)		(2,647)		09/17/2021	
650111-10-7	NEW YORK TIMES CO/THE			4,377.000	211,402	48.300	211,402	120,040		1,124		(15,188)		(15,188)		06/26/2020	
650194-10-3	NEWAGE INC			3,685.000	3,796	1.030	3,796	8,438				(4,643)		(4,643)		06/25/2021	
651229-10-6	NEWELL RUBBERMAID INC			11,340.000	247,658	21.840	247,658	293,846		9,925		6,917		6,917		06/23/2017	
651587-10-7	NEWMARKET CORP			80.000	27,417	342.725	27,417	7,205	168	594		(4,446)		(4,446)		06/23/2017	
65158N-10-2	NEWMARK GROUP INC CLASS A			4,328.000	80,931	18.700	80,931	43,580		136		38,828		38,828		03/19/2021	
651639-10-6	NEWMONT MINING CORP			23,671.000	1,468,029	62.020	1,468,029	869,303		49,538		50,419		50,419		03/20/2020	
651718-50-4	NEWPARK RESOURCES			3,366.000	9,896	2.940	9,896	27,435				3,433		3,433		12/17/2002	
65249B-10-9	NEWS CORP/NEW CL A W/I			11,739.000	261,889	22.310	261,889	95,044		2,234		50,947		50,947		06/23/2017	
65249B-20-8	NEWS CORP/NEW CL A W/I			3,112.000	70,018	22.500	70,018	45,201		592		14,720		14,720		06/23/2017	
65290C-10-5	NEXTIER OILFIELD SOLUTIONS I			4,954.000	17,586	3.550	17,586	75,024				(1,161)		(1,161)		06/25/2021	
65336K-10-3	NEXSTAR BROADCASTING GROUP INC			1,183.000	178,603	150.980	178,603	56,643		3,151		49,438		49,438		01/18/2017	
65339F-10-1	NEXTERA ENERGY INC			57,551.000	5,372,793	93.360	5,372,793	721,815		84,310		932,902		932,902		03/20/2020	
65341D-10-2	NEXTPOINT RESIDENTIALTRUST INC			662.000	55,493	83.829	55,493	9,279		884		27,486		27,486		06/26/2015	
65342T-10-6	NI HOLDINGS INC			394.000	7,451	18.911	7,451	6,757				981		981		06/23/2017	
65343C-10-2	NEXTGEN HEALTHCARE INC			1,960.000	34,867	17.790	34,867	53,102				(882)		(882)		06/24/2011	
65344D-10-9	NEXIMMUNE INC			464.000	2,139	4.610	2,139	7,407				(5,268)		(5,268)		09/17/2021	
65406E-10-2	NICOLET BANKSHARES INC			301.000	25,810	85.751	25,810	10,970				5,839		5,839		06/24/2016	
654106-10-3	NIKE INC			36,252.000	6,041,932	166.670	6,041,932	442,978		38,832		915,636		915,636		03/19/2021	
654110-10-5	NIKOLA CORP			5,998.000	59,198	9.870	59,198	108,558				(49,358)		(49,358)		06/25/2021	
654405-10-9	9 METERS BIOPHARMA INC			6,325.000	6,190	0.979	6,190	7,653				(1,463)		(1,463)		06/25/2021	
65443P-10-2	908 DEVICES INC			168.000	4,346	25.869	4,346	6,649				(2,303)		(2,303)		06/25/2021	
65473P-10-5	NISOURCE INC			12,354.000	341,083	27.610	341,083	138,369		10,342		57,693		57,693		06/22/2018	
65487K-10-0	NLIGHT INC			1,072.000	25,673	23.950	25,673	25,931				(9,326)		(9,326)		06/26/2020	
65487U-10-8	NKARTA INC			496.000	7,614	15.351	7,614	16,772				(22,876)		(22,876)		09/18/2020	
65540B-10-5	NOODLES & CO			400.000	3,628	9.070	3,628	14,031				468		468		12/20/2013	
655663-10-2	NORDSON CORP			1,723.000	439,816	255.270	439,816	39,236	879	2,754		93,593		93,593		06/27/2008	
655664-10-0	NORDSTROM INC			3,550.000	80,298	22.620	80,298	116,670				(30,495)		(30,495)		06/22/2007	
655844-10-8	NORFOLK SOUTHERN CORP			7,221.000	2,149,697	297.710	2,149,697	161,131		28,575		433,982		433,982		06/30/2006	
665531-30-7	NORTHERN OIL AND GAS INC			1,332.000	27,412	20.580	27,412	27,358	107	95		55		55		06/25/2021	
665859-10-4	NORTHERN TRUST CORP			6,037.000	722,063	119.610	722,063	322,576	4,226	16,080		159,799		159,799		06/23/2017	
66611T-10-8	NORTHFIELD BANCORP INC			1,643.000	26,550	16.160	26,550	26,796		782		6,293		6,293		06/23/2017	
666762-10-9	NORTHRIM BANCORP INC			280.000	12,169	43.461	12,169	7,041		400		2,663		2,663		06/24/2016	
666807-10-2	NORTHROP GRUMMAN CORP			4,400.000	1,703,055	387.070	1,703,055			25,783		362,340		362,340		01/11/2005	
667340-10-3	NORTHWEST BANCSHARES INC			2,083.000	29,494	14.160	29,494	28,398		1,566		2,958		2,958		04/27/2020	
66765N-10-5	NORTHWEST NATURAL GAS CO			1,124.000	54,827	48.780	54,827	38,586		2,056		3,136		3,136		06/24/2016	
667746-10-1	NORTHWEST PIPE CO			371.000	11,798	31.801	11,798	5,969				1,299		1,299		06/23/2017	
668074-30-5	NORTHWESTERN CORP			1,255.000	71,734	57.160	71,734	55,612		2,960		(1,443)		(1,443)		06/22/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
668771-10-8	NORTONLIFELOCK INC C/S			15,719.000	408,367	25.980	408,367	414,995		7,369		80,270		80,270		09/20/2021	
670002-40-1	NOVAVAX INC			2,168.000	310,166	143.070	310,166	161,038				29,338		29,338		09/20/2021	
67000B-10-4	NOVANTA INC			1,149.000	202,597	176.330	202,597	13,003				66,768		66,768		06/24/2011	
67011P-10-0	NOW INC/DE W/I			4,328.000	36,960	8.540	36,960	46,888				5,886		5,886		06/24/2016	
67018T-10-5	NU SKIN ENTERPRISES INC			1,594.000	80,893	50.750	80,893	62,175		2,305		(6,185)		(6,185)		06/22/2018	
67020Y-10-0	NUANCE COMMUNICATIONS INC			7,924.000	438,342	55.320	438,342	110,152				88,987		88,987		06/23/2017	
670346-10-5	NUCOR CORP			8,520.000	972,528	114.150	972,528	149,216	4,260	13,129		519,379		519,379		06/24/2016	
67059N-10-8	NUTANIX INC			5,847.000	186,279	31.860	186,279	172,116				(58)		(58)		06/26/2020	
67066G-10-4	NVIDIA CORP			70,177.000	20,639,110	294.110	20,639,110	520,744		10,681		11,478,150		11,478,150		07/20/2021	
670703-10-7	NUVALENT INC A			214.000	4,075	19.042	4,075	7,808				(3,733)		(3,733)		09/17/2021	
670704-10-5	NUVASIVE INC			1,132.000	59,405	52.480	59,405	20,585				(4,358)		(4,358)		06/30/2006	
67080M-10-3	NURIX THERAPEUTICS INC			935.000	27,067	28.950	27,067	29,284				(1,621)		(1,621)		06/25/2021	
67080N-10-1	NUVATION BIO INC			4,458.000	37,892	8.500	37,892	39,950				(2,057)		(2,057)		12/17/2021	
670837-10-3	OGE ENERGY CORP			5,229.000	200,683	38.380	200,683	67,033		8,046		34,093		34,093		06/28/2013	
67098H-10-4	O I GLASS INC			5,026.000	60,461	12.030	60,461	131,686				653		653		12/27/2019	
67103H-10-7	O'REILLY AUTOMOTIVE INC			1,999.000	1,411,710	706.230	1,411,710	77,158				507,066		507,066		06/26/2009	
67103X-10-2	OFG BANKCORP			1,902.000	50,515	26.560	50,515	23,150	205	570		15,254		15,254		06/24/2011	
671044-10-5	OSI SYSTEMS INC			673.000	62,722	93.201	62,722	23,798				(13)		(13)		06/23/2017	
67181A-10-7	OAK STREET HEALTH INC			3,059.000	101,372	33.140	101,372	164,214				(72,121)		(72,121)		06/25/2021	
674215-20-7	OASIS PETROLEUM INC			553.000	69,670	125.989	69,670	55,231		2,565		14,442		14,442		06/25/2021	
674599-10-5	OCCIDENTAL PETROLEUM CORP			25,310.000	733,714	28.990	733,714	452,778	253	963		295,621		295,621		08/09/2019	
675232-10-2	OCEANEERING INTERNATIONAL INC			2,352.000	26,600	11.310	26,600	32,526				636		636		09/20/2021	
675234-10-8	OCEANFIRST FINANCIAL CORP			1,583.000	35,142	22.200	35,142	31,402		1,024		5,651		5,651		01/29/2018	
675746-60-6	OCWEN FINANCIAL CORP			214.000	8,554	39.972	8,554	6,593				1,961		1,961		06/25/2021	
67576A-10-0	OCULAR THERAPEUTIX INC			2,221.000	15,480	6.970	15,480	34,499				(21,722)		(21,722)		06/25/2021	
67577C-10-5	OCUGEN INC			5,511.000	25,074	4.550	25,074	46,014				(20,939)		(20,939)		06/25/2021	
67623C-10-9	OFFICE PROPERTIES INCOME TRU			1,207.000	29,981	24.840	29,981	90,878		2,526		2,559		2,559		01/02/2019	
677864-10-0	OIL-DRI CORP OF AMERICA			255.000	8,346	32.729	8,346	4,906		257		(344)		(344)		06/24/2011	
678026-10-5	OIL STATES INTERNATIONAL INC			2,073.000	10,303	4.970	10,303	36,708				(104)		(104)		06/25/2010	
679295-10-5	OKTA INC			3,715.000	832,766	224.170	832,766	258,097				(111,108)		(111,108)		06/25/2021	
679369-10-8	OLAPLEX HOLDING INC			820.000	23,886	29.130	23,886	19,642				4,244		4,244		12/17/2021	
679580-10-0	OLD DOMINION FREIGHT LINE INC			2,984.000	1,069,373	358.380	1,069,373	25,850		2,271		486,989		486,989		06/26/2015	
680033-10-7	OLD NATIONAL BANCORP/IN			2,485.000	45,027	18.120	45,027	43,973		1,324		3,877		3,877		04/28/2016	
680223-10-4	OLD REPUBLIC INTERNATIONAL COR			7,499.000	184,319	24.580	184,319	120,802		24,112		36,520		36,520		06/22/2018	
680277-10-0	OLD SECOND BANCORP INC			1,237.000	15,574	12.590	15,574	7,977		188		3,080		3,080		06/26/2015	
68062P-10-6	OLEMA PHARMACEUTICALS INC			649.000	6,075	9.361	6,075	23,693				(17,618)		(17,618)		09/17/2021	
680665-20-5	OLIN CORP			4,186.000	240,771	57.520	240,771	79,977		3,071		131,275		131,275		06/25/2021	
681116-10-9	OLLIES BARGAIN OUTLET HOLDI			1,867.000	95,569	51.190	95,569	80,464				(57,916)		(57,916)		06/25/2021	
68162K-10-6	OLYMPIC STEEL INC			395.000	9,283	23.501	9,283	13,976		30		4,017		4,017		06/30/2006	
681919-10-6	OMNICOM GROUP INC			6,563.000	480,856	73.270	480,856	217,420	4,594	17,169		71,537		71,537		12/15/2003	
681936-10-0	OMEGA HEALTHCARE INVESTORS INC			7,357.000	217,687	29.590	217,687	157,599		18,756		(49,513)		(49,513)		05/17/2019	
682095-10-4	OMEGA FLEX INC			117.000	14,853	126.949	14,853	3,907		163		(2,229)		(2,229)		09/30/2015	
68213N-10-9	OMNICELL INC			1,384.000	249,721	180.440	249,721	29,944				83,621		83,621		06/23/2017	
682143-10-2	OMEROS CORP			1,629.000	10,474	6.430	10,474	24,877				(12,796)		(12,796)		06/23/2017	
682189-10-5	ON SEMICONDUCTOR CORP			12,593.000	855,290	67.920	855,290	139,118				443,148		443,148		06/26/2015	
68235C-10-7	ONCOCYTE CORP			2,507.000	5,440	2.170	5,440	6,242				(552)		(552)		06/28/2019	
68235P-10-8	ONE GAS INC			1,679.000	130,270	77.590	130,270	17,553		3,705		1,377		1,377		06/23/2017	
68236P-10-7	ONCTERNAL THERAPEUTICS INC			1,312.000	2,978	2.270	2,978	6,756				(3,778)		(3,778)		06/25/2021	
68236R-10-3	ONCORUS INC			551.000	2,904	5.270	2,904	8,595				(5,691)		(5,691)		06/25/2021	
682406-10-3	ONE LIBERTY PROPERTIES INC			574.000	20,250	35.280	20,250	9,020	258	983		8,731		8,731		10/16/2020	
68243Q-10-6	1-800 FLOWERS CL A			966.000	22,574	23.370	22,574	9,232				(2,541)		(2,541)		06/30/2003	
682680-10-3	ONEOK INC			13,246.000	778,311	58.760	778,311	553,596		47,126		269,953		269,953		06/26/2020	
68268W-10-3	ONEMAIN HLDGS INC COM			2,456.000	122,894	50.040	122,894	105,269		20,534		(720)		(720)		06/25/2021	
68269G-10-7	1LIFE HEALTHCARE INC			3,431.000	60,281	17.570	60,281	103,076				(79,227)		(79,227)		06/25/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
68280L-10-1	ONEWATER MARINE INC CL A			266.000	16,217	60.970	16,217	10,999		456		5,219		5,219		03/19/2021	
68287N-10-0	ONESPAN INC			1,227.000	20,772	16.930	20,772	21,352				(4,601)		(4,601)		06/26/2015	
683344-10-5	ONTO INNOVATION INC			1,215.000	122,990	101.230	122,990	21,373				63,035		63,035		06/25/2021	
683373-10-4	ONTRAK INC COMMON STOCK			3,741.000	23,530	6.290	23,530	29,089				(8,751)		(8,751)		12/17/2021	
68339B-10-4	ON24 INC			678.000	11,763	17.350	11,763	21,723				(9,959)		(9,959)		09/17/2021	
683416-10-1	OOMA INC			661.000	13,511	20.440	13,511	5,552				3,992		3,992		06/23/2017	
683712-10-3	OPENDOOR TECHNOLOGIES INC			12,099.000	176,760	14.610	176,760	209,220				(32,454)		(32,454)		09/17/2021	
68373J-10-4	OPEN LENDING CORP CL A			3,011.000	67,685	22.480	67,685	127,780				(60,093)		(60,093)		06/25/2021	
68375N-10-3	OPKO HEALTH INC			13,300.000	63,971	4.810	63,971	74,001				11,438		11,438		06/24/2016	
68376D-10-4	OPORTUN FINANCIAL CORP			563.000	11,401	20.250	11,401	10,699				495		495		12/18/2020	
683797-10-4	OPPENHEIMER HOLDINGS			448.000	20,773	46.371	20,773	10,348		656		6,693		6,693		06/25/2010	
68389X-10-5	ORACLE CORP			48,750.000	4,251,355	87.210	4,251,355	1,188,849		55,649		1,097,850		1,097,850		12/15/2017	
68401U-20-4	OPTIMIZERX CORP			578.000	35,899	62.111	35,899	9,363				17,889		17,889		06/28/2019	
68403P-20-3	ORAMED PHARMACEUTICALS INC			752.000	10,739	14.281	10,739	10,129				610		610		06/25/2021	
68404L-20-1	OPTION CARE HEALTH INC			3,932.000	111,822	28.440	111,822	90,089				28,627		28,627		09/17/2021	
68554V-10-8	ORASURE TECHNOLOGIES INC			2,181.000	18,952	8.690	18,952	26,856				(4,133)		(4,133)		06/23/2017	
68571X-10-3	ORCHID ISLAND CAPITAL INC			1,276.000	5,742	4.500	5,742	13,709	83	947		(919)		(919)		06/23/2017	
68621F-10-2	ORGANOGENESIS HOLDINGS INC			1,103.000	10,192	9.240	10,192	19,947				(9,755)		(9,755)		06/25/2021	
68621T-10-2	ORIGIN BANCORP INC			568.000	24,378	42.921	24,378	23,502		264		8,605		8,605		06/22/2018	
68622P-10-9	ORIC PHARMACEUTICALS INC			672.000	9,878	14.699	9,878	25,303				(12,869)		(12,869)		12/18/2020	
68622V-10-6	ORGANON & CO			6,806.000	207,237	30.450	207,237	135,432		3,576		71,811		71,811		09/17/2021	
68629Y-10-3	ORION OFFICE REIT INC W I			1,597.000	29,815	18.670	29,815	24,531				5,285		5,285		11/15/2021	
686688-10-2	ORMAT TECHNOLOGIES INC			1,235.000	97,933	79.300	97,933	51,451		545		(11,813)		(11,813)		06/25/2021	
687380-10-5	ORRSTOWN FINL SERVICES INC			297.000	7,484	25.199	7,484	5,330		209		2,569		2,569		06/24/2016	
68752L-10-0	ORTHOPEDIATRICS CORP			357.000	21,369	59.860	21,369	15,415				3,257		3,257		06/25/2021	
68752M-10-8	ORTHOFIX MEDICAL INC			679.000	21,109	31.090	21,109	30,024				(8,073)		(8,073)		08/01/2018	
688239-20-1	OSHKOSH CORP			2,055.000	231,612	112.710	231,612	54,985		2,659		54,745		54,745		06/24/2011	
68902V-10-7	OTIS WORLDWIDE CORP			12,674.000	1,103,490	87.070	1,103,490	302,224		11,058		246,255		246,255		06/25/2021	
689648-10-3	OTTER TAIL CORP			920.000	65,704	71.420	65,704	21,406		1,365		26,505		26,505		06/24/2005	
68989M-10-3	OUSTER INC			387.000	2,012	5.199	2,012	4,884				(2,871)		(2,871)		06/25/2021	
69007J-10-6	OUTFRONT MEDIA INC COM			4,782.000	128,249	26.820	128,249	132,786		909		34,717		34,717		06/22/2018	
69012T-20-6	OUTLOOK THERAPEUTICS INC			2,475.000	3,366	1.360	3,366	5,989				(2,623)		(2,623)		06/25/2021	
690145-10-7	OUTSET MEDICAL INC			1,325.000	61,067	46.090	61,067	68,164				(7,999)		(7,999)		06/25/2021	
690370-10-1	OVERSTOCK.COM INC			1,209.000	71,341	59.010	71,341	53,361				5,457		5,457		09/17/2021	
69047Q-10-2	OVINTIV INC			7,741.000	260,864	33.700	260,864	87,907		3,306		135,515		135,515		06/25/2021	
690732-10-2	OWENS & MINOR INC			2,217.000	96,437	43.500	96,437	32,326		21		36,470		36,470		06/23/2017	
690742-10-1	OWENS CORNING INC			2,755.000	249,320	90.500	249,320	90,905		2,725		40,609		40,609		06/25/2010	
691497-30-9	OXFORD INDUSTRIES INC			569.000	57,763	101.520	57,763	7,961		791		20,490		20,490		12/17/2002	
69242L-10-6	OYSTER POINT PHARMA INC			268.000	4,894	18.261	4,894	5,199				(305)		(305)		06/25/2021	
69290Y-10-9	PAE INC			1,797.000	17,843	9.930	17,843	16,586				1,348		1,348		06/26/2020	
69318G-10-6	PBF ENERGY INC			2,663.000	34,538	12.970	34,538	27,707				7,292		7,292		09/20/2021	
69318J-10-0	PC CONNECTION INC			430.000	18,545	43.130	18,545	5,299		540		(1,789)		(1,789)		06/28/2013	
69324R-10-4	PCSB FINANCIAL CORP			696.000	13,252	19.040	13,252	11,873		146		2,158		2,158		06/23/2017	
69327R-10-1	PETROLEUM DEVELOPMENT CORP			2,885.000	140,726	48.780	140,726	143,383		2,330		73,893		73,893		06/25/2021	
693282-10-5	PDF SOLUTIONS INC			1,181.000	37,543	31.790	37,543	5,773				12,034		12,034		06/25/2010	
69331C-10-8	PG&E CORP			45,208.000	548,808	12.140	548,808	701,561				(6,772)		(6,772)		06/25/2021	
69336V-10-1	PGT INC			1,847.000	41,538	22.490	41,538	18,243				3,971		3,971		06/26/2015	
69343T-10-7	PJT PARTNERS INC			727.000	53,861	74.089	53,861	18,107		2,213		(843)		(843)		06/24/2016	
693475-10-5	PNC FINANCIAL SERVICES GROUP I			12,470.000	2,500,406	200.520	2,500,406	1,434,499		56,939		642,454		642,454		02/26/2010	
69349H-10-7	PNM RESOURCES INC			2,485.000	113,337	45.610	113,337	31,036		3,096		(7,256)		(7,256)		06/25/2010	
693506-10-7	PPG INDUSTRIES INC			6,931.000	1,195,145	172.440	1,195,145	176,656		14,901		195,593		195,593		03/05/2004	
69351T-10-6	PPL CORP			22,135.000	665,357	30.060	665,357	504,760	9,186	34,953		41,171		41,171		06/26/2020	
69353Y-10-3	PMV PHARMACEUTICALS INC			754.000	17,416	23.099	17,416	29,539				(18,413)		(18,413)		06/25/2021	
69354N-10-6	PORTFOLIO RECOVERY ASSOCIATES			1,565.000	78,577	50.210	78,577	33,566				16,511		16,511		06/26/2015	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69360J-10-7	PS BUSINESS PARKS INC			488.000	89,872	184.170	89,872	36,318		4,085		25,034		25,034		06/23/2017	
693656-10-0	PHILLIPS-VAN HEUSEN CORP			2,213.000	236,009	106.650	236,009	56,144		79		28,238		28,238		09/18/2020	
69366J-20-0	PTC THERAPEUTICS INC			2,011.000	80,095	39.830	80,095	46,559				(42,633)		(42,633)		06/28/2019	
69370C-10-0	PARAMETRIC TECHNOLOGY CORP			3,193.000	386,820	121.150	386,820	65,912				4,917		4,917		06/23/2017	
693718-10-8	PACCAR INC			9,836.000	868,098	88.260	868,098	121,478	14,754	19,087		19,475		19,475		12/15/2003	
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFOR			5,816.000	118,991	20.460	118,991	68,256				(38,316)		(38,316)		06/25/2021	
69478X-10-5	PACIFIC PREMIER BANCORP INC			2,232.000	89,344	40.030	89,344	48,784		2,739		19,418		19,418		06/02/2020	
695127-10-0	PACIRA PHARMACEUTICALS INC			1,521.000	91,516	60.170	91,516	64,731				502		502		06/23/2017	
695156-10-9	PACKAGING CORP OF AMERICA			2,908.000	395,912	136.150	395,912	56,858	2,908	11,065		(5,118)		(5,118)		06/28/2013	
695263-10-3	PACWEST BANCORP			3,679.000	166,175	45.170	166,175	107,537		3,500		72,734		72,734		10/24/2017	
69526K-10-5	PACTIV EVERGREEN INC			728.000	9,231	12.680	9,231	12,197		277		(3,975)		(3,975)		12/18/2020	
69553P-10-0	PAGERDUTY INC			2,372.000	82,424	34.750	82,424	65,206				(16,959)		(16,959)		06/25/2021	
69608A-10-8	PALANTIR TECHNOLOGIES INC A			47,856.000	871,431	18.210	871,431	1,282,542				(411,084)		(411,084)		09/20/2021	
697435-10-5	PALO ALTO NETWORKS INC			2,824.000	1,572,241	556.760	1,572,241	332,858				572,407		572,407		03/19/2021	
69753M-10-5	PALOMAR HOLDINGS INC			682.000	44,172	64.770	44,172	45,050				(15,697)		(15,697)		06/25/2021	
698813-10-2	PAPA JOHN'S INTERNATIONAL INC			1,035.000	138,137	133.470	138,137	60,996		1,132		50,322		50,322		06/26/2020	
698884-10-3	PAR TECHNOLOGY CORP DEL			675.000	35,619	52.770	35,619	30,780				(9,205)		(9,205)		06/25/2021	
69888T-20-7	PAR PETROLEUM CORP			1,291.000	21,288	16.490	21,288	22,682				3,240		3,240		09/14/2016	
69924R-10-8	PARAMOUNT GROUP INC			4,579.000	38,188	8.340	38,188	70,106	321	1,023		(5,025)		(5,025)		06/25/2021	
699374-30-2	PARATEK PHARMACEUTICALS			934.000	4,194	4.490	4,194	23,443				(1,653)		(1,653)		06/23/2017	
70014A-10-4	PARK AEROSPACE CORP C/S			766.000	10,111	13.200	10,111	14,687		291		(161)		(161)		12/17/2002	
700517-10-5	PARK HOTELS & RESORTS INC			7,470.000	141,030	18.880	141,030	212,671				12,923		12,923		09/18/2019	
700658-10-7	PARK NATIONAL CORP			529.000	72,635	137.310	72,635	47,532		2,274		17,087		17,087		04/01/2005	
700666-10-0	PARK-OHIO HOLDINGS CORP			334.000	7,071	21.171	7,071	5,192		159		(3,250)		(3,250)		06/25/2010	
701094-10-4	PARKER HANNIFIN CORP			3,824.000	1,216,453	318.120	1,216,453	105,975		14,441		174,795		174,795		11/26/2003	
70202L-10-2	PARSONS CORP			502.000	16,891	33.649	16,891	17,537				(1,386)		(1,386)		09/20/2019	
702149-10-5	PARTY CITY HOLDCO INC			3,210.000	17,879	5.570	17,879	32,547				(14,668)		(14,668)		06/25/2021	
702712-10-0	PASSAGE BIO INC			1,084.000	6,883	6.350	6,883	21,273				(13,183)		(13,183)		06/25/2021	
703343-10-3	PATRICK INDUSTRIES INC			687.000	55,432	80.690	55,432	31,254		765		8,478		8,478		06/26/2020	
703395-10-3	PATTERSON COS INC			1,971.000	57,847	29.350	57,847	74,343		1,541		(1,298)		(1,298)		09/17/2021	
703481-10-1	PATTERSON-UTI ENERGY INC			5,355.000	45,249	8.450	45,249	87,667		338		7,621		7,621		06/25/2021	
70387R-10-6	PAVMED INC			8,965.000	22,053	2.460	22,053	35,008				(12,954)		(12,954)		12/17/2021	
704326-10-7	PAYCHEX INC			9,303.000	1,269,820	136.500	1,269,820	280,922		23,009		403,006		403,006		06/24/2016	
70432V-10-2	PAYCOM SOFTWARE INC			1,447.000	600,761	415.190	600,761	57,827				(53,626)		(53,626)		06/23/2017	
70434P-10-3	PAYA HOLDINGS INC A			1,831.000	11,609	6.340	11,609	19,060				(7,451)		(7,451)		06/25/2021	
70435P-10-2	PAYCOR HCM INC			366.000	10,544	28.809	10,544	11,227				(682)		(682)		09/17/2021	
70438V-10-6	PAYLOCITY HOLDING CORP			1,125.000	265,672	236.160	265,672	50,502				34,031		34,031		06/26/2020	
70450Y-10-3	PAYPAL HOLDINGS INC-W/I			34,454.000	6,497,131	188.580	6,497,131	947,603				(1,571,791)		(1,571,791)		06/22/2018	
704551-10-0	PEABODY ENERGY CORP			2,049.000	20,632	10.070	20,632	15,920				4,714		4,714		06/25/2021	
704699-10-7	PEAPACK GLADSTONE FINANCIAL CO			642.000	22,726	35.400	22,726	11,718		122		8,115		8,115		06/23/2017	
70509V-10-0	PEBBLEBROOK HOTEL TRUST			4,334.000	96,949	22.370	96,949	133,258	43	165		15,472		15,472		11/26/2018	
705573-10-3	PEGASYSTEMS INC			1,117.000	124,899	111.820	124,899	11,368	34	127		(23,948)		(23,948)		06/25/2010	
70614W-10-0	PELETON INTERACTIVE INC A			7,509.000	268,514	35.760	268,514	851,230				(861,975)		(861,975)		06/25/2021	
707569-10-9	PENN NATIONAL GAMING INC			4,478.000	232,177	51.850	232,177	114,124				(152,037)		(152,037)		09/20/2021	
70805E-10-9	PENNANT GROUP INC THE			942.000	21,740	23.080	21,740	1,142				(32,951)		(32,951)		10/01/2019	
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT			2,603.000	45,109	17.330	45,109	49,960	1,223	4,656		(677)		(677)		06/26/2015	
70932M-10-7	PENNYMAC FINANCIAL SERVICE			750.000	52,333	69.780	52,333	45,408		197		2,276		2,276		12/17/2021	
70959W-10-3	PENSKE AUTO GROUP INC			633.000	67,868	107.220	67,868	31,768		1,072		30,276		30,276		06/22/2018	
70975L-10-7	PENUMBRA INC			949.000	272,658	287.320	272,658	70,223				100,776		100,776		09/17/2021	
709789-10-1	PEOPLES BANCORP INC/OH			868.000	27,610	31.810	27,610	21,819		903		5,935		5,935		09/20/2021	
711040-10-5	PEOPLES FINANCIAL SERVICES			333.000	17,545	52.691	17,545	16,452		476		5,305		5,305		06/27/2014	
712704-10-5	PEOPLE'S UNITED FINANCIAL INC			12,816.000	228,374	17.820	228,374	177,957		8,500		52,218		52,218		03/19/2021	
713448-10-8	PEPSICO INC/NC			40,468.000	7,029,476	173.710	7,029,476	1,420,377	43,503	161,591		1,028,292		1,028,292		03/01/2010	
71363P-10-6	PERDOCEO EDUCATION CORP C/S			2,656.000	31,234	11.760	31,234	68,120				(2,311)		(2,311)		06/24/2011	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
71375U-10-1	PERFICIENT INC			742.000	95,930	129.290	95,930	13,155				60,577		60,577		06/28/2013	
71377A-10-3	PERFORMANCE FOOD GROUP CO			4,713.000	216,273	45.890	216,273	152,747				(9,326)		(9,326)		09/02/2021	
714046-10-9	PERKINELMER INC			3,578.000	719,370	201.060	719,370	175,824		850		188,973		188,973		12/17/2021	
71535D-10-6	PERSONALIS INC			1,024.000	14,612	14.270	14,612	25,415				(19,980)		(19,980)		06/25/2021	
71601V-10-5	PETCO HEALTH AND WELLNESS CO			1,980.000	39,183	19.790	39,183	45,675				(6,490)		(6,490)		06/25/2021	
716382-10-6	PETMED EXPRESS INC			765.000	19,323	25.260	19,323	8,387		859		(5,202)		(5,202)		06/30/2006	
71639T-10-6	PETIQ INC			619.000	14,057	22.709	14,057	18,564				(9,743)		(9,743)		06/26/2020	
717081-10-3	PFIZER INC			163,832.000	9,673,977	59.050	9,673,977	5,072,016		243,124		3,643,624		3,643,624		04/30/2014	
71722W-10-7	PHATHOM PHARMACEUTICALS INC			575.000	11,310	19.670	11,310	20,271				(8,207)		(8,207)		06/25/2021	
71742Q-10-6	PHIBRO ANIMAL HEALTH CORP			720.000	14,702	20.419	14,702	16,303		329		720		720		06/23/2017	
718172-10-9	PHILIP MORRIS INTERNATIONAL			45,881.000	4,358,558	95.000	4,358,558	945,303	57,351	211,679		560,207		560,207		03/20/2020	
718546-10-4	PHILLIPS 66			13,333.000	966,079	72.460	966,079	293,879		45,913		33,599		33,599		06/28/2019	
719405-10-2	PHOTRONICS INC			2,139.000	40,319	18.850	40,319	55,776				16,449		16,449		06/24/2011	
71943U-10-4	PHYSICIANS REALTY TRUST			5,940.000	111,846	18.830	111,846	103,843		5,199		6,118		6,118		06/23/2017	
71944F-10-6	PHREESIA INC			1,246.000	51,906	41.660	51,906	45,241				(19,788)		(19,788)		09/17/2021	
720190-20-6	PIEDMONT OFFICE REALTY TRUST			3,343.000	61,442	18.380	61,442	60,943	702	2,671		7,187		7,187		09/18/2020	
72147K-10-8	PILGRIM'S PRIDE CORP			1,486.000	41,904	28.200	41,904	23,909				12,765		12,765		09/18/2020	
72341T-10-3	PING IDENTITY HOLDING CORP			1,099.000	25,144	22.880	25,144	33,825				(6,330)		(6,330)		09/18/2020	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS IN			2,403.000	229,480	95.500	229,480	83,746		1,646		74,733		74,733		06/22/2018	
723484-10-1	PINNACLE WEST CAPITAL CORP			2,714.000	191,575	70.590	191,575	121,561		8,623		(25,403)		(25,403)		06/22/2018	
72352L-10-6	PINTEREST INC CLASS A			16,442.000	597,648	36.350	597,648	577,681				(529,900)		(529,900)		06/25/2021	
723787-10-7	PIONEER NATURAL RESOURCES CO			6,414.000	1,166,541	181.880	1,166,541	680,519	3,977	40,332		300,703		300,703		06/25/2021	
724078-10-0	PIPER JAFFRAY COS			553.000	98,713	178.510	98,713	17,546		3,577		42,918		42,918		12/15/2003	
724479-10-0	PITNEY BOWES INC			5,559.000	36,855	6.630	36,855	187,631		1,058		2,613		2,613		06/24/2016	
72703H-10-1	PLANET FITNESS INC			2,622.000	237,494	90.580	237,494	63,443				33,955		33,955		06/23/2017	
727493-10-8	PLANTRONICS INC			1,066.000	31,275	29.340	31,275	42,078				2,462		2,462		06/24/2016	
72814N-10-4	PLAYAGS INC			322.000	2,186	6.789	2,186	7,049				(132)		(132)		03/16/2018	
72814P-10-9	PLBY GROUP INC			533.000	14,199	26.640	14,199	16,238				(2,039)		(2,039)		09/17/2021	
72815L-10-7	PLAYTIKA HOLDING CORP			2,676.000	46,267	17.290	46,267	69,523				(23,255)		(23,255)		09/17/2021	
729132-10-0	PLEXUS CORP			884.000	84,764	95.890	84,764	25,542				15,629		15,629		06/27/2008	
729139-10-5	PLIANT THERAPEUTICS INC			722.000	9,747	13.500	9,747	28,287				(18,540)		(18,540)		03/19/2021	
72919P-20-2	PLUG POWER INC			15,097.000	426,175	28.230	426,175	208,374				(85,348)		(85,348)		06/25/2021	
729640-10-2	PLYMOUTH INDUSTRIAL REIT INC			628.000	20,095	32.000	20,095	10,424	132	370		9,672		9,672		03/19/2021	
731068-10-2	POLARIS INDUSTRIES INC			1,625.000	178,598	109.910	178,598	35,261		3,895		23,774		23,774		06/22/2018	
73278L-10-5	POOL CORP			1,111.000	628,806	566.000	628,806	36,892		3,150		214,979		214,979		06/23/2017	
733174-70-0	POPULAR INC			2,126.000	174,412	82.040	174,412	64,207	861	3,094		54,681		54,681		06/23/2017	
733245-10-4	PORCH GROUP INC			2,148.000	33,486	15.590	33,486	41,105				(7,618)		(7,618)		09/17/2021	
73642K-10-6	PORTILLO S INC CL A			417.000	15,654	37.540	15,654	13,233				2,421		2,421		12/17/2021	
736508-84-7	PORTLAND GENERAL ELECTRIC CO			2,243.000	118,696	52.920	118,696	54,092	964	3,574		22,766		22,766		06/23/2017	
73730P-10-8	POSEIDA THERAPEUTICS INC			972.000	6,619	6.810	6,619	10,584				(3,965)		(3,965)		03/19/2021	
737446-10-4	POST HOLDINGS INC			1,888.000	212,827	112.730	212,827	68,373				22,127		22,127		06/23/2017	
737630-10-3	POTLATCH CORP			2,176.000	131,035	60.220	131,035	63,779		11,737		22,195		22,195		11/15/2018	
739128-10-6	POWELL INDUSTRIES INC			416.000	12,268	29.490	12,268	19,685		412						06/27/2014	
739276-10-3	POWER INTEGRATIONS INC			2,006.000	186,331	92.890	186,331	33,511		1,030		22,126		22,126		06/23/2017	
73939C-10-6	POWERSCHOOL HOLDINGS INC A			728.000	11,990	16.470	11,990	22,338				(10,348)		(10,348)		09/17/2021	
74006W-10-8	PRAXIS PRECISION MEDECINES I			684.000	13,475	19.700	13,475	21,167				(10,889)		(10,889)		06/25/2021	
74017N-10-5	PRECIGEN INC COMMON STOCK			2,435.000	9,034	3.710	9,034	7,193				(15,803)		(15,803)		03/20/2020	
74019P-10-8	PRECISION BIOSCIENCES INC			1,170.000	8,658	7.400	8,658	16,759				(1,100)		(1,100)		12/20/2019	
740367-40-4	PREFERRED BANK/LOS ANGELES CA			510.000	36,612	71.790	36,612	6,628		698		10,873		10,873		06/22/2012	
74039L-10-3	PREFERRED APARTMENT COMMUN A			2,737.000	49,428	18.060	49,428	46,006	479	1,823		29,176		29,176		12/15/2017	
740444-10-4	PREFORMED LINE PRODUCTS CO			96.000	6,211	64.698	6,211	4,344	19	73		(359)		(359)		06/26/2009	
74051N-10-2	PREMIER INC			2,811.000	115,725	41.170	115,725	98,696		1,959		16,166		16,166		09/20/2021	
74052F-10-8	PREMIER FINANCIAL CORP C/S			52.000	1,607	30.904	1,607	651		52		411		411		02/03/2020	
74065P-10-1	PRELUDE THERAPEUTICS INC			251.000	3,125	12.450	3,125	19,102				(14,834)		(14,834)		12/18/2020	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
74112D-10-1	PRESTIGE BRANDS HOLDINGS INC			1,758.000	106,620	60.650	106,620	27,753				45,321		45,321		06/24/2011	
74144T-10-8	PRICE T ROWE GROUP INC COM			6,632.000	1,304,075	196.640	1,304,075	149,318		46,180		300,098		300,098		06/24/2005	
741511-10-9	PRICESMART INC			820.000	59,997	73.170	59,997	66,967		546		(14,694)		(14,694)		06/22/2018	
74164F-10-3	PRIMORIS SERVICES CORP			1,452.000	34,818	23.980	34,818	14,492	87	331		(5,271)		(5,271)		06/24/2016	
74164M-10-8	PRIMERICA INC			1,239.000	189,896	153.270	189,896	48,751		2,216		23,962		23,962		06/24/2016	
74167B-10-9	PRIMIS FINANCIAL CORP			454.000	6,828	15.040	6,828	5,357		129		1,472		1,472		03/31/2021	
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC			8,201.000	593,159	72.330	593,159	206,654		19,035		186,327		186,327		06/22/2018	
74267C-10-6	PROASSURANCE CORP			1,956.000	49,485	25.300	49,485	68,853	98	372		14,690		14,690		06/23/2017	
742718-10-9	PROCTER & GAMBLE CO			71,256.000	11,655,691	163.580	11,655,691	3,002,715		230,472		1,741,497		1,741,497		12/21/2018	
74275K-10-8	PROCORE TECHNOLOGIES INC			1,687.000	134,905	79.970	134,905	132,700				2,209		2,209		12/17/2021	
74276R-10-2	PRIVIA HEALTH GROUP INC			468.000	12,107	25.870	12,107	21,546				(9,438)		(9,438)		06/25/2021	
74319R-10-1	PROG HOLDINGS INC			2,124.000	95,811	45.110	95,811	32,752				(18,606)		(18,606)		12/01/2020	
743312-10-0	PROGRESS SOFTWARE CORP			1,606.000	77,520	48.270	77,520	37,325		1,069		4,946		4,946		06/23/2017	
743315-10-3	PROGRESSIVE CORP/THE			17,277.000	1,773,428	102.650	1,773,428	339,403		105,185		65,134		65,134		06/24/2016	
74340E-10-3	PROGYNY INC			1,851.000	93,195	50.350	93,195	82,369				(3,315)		(3,315)		06/25/2021	
74340W-10-3	PROLOGIS INC			21,743.000	3,660,536	168.360	3,660,536	699,401		52,122		1,493,744		1,493,744		02/04/2020	
74346Y-10-3	PROS HOLDINGS INC			1,099.000	37,904	34.490	37,904	14,792				(17,892)		(17,892)		06/24/2011	
74347M-10-8	PROPETRO HOLDING CORP			2,609.000	21,132	8.100	21,132	38,058				1,852		1,852		06/22/2018	
74349U-10-8	PROMETHEUS BIOSCIENCES INC			280.000	11,071	39.539	11,071	6,056				5,015		5,015		06/25/2021	
743606-10-5	PROSPERITY BANCSHARES INC			2,597.000	187,757	72.300	187,757	146,162	1,350	4,842		7,635		7,635		11/01/2019	
74366E-10-2	PROTAGONIST THERAPEUTICS INC			1,206.000	41,244	34.200	41,244	25,313				8,960		8,960		06/25/2021	
743713-10-9	PROTO LABS INC			784.000	40,257	51.349	40,257	53,786				(80,007)		(80,007)		06/27/2014	
74374N-10-2	PROVENTION BIO INC			1,356.000	7,621	5.620	7,621	19,674				(15,350)		(15,350)		06/26/2020	
74383L-10-5	PROVIDENT BANCORP INC			339.000	6,305	18.599	6,305	3,715		49		2,237		2,237		10/17/2019	
74386T-10-5	PROVIDENT FINANCIAL SERVICES I			1,243.000	30,104	24.220	30,104	22,052		1,100		7,781		7,781		06/25/2004	
744320-10-2	PRUDENTIAL FINANCIAL INC			11,656.000	1,261,605	108.240	1,261,605	443,051		51,005		351,662		351,662		08/31/2009	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROU			14,678.000	979,432	66.730	979,432	293,124		28,484		123,736		123,736		06/24/2016	
74460D-10-9	PUBLIC STORAGE CO			4,410.000	1,651,758	374.560	1,651,758	235,528		33,561		633,408		633,408		06/24/2016	
745848-10-1	PULMONX CORP			711.000	22,801	32.070	22,801	34,441				(16,381)		(16,381)		06/25/2021	
745867-10-1	PULTE HOMES INC			7,361.000	420,742	57.160	420,742	84,588	1,104	3,921		103,348		103,348		06/28/2013	
74587B-10-1	PULSE BIOSCIENCES INC			437.000	6,472	14.810	6,472	12,348				(3,787)		(3,787)		02/05/2021	
74587V-10-7	PUMA BIOTECHNOLOGY INC			1,119.000	3,402	3.040	3,402	53,988				(8,079)		(8,079)		06/23/2017	
746228-30-3	PURE CYCLE CORP			626.000	9,140	14.601	9,140	4,569				2,110		2,110		06/23/2017	
74623V-10-3	PURECYCLE TECHNOLOGIES INC			673.000	6,441	9.571	6,441	16,272				(9,832)		(9,832)		06/25/2021	
74624M-10-2	PURE STORAGE INC			8,066.000	262,540	32.550	262,540	137,497				80,176		80,176		06/28/2019	
74640Y-10-6	PURPLE INNOVATION INC			1,386.000	18,391	13.270	18,391	27,077				(23,090)		(23,090)		06/25/2021	
74727A-10-4	QCR HOLDINGS INC			472.000	26,431	56.000	26,431	12,016	28	107		7,746		7,746		06/24/2016	
747316-10-7	QUAKER CHEMICAL CORP			452.000	104,310	230.781	104,310	12,066		688		(10,220)		(10,220)		06/27/2008	
74731Q-10-3	PZENA INVESTMENT MGMT INC			527.000	4,991	9.471	4,991	5,959		170		1,144		1,144		06/27/2014	
74736K-10-1	QORVO INC			3,026.000	473,221	156.390	473,221	184,112				(29,897)		(29,897)		12/18/2018	
74736L-10-9	Q2 HOLDINGS INC			1,569.000	124,637	79.440	124,637	59,519				(73,884)		(73,884)		06/26/2020	
747525-10-3	QUALCOMM INC			33,051.000	6,043,847	182.870	6,043,847	796,924		84,575		1,009,047		1,009,047		06/22/2012	
74758T-30-3	QUALYS INC			1,112.000	152,584	137.220	152,584	30,952				17,069		17,069		06/23/2017	
747619-10-4	QUANEX BUILDING PRODUCTS CORP			1,340.000	33,204	24.780	33,204	20,917		408		3,497		3,497		04/24/2008	
74762E-10-2	QUANTA SERVICES INC			4,219.000	483,736	114.660	483,736	109,825		964		179,898		179,898		09/18/2020	
74766Q-10-1	QUANTERIX CORP			914.000	38,753	42.400	38,753	46,860				(12,353)		(12,353)		06/25/2021	
74767V-10-9	QUANTUMSCAPE CORP			7,090.000	157,322	22.190	157,322	181,739				(24,412)		(24,412)		12/17/2021	
747906-50-1	QUANTUM CORP			1,278.000	7,055	5.520	7,055	9,035				(1,980)		(1,980)		06/25/2021	
74834L-10-0	QUEST DIAGNOSTICS INC/DE			3,464.000	599,288	173.010	599,288	133,067		7,974		186,502		186,502		07/29/2011	
74838J-10-1	QUIDEL CORP			1,171.000	158,068	134.990	158,068	40,725				(52,297)		(52,297)		06/26/2020	
748740-10-0	QUINSTREET INC			1,192.000	21,681	18.190	21,681	14,764				(3,874)		(3,874)		06/24/2011	
749119-10-3	QUOTIENT TECHNOLOGY INC			2,851.000	21,153	7.420	21,153	41,258				(5,702)		(5,702)		06/23/2017	
74915M-10-0	QURATE RETAIL INC COM SER A			11,732.000	89,160	7.600	89,160	130,062		30,691		(39,537)		(39,537)		06/26/2020	
74930B-10-5	RBB BANCORP			475.000	12,445	26.200	12,445	15,712		230		5,140		5,140		06/22/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
74934Q-10-8	RCI HOSPITALITY HOLDINGS INC			330.000	25,699	77.879	25,699	7,563		50		12,685		12,685		06/23/2017	
749397-10-5	R1 RCM INC			3,887.000	99,077	25.490	99,077	14,575				5,714		5,714		06/23/2017	
749527-10-7	REV GROUP INC			432.000	6,113	14.150	6,113	12,605	22	41		2,307		2,307		06/23/2017	
749607-10-7	RLI CORP			1,226.000	137,431	112.100	137,431	41,041		3,487		9,747		9,747		06/28/2013	
74965L-10-1	RLJ LODGING TRUST			4,896.000	68,199	13.930	68,199	92,349	49	186		(1,077)		(1,077)		09/01/2017	
749660-10-6	RPC INC			2,256.000	10,242	4.540	10,242	1,781				3,136		3,136		12/17/2002	
74967R-10-6	RMR GROUP INC			283.000	9,814	34.678	9,814	4,692		2,294		(1,115)		(1,115)		12/15/2015	
74967X-10-3	RESTORATION HARDWARE HOLDING			507.000	271,713	535.941	271,713	90,798				30,969		30,969		06/25/2021	
749685-10-3	RPM INTERNATIONAL INC			3,925.000	396,413	101.000	396,413	51,369		5,750		40,114		40,114		03/05/2004	
74971D-10-1	RPT REALTY			3,057.000	40,902	13.380	40,902	51,546	367	785		14,460		14,460		11/13/2018	
750102-10-5	RACKSPACE TECHNOLOGY INC			1,424.000	19,180	13.470	19,180	26,732				(8,332)		(8,332)		06/25/2021	
750236-10-1	RADIAN GROUP INC			4,226.000	89,292	21.130	89,292	56,421		2,191		3,719		3,719		09/18/2020	
75025X-10-0	RADIANT LOGISTICS INC			1,449.000	10,563	7.290	10,563	9,176				2,159		2,159		06/23/2017	
750469-20-7	RADIUS HEALTH INC			1,455.000	10,069	6.920	10,069	84,774				(15,918)		(15,918)		06/23/2017	
750481-10-3	RADIUS GLOBAL INFRASTRUCTU A			1,013.000	16,308	16.100	16,308	14,647				1,662		1,662		06/25/2021	
750491-10-2	RADNET INC			1,510.000	45,465	30.110	45,465	10,084				15,915		15,915		06/27/2014	
750917-10-6	RAMBUS INC			3,556.000	104,508	29.390	104,508	76,951				42,423		42,423		06/23/2017	
751212-10-1	RALPH LAUREN CORP CL A			1,511.000	179,591	118.860	179,591	61,346	1,039	1,977		22,846		22,846		06/26/2015	
75281A-10-9	RANGE RESOURCES CORP			7,142.000	127,338	17.830	127,338	223,405				52,509		52,509		06/25/2021	
75321W-10-3	RANPAK HOLDINGS CORP			821.000	30,852	37.580	30,852	17,125				13,728		13,728		03/19/2021	
753422-10-4	RAPID7 INC			1,695.000	199,479	117.690	199,479	65,175				46,663		46,663		06/28/2019	
75382E-10-9	RAPT THERAPEUTICS INC			524.000	19,246	36.731	19,246	15,685				6,275		6,275		06/25/2021	
754730-10-9	RAYMOND JAMES FINANCIAL INC			5,202.000	522,265	100.400	522,265	50,583		5,146		190,497		190,497		09/22/2021	
754907-10-3	RAYONIER INC			3,743.000	151,062	40.360	151,062	54,584		3,561		37,537		37,537		06/25/2021	
75508B-10-4	RAYONIER ADVANCED MATERIALS			1,744.000	9,958	5.710	9,958	13,962				(1,413)		(1,413)		06/30/2014	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP			44,355.000	3,817,071	86.060	3,817,071	1,098,399		83,304		624,352		624,352		06/25/2021	
75524B-10-4	RBC BEARINGS INC			823.000	166,216	201.970	166,216	36,731				18,871		18,871		06/23/2017	
75524W-10-8	RE/MAX HOLDINGS INC			732.000	22,318	30.490	22,318	25,710		640		(4,275)		(4,275)		06/24/2016	
75574U-10-1	READY CAPITAL CORP COM			1,249.000	19,521	15.630	19,521	18,100	525	1,680		2,872		2,872		03/22/2021	
75605Y-10-6	REALOGY HOLDINGS CORP			3,279.000	55,118	16.810	55,118	113,050				7,168		7,168		06/25/2021	
756109-10-4	REALTY INCOME CORP			15,970.000	1,143,256	71.590	1,143,256	790,428	3,937	32,172		41,527		41,527		11/01/2021	
75615P-10-3	REATA PHARMACEUTICALS INC			815.000	21,491	26.371	21,491	59,427				(80,312)		(80,312)		06/25/2021	
75629V-10-4	RECURSION PHARMACEUTICALS A			3,244.000	55,568	17.130	55,568	67,647				(12,077)		(12,077)		12/17/2021	
75689M-10-1	RED ROBIN GOURMET BURGERS INC			500.000	8,265	16.530	8,265	17,449				(1,350)		(1,350)		06/24/2005	
75700L-10-8	RED ROCK RESORTS INC			1,923.000	105,781	55.010	105,781	20,151		5,488		57,632		57,632		06/26/2020	
75737F-10-8	REDFIN CORP			3,100.000	119,005	38.390	119,005	65,230				(93,744)		(93,744)		06/28/2019	
758075-40-2	REDWOOD TRUST INC			2,761.000	36,417	13.190	36,417	36,650		244		2,317		2,317		12/17/2021	
758750-10-3	REGAL-BELOIT CORP			1,884.000	320,609	170.180	320,609	79,394	622	8,413		142,739		142,739		10/05/2021	
758849-10-3	REGENCY CENTERS CORP			5,446.000	410,343	75.350	410,343	259,415	3,404	12,329		162,073		162,073		06/28/2019	
75886F-10-7	REGENERON PHARMACEUTICALS INC			2,975.000	1,878,713	631.520	1,878,713	327,261				441,520		441,520		06/26/2020	
75901B-10-7	REGENXBIO INC			1,062.000	34,726	32.700	34,726	12,047				(13,445)		(13,445)		06/23/2017	
75902K-10-6	REGIONAL MANAGEMENT CORP			383.000	22,006	57.460	22,006	9,401		346		10,571		10,571		06/23/2017	
7591EP-10-0	REGIONS FINANCIAL CORP			28,951.000	631,112	21.800	631,112	145,319	4,922	17,488		164,442		164,442		06/22/2012	
759351-60-4	REINSURANCE GROUP AMERICA INC			2,140.000	234,302	109.490	234,302	100,532		5,822		(13,717)		(13,717)		12/19/2008	
759419-10-4	REKOR SYSTEMS INC			871.000	5,705	6.550	5,705	9,136				(3,431)		(3,431)		06/25/2021	
75943R-10-2	RELAY THERAPEUTICS INC			1,723.000	52,911	30.710	52,911	70,149				(14,597)		(14,597)		06/25/2021	
759509-10-2	RELIANCE STEEL & ALUMINUM CO			1,624.000	263,437	162.220	263,437	57,740		4,248		68,971		68,971		06/23/2017	
75955J-40-2	RELMADA THERAPEUTICS INC			450.000	10,139	22.531	10,139	19,517				(4,293)		(4,293)		06/26/2020	
75956B-10-1	RELIANT BANCORP INC COM			254.000	9,017	35.500	9,017	6,042		116		4,288		4,288		06/23/2017	
75970E-10-7	RENASANT CORP			1,629.000	61,819	37.950	61,819	33,181	358	1,364		6,956		6,956		07/01/2015	
75972A-30-1	RENEWABLE ENERGY GROUP INC			1,305.000	55,382	42.440	55,382	41,450				(36,102)		(36,102)		06/25/2021	
759916-10-9	REPLIGEN CORP			1,652.000	437,502	264.840	437,502	41,633				120,943		120,943		03/20/2020	
76009N-10-0	RENT-A-CENTER INC/TX			1,859.000	89,303	48.040	89,303	70,021	632	1,506		7,312		7,312		06/25/2021	
760281-20-4	REPUBLIC BANCORP INC/KY			364.000	18,505	50.841	18,505	3,580	112	419		5,376		5,376		12/17/2002	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
76029L-10-0	REPAY HOLDINGS CORP			2,014.000	36,795	18.270	36,795	50,740				(15,346)		(15,346)		06/25/2021	
76029N-10-6	REPLIMUNE GROUP INC			699.000	18,942	27.100	18,942	10,247				(7,724)		(7,724)		06/28/2019	
760416-10-7	REPUBLIC FIRST BANCORP INC			1,873.000	6,968	3.720	6,968	10,463				1,630		1,630		06/23/2017	
760759-10-0	REPUBLIC SERVICES INC			6,267.000	873,906	139.450	873,906	176,025	2,883	10,343		270,421		270,421		06/24/2016	
761152-10-7	RESMED INC			4,241.000	1,104,661	260.480	1,104,661	27,796		6,535		203,229		203,229		06/30/2006	
76118Y-10-4	RESIDEO TECHNOLOGIES INC			4,524.000	117,756	26.030	117,756	29,990				21,579		21,579		10/29/2018	
76122Q-10-5	RESOURCES CONNECTION INC			1,107.000	19,748	17.840	19,748	19,056		590		5,834		5,834		06/25/2004	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS			4,204.000	82,395	19.600	82,395	53,614	757	1,319		26,107		26,107		06/23/2017	
761330-10-9	REVANCE THERAPEUTICS INC			2,003.000	32,688	16.320	32,688	57,023				(24,569)		(24,569)		06/25/2021	
76133Q-10-2	RETAIL VALUE INC			685.000	4,398	6.420	4,398	22,253		15,002		(5,787)		(5,787)		12/30/2020	
761525-60-9	REVLON INC			480.000	5,443	11.340	5,443	2,424				(259)		(259)		06/26/2009	
76155X-10-0	REVOLUTION MEDICINES INC			1,744.000	43,895	25.170	43,895	55,452				(21,841)		(21,841)		06/25/2021	
76156B-10-7	REVOLVE GROUP INC			1,063.000	59,569	56.040	59,569	74,300				(14,729)		(14,729)		06/25/2021	
761624-10-5	REX STORES CORP			234.000	22,463	96.000	22,463	2,370				5,272		5,272		06/26/2009	
76169C-10-0	REXFORD INDUSTRIAL REALTY IN			4,002.000	324,592	81.110	324,592	109,289	960	3,265		119,215		119,215		12/17/2021	
76171L-10-6	REYNOLDS CONSUMER PRODUCTS I			1,260.000	39,563	31.400	39,563	35,260		1,103		1,714		1,714		03/20/2020	
76243J-10-5	RHYTHM PHARMACEUTICALS INC			1,025.000	10,230	9.980	10,230	23,523				(20,244)		(20,244)		06/26/2020	
762544-10-4	RIBBON COMMUNICATIONS INC			2,205.000	13,340	6.050	13,340	52,431				(1,125)		(1,125)		10/30/2017	
766559-60-3	RIGEL PHARMACEUTICALS INC			4,657.000	12,341	2.650	12,341	65,968				(3,958)		(3,958)		06/23/2017	
76665T-10-2	RILEY EXPLORATION PERMIAN IN			257.000	4,965	19.319	4,965	10,509		145		(5,543)		(5,543)		06/25/2021	
76674Q-10-7	RIMINI STREET INC			992.000	5,922	5.970	5,922	6,537				(615)		(615)		06/25/2021	
76680R-20-6	RINGCENTRAL INC			2,462.000	461,242	187.350	461,242	66,297				(471,768)		(471,768)		06/26/2020	
767292-10-5	RIOT BLOCKCHAIN INC			3,373.000	75,317	22.330	75,317	103,053				(27,734)		(27,734)		12/17/2021	
767754-87-2	RITE AID CORP			1,730.000	25,413	14.690	25,413	161,510				(1,972)		(1,972)		04/22/2019	
76954A-10-3	RIVIAN AUTOMOTIVE INC A			3,924.000	406,867	103.690	406,867	383,391				23,489		23,489		12/17/2021	
770323-10-3	ROBERT HALF INTERNATIONAL INC			3,044.000	339,456	111.520	339,456	67,004		4,402		149,278		149,278		06/24/2005	
77311W-10-1	ROCKET COS INC CLASS A			3,914.000	54,794	14.000	54,794	85,120		3,114		(24,267)		(24,267)		06/25/2021	
77313F-10-6	ROCKET PHARMACEUTICLAS INC			1,412.000	30,823	21.830	30,823	25,314				(46,610)		(46,610)		06/28/2019	
773903-10-9	ROCKWELL AUTOMATION INC/DE			3,398.000	1,185,355	348.850	1,185,355	104,297		13,996		333,140		333,140		03/15/2005	
774515-10-0	ROCKY BRANDS INC			110.000	4,378	39.800	4,378	6,098		32		(1,720)		(1,720)		06/25/2021	
775133-10-1	ROGERS CORP			596.000	162,703	273.000	162,703	26,910				70,155		70,155		06/23/2017	
77543R-10-2	ROKU INC			3,467.000	791,144	228.200	791,144	382,350				(373,789)		(373,789)		06/25/2021	
775711-10-4	ROLLINS INC			6,990.000	239,121	34.210	239,121	87,332		2,793		(33,971)		(33,971)		06/22/2018	
776153-10-8	ROMEO POWER INC			3,041.000	11,100	3.650	11,100	19,074				(7,974)		(7,974)		09/17/2021	
776696-10-6	ROPER INDUSTRIES INC			3,020.000	1,485,370	491.860	1,485,370	83,481		6,464		183,525		183,525		06/27/2014	
778296-10-3	ROSS STORES INC			10,330.000	1,180,475	114.280	1,180,475	25,313		11,202		(88,115)		(88,115)		12/17/2002	
780287-10-8	ROYAL GOLD INC			1,819.000	191,371	105.210	191,371	115,133		2,077		(2,092)		(2,092)		12/15/2017	
78116T-10-3	RUBIUS THERAPEUTICS INC			1,226.000	11,868	9.680	11,868	19,321				2,562		2,562		06/28/2019	
781846-20-9	RUSH ENTERPRISES INC			1,543.000	85,850	55.640	85,850	9,381		1,086		21,941		21,941		06/24/2005	
781846-30-8	RUSH ENTERPRISES INC			385.000	20,777	53.969	20,777	5,261		271		6,191		6,191		06/24/2016	
782011-10-0	RUSH STREET INTERACTIVE INC			1,353.000	22,324	16.500	22,324	17,439				4,885		4,885		06/25/2021	
783332-10-9	RUTH'S HOSPITALITY GROUP INC			1,174.000	23,362	19.900	23,362	11,027				2,548		2,548		06/25/2010	
783549-10-8	RYDER SYSTEM INC			1,181.000	97,347	82.430	97,347	39,594		2,562		24,411		24,411		06/26/2015	
783754-10-4	RYERSON HOLDING CORP			592.000	15,422	26.051	15,422	6,402		93		7,347		7,347		06/23/2017	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES			1,575.000	144,832	91.960	144,832	85,188				34,162		34,162		06/25/2021	
783859-10-1	S&T BANCORP INC			166.000	5,232	31.518	5,232	4,987		179		1,109		1,109		06/26/2015	
78409V-10-4	S&P GLOBAL INC			7,011.000	3,308,597	471.930	3,308,597	175,057		20,542		1,003,975		1,003,975		10/30/2003	
78410G-10-4	SBA COMMUNICATIONS CORP			3,217.000	1,251,438	389.020	1,251,438	72,240		7,099		343,865		343,865		01/17/2017	
784117-10-3	SEI INVESTMENTS CO			3,251.000	198,110	60.940	198,110	82,679	1,300	2,289		11,281		11,281		06/23/2017	
784305-10-4	SJW CORP			678.000	49,628	73.201	49,628	15,786		877		2,604		2,604		06/24/2005	
78440X-80-4	SL GREEN REALTY CORP			1,992.000	142,822	71.700	142,822	52,918	4,859	6,322		89,909		89,909		01/21/2021	
78442P-10-6	SLM CORP			10,253.000	201,671	19.670	201,671	90,967		1,951		74,642		74,642		09/18/2020	
78454L-10-0	SM ENERGY CO			3,447.000	101,615	29.480	101,615	26,653		66		80,522		80,522		06/26/2020	
784635-10-4	SPX CORP			1,497.000	89,338	59.680	89,338	19,516				7,695		7,695		11/13/2003	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78463M-10-7	SPS COMMERCE INC			1,231.000	175,228	142.350	175,228	19,033				41,559		41,559		06/28/2013	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS			6,533.000	535,558	81.980	535,558	167,432		4,226		60,300		60,300		06/22/2018	
78469C-10-3	SP PLUS CORP			672.000	18,963	28.220	18,963	9,097				(410)		(410)		06/30/2006	
78469X-10-7	SPX FLOW INC			964.000	83,364	86.480	83,364	36,698		247		27,493		27,493		06/23/2017	
78472F-10-1	SQC TELEMED INC			1,009.000	1,292	1.280	1,292	6,054				(4,762)		(4,762)		06/25/2021	
78472W-10-4	SQZ BIOTECHNOLOGIES CO			658.000	5,876	8.930	5,876	9,343				(3,467)		(3,467)		06/25/2021	
78486Q-10-1	SVB FINANCIAL GROUP			1,676.000	1,136,694	678.240	1,136,694	141,942				462,475		462,475		07/01/2021	
78573L-10-6	SABRA HEALTH CARE REIT INC			6,162.000	83,430	13.540	83,430	112,686		7,034		(23,600)		(23,600)		08/17/2017	
78573M-10-4	SABRE CORP			10,188.000	87,512	8.590	87,512	245,703				(34,945)		(34,945)		11/30/2018	
78645L-10-0	SAFEHOLD INC			468.000	37,369	79.850	37,369	13,159	80	275		2,857		2,857		06/25/2021	
78648T-10-0	SAFETY INSURANCE GROUP INC			192.000	16,325	85.031	16,325	11,793		657		1,369		1,369		06/24/2016	
78667J-10-8	SAGE THERAPEUTICS INC			1,665.000	70,827	42.540	70,827	143,799				(73,210)		(73,210)		06/28/2019	
78709Y-10-5	SAIA INC			741.000	249,731	337.030	249,731	7,568				115,766		115,766		06/23/2017	
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDI			2,791.000	134,913	48.340	134,913	78,473				(13,676)		(13,676)		06/26/2020	
790148-10-0	ST JOE CO/THE			1,023.000	53,245	52.050	53,245	33,147		311		9,821		9,821		06/28/2013	
79466L-30-2	SALESFORCE COM INC			27,395.000	6,961,673	254.130	6,961,673	1,498,552				835,184		835,184		12/17/2021	
79546E-10-4	SALLY BEAUTY HOLDINGS INC			2,402.000	44,340	18.460	44,340	44,876				(535)		(535)		09/20/2021	
799566-10-4	SANA BIOTECHNOLOGY INC			2,386.000	36,934	15.480	36,934	65,226				(28,290)		(28,290)		09/20/2021	
800013-10-4	SANDERSON FARMS INC			642.000	122,669	191.079	122,669	30,858		1,075		37,801		37,801		06/26/2015	
800363-10-3	SANDY SPRING BANCORP INC			1,200.000	57,694	48.080	57,694	23,461		1,461		19,068		19,068		01/02/2018	
800422-10-7	SANFILIPPO JOHN B & SON INC CO			368.000	33,178	90.160	33,178	5,617		1,925		4,158		4,158		06/22/2012	
800677-10-6	SANGAMO BIOSCIENCES INC			3,362.000	25,214	7.500	25,214	37,668				(25,137)		(25,137)		06/25/2021	
801056-10-2	SANMINA-SCI CORP			2,051.000	85,031	41.460	85,031	43,217				19,628		19,628		06/23/2017	
80283M-10-1	SANTANDER CONSUMER USA HOLDING			1,337.000	56,179	42.020	56,179	15,588		1,399		26,740		26,740		06/23/2017	
803607-10-0	SAREPTA THERAPEUTICS INC			2,419.000	217,824	90.050	217,824	125,914				(194,584)		(194,584)		06/28/2019	
804395-10-1	SAUL CENTERS INC			392.000	20,783	53.020	20,783	14,160		806		8,365		8,365		06/24/2016	
806037-10-7	SCANSOURCE INC			958.000	33,606	35.080	33,606	22,036				8,335		8,335		06/28/2013	
806407-10-2	SCHEIN HENRY INC			4,404.000	341,431	77.530	341,431	40,810				46,991		46,991		06/27/2008	
806882-10-6	SCHNITZER STEEL INDUSTRIES INC			941.000	48,855	51.920	48,855	18,327		672		18,829		18,829		06/25/2004	
80689H-10-2	SCHNEIDER NATIONAL INC			1,714.000	46,123	26.910	46,123	37,441	120	448		10,644		10,644		06/26/2020	
807066-10-5	SCHOLASTIC CORP			1,096.000	43,795	39.960	43,795	37,148		626		16,396		16,396		12/17/2002	
80706P-10-3	SCHOLAR ROCK HOLDING CORP			826.000	20,517	24.840	20,517	16,969				(18,308)		(18,308)		09/17/2021	
80810D-10-3	SCHRODINGER INC			1,342.000	46,741	34.830	46,741	78,593				(58,872)		(58,872)		06/25/2021	
808513-10-5	SCHWAB CHARLES CORP NEW COM			44,122.000	3,710,544	84.100	3,710,544	1,045,002		28,616		1,273,323		1,273,323		06/25/2021	
808541-10-6	SCHWEITZER-MAUDUIT INTERNATION			766.000	22,902	29.899	22,902	22,621		1,282		(7,897)		(7,897)		09/18/2020	
808625-10-7	SCIENCE APPLICATIONS INTE			1,831.000	153,048	83.590	153,048	76,943		2,578		(20,233)		(20,233)		01/14/2019	
80874P-10-9	SCIENTIFIC GAMES CORP			2,866.000	191,529	66.830	191,529	104,906				41,432		41,432		06/25/2021	
810186-10-6	SCOTTS MIRACLE-GRO CO/THE			1,142.000	183,856	161.000	183,856	31,498		2,782		(43,556)		(43,556)		06/25/2010	
811054-40-2	SCRIPPS E W CO OHIO CL A NEW			1,941.000	37,557	19.350	37,557	44,216				7,880		7,880		03/25/2015	
811246-10-7	SCULPTOR CAPITAL MANAGEMENT			551.000	11,764	21.350	11,764	13,384		1,819		3,389		3,389		09/20/2019	
811543-10-7	SEABOARD CORP			8.000	31,479	3,935.000	31,479	32,398		68		7,232		7,232		06/22/2018	
811707-80-1	SEACOAST BANKING CORP OF FLORI			1,542.000	54,569	35.390	54,569	20,726		572		9,159		9,159		06/23/2017	
81181C-10-4	SEAGEN INC COMMON STOCK			3,999.000	618,226	154.600	618,226	80,286				(82,139)		(82,139)		06/26/2020	
81211K-10-0	SEALED AIR CORP			4,592.000	309,812	67.470	309,812	120,709		3,320		99,555		99,555		06/27/2014	
81255T-10-8	SEASPINE HOLDINGS CORP			640.000	8,717	13.620	8,717	9,120				(2,451)		(2,451)		12/21/2018	
81282V-10-0	SEAWORLD ENTERTAINMENT INC			1,710.000	110,908	64.860	110,908	48,107				56,892		56,892		06/27/2014	
81374A-10-5	SECUREWORKS CORP			257.000	4,104	15.969	4,104	3,351				450		450		06/24/2016	
81577F-10-9	SEELOS THERAPEUTICS INC			14,503.000	23,639	1.630	23,639	26,721				(3,081)		(3,081)		12/17/2021	
81578P-10-6	SEER INC			1,126.000	25,683	22.810	25,683	48,434				(22,750)		(22,750)		09/17/2021	
81617J-30-1	SELECT ENERGY SERVICES			1,587.000	9,887	6.230	9,887	13,516				316		316		06/25/2021	
81619Q-10-5	SELECT MEDICAL HOLDINGS			3,129.000	91,990	29.400	91,990	42,638		1,116		5,444		5,444		06/26/2015	
816212-10-4	SELECTA BIOSCIENCES INC			3,235.000	10,546	3.260	10,546	9,283				744		744		06/26/2020	
816300-10-7	SELECTIVE INSURANCE GROUP			1,895.000	155,271	81.940	155,271	17,951		1,857		28,349		28,349		12/17/2002	
816307-30-0	SELECTQUOTE INC			4,001.000	36,248	9.060	36,248	110,859				(74,081)		(74,081)		03/19/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
816850-10-1	SEMTECH CORP			2,180.000	193,861	88.930	193,861	45,983				36,711		36,711		06/23/2017	
816851-10-9	SEMPRA ENERGY			9,233.000	1,221,303	132.280	1,221,303	376,824	10,156	37,481		41,607		41,607		06/25/2021	
817070-50-1	SENECA FOODS CORP			226.000	10,837	47.951	10,837	7,224				1,819		1,819		06/26/2009	
81725T-10-0	SENSIENT TECHNOLOGIES CORP			1,015.000	101,558	100.060	101,558	45,086		1,526		26,684		26,684		06/22/2018	
81727U-10-5	SENSEONICS HOLDINGS INC			12,510.000	33,401	2.670	33,401	47,911				(14,509)		(14,509)		06/25/2021	
81750R-10-2	SERES THERAPEUTICS INC			2,061.000	17,167	8.330	17,167	40,405				(32,978)		(32,978)		06/25/2021	
81752R-10-0	SEARS			990.000	13,137	13.270	13,137	47,781				(1,396)		(1,396)		06/24/2016	
817565-10-4	SERVICE CORP INTERNATIONAL/US			4,385.000	311,281	70.990	311,281	40,902		3,671		95,988		95,988		09/18/2020	
81761L-10-2	SERVICE PROPERTIES TRUST			4,584.000	40,292	8.790	40,292	137,131		154		(14,223)		(14,223)		06/25/2021	
81762P-10-2	SERVICENOW INC			5,776.000	3,749,142	649.110	3,749,142	401,115				569,976		569,976		12/18/2020	
81768T-10-8	SERVISFIRST BANCSHARES INC			1,315.000	111,693	84.940	111,693	24,185	302	1,001		58,715		58,715		06/26/2015	
817763-10-5	SESEN BIO INC			4,951.000	4,035	0.815	4,035	20,645				(16,610)		(16,610)		06/25/2021	
819047-10-1	SHAKE SHACK INC CLASS A			1,083.000	78,147	72.160	78,147	45,172				(13,667)		(13,667)		06/26/2020	
82024L-10-3	SHATTUCK LABS INC			769.000	6,544	8.510	6,544	26,142				(23,828)		(23,828)		06/25/2021	
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS			1,811.000	46,180	25.500	46,180	9,950		32,422		(32,145)		(32,145)		06/28/2013	
824348-10-6	SHERWIN-WILLIAMS CO/THE			7,154.000	2,519,274	352.160	2,519,274	99,167		14,972		766,837		766,837		03/31/2021	
82452J-10-9	SHIFT4 PAYMENTS INC CLASS A			1,262.000	73,106	57.930	73,106	124,288				(51,180)		(51,180)		06/25/2021	
82452T-10-7	SHIFT TECHNOLOGIES INC			1,741.000	5,937	3.410	5,937	14,989				(9,052)		(9,052)		06/25/2021	
824889-10-9	SHOE CARNIVAL INC			646.000	25,245	39.080	25,245	4,591		157		12,591		12,591		07/20/2021	
82489T-10-4	SHOCKWAVE MEDICAL INC			996.000	177,611	178.330	177,611	68,212				60,125		60,125		06/25/2021	
82489W-10-7	SHOALS TECHNOLOGIES GROUP A			2,675.000	65,001	24.300	65,001	83,219				(18,217)		(18,217)		03/19/2021	
82536T-10-7	SHOTSPOTTER INC			356.000	10,509	29.520	10,509	15,185				(2,912)		(2,912)		06/28/2019	
825690-10-0	SHUTTERSTOCK INC			719.000	79,721	110.880	79,721	49,682		575		28,170		28,170		06/26/2015	
825698-10-3	SHYFT GROUP INC/THE C/S			1,169.000	57,431	49.130	57,431	6,733		111		24,257		24,257		06/24/2016	
825704-10-9	SI BONE INC			815.000	18,100	22.210	18,100	23,289				(8,382)		(8,382)		06/25/2021	
82620P-10-2	SIERRA BANCORP			370.000	10,046	27.151	10,046	8,638		303		1,195		1,195		06/24/2005	
82621J-10-5	SIENTRA INC			1,584.000	5,813	3.670	5,813	12,673				(3,857)		(3,857)		06/25/2021	
82669G-10-4	SIGNATURE BANK/NEW YORK NY			1,749.000	565,731	323.470	565,731	65,513		3,727		329,127		329,127		06/24/2016	
82671G-10-0	SIGNIFY HEALTH INC CLASS A			1,449.000	20,604	14.220	20,604	35,868				(15,263)		(15,263)		09/17/2021	
826917-10-6	SIGA TECHNOLOGIES INC			1,913.000	14,386	7.520	14,386	13,199				478		478		06/22/2018	
826919-10-2	SILICON LABORATORIES INC			1,285.000	265,242	206.420	265,242	54,459				101,618		101,618		06/23/2017	
827048-10-9	SILGAN HOLDINGS INC			2,434.000	104,270	42.840	104,270	14,339		1,297		14,020		14,020		06/27/2014	
82710M-10-0	SILK ROAD MEDICAL INC			987.000	42,055	42.610	42,055	36,773				(20,105)		(20,105)		06/26/2020	
82835W-10-8	SILVERBACK THERAPEUTICS INC			373.000	2,484	6.660	2,484	22,432				(19,948)		(19,948)		03/19/2021	
82837P-40-8	SILVERGATE CAPITAL CORP CL A			683.000	101,218	148.201	101,218	45,856				44,500		44,500		06/25/2021	
828730-20-0	SIMMONS FIRST NATIONAL CORP			2,996.000	88,619	29.580	88,619	48,571	539	2,023		23,938		23,938		10/20/2017	
828806-10-9	SIMON PROPERTY GROUP INC			9,782.000	1,562,821	159.770	1,562,821	695,195		66,533		728,661		728,661		11/23/2020	
82900L-10-2	SIMPLY GOOD FOODS CO THE			2,221.000	92,324	41.570	92,324	29,649				22,676		22,676		06/22/2018	
829073-10-5	SIMPSON MANUFACTURING CO INC			1,204.000	167,435	139.070	167,435	33,860		1,100		54,926		54,926		06/23/2017	
829214-10-5	SIMULATIONS PLUS INC			414.000	19,581	47.300	19,581	5,195		94		(10,193)		(10,193)		06/23/2017	
829226-10-9	SINCLAIR BROADCAST GROUP INC			1,688.000	44,613	26.430	44,613	30,251		1,284		(9,149)		(9,149)		06/28/2013	
82968B-10-3	SIRIUS XM RADIO INC			28,000.000	177,794	6.350	177,794	172,913		1,755		(560)		(560)		02/01/2019	
82981J-10-9	SITE CENTERS CORP			6,051.000	95,784	15.830	95,784	98,723	726	2,302		34,551		34,551		10/12/2018	
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC			1,315.000	318,588	242.280	318,588	59,871				110,000		110,000		06/23/2017	
82982T-10-6	SITIME CORP			363.000	106,189	292.540	106,189	30,777				64,435		64,435		06/25/2021	
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP			2,486.000	105,851	42.580	105,851	45,698				21,081		21,081		06/24/2011	
830566-10-5	SKECHERS U.S.A. INC			4,193.000	181,970	43.400	181,970	24,725				31,280		31,280		06/24/2011	
83067L-10-9	SKILLZ INC			8,841.000	65,775	7.440	65,775	180,700				(114,923)		(114,923)		06/25/2021	
830830-10-5	SKYLINE CORP			1,768.000	139,633	78.980	139,633	49,376				84,935		84,935		06/28/2019	
830879-10-2	SKYWEST INC			1,416.000	55,647	39.300	55,647	29,129				(1,430)		(1,430)		09/18/2020	
83088M-10-2	SKYWORKS SOLUTIONS INC			4,788.000	742,787	155.140	742,787	153,645		9,656		10,821		10,821		06/24/2016	
83125X-10-3	SELECT COMFORT CORP			760.000	58,214	76.600	58,214	19,270				(3,998)		(3,998)		06/23/2017	
831754-10-6	SMITH + WESSON BRANDS INC C/S			1,649.000	29,351	17.800	29,351	8,706	132	408		82		82		06/26/2009	
831865-20-9	SMITH A O COM			3,495.000	300,037	85.850	300,037	14,657		3,524		108,450		108,450		12/17/2002	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83190L-20-8	SMARTFINANCIAL INC			275.000	7,524	27.360	7,524	6,561		63		2,536		2,536		06/23/2017	
83200N-10-3	SMARTSHEET INC CLASS A			3,616.000	280,050	77.450	280,050	177,768				29,507		29,507		06/26/2020	
832154-20-7	SMITH MICRO SOFTWARE INC			991.000	4,876	4.920	4,876	5,262				(386)		(386)		06/25/2021	
832696-40-5	SMUCKER J M CO COM NEW			3,297.000	447,785	135.820	447,785	174,766		11,856		66,665		66,665		06/26/2015	
833034-10-1	SNAP-ON INC			1,692.000	364,412	215.380	364,412	57,804		8,225		74,854		74,854		06/24/2016	
833445-10-9	SNOWFLAKE INC CLASS A			5,817.000	1,970,447	338.750	1,970,447	1,607,712				362,797		362,797		12/17/2021	
83417Q-20-4	SOLARWINDS CORP			829.000	11,764	14.191	11,764	17,824		1,183		(6,060)		(6,060)		08/02/2021	
83418M-10-3	SOLARIS OILFIELD INFRAST			369.000	2,417	6.550	2,417	3,959		147		(587)		(587)		06/23/2017	
83422E-10-5	SOLID BIOSCIENCES INC			2,399.000	4,198	1.750	4,198	25,851				(13,986)		(13,986)		06/28/2019	
83545G-10-2	SONIC AUTOMOTIVE INC			479.000	23,686	49.451	23,686	12,924	57	141		3,791		3,791		06/25/2021	
835495-10-2	SONOCO PRODUCTS CO			3,066.000	177,485	57.890	177,485	80,744		5,250		(4,170)		(4,170)		06/24/2005	
83570H-10-8	SONOS INC			3,687.000	109,870	29.800	109,870	91,399				(1,199)		(1,199)		03/19/2021	
83587F-20-2	SORRENTO THERAPEUTICS			8,083.000	37,585	4.650	37,585	59,059				(24,772)		(24,772)		06/25/2021	
83601L-10-2	SOTERA HEALTH CO			2,030.000	47,806	23.550	47,806	51,825				(4,018)		(4,018)		06/25/2021	
838518-10-8	SOUTH JERSEY INDUSTRIES INC			3,054.000	79,768	26.120	79,768	55,260		3,537		13,957		13,957		06/23/2017	
840441-10-9	SOUTH STATE CORP			2,293.000	183,686	80.110	183,686	122,791		4,188		17,908		17,908		06/08/2020	
842587-10-7	SOUTHERN CO			31,059.000	2,129,959	68.580	2,129,959	862,756		77,410		222,072		222,072		12/21/2018	
84265V-10-5	SOUTHERN COPPER CORP			2,484.000	153,283	61.710	153,283	72,261		7,562		(8,470)		(8,470)		03/20/2020	
842873-10-1	SOUTHERN FIRST BANCSHARES			228.000	14,248	62.491	14,248	5,405				6,188		6,188		06/24/2016	
843380-10-6	SOUTHERN MISSOURI BANCORP			231.000	12,051	52.169	12,051	5,368		158		5,020		5,020		06/24/2016	
84470P-10-9	SOUTHSIDE BANCSHARES INC			1,068.000	44,663	41.820	44,663	27,551		1,392		11,524		11,524		06/23/2017	
844741-10-8	SOUTHWEST AIRLINES CO			17,192.000	736,482	42.840	736,482	271,925				(64,814)		(64,814)		06/26/2020	
844895-10-2	SOUTHWEST GAS CORP			1,379.000	96,596	70.050	96,596	34,846		2,982		12,457		12,457		06/25/2021	
845467-10-9	SOUTHWESTERN ENERGY CO			28,436.000	132,508	4.660	132,508	117,097				31,221		31,221		12/17/2021	
847215-10-0	SPARTANNASH CO			957.000	24,651	25.760	24,651	17,901		729		7,991		7,991		11/20/2013	
84763A-10-8	SPECTRUM PHARMACEUTICALS INC			4,176.000	5,304	1.270	5,304	21,753				(9,668)		(9,668)		06/25/2021	
84790A-10-5	SPECTRUM BRANDS HLDGS INC NEW			1,309.000	133,147	101.720	133,147	74,275		2,092		29,767		29,767		09/27/2019	
84833T-10-3	SPERO THERAPEUTICS INC			853.000	13,657	16.011	13,657	9,535				(2,883)		(2,883)		03/02/2020	
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS IN			3,290.000	141,762	43.090	141,762	97,447	33	126		13,160		13,160		09/18/2020	
848577-10-2	SPIRIT AIRLINES INC			2,785.000	60,850	21.850	60,850	90,957				(7,241)		(7,241)		06/26/2020	
84857L-10-1	SPIRE INC			1,343.000	87,587	65.220	87,587	47,489	920	3,322		1,585		1,585		06/26/2015	
84860W-30-0	SPIRIT REALITY CAPITAL INC			3,189.000	153,673	48.190	153,673	133,796	2,035	7,623		25,576		25,576		12/13/2018	
848637-10-4	SPLUNK INC			4,789.000	554,166	115.720	554,166	250,807				(259,420)		(259,420)		06/26/2020	
84920Y-10-6	SPORTSMAN'S WAREHOUSE HOLDINGS			1,434.000	16,920	11.800	16,920	12,398				(8,246)		(8,246)		06/23/2017	
85205L-10-7	SPRINGWORKS THERAPEUTICS INC			843.000	52,247	61.980	52,247	39,212				(10,913)		(10,913)		06/25/2021	
85208M-10-2	SPROUTS FARMERS MARKET			3,683.000	109,308	29.680	109,308	101,085				35,283		35,283		06/26/2020	
85209W-10-9	SPROUT SOCIAL INC CLASS A			1,316.000	119,344	90.690	119,344	71,666				38,839		38,839		06/25/2021	
852234-10-3	SQUARE INC			11,613.000	1,875,557	161.510	1,875,557	527,967				(660,908)		(660,908)		06/25/2021	
852312-30-5	STAAR SURGICAL COMPANY			1,339.000	122,247	91.300	122,247	31,763				5,076		5,076		09/17/2021	
85254J-10-2	STAG INDUSTRIAL INC			4,481.000	214,902	47.960	214,902	98,551	541	6,178		74,564		74,564		06/28/2019	
85256A-10-9	STAGWELL INC			1,585.000	13,742	8.670	13,742	8,574				5,168		5,168		08/03/2021	
853666-10-5	STANDARD MOTOR PRODUCTS INC			843.000	44,164	52.390	44,164	6,867		802		10,057		10,057		06/25/2010	
854231-10-7	STANDEX INTERNATIONAL CORP			472.000	52,230	110.661	52,230	38,522		440		15,642		15,642		06/22/2018	
854502-10-1	STANLEY BLACK AND DECKER			4,769.000	899,501	188.620	899,501	43,262		13,519		47,976		47,976		06/23/2017	
855244-10-9	STARBUCKS CORP			34,524.000	4,038,146	116.970	4,038,146	179,496		60,428		344,895		344,895		06/22/2012	
855707-10-5	STATE AUTO FINANCIAL CORP			630.000	32,564	51.690	32,564	6,872		240		21,389		21,389		12/17/2002	
85571B-10-5	STARWOOD PROPERTY TRUST			7,073.000	171,869	24.300	171,869	173,586	3,395	12,918		35,365		35,365		06/23/2017	
857477-10-3	STATE STREET CORP			10,415.000	968,565	93.000	968,565	454,016	5,937	21,103		210,591		210,591		06/26/2009	
858119-10-0	STEEL DYNAMICS INC			5,557.000	344,912	62.070	344,912	73,178	1,445	5,445		140,036		140,036		06/26/2015	
858155-20-3	STEELCASE INC			3,128.000	36,659	11.720	36,659	43,685	454	1,458		(5,724)		(5,724)		06/23/2017	
858586-10-0	STEPAN CO			479.000	59,533	124.290	59,533	6,269		570		2,381		2,381		12/17/2002	
85859N-10-2	STEM INC			3,078.000	58,388	18.970	58,388	83,418				(25,028)		(25,028)		12/17/2021	
858912-10-8	STERICYCLE INC			2,380.000	141,939	59.640	141,939	93,607				(23,062)		(23,062)		06/26/2020	
85914M-10-7	STEPSTONE GROUP INC CLASS A			968.000	40,239	41.570	40,239	33,300		301		4,136		4,136		06/25/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
85916J-40-9	STEREOTAXIS INC			1,333.000	8,265	6.200	8,265	12,756				(4,492)		(4,492)		06/25/2021	
85917A-10-0	STERLING BANCORP DEL			5,659.000	145,941	25.790	145,941	72,578		1,508		44,197		44,197		09/18/2020	
859241-10-1	STERLING CONSTRUCTION CO INC			1,004.000	26,404	26.300	26,404	11,164				7,721		7,721		06/23/2017	
860372-10-1	STEWART INFORMATION SERVICES C			815.000	64,978	79.730	64,978	21,376		1,058		25,567		25,567		12/17/2002	
860630-10-2	STIFEL FINANCIAL CORP			2,962.000	208,577	70.420	208,577	80,094		1,690		59,122		59,122		02/15/2013	
860897-10-7	STITCH FIX INC CLASS A			1,770.000	33,487	18.920	33,487	65,323				(71,265)		(71,265)		06/25/2021	
861025-10-4	STOCK YARDS BANCORP INC			922.000	58,895	63.880	58,895	9,952		965		21,575		21,575		12/17/2002	
86150R-10-7	STOKE THERAPEUTICS INC			519.000	12,451	23.990	12,451	11,529				(19,691)		(19,691)		03/20/2020	
86183P-10-2	STONERIDGE INC			1,055.000	20,825	19.740	20,825	13,194				(11,067)		(11,067)		06/24/2011	
861896-10-8	STONEX GROUP INC COMMON STOCK			601.000	36,810	61.250	36,810	38,318				2,013		2,013		06/25/2010	
862121-10-0	STORE CAPITAL CORP			7,137.000	245,505	34.400	245,505	187,243	2,748	9,946		2,998		2,998		06/26/2020	
86272C-10-3	STRATEGIC EDUCATION INC			673.000	38,925	57.840	38,925	74,411		1,451		(24,006)		(24,006)		06/25/2021	
86333M-10-8	STRIDE INC COMMON STOCK			1,321.000	44,028	33.330	44,028	29,879				15,984		15,984		06/27/2014	
863667-10-1	STRYKER CORP			10,265.000	2,744,980	267.420	2,744,980	273,374	7,134	24,607		229,731		229,731		06/23/2017	
864159-10-8	STURM RUGER & CO INC			311.000	21,153	68.019	21,153	22,436		446		(1,149)		(1,149)		09/17/2021	
86606G-10-1	SUMMIT FINANCIAL GROUP INC			394.000	10,815	27.449	10,815	10,095		263		2,116		2,116		06/23/2017	
866082-10-0	SUMMIT HOTEL PROPERTIES INC			3,928.000	38,336	9.760	38,336	39,884				2,946		2,946		06/23/2017	
86614U-10-0	SUMMIT MATERIALS INC			3,397.000	136,352	40.140	136,352	79,971				68,144		68,144		01/31/2017	
86646P-10-3	SUMO LOGIC INC			2,378.000	32,245	13.560	32,245	54,560				(21,572)		(21,572)		06/25/2021	
866674-10-4	SUN COMMUNITIES INC			3,082.000	647,108	209.970	647,108	180,908	2,558	9,616		178,818		178,818		06/26/2020	
866683-10-5	SUN COUNTRY AIRLINES HOLDING			295.000	8,039	27.251	8,039	11,383				(3,345)		(3,345)		06/25/2021	
86722A-10-3	SUNCOKE ENERGY INC			2,524.000	16,632	6.590	16,632	15,667		576		5,654		5,654		06/28/2013	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL			2,548.000	71,138	27.920	71,138	66,814				(35,936)		(35,936)		06/25/2021	
867652-40-6	SUNPOWER CORP			2,299.000	47,978	20.870	47,978	47,280				(10,966)		(10,966)		06/26/2015	
86771W-10-5	SUNRUN INC			5,997.000	205,691	34.300	205,691	139,264				(189,596)		(189,596)		06/25/2021	
867892-10-1	SUNSTONE HOTEL INVESTORS INC			7,507.000	88,054	11.730	88,054	111,940				3,003		3,003		06/23/2017	
86800U-10-4	SUPER MICRO COMPUTER INC			1,358.000	59,682	43.950	59,682	38,187				16,690		16,690		06/26/2020	
868358-10-2	SUPERIOR UNIFORM GROUP INC			295.000	6,472	21.939	6,472	4,799		129		(384)		(384)		06/26/2015	
868459-10-8	SUPERNUS PHAARMACEUTICALS INC			1,648.000	48,054	29.160	48,054	21,325				6,592		6,592		06/24/2016	
86877M-20-9	SURFACE ONCOLOGY INC			956.000	4,570	4.780	4,570	7,122				(2,552)		(2,552)		06/25/2021	
86881A-10-0	SURGERY PARTNERS INC			927.000	49,509	53.410	49,509	31,431				11,816		11,816		06/25/2021	
868873-10-0	SURMODICS INC			516.000	24,844	48.149	24,844	16,001				2,389		2,389		12/17/2002	
869367-10-2	SUTRA BIOPHARMA INC			1,211.000	18,019	14.880	18,019	26,430				(7,407)		(7,407)		06/25/2021	
87105L-10-4	SWITCH INC			2,934.000	84,027	28.640	84,027	51,996		549		34,785		34,785		06/25/2021	
871332-10-2	SYLVAMO CORP			1,065.000	29,702	27.890	29,702	23,552				6,151		6,151		10/01/2021	
87157D-10-9	SYNAPTICS INC			1,111.000	321,636	289.510	321,636	79,634				190,735		190,735		12/17/2021	
871607-10-7	SYNOPSYS INC			4,413.000	1,626,140	368.500	1,626,140	113,216				482,164		482,164		06/26/2015	
87161C-50-1	SYNOVUS FINANCIAL CORP			4,436.000	212,344	47.870	212,344	113,634	1,464	5,571		68,758		68,758		09/18/2020	
87162W-10-0	SYNNEX CORP			1,240.000	141,802	114.360	141,802	50,644		944		40,821		40,821		10/05/2018	
87164F-10-5	SYNDAX PHARMACEUTICALS INC FIG			1,544.000	33,797	21.890	33,797	15,777				(540)		(540)		06/28/2019	
87165B-10-3	SYNCHRONY FINANCIAL			16,298.000	756,040	46.390	756,040	488,732		13,643		190,361		190,361		12/18/2018	
87166B-10-2	SYNEOS HEALTH INC CL A			3,059.000	314,088	102.680	314,088	166,310				91,630		91,630		06/09/2021	
871829-10-7	SYSCO CORP			14,740.000	1,157,791	78.550	1,157,791	295,258		25,049		64,155		64,155		12/17/2021	
87184Q-10-7	SYROS PHARMACEUTICALS INC			2,140.000	6,976	3.260	6,976	19,508				(16,243)		(16,243)		06/28/2019	
87240R-10-7	TFS FINANCIAL CORP			1,044.000	18,655	17.870	18,655	16,847		1,118		251		251		06/23/2017	
872540-10-9	TJX COS INC			35,417.000	2,688,775	75.920	2,688,775	111,822		35,039		270,232		270,232		11/26/2003	
872590-10-4	T-MOBILE US INC			17,545.000	2,034,805	115.980	2,034,805	1,556,654				(337,510)		(337,510)		06/25/2021	
87266J-10-4	TPI COMPOSITES INC			927.000	13,868	14.960	13,868	18,995				(35,059)		(35,059)		06/26/2020	
87266M-10-7	TPG RE FINANCE TRUST INC			1,884.000	23,210	12.320	23,210	20,527	452	1,828		3,203		3,203		06/26/2020	
87305R-10-9	TTM TECHNOLOGIES INC			3,576.000	53,280	14.900	53,280	45,775				3,951		3,951		06/23/2017	
873379-10-1	TABULA RASA HEALTHCARE INC			641.000	9,615	15.000	9,615	20,948				(17,845)		(17,845)		06/26/2020	
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY I			468.000	8,906	19.030	8,906	16,008				(13,464)		(13,464)		06/25/2021	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE			3,231.000	574,195	177.720	574,195	147,889				(97,156)		(97,156)		06/22/2018	
87484T-10-8	TALOS ENERGY INC			1,067.000	10,457	9.800	10,457	18,470				(1,124)		(1,124)		06/25/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
875372-20-3	TANDEM DIABETES CARE INC			1,948.000	293,204	150.520	293,204	57,669				106,828		106,828		06/28/2019	
875465-10-6	TANGER FACTORY OUTLET CENTERS			2,916.000	56,218	19.280	56,218	53,357		1,524		15,061		15,061		06/25/2021	
876030-10-7	TAPESTRY INC COM			8,612.000	349,636	40.600	349,636	95,174		4,096		81,986		81,986		09/18/2020	
87612E-10-6	TARGET CORP			14,385.000	3,329,160	231.440	3,329,160	391,187		43,242		789,880		789,880		06/26/2020	
87612G-10-1	TARGA RESOURCES CORP			6,803.000	355,378	52.240	355,378	285,855		2,588		175,926		175,926		06/23/2017	
87650L-10-3	TARSUS PHARMACEUTICALS INC			197.000	4,433	22.503	4,433	5,811				(1,379)		(1,379)		06/25/2021	
87663X-10-2	TATTOOED CHEF INC			1,227.000	19,067	15.540	19,067	24,539				(5,471)		(5,471)		06/25/2021	
87724P-10-6	TAYLOR MORRISON HOME CORP-A			3,418.000	119,489	34.960	119,489	76,984				31,822		31,822		02/06/2020	
877619-10-6	TAYSHA GENE THERAPIES INC			624.000	7,270	11.651	7,270	14,975				(7,706)		(7,706)		06/25/2021	
87808K-10-6	TCR2 THERAPEUTICS INC			785.000	3,658	4.660	3,658	15,923				(20,622)		(20,622)		09/18/2020	
87874R-10-0	TECHTARGET INC			708.000	67,725	95.660	67,725	6,264				25,877		25,877		06/27/2014	
87901J-10-5	TEGNA INC			6,883.000	127,744	18.560	127,744	17,992	654	2,160		31,731		31,731		06/29/2015	
879080-10-9	TEJON RANCH CO			834.000	15,913	19.080	15,913	21,387				3,861		3,861		10/27/2017	
87918A-10-5	TELADOC INC			4,399.000	403,903	91.820	403,903	512,691				(435,887)		(435,887)		06/25/2021	
879360-10-5	TELEDYNE TECHNOLOGIES INC			1,324.000	578,424	436.890	578,424	157,891				50,770		50,770		05/17/2021	
879369-10-6	TELEFLEX INC			1,398.000	459,201	328.480	459,201	87,196		1,808		(116,160)		(116,160)		06/23/2017	
879433-82-9	TELEPHONE & DATA SYSTEMS INC			2,915.000	58,735	20.150	58,735	92,852		1,604		(423)		(423)		06/25/2021	
879512-30-9	TELESAT CORP COMMON STOCK			190.000	5,447	28.668	5,447	6,146				1,459		1,459		06/28/2013	
87968A-10-4	TELLURIAN INC			9,587.000	29,527	3.080	29,527	52,931				(5,080)		(5,080)		06/25/2021	
87969B-10-1	TELOS CORPORATION			1,087.000	16,761	15.420	16,761	35,867				(19,106)		(19,106)		09/17/2021	
87990A-10-6	TENAYA THERAPEUTICS INC			285.000	5,401	18.951	5,401	5,943				(543)		(543)		09/17/2021	
88023U-10-1	TEMPER SEALY INTERNATIONAL			5,607.000	263,689	47.030	263,689	38,915		1,707		112,308		112,308		06/28/2013	
88025T-10-2	TENABLE HOLDINGS INC			2,588.000	142,517	55.070	142,517	88,811				13,213		13,213		06/25/2021	
88025U-10-9	10X GENOMICS INC CLASS A			2,501.000	372,537	148.960	372,537	290,609				(16,431)		(16,431)		06/25/2021	
88033G-40-7	TENET HEALTHCARE CORP			3,172.000	259,113	81.690	259,113	200,651				132,463		132,463		06/23/2017	
880345-10-3	TENNANT CO			647.000	52,431	81.040	52,431	37,387		578		7,033		7,033		06/23/2017	
880349-10-5	TENNECO INC			1,943.000	21,955	11.300	21,955	44,846				(9,083)		(9,083)		06/25/2021	
88076W-10-3	TERADATA CORP			3,393.000	144,096	42.470	144,096	46,431				67,860		67,860		06/24/2016	
880770-10-2	TERADYNE INC			4,834.000	790,479	163.530	790,479	147,809		1,840		210,956		210,956		06/24/2016	
880779-10-3	TEREX CORP			1,919.000	84,337	43.950	84,337	33,314		876		17,386		17,386		06/26/2020	
88087E-10-0	TERMINIX GLOBAL HOLDINGS INC			3,982.000	180,100	45.230	180,100	97,795				(23,016)		(23,016)		06/24/2016	
88146M-10-1	TERRENO REALTY CORP			1,821.000	155,308	85.290	155,308	35,351	619	2,096		48,766		48,766		06/26/2015	
88160R-10-1	TESLA MOTORS INC			23,745.000	25,092,455	1,056.780	25,092,455	1,877,390				8,238,344		8,238,344		12/17/2021	
88162F-10-5	TETRA TECHNOLOGIES INC			3,440.000	9,770	2.840	9,770	14,413				(4,643)		(4,643)		06/25/2021	
88162G-10-3	TETRA TECH INC			1,694.000	287,632	169.800	287,632	27,917		1,240		91,510		91,510		06/23/2017	
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC			1,428.000	86,034	60.250	86,034	26,339				1,071		1,071		06/23/2017	
882508-10-4	TEXAS INSTRUMENTS INC			27,071.000	5,101,911	188.470	5,101,911	552,274		108,415		658,908		658,908		04/02/2007	
88262P-10-2	TEXAS PACIFIC LAND CORP			175.000	218,545	1,248.869	218,545	275,801		916		(57,248)		(57,248)		06/25/2021	
882681-10-9	TEXAS ROADHOUSE INC			2,226.000	198,731	89.280	198,731	40,840		2,541		24,753		24,753		06/23/2017	
883203-10-1	TEXTRON INC			6,778.000	523,246	77.200	523,246	64,032	136	516		195,681		195,681		06/24/2016	
88322Q-10-8	TG THERAPEUTICS INC			3,788.000	71,970	19.000	71,970	53,795				(119,584)		(119,584)		06/25/2021	
88331L-10-8	THE BEAUTY HEALTH COMPANY			1,785.000	43,125	24.160	43,125	40,789				2,336		2,336		09/17/2021	
88337F-10-5	THE ODP CORP			550.000	21,603	39.280	21,603	11,550				5,489		5,489		07/01/2020	
88338K-10-3	THE ONE GROUP HOSPITALITY			465.000	5,864	12.611	5,864	5,082				781		781		06/25/2021	
88338N-10-7	THERAPEUTICSMD INC			10,557.000	3,753	0.355	3,753	35,365				(8,974)		(8,974)		06/25/2021	
88339J-10-5	TRADE DESK INC			12,462.000	1,141,982	91.640	1,141,982	114,064				143,811		143,811		06/17/2021	
88339P-10-1	THE REALREAL INC			2,401.000	27,875	11.610	27,875	29,739				(20,426)		(20,426)		06/25/2021	
883556-10-2	THERMO FISHER SCIENTIFIC INC			11,548.000	7,705,047	667.240	7,705,047	445,398	3,002	11,007		2,326,460		2,326,460		08/11/2017	
88362T-10-3	THERMON GROUP HOLDINGS INC			1,276.000	21,602	16.930	21,602	26,436				1,659		1,659		06/27/2014	
885160-10-1	THOR INDUSTRIES INC			1,549.000	160,735	103.770	160,735	79,708	666	2,446		16,698		16,698		06/26/2020	
88546E-10-5	THOUGHTWORKS HOLDING INC			926.000	24,825	26.810	24,825	23,552				1,274		1,274		12/17/2021	
88554D-20-5	3D SYSTEMS CORP			3,738.000	80,514	21.540	80,514	96,039				41,342		41,342		06/27/2014	
88579Y-10-1	3M CO			17,082.000	3,034,181	177.630	3,034,181	785,540		96,197		48,513		48,513		12/15/2003	
88642R-10-9	TIDEWATER INC			878.000	9,403	10.710	9,403	25,039				1,817		1,817		06/22/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
886885-10-2	TILLY'S INC - CLASS A SHRS			432.000	6,960	16.111	6,960	6,499		822		3,434		3,434		06/22/2012	
887389-10-4	TIMKEN CO			2,010.000	139,269	69.290	139,269	36,367		2,275		(16,221)		(16,221)		06/30/2006	
887399-10-3	TIMKENSTEEL CORP W/I			1,535.000	25,327	16.500	25,327	21,524				18,159		18,159		06/23/2017	
888220-10-3	TIPTREE FINANCIAL INC			1,255.000	17,356	13.830	17,356	9,224		191		11,057		11,057		06/26/2015	
88830M-10-2	TITAN INTERNATIONAL INC			1,266.000	13,875	10.960	13,875	10,900				2,976		2,976		06/25/2021	
88830R-10-1	TITAN MACHINERY INC			784.000	26,412	33.690	26,412	23,356				11,086		11,086		06/24/2011	
88870R-10-2	TIVITY HEALTH INC COM			1,218.000	32,203	26.440	32,203	31,739				716		716		06/25/2021	
888CVR-99-0	TOBIRA THERAPEUTICS INC			390.000	23	0.059	23	(293)								11/02/2016	
889478-10-3	TOLL BROTHERS INC			2,789.000	201,890	72.390	201,890	78,363		1,645		80,658		80,658		06/28/2013	
890110-10-9	TOMPKINS FINANCIAL CORP			131.000	10,949	83.580	10,949	6,247		273		1,700		1,700		06/27/2014	
890260-70-6	TONIX PHARMACEUTICALS HOLDIN			9,877.000	3,533	0.358	3,533	11,753				(8,220)		(8,220)		06/25/2021	
890516-10-7	TOOTSIE ROLL INDUSTRIES INC			353.000	12,799	36.258	12,799	6,597	32	119		2,612		2,612		03/04/2021	
89055F-10-3	TOPBUILD CORP			1,066.000	294,111	275.910	294,111	25,931				97,891		97,891		07/01/2015	
891092-10-8	TORO CO			2,967.000	296,424	99.910	296,424	64,060	890	2,963		15,043		15,043		06/28/2019	
89214P-10-9	TOWNEBANK/PORTSMOUTH VA			1,266.000	39,992	31.590	39,992	21,239	253	915		10,267		10,267		01/29/2018	
892356-10-6	TRACTOR SUPPLY CO			3,398.000	810,738	238.600	810,738	31,673		6,724		333,072		333,072		06/26/2009	
892672-10-6	TRADEWEB MARKETS INC CLASS A			2,955.000	295,905	100.140	295,905	183,952		852		104,350		104,350		06/25/2021	
893529-10-7	TRANSCAT INC			100.000	9,243	92.430	9,243	6,433				2,810		2,810		09/17/2021	
893641-10-0	TRANSDIGM GROUP INC			1,508.000	959,480	636.280	959,480	91,388				26,284		26,284		06/26/2020	
89377M-10-9	TRANSMEDICS GROUP INC			604.000	11,573	19.161	11,573	10,134				(447)		(447)		06/26/2020	
89400J-10-7	TRANSUNION			5,855.000	694,264	118.580	694,264	276,295		2,005		113,353		113,353		06/22/2018	
894164-10-2	TRAVEL PLUS LEISURE CO COMMON			2,639.000	145,853	55.270	145,853	33,396		3,138		27,472		27,472		06/26/2009	
89417E-10-9	TRAVELERS COS INC/THE			7,238.000	1,132,205	156.430	1,132,205	289,699		24,030		116,242		116,242		06/30/2006	
89421B-10-9	TRAVELCENTERS OF AMERICA INC			311.000	16,053	51.621	16,053	8,938				7,116		7,116		06/25/2021	
89422G-10-7	TRAVERE THERAPEUTICS INC C/S			1,469.000	45,597	31.040	45,597	39,607				5,560		5,560		06/26/2015	
89455T-10-9	TREACE MEDICAL CONCEPTS INC			175.000	3,262	18.640	3,262	5,425				(2,163)		(2,163)		06/25/2021	
894650-10-0	TREDEGAR CORP			1,164.000	13,758	11.820	13,758	27,271	140	532		(5,680)		(5,680)		12/17/2002	
89469A-10-4	TREEHOUSE FOODS INC			1,691.000	68,534	40.530	68,534	81,187				(3,314)		(3,314)		03/31/2016	
89531P-10-5	TREX CO INC			3,483.000	470,294	135.030	470,294	18,149				178,713		178,713		06/25/2004	
89532E-10-9	TREVENA INC			4,741.000	2,762	0.583	2,762	9,292				(6,530)		(6,530)		06/25/2021	
896095-10-6	TRICO BANCSHARES			240.000	10,310	42.958	10,310	6,470		228		1,843		1,843		07/09/2018	
896215-20-9	TRIMAS CORP			1,789.000	66,191	37.000	66,191	31,666		68		9,535		9,535		06/27/2014	
896239-10-0	TRIMBLE NAVIGATION LTD			7,384.000	643,791	87.190	643,791	46,944				150,781		150,781		06/26/2015	
896288-10-7	TRINET GROUP INC			839.000	79,920	95.260	79,920	21,315				12,300		12,300		06/26/2015	
896522-10-9	TRINITY INDUSTRIES INC			1,489.000	44,967	30.200	44,967	40,566		800		4,050		4,050		09/17/2021	
896749-10-8	TRIPLE-S MANAGEMENT CORP B			996.000	35,536	35.680	35,536	17,554				14,273		14,273		06/27/2014	
89678F-10-0	TRISTATE CAPITAL HLDGS INC			943.000	28,534	30.260	28,534	13,248				12,127		12,127		06/27/2014	
89679E-30-0	TRIUMPH BANCORP INC			657.000	78,234	119.081	78,234	10,109				46,338		46,338		06/24/2016	
896818-10-1	TRIUMPH GROUP INC			1,451.000	26,886	18.530	26,886	36,727				(3,573)		(3,573)		06/25/2021	
896945-20-1	TRIPADVISOR INC			2,932.000	79,923	27.260	79,923	90,628				(4,457)		(4,457)		06/24/2016	
89785L-10-7	TRUECAR INC			2,406.000	8,180	3.400	8,180	31,981				(1,925)		(1,925)		06/23/2017	
89785X-10-1	TRUEBLUE INC			1,226.000	33,922	27.670	33,922	23,957				11,009		11,009		06/30/2006	
898202-10-6	TRUPANION INC			1,119.000	147,737	132.030	147,737	38,871				15,784		15,784		06/25/2021	
898349-20-4	TRUSTCO BANK CORP NY			671.000	22,350	33.310	22,350	32,197	235	435		(9,846)		(9,846)		05/28/2021	
898402-10-2	TRUSTMARK CORP			2,619.000	85,010	32.460	85,010	56,560		2,292		13,488		13,488		06/28/2013	
89854H-10-2	TELETECH HOLDINGS INC			541.000	48,986	90.551	48,986	7,165		463		9,532		9,532		06/28/2013	
898697-20-6	TUCOWS INC			349.000	29,252	83.819	29,252	20,293				3,466		3,466		06/23/2017	
899896-10-4	TUPPERWARE BRANDS CORP			1,520.000	23,240	15.290	23,240	37,506				(25,992)		(25,992)		06/26/2015	
90041L-10-5	TURNING POINT BRANDS INC			310.000	11,712	37.781	11,712	8,448	17	44		(1,908)		(1,908)		06/25/2021	
90041T-10-8	TURNING POINT THERAPEUTICS I			1,339.000	63,868	47.700	63,868	91,674				(82,415)		(82,415)		06/25/2021	
900450-20-6	TURTLE BEACH CORP			379.000	8,437	22.261	8,437	10,722				(2,285)		(2,285)		03/19/2021	
90089L-10-8	TUSIMPLE HOLDINGS INC A			3,773.000	135,258	35.850	135,258	142,478				(7,216)		(7,216)		12/17/2021	
901109-10-8	TUTOR PERINI CORP			1,399.000	17,305	12.370	17,305	34,449				(811)		(811)		12/19/2008	
90137F-10-3	22ND CENTURY GROUP INC			4,487.000	13,865	3.090	13,865	21,402				(7,537)		(7,537)		06/25/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
901384-10-7	2SEVENTY BIO INC			702.000	17,991	25.630	17,991	64,611				(46,619)		(46,619)		11/05/2021	
90138F-10-2	TWILIO INC			4,865.000	1,281,109	263.340	1,281,109	606,506				(387,248)		(387,248)		09/17/2021	
90184D-10-0	TWIST BIOSCIENCE CORP			1,447.000	111,979	77.390	111,979	94,605				(87,986)		(87,986)		03/19/2021	
90184L-10-2	TWITTER INC			23,098.000	998,265	43.220	998,265	825,845				(252,461)		(252,461)		06/28/2019	
90187B-40-8	TWO HARBORS INVESTMENT CORP			8,413.000	48,541	5.770	48,541	73,911	1,430	5,442		(5,048)		(5,048)		09/18/2020	
902104-10-8	II-VI INC			2,990.000	204,301	68.330	204,301	48,819				(22,814)		(22,814)		07/15/2019	
90214J-10-1	2U INC			1,998.000	40,099	20.070	40,099	74,114				(39,840)		(39,840)		06/22/2018	
902252-10-5	TYLER TECHNOLOGIES INC			1,206.000	648,748	537.950	648,748	67,839				122,325		122,325		06/22/2018	
902494-10-3	TYSON FOODS INC			8,209.000	715,474	87.160	715,474	170,714		14,017		186,508		186,508		06/22/2018	
902653-10-4	UDR INC			9,405.000	564,188	59.990	564,188	189,375		12,951		202,772		202,772		12/15/2017	
902673-10-2	UFP TECHNOLOGIES INC			226.000	15,879	70.261	15,879	6,305				5,347		5,347		06/23/2017	
902681-10-5	UGI CORP			6,929.000	318,100	45.910	318,100	112,124	2,391	8,898		75,873		75,873		08/21/2019	
902788-10-8	UMB FINANCIAL CORP			1,468.000	155,764	106.110	155,764	49,200	543	1,857		54,492		54,492		06/24/2016	
902780-10-8	UFP INDUSTRIES INC COMMON STOC			1,736.000	159,724	92.010	159,724	26,753		1,073		63,295		63,295		06/26/2020	
902973-30-4	US BANCORP			39,382.000	2,212,018	56.170	2,212,018	871,653	18,116	64,436		377,280		377,280		06/10/2009	
903002-10-3	UMH PROPERTIES INC			994.000	27,165	27.330	27,165	9,727		718		12,445		12,445		06/24/2016	
90328M-10-7	USANA HEALTH SCIENCES INC			426.000	43,110	101.200	43,110	17,252				10,267		10,267		06/24/2016	
90337L-10-8	US PHYSICAL THERAPY INC			468.000	44,716	95.549	44,716	19,539		650		(11,560)		(11,560)		06/23/2017	
90338N-20-2	US XPRESS ENTERPRISES INC A			550.000	3,229	5.871	3,229	5,032				(1,804)		(1,804)		06/25/2021	
90346E-10-3	US SILICA HOLDINGS INC			2,427.000	22,813	9.400	22,813	131,296				5,776		5,776		06/23/2017	
90353T-10-0	UBER TECHNOLOGIES INC			47,618.000	1,996,560	41.930	1,996,560	1,606,604				(435,875)		(435,875)		06/25/2021	
90353W-10-3	UBIQUITI INC COMMON STOCK			210.000	64,405	306.700	64,405	22,316		400		5,920		5,920		09/18/2020	
90384S-30-3	ULTA SALON COSMETICS & FRAGRAN			1,587.000	654,364	412.340	654,364	131,418				198,661		198,661		06/23/2017	
90385V-10-7	ULTRA CLEAN HOLDINGS			1,266.000	72,616	57.360	72,616	15,195				33,182		33,182		06/23/2017	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC			1,912.000	160,775	84.090	160,775	168,489				(100,508)		(100,508)		06/25/2021	
904214-10-3	UMPQUA HOLDINGS CORP			6,954.000	133,791	19.240	133,791	113,177		5,556		28,511		28,511		06/26/2015	
904311-10-7	UNDER ARMOUR INC			5,744.000	121,711	21.190	121,711	43,873				23,091		23,091		06/24/2016	
904311-20-6	UNDER ARMOUR INC			5,391.000	97,251	18.040	97,251	34,872				17,036		17,036		06/24/2016	
904677-20-0	UNIFI INC			700.000	16,204	23.150	16,204	10,255				3,787		3,787		06/28/2013	
904708-10-4	UNIFIRST CORP/MA			503.000	105,828	210.400	105,828	40,636	151	478		(649)		(649)		06/24/2016	
907818-10-8	UNION PACIFIC CORP			18,992.000	4,784,505	251.930	4,784,505	241,589		77,506		830,140		830,140		11/26/2003	
909214-30-6	UNISYS CORP			2,160.000	44,430	20.570	44,430	248,480				1,922		1,922		10/26/2009	
90984P-30-3	UNITED COMMUNITY BANKS INC/GA			2,711.000	97,430	35.940	97,430	83,606	542	1,960		20,333		20,333		06/23/2017	
909907-10-7	UNITED BANKSHARES INC			3,198.000	116,019	36.280	116,019	47,978	1,151	4,259		12,408		12,408		05/04/2020	
910047-10-9	UNITED CONTINENTAL HOLDINGS			9,516.000	416,597	43.780	416,597	255,957				4,066		4,066		06/25/2021	
910340-10-8	UNITED FIRE GROUP INC			844.000	19,571	23.190	19,571	17,244		481		(1,612)		(1,612)		06/30/2006	
910710-10-2	UNITED INSURANCE HOLDINGS CO			739.000	3,207	4.340	3,207	12,286		168		(1,020)		(1,020)		06/27/2014	
911163-10-3	UNITED NATURAL FOODS INC			1,636.000	80,292	49.080	80,292	49,497				42,032		42,032		06/25/2021	
911312-10-6	UNITED PARCEL SERVICE INC			21,242.000	4,552,867	214.340	4,552,867	1,404,559		82,444		975,857		975,857		06/26/2009	
911363-10-9	UNITED RENTALS INC			2,102.000	698,452	332.290	698,452	45,157				210,999		210,999		06/22/2012	
911684-10-8	US CELLULAR CORP			444.000	13,995	31.520	13,995	17,063				(1,276)		(1,276)		06/25/2021	
911922-10-2	UNITED STATES LIME & MINERAL			66.000	8,515	129.015	8,515	2,809		40		991		991		06/26/2009	
912008-10-9	US FOODS HOLDING CORP			6,745.000	234,921	34.830	234,921	187,601				10,252		10,252		12/15/2017	
912909-10-8	UNITED STATES STEEL CORP			7,852.000	186,950	23.810	186,950	214,901		579		48,822		48,822		06/25/2021	
91307C-10-2	UNITED THERAPEUTICS CORP			1,359.000	293,644	216.080	293,644	49,593				87,370		87,370		06/26/2009	
91324P-10-2	UNITEDHEALTH GROUP INC			27,593.000	13,855,115	502.140	13,855,115	571,120		146,991		4,179,236		4,179,236		12/21/2018	
913259-10-7	UNITIL CORP			534.000	24,558	45.991	24,558	22,769		772		918		918		06/23/2017	
91325V-10-8	UNITI GROUP INC COM			5,296.000	74,195	14.010	74,195	128,097	794	1,484		9,152		9,152		09/17/2021	
91332U-10-1	UNITY SOFTWARE INC			4,411.000	630,709	142.990	630,709	526,950				107,494		107,494		06/25/2021	
91336L-10-7	UNIVAR INC			5,141.000	145,742	28.350	145,742	119,696				48,017		48,017		06/26/2020	
913456-10-9	UNIVERSAL CORP/RICHMOND VA			627.000	34,434	54.920	34,434	26,986		1,849		3,956		3,956		06/26/2020	
91347P-10-5	UNIVERSAL DISPLAY CORP			1,348.000	222,453	165.030	222,453	51,334		1,025		(87,310)		(87,310)		06/22/2018	
913483-10-3	UNIVERSAL ELECTRONICS INC			428.000	17,440	40.750	17,440	9,490				(5,012)		(5,012)		12/17/2002	
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME			294.000	17,483	59.469	17,483	9,236		783		(1,411)		(1,411)		04/26/2005	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91359V-10-7	UNIVERSAL INSURANCE HOLDINGS			1,340.000	22,779	17.000	22,779	8,616		982		2,533		2,533		06/28/2013	
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES I			200.000	3,772	18.860	3,772	3,750	21	80		(346)		(346)		10/04/2005	
913903-10-0	UNIVERSAL HEALTH SERVICES INC			2,170.000	281,353	129.660	281,353	55,100		1,651		(17,013)		(17,013)		06/26/2015	
915271-10-0	UNIVEST CORP OF PENNSYLVANIA			1,012.000	30,278	29.920	30,278	33,246		771		9,452		9,452		06/24/2016	
91529Y-10-6	UNUM GROUP			4,932.000	121,175	24.570	121,175	81,893		5,489		8,039		8,039		10/02/2006	
91544A-10-9	UPLAND SOFTWARE INC			660.000	11,840	17.939	11,840	18,865				(18,447)		(18,447)		06/26/2020	
91680M-10-7	UPSTART HOLDINGS INC			1,321.000	199,861	151.300	199,861	387,694				(187,826)		(187,826)		09/17/2021	
91688F-10-4	UPWORK INC			3,454.000	117,985	34.160	117,985	67,684				(11,328)		(11,328)		06/25/2021	
91688R-10-8	UR-ENERGY INC			3,976.000	4,851	1.220	4,851	5,765				(914)		(914)		06/25/2021	
916896-10-3	URANIUM ENERGY CORP			5,127.000	17,174	3.350	17,174	8,305				8,152		8,152		06/23/2017	
917047-10-2	URBAN OUTFITTERS INC			1,483.000	43,540	29.360	43,540	36,258				3,603		3,603		09/20/2021	
91704F-10-4	URBAN EDGE PROPERTIES			3,855.000	73,243	19.000	73,243	39,777		3,887		23,361		23,361		01/16/2015	
917286-20-5	URSTADT BIDDLE PROPERTIES INC			1,188.000	25,303	21.300	25,303	21,765		836		8,518		8,518		06/26/2015	
91734M-10-3	US ECOLOGY INC			844.000	26,956	31.940	26,956					(3,705)		(3,705)		11/01/2019	
917488-10-8	UTAH MEDICAL PRODUCTS INC			149.000	14,900	100.000	14,900	5,040		445		2,339		2,339		06/22/2012	
918090-10-1	UTZ BRANDS INC			1,426.000	22,744	15.950	22,744	31,698	77	68		(8,954)		(8,954)		06/25/2021	
918204-10-8	VF CORP			9,697.000	709,992	73.220	709,992	112,621		18,172		(118,206)		(118,206)		06/24/2016	
91823B-10-9	UWM HOLDINGS CORP			706.000	4,180	5.921	4,180	6,636	71	68		(2,457)		(2,457)		06/25/2021	
918284-10-0	VSE CORP			340.000	20,719	60.941	20,719	4,459		116		7,633		7,633		06/26/2009	
91829F-10-4	VOXX INTERNATIONAL CORP			576.000	5,858	10.170	5,858	13,276				(7,418)		(7,418)		03/19/2021	
91879Q-10-9	VAIL RESORTS INC			1,170.000	383,631	327.900	383,631	50,150	1,030	980		57,260		57,260		06/23/2017	
91913Y-10-0	VALERO ENERGY CORP			12,441.000	934,415	75.110	934,415	262,565		46,392		230,656		230,656		08/31/2009	
919794-10-7	VALLEY NATIONAL BANCORP			9,879.000	135,832	13.750	135,832	108,329	1,087	4,135		39,516		39,516		12/02/2019	
920253-10-1	VALMONT INDUSTRIES INC			582.000	145,786	250.500	145,786	48,029	291	1,080		43,982		43,982		06/22/2018	
92047W-10-1	VOLVOLINE INC			4,362.000	162,654	37.290	162,654	22,709		2,075		61,722		61,722		05/15/2017	
921659-10-8	VANDA PHARMACEUTICALS INC			1,691.000	26,531	15.690	26,531	21,766				4,312		4,312		06/23/2017	
922107-10-7	VAPOTHERM INC			627.000	12,985	20.710	12,985	25,222				(3,856)		(3,856)		06/26/2020	
92214X-10-6	VAREX IMAGING CORP			1,492.000	47,072	31.550	47,072	5,203				22,186		22,186		01/30/2017	
922280-10-2	VARONIS SYSTEMS INC			3,084.000	150,433	48.780	150,433	45,534				(17,754)		(17,754)		03/15/2021	
92240M-10-8	VECTOR GROUP LTD			4,010.000	46,034	11.480	46,034	32,602		2,818		11,420		11,420		06/25/2021	
922417-10-0	VEECO INSTRUMENTS INC			1,833.000	52,184	28.470	52,184	113,142				20,365		20,365		05/30/2017	
92242T-10-1	VECTRUS INC			455.000	20,824	45.769	20,824	1,834				(1,797)		(1,797)		09/29/2014	
92243A-20-0	VAXART INC			3,587.000	22,489	6.270	22,489	29,763				(3,232)		(3,232)		06/25/2021	
92243G-10-8	VAXCYTE INC			1,156.000	27,500	23.790	27,500	42,648				(1,689)		(1,689)		06/25/2021	
922475-10-8	VEEVA SYSTEMS INC			4,037.000	1,031,341	255.480	1,031,341	151,150				(67,700)		(67,700)		06/22/2018	
92259F-10-1	VELODYNE LIDAR INC			1,943.000	9,016	4.640	9,016	21,605				(12,589)		(12,589)		06/25/2021	
92276F-10-0	VENTAS INC			12,009.000	613,881	51.120	613,881	422,550	5,404	19,928		7,462		7,462		09/21/2021	
92335C-10-6	VERA BRADLEY INC			1,001.000	8,519	8.510	8,519	38,422				551		551		06/24/2011	
92337C-10-4	VERASTEM INC			4,988.000	10,225	2.050	10,225	10,974				(399)		(399)		12/18/2020	
92337F-10-7	VERACYTE INC			1,983.000	81,697	41.200	81,697	51,391				(12,926)		(12,926)		06/25/2021	
92343E-10-2	VERISIGN INC			2,985.000	757,629	253.820	757,629	138,822				111,699		111,699		06/22/2018	
92343V-10-4	VERIZON COMMUNICATIONS			120,939.000	6,283,793	51.960	6,283,793	4,962,380		290,203		(821,176)		(821,176)		03/20/2020	
92343X-10-0	VERINT SYSTEMS INC			1,365.000	71,674	52.510	71,674	36,011				17,802		17,802		06/26/2015	
923451-10-8	VERITEX HOLDINGS INC			1,101.000	43,797	39.780	43,797	19,934		775		15,546		15,546		01/02/2019	
923454-10-2	VERITIV CORP W/I			419.000	51,355	122.570	51,355	13,120				42,646		42,646		12/18/2018	
92345Y-10-6	VERISK ANALYTICS			4,636.000	1,060,359	228.730	1,060,359	216,386		5,116		98,005		98,005		06/22/2018	
92346J-10-8	VERICEL CORP			1,345.000	52,857	39.300	52,857	14,794				11,325		11,325		06/22/2018	
92347M-10-0	VERITONE INC			765.000	17,196	22.480	17,196	13,127				(4,567)		(4,567)		06/26/2020	
92511U-10-2	VERRA MOBILITY CORP			3,457.000	53,340	15.430	53,340	45,249				6,949		6,949		06/28/2019	
92531L-20-7	VERSO CORP			1,233.000	33,315	27.020	33,315	4,981		469		18,495		18,495		06/23/2017	
92532F-10-0	VERTEX PHARMACEUTICALS INC			7,513.000	1,649,803	219.600	1,649,803	274,986				(125,768)		(125,768)		06/24/2016	
92536C-10-3	VERU INC			1,597.000	9,406	5.890	9,406	14,068				(4,408)		(4,408)		12/18/2020	
92537N-10-8	VERTIV HOLDINGS CO			8,077.000	201,677	24.970	201,677	124,867		77		36,200		36,200		06/25/2021	
92539P-10-1	VERVE THERAPEUTICS INC			376.000	13,863	36.870	13,863	22,516				(8,653)		(8,653)		09/17/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92552R-40-6	VIAD CORP			679.000	29,053	42.789	29,053	17,911				4,495		4,495		07/02/2004	
92552V-10-0	VIASAT INC			1,951.000	86,895	44.540	86,895	59,554				23,197		23,197		06/23/2017	
925550-10-5	VIAVI SOLUTIONS INC			7,253.000	127,794	17.620	127,794	914,040				19,184		19,184		08/04/2015	
92556D-10-6	VIA RENEWABLES INC COMMON STOC			431.000	4,926	11.429	4,926	6,403		297		802		802		06/23/2017	
92556H-10-7	VIACOMCBS INC CLASS A			243.000	8,116	33.399	8,116	27,286	58	222		(1,082)		(1,082)		12/05/2019	
92556H-20-6	VIACOMCBS INC CLASS B			17,510.000	528,435	30.180	528,435	746,874	4,202	15,416		(129,466)		(129,466)		06/25/2021	
92556V-10-6	VIATRIS INC			33,920.000	458,924	13.530	458,924	465,362		10,649		(176,723)		(176,723)		11/17/2020	
92557A-10-1	VIANT TECHNOLOGY INC A			305.000	2,960	9.705	2,960	15,939				(12,979)		(12,979)		03/19/2021	
925652-10-9	VICI PROPERTIES INC			17,708.000	533,171	30.110	533,171	378,101	6,375	21,212		79,106		79,106		12/17/2021	
925815-10-2	VICOR CORP			649.000	82,407	126.980	82,407	12,475				22,559		22,559		12/17/2002	
926400-10-2	VICTORIA S SECRET AND CO			2,339.000	129,904	55.540	129,904	29,937				99,971		99,971		08/03/2021	
92671V-10-6	VIEW INC			1,550.000	6,061	3.910	6,061	12,988				(6,928)		(6,928)		06/25/2021	
92672L-10-7	VIEWRAY INC			3,908.000	21,532	5.510	21,532	28,779				2,575		2,575		06/25/2021	
92686J-10-6	VIKING THERAPEUTICS INC			1,592.000	7,323	4.600	7,323	17,638				(1,640)		(1,640)		06/22/2018	
927107-40-9	VILLAGE SUPER MARKET			292.000	6,830	23.390	6,830	4,772		278		388		388		06/30/2006	
92719V-10-0	VIMEO INC			3,939.000	70,743	17.960	70,743	13,494				57,251		57,251		09/17/2021	
92731L-10-6	VINCERX PHARMA INC			390.000	3,974	10.190	3,974	6,125				(2,150)		(2,150)		09/17/2021	
92764N-10-2	VIR BIOTECHNOLOGY INC			1,798.000	75,280	41.870	75,280	71,753				21,701		21,701		06/25/2021	
92765F-10-8	VIRACTA THERAPEUTICS INC			1,063.000	3,880	3.650	3,880	12,139				(8,259)		(8,259)		06/25/2021	
92766K-10-6	VIRGIN GALACTIC HOLDINGS INC			5,189.000	69,427	13.380	69,427	186,128				(132,636)		(132,636)		09/17/2021	
92823T-10-8	VIRNETX HOLDING CORP			2,063.000	5,364	2.600	5,364	23,029				(5,034)		(5,034)		06/24/2011	
928254-10-1	VIRTU FINANCIAL INC			2,593.000	74,754	28.830	74,754	60,888		2,101		7,987		7,987		06/25/2021	
92826C-83-9	VISA INC			49,620.000	10,752,813	216.710	10,752,813	993,731		63,015		(100,232)		(100,232)		06/24/2011	
92828Q-10-9	VIRTUS INVESTMENT PARTNERS			255.000	75,759	297.102	75,759	28,472		961		20,426		20,426		06/27/2014	
928298-10-8	VISHAY INTERTECHNOLOGY INC			4,516.000	98,762	21.870	98,762	50,739		1,654		5,239		5,239		06/24/2016	
92835K-10-3	VISHAY PRECISION GROUP			398.000	14,774	37.121	14,774	6,222				2,245		2,245		07/07/2010	
928377-10-0	VISTA OUTDOOR INC			1,707.000	78,639	46.070	78,639	42,837				25,747		25,747		06/25/2021	
92839U-20-6	VISTEON CORP			759.000	84,352	111.140	84,352	48,123				(10,914)		(10,914)		06/26/2015	
92840H-20-2	VISTAGEN THERAPEUTICS INC			5,638.000	10,994	1.950	10,994	14,940				(3,946)		(3,946)		06/25/2021	
92847W-10-3	VITAL FARMS INC			689.000	12,443	18.060	12,443	18,327				(5,883)		(5,883)		03/19/2021	
928542-10-9	VIVINT SMART HOME INC			2,671.000	26,121	9.780	26,121	43,059				(26,073)		(26,073)		06/25/2021	
928563-40-2	VMWARE INC			6,402.000	741,842	115.880	741,842	527,568				77,484		77,484		12/17/2021	
92857F-10-7	VOCERA COMMUNICATIONS INC			1,082.000	70,155	64.840	70,155	20,638				25,221		25,221		06/23/2017	
92886T-20-1	VONAGE HOLDINGS CORP			7,849.000	163,176	20.790	163,176	25,399				62,125		62,125		06/24/2016	
928881-10-1	VONTIER CORP W I			4,816.000	147,991	30.730	147,991	49,543		321		(12,248)		(12,248)		06/25/2021	
929033-10-8	VOR BIOPHARMA INC			324.000	3,765	11.620	3,765	13,154				(9,389)		(9,389)		03/19/2021	
929042-10-9	VORNADO REALTY TRUST			5,748.000	240,603	41.860	240,603	261,215		11,592		25,981		25,981		12/14/2009	
929089-10-0	VOYA FINANCIAL INC			3,327.000	220,606	66.310	220,606	159,033		2,199		24,953		24,953		06/26/2015	
929160-10-9	VULCAN MATERIALS CO			4,078.000	846,484	207.580	846,484	185,534		5,741		241,703		241,703		08/31/2009	
92918V-10-9	VROOM INC			3,453.000	37,257	10.790	37,257	136,298				(94,804)		(94,804)		06/25/2021	
92921W-30-0	VUZIX CORP			1,740.000	15,086	8.670	15,086	30,570				(15,484)		(15,484)		06/25/2021	
92922P-10-6	W&T OFFSHORE INC			3,587.000	11,586	3.230	11,586	51,271				3,802		3,802		06/23/2017	
929236-10-7	WD-40 CO			443.000	108,373	244.641	108,373	22,492		1,193		(9,321)		(9,321)		06/26/2015	
929328-10-2	WSFS FINANCIAL CORP			1,727.000	86,554	50.120	86,554	46,372		838		9,049		9,049		03/01/2019	
92936U-10-9	WPC US EQUITY			5,105.000	418,852	82.050	418,852	350,616	5,386	20,377		58,554		58,554		06/28/2019	
92939U-10-6	WEC ENERGY GROUP INC			9,249.000	897,772	97.070	897,772	227,108		23,844		46,615		46,615		03/20/2020	
929566-10-7	WABASH NATIONAL CORP			1,790.000	34,940	19.520	34,940	18,215		545		4,099		4,099		06/28/2013	
929740-10-8	WABTEC CORP			5,055.000	465,601	92.110	465,601	420,508		2,308		95,590		95,590		09/18/2020	
931142-10-3	WAL-MART STORES INC			42,002.000	6,077,079	144.690	6,077,079	1,351,604	23,101	87,365		23,368		23,368		06/25/2021	
931427-10-8	WALGREENS BOOTS ALLIANCE			21,358.000	1,113,998	52.160	1,113,998	724,724		38,400		262,276		262,276		06/23/2017	
93148P-10-2	WALKER & DUNLOP INC			936.000	141,220	150.880	141,220	19,735		1,781		55,093		55,093		06/26/2015	
93627C-10-1	WARRIOR MET COAL INC			1,235.000	31,751	25.710	31,751	29,664		21		2,616		2,616		12/17/2021	
938824-10-9	WASHINGTON FEDERAL INC			1,239.000	41,357	33.380	41,357	25,516		1,084		9,466		9,466		06/24/2016	
939653-10-1	WASHINGTON REAL ESTATE INVESTM			2,363.000	61,082	25.850	61,082	48,377	402	2,405		9,972		9,972		09/18/2020	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
940610-10-8	WASHINGTON TRUST BANCORP INC			581.000	32,750	56.370	32,750	12,782	314	1,149		6,722		6,722		12/17/2002	
94106L-10-9	WASTE MANAGEMENT INC			12,388.000	2,067,492	166.900	2,067,492	457,150		27,104		606,640		606,640		06/28/2013	
941848-10-3	WATERS CORP			1,772.000	660,226	372.600	660,226	62,876				221,819		221,819		12/17/2002	
94188P-10-1	WATERSTONE FINANCIAL INC			1,032.000	22,559	21.860	22,559	11,803		1,277		3,137		3,137		06/27/2014	
942622-20-0	WATSCO INC			901.000	281,896	312.880	281,896	53,593		6,535		77,783		77,783		06/23/2017	
942749-10-2	WATTS WATER TECHNOLOGIES INC			645.000	125,236	194.171	125,236	24,958		591		45,492		45,492		06/25/2021	
94419L-10-1	WAYFAIR INC			2,108.000	400,444	189.970	400,444	203,658				(87,701)		(87,701)		06/25/2021	
947890-10-9	WEBSTER FINANCIAL CORP			2,690.000	150,205	55.840	150,205	69,390		4,094		36,826		36,826		09/18/2020	
948849-10-4	WEIS MARKETS INC			313.000	20,619	65.879	20,619	14,343		372		5,656		5,656		06/23/2017	
949090-10-4	WELBILT INC COM			3,967.000	94,293	23.770	94,293	28,843				41,931		41,931		09/18/2020	
949746-10-1	WELLS FARGO & CO			117,671.000	5,645,678	47.980	5,645,678	6,484,746		65,831		1,981,178		1,981,178		06/25/2021	
950400-10-4	WELL TOWER			12,746.000	1,093,190	85.770	1,093,190	752,768		29,584		269,578		269,578		06/28/2019	
95058W-10-0	WENDY'S/ARBY'S GROUP INC			5,847.000	139,447	23.850	139,447	26,270		2,391		11,285		11,285		12/19/2008	
950755-10-8	WERNER ENTERPRISES INC			1,875.000	89,360	47.660	89,360	29,944	225	767		15,825		15,825		06/26/2015	
95075A-10-7	WEREWOLF THERAPEUTICS INC			748.000	8,909	11.910	8,909	9,286				(377)		(377)		12/17/2021	
950810-10-1	WESBANCO INC			1,747.000	61,126	34.990	61,126	49,184	577	2,177		8,787		8,787		09/18/2020	
95082P-10-5	WESCO INTERNATIONAL INC			1,406.000	185,010	131.590	185,010	83,404				74,645		74,645		06/22/2020	
95123P-10-6	WEST BANCORPORATION INC			597.000	18,548	31.070	18,548	5,375		534		7,027		7,027		06/27/2008	
955306-10-5	WEST PHARMACEUTICAL SERVICES I			2,186.000	1,025,224	469.010	1,025,224	92,543		1,435		405,940		405,940		06/23/2017	
957090-10-3	WESTAMERICA BANCORPORATION			1,024.000	59,114	57.730	59,114	44,951		1,608		2,499		2,499		06/24/2016	
957638-10-9	WESTERN ALLIANCE BANCORP			3,061.000	329,507	107.650	329,507	47,642		3,494		146,010		146,010		06/22/2018	
958102-10-5	WESTERN DIGITAL CORP			9,024.000	588,437	65.210	588,437	227,766				88,616		88,616		06/23/2017	
959802-10-9	WESTERN UNION CO/THE			12,300.000	219,425	17.840	219,425	224,525		10,999		(50,430)		(50,430)		06/26/2009	
960413-10-2	WESTLAKE CHEMICAL CORP			1,167.000	113,347	97.130	113,347	16,623		1,260		18,124		18,124		06/24/2005	
96145D-10-5	WESTROCK CO			8,064.000	357,708	44.360	357,708	249,144		7,135		6,693		6,693		09/05/2018	
96208T-10-4	WRIGHT EXPRESS CORP			1,409.000	197,804	140.390	197,804	24,426				(88,964)		(88,964)		06/24/2005	
962166-10-4	WEYERHAEUSER CO			21,670.000	892,343	41.180	892,343	340,435		24,325		165,776		165,776		06/22/2018	
963320-10-6	WHIRLPOOL CORP			1,858.000	435,984	234.660	435,984	194,403		9,633		100,648		100,648		11/13/2003	
966084-20-4	WHITESTONE			1,293.000	13,098	10.130	13,098	17,786		527		2,793		2,793		06/23/2017	
966387-50-8	WHITING PETROLEUM CORP			1,095.000	70,823	64.680	70,823	60,057				10,767		10,767		06/25/2021	
96684W-10-0	WHOLE EARTH BRANDS INC			451.000	4,844	10.741	4,844	6,097				(1,253)		(1,253)		06/25/2021	
96758W-10-1	WIDEOPENWEST INC			1,263.000	27,179	21.520	27,179	21,004				10,245		10,245		06/25/2021	
968223-20-6	WILEY JOHN & SONS INC CL A			1,411.000	80,805	57.270	80,805	63,747	487	1,845		16,382		16,382		06/22/2018	
96924N-10-0	WILLDAN GROUP INC			279.000	9,821	35.201	9,821	8,230				(1,814)		(1,814)		06/23/2017	
969457-10-0	WILLIAMS COS INC			35,419.000	922,282	26.040	922,282	1,039,758		55,256		212,160		212,160		08/10/2018	
969904-10-1	WILLIAMS-SONOMA INC			2,320.000	392,370	169.130	392,370	80,480		5,340		156,113		156,113		06/28/2013	
970646-10-5	WILLIS LEASE FINANCE CORP			67.000	2,523	37.657	2,523	1,537				482		482		06/24/2016	
971378-10-4	WILLSCOT MOBILE MINI HOLDING			5,251.000	214,444	40.840	214,444	60,790				92,785		92,785		07/02/2020	
974155-10-3	WINGSTOP INC			930.000	160,699	172.800	160,699	26,776		549		37,433		37,433		06/23/2017	
974250-10-2	WINMARK CORP			94.000	23,338	248.287	23,338	3,217		813		5,874		5,874		06/25/2010	
974637-10-0	WINNEBAGO INDUSTRIES			1,048.000	78,514	74.920	78,514	33,021		538		15,699		15,699		06/23/2017	
97650W-10-8	WINTRUST FINANCIAL CORP			1,926.000	174,914	90.820	174,914	85,322		2,272		57,260		57,260		06/23/2017	
97717P-10-4	WISDOMTREE INVESTMENTS INC			4,611.000	28,218	6.120	28,218	39,368		526		3,550		3,550		06/28/2013	
977852-10-2	WOLFSPEED INC			3,545.000	396,213	111.770	396,213	140,848				255,377		255,377		10/04/2021	
978097-10-3	WOLVERINE WORLD WIDE INC			2,662.000	76,690	28.810	76,690	31,494	266	1,013		(6,495)		(6,495)		06/28/2013	
980745-10-3	WOODWARD GOVERNOR CO			1,753.000	191,877	109.460	191,877	44,801		1,083		(21,159)		(21,159)		06/23/2017	
98138H-10-1	WORKDAY INC-CLASS A			5,472.000	1,494,794	273.180	1,494,794	551,171				183,695		183,695		06/26/2020	
98138J-20-6	WORKHORSE GROUP INC			3,711.000	16,179	4.360	16,179	60,678				(54,346)		(54,346)		06/25/2021	
98139A-10-5	WORKIVA INC			1,221.000	159,323	130.490	159,323	29,451				47,460		47,460		06/26/2020	
981419-10-4	WORLD ACCEPTANCE CORP			160.000	39,268	245.431	39,268	6,846				22,914		22,914		06/26/2015	
981475-10-6	WORLD FUEL SERVICES CORP			1,789.000	47,354	26.470	47,354	45,497	215	783		(8,390)		(8,390)		06/24/2016	
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT			1,422.000	70,159	49.340	70,159	21,959		650		1,834		1,834		06/24/2016	
981811-10-2	WORTHINGTON INDUSTRIES INC			858.000	46,897	54.660	46,897	12,632		889		2,849		2,849		06/26/2015	
98262P-10-1	WW INTERNATIONAL INC C/S			1,421.000	22,920	16.130	22,920	86,026				(11,752)		(11,752)		06/22/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
98311A-10-5	WYNDHAM HOTELS & RESORTS INC			2,646.000	237,207	89.650	237,207	39,401		2,215		79,936		79,936		06/01/2018	
983134-10-7	WYNN RESORTS LTD			3,269.000	277,987	85.040	277,987	300,333				(90,846)		(90,846)		06/22/2018	
983793-10-0	XPO LOGISTICS INC			2,690.000	208,280	77.430	208,280	64,489				18,848		18,848		06/23/2017	
98379L-10-0	XPEL INC			518.000	35,368	68.280	35,368	13,598				8,661		8,661		09/18/2020	
9837FR-10-0	XL FLEET CORP			970.000	3,211	3.310	3,211	8,448				(5,238)		(5,238)		06/25/2021	
98389B-10-0	XCEL ENERGY INC			15,969.000	1,081,067	67.700	1,081,067	430,425	7,306	27,381		16,448		16,448		06/24/2016	
98390M-10-3	XPERI HOLDING CORP			3,338.000	63,120	18.910	63,120	622,687		635		(6,643)		(6,643)		06/02/2020	
983919-10-1	XILINX INC			7,148.000	1,515,543	212.030	1,515,543	175,253		2,516		502,218		502,218		12/15/2003	
984017-10-3	XENIA HOTELS & RESORTS INC			3,934.000	71,243	18.110	71,243	89,166				11,448		11,448		06/26/2015	
98401F-10-5	XENCOR INC			1,460.000	58,573	40.120	58,573	25,004				(5,125)		(5,125)		06/23/2017	
98419M-10-0	XYLEM INC			5,446.000	653,064	119.920	653,064	65,695		5,803		98,736		98,736		11/01/2011	
98421M-10-6	XEROX HOLDINGS CORP			2,578.000	58,364	22.640	58,364	83,724	645	2,452		(1,418)		(1,418)		08/01/2019	
98423F-10-9	XOMETRY INC A			143.000	7,329	51.252	7,329	8,934				(1,605)		(1,605)		09/17/2021	
984241-10-9	Y MABS THERAPEUTICS INC			959.000	15,545	16.210	15,545	33,975				(31,935)		(31,935)		06/26/2020	
985510-10-6	YELLOW CORP			1,505.000	18,947	12.590	18,947	9,947				9,001		9,001		06/25/2021	
985817-10-5	YELP INC			2,109.000	76,428	36.240	76,428	114,871				7,529		7,529		06/23/2017	
98585N-10-6	YEXT INC			2,990.000	29,660	9.920	29,660	54,275				(17,342)		(17,342)		06/22/2018	
98585X-10-4	YETI HOLDING INC			2,480.000	205,412	82.830	205,412	60,540				33,772		33,772		06/25/2021	
987184-10-8	YORK WATER CO			490.000	24,391	49.780	24,391	17,807	96	349		1,558		1,558		06/23/2017	
988498-10-1	YUM! BRANDS INC			8,717.000	1,210,405	138.860	1,210,405	67,849		16,584		264,125		264,125		11/26/2003	
98850P-10-9	YUM CHINA HOLDINGS INC			12,355.000	615,754	49.840	615,754	163,938		5,641		(89,574)		(89,574)		09/10/2020	
989207-10-5	ZEBRA TECHNOLOGIES CORP			1,533.000	912,413	595.200	912,413	53,931				323,264		323,264		06/26/2015	
98936J-10-1	ZENDESK INC			3,363.000	350,716	104.290	350,716	83,904				(130,585)		(130,585)		06/23/2017	
98943L-10-7	ZENTALIS PHARMACEUTICALS INC			975.000	81,956	84.061	81,956	49,066				31,632		31,632		06/25/2021	
98954M-10-1	ZILLOW GROUP INC			1,844.000	114,730	62.220	114,730	70,590				(135,940)		(135,940)		09/18/2020	
98954M-20-0	ZILLOW GROUP INC			4,924.000	314,387	63.850	314,387	201,591				(319,487)		(319,487)		06/25/2021	
98956P-10-2	ZIMMER HOLDINGS INC			6,355.000	807,314	127.040	807,314	389,506	1,525	5,804		(171,903)		(171,903)		06/23/2017	
989701-10-7	ZIONS BANCORPORATION			4,886.000	308,590	63.160	308,590	155,991		6,693		96,352		96,352		06/24/2011	
98973P-10-1	ZIOPHARM ONCOLOGY INC			6,592.000	7,185	1.090	7,185	56,831				(9,427)		(9,427)		06/28/2019	
98978L-20-4	ZOGENIX INC			1,752.000	28,469	16.250	28,469	54,670				(6,552)		(6,552)		06/26/2020	
98978V-10-3	ZOETIS INC			13,800.000	3,367,509	244.030	3,367,509	479,592		13,128		1,083,714		1,083,714		06/23/2017	
98980G-10-2	ZSCALER INC			2,300.000	739,036	321.330	739,036	124,298				267,948		267,948		12/17/2021	
98980L-10-1	ZOOM VIDEO COMMUNICATION A			6,358.000	1,169,263	183.910	1,169,263	1,764,900				(996,707)		(996,707)		12/17/2021	
98981Z-10-1	ZUMIEZ INC			686.000	32,920	47.990	32,920	20,156				7,690		7,690		06/23/2017	
98983L-10-8	ZURN WATER SOLUTIONS CORP			3,642.000	132,565	36.400	132,565	46,117		104		86,452		86,452		10/05/2021	
98983V-10-6	ZUORA INC CLASS A			2,992.000	55,889	18.680	55,889	45,834				14,212		14,212		06/28/2019	
98985X-10-0	ZYMERGEN INC			333.000	2,228	6.691	2,228	13,702				(11,474)		(11,474)		06/25/2021	
98986M-10-3	ZYNEX INC			953.000	9,501	9.970	9,501	8,567				(3,326)		(3,326)		06/28/2019	
98986T-10-8	ZYNGA INC CL A			28,917.000	185,063	6.400	185,063	101,646				(101,817)		(101,817)		06/25/2021	
G0176J-10-9	ALLEGION PLC W/I			2,509.000	332,282	132.440	332,282	69,964		3,437		40,295		40,295		06/24/2016	
G29183-10-3	EATON CORP PLC			11,637.000	2,011,043	172.820	2,011,043	268,053		33,652		613,037		613,037		12/03/2012	
G39387-10-8	GLOBALFOUNDRIES INC COMMON STO			1,289.000	83,743	64.970	83,743	77,345				6,401		6,401		12/17/2021	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY			2,584.000	74,701	28.910	74,701	42,784		492		22,723		22,723		09/20/2021	
G6829J-10-7	ORTHO CLINICAL DIAGNOSTICS H C			2,612.000	55,869	21.390	55,869	48,659				7,212		7,212		03/19/2021	
G77090-10-4	ROYALTY PHARMA PLC CL A C/S			9,910.000	394,902	39.850	394,902	451,042		5,233		(77,342)		(77,342)		03/19/2021	
G7S00T-10-4	PENTAIR PLC			4,695.000	342,865	73.030	342,865	93,751		3,573		93,618		93,618		06/03/2014	
G8807B-10-6	THERAVANCE BIOPHARMA INC W/I			1,625.000	17,955	11.050	17,955	37,658				(10,920)		(10,920)		06/23/2017	
G97822-10-3	PERRIGO CO PLC			4,241.000	164,970	38.900	164,970	410,101		3,873		(24,683)		(24,683)		06/26/2015	
L6673X-10-7	NEOGAMES SA COMMON STOCK			149.000	4,139	27.779	4,139	9,132				(4,992)		(4,992)		06/25/2021	
03879J-10-0	ARBUTUS BIOPHARMA CORP		A	2,291.000	8,912	3.890	8,912	7,720				1,192		1,192		06/25/2021	
112750-10-7	BROOKFIELD INFRASTRUCTURE A		A	1,421.000	96,994	68.260	96,994	77,087		1,845		(1,634)		(1,634)		09/17/2021	
11284V-10-5	BROOKFIELD RENEWABLE COR A		A	3,901.000	143,669	36.830	143,669	116,442		3,618		(71,415)		(71,415)		03/19/2021	
292671-70-8	ENERGY FUELS INC		A	4,018.000	30,656	7.630	30,656	16,462				11,310		11,310		06/25/2021	
45245E-10-9	IMAX CORP		A	1,677.000	29,917	17.840	29,917	69,096				(302)		(302)		06/26/2015	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
535919-40-1	LIONS GATE ENTERTAINMENT CORP		A	2,000.000	33,279	16.640	33,279	28,221				10,540		10,540		12/09/2016	
535919-50-0	LIONS GATE ENTERTAINMENT CORP		A	3,835.000	59,019	15.390	59,019	87,188				19,213		19,213		06/23/2017	
575385-10-9	MASONITE INTERNATIONAL CORP		A	798.000	94,121	117.950	94,121	45,626				15,649		15,649		08/29/2014	
60255C-10-9	MIND MEDICINE MINDMED INC		A	9,611.000	13,263	1.380	13,263	35,751				(22,488)		(22,488)		06/25/2021	
714266-10-3	PERPETUA RESOURCES CORP		A	659.000	3,130	4.750	3,130	5,647				(2,517)		(2,517)		06/25/2021	
74167P-10-8	PRIMO WATER CORP		A	4,873.000	85,908	17.630	85,908	66,413		946		9,502		9,502		06/26/2020	
91822J-10-3	VBI VACCINES INC		A	5,494.000	12,856	2.340	12,856	14,214				(5,549)		(5,549)		06/25/2021	
92663R-10-5	VIEMED HEALTHCARE INC		A	1,066.000	5,565	5.220	5,565	10,936				(2,708)		(2,708)		06/26/2020	
98400H-10-2	XBIOTECH INC		A	533.000	5,932	11.129	5,932	4,040		1,253		(2,409)		(2,409)		06/28/2019	
143658-30-0	CARNIVAL CORP		D	25,476.000	512,561	20.120	512,561	963,043				(108,927)		(108,927)		06/25/2021	
806857-10-8	SCHLUMBERGER LTD		D	41,824.000	1,252,590	29.950	1,252,590	3,083,750	5,228	19,893		339,611		339,611		06/24/2016	
87265H-10-9	TRI POINTE HOMES INC		D	2,090.000	58,288	27.890	58,288	29,187				22,238		22,238		06/23/2017	
962CDS-90-6	FERROGLOBE PLC		D	2,943.000		0.000										11/17/2016	
F21107-10-1	CONSTELLIUM SE		D	3,240.000	58,026	17.910	58,026	62,755				(4,727)		(4,727)		06/25/2021	
G0084W-10-1	ADIENT PLC		D	2,741.000	131,235	47.880	131,235	139,924				33,053		33,053		06/25/2021	
G01767-10-5	ALKERMES PLC		D	3,835.000	89,199	23.260	89,199	74,610				12,694		12,694		06/27/2014	
G0250X-10-7	AMCOR PLC		D	44,173.000	530,501	12.010	530,501	427,153		19,855		10,602		10,602		06/26/2020	
G02602-10-3	AMDOCS LTD		C	3,812.000	285,281	74.840	285,281	137,679	1,372	5,104		14,905		14,905		06/25/2010	
G037AX-10-1	AMBARELLA INC		D	1,114.000	226,012	202.890	226,012	30,387				123,732		123,732		06/26/2015	
G0403H-10-8	AON PLC		D	6,477.000	1,946,666	300.560	1,946,666	196,147		12,261		578,331		578,331		04/01/2020	
G0450A-10-5	ARCH CAPITAL GROUP LTD		C	11,535.000	512,715	44.450	512,715	116,364				96,663		96,663		06/22/2018	
G0464B-10-7	ARGO GROUP INTERNATIONAL HOLDI		C	1,084.000	62,989	58.110	62,989	28,467		1,279		15,620		15,620		06/27/2008	
G0585R-10-6	ASSURED GUARANTY LTD		C	2,339.000	117,414	50.200	117,414	36,305		1,958		43,763		43,763		09/18/2020	
G06242-10-4	ATLASSIAN CORP PLC		D	4,068.000	1,551,039	381.290	1,551,039	278,312				578,698		578,698		12/17/2021	
G0684D-10-7	ATHENE HOLDING LTD		D	3,443.000	286,896	83.330	286,896	165,337				138,374		138,374		06/22/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD		C	2,014.000	109,700	54.470	109,700	79,531	866	3,219		8,217		8,217		06/22/2007	
G0750C-10-8	AXALTA COATING SUSTEMS LTD		C	5,815.000	192,587	33.120	192,587	178,132				26,575		26,575		06/23/2017	
G0772R-20-8	BANK OF NT BUTTERFIELD & SON		D	1,429.000	54,457	38.110	54,457	41,994		2,392		9,932		9,932		06/26/2020	
G10830-10-0	BEYONDSPRING INC		D	611.000	2,768	4.530	2,768	6,543				(3,776)		(3,776)		06/25/2021	
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLD		D	1,538.000	211,945	137.810	211,945	71,840				80,130		80,130		06/26/2020	
G1151C-10-1	ACCENTURE PLC		C	18,598.000	7,709,560	414.550	7,709,560	885,778		63,867		2,851,817		2,851,817		06/22/2018	
G14838-10-9	MIMECAST LTD		D	1,779.000	141,551	79.570	141,551	71,474				40,437		40,437		06/26/2020	
G16962-10-5	BUNGE LTD		C	4,179.000	390,139	93.360	390,139	331,209		8,150		116,093		116,093		06/25/2010	
G17766-10-9	CAMBIUM NETWORKS CORP		D	235.000	6,023	25.630	6,023	11,628				(5,605)		(5,605)		03/19/2021	
G1890L-10-7	CAPRI HOLDINGS LTD		D	4,325.000	280,727	64.910	280,727	266,603				95,279		95,279		06/25/2021	
G2143T-10-3	CIMPRESS PLC		D	600.000	42,965	71.610	42,965	29,361				(9,678)		(9,678)		12/03/2019	
G21810-10-9	CLARIVATE ANALYTICS PLC		D	12,143.000	285,594	23.520	285,594	327,721				(42,118)		(42,118)		06/25/2021	
G2717B-10-8	CUSHMAN & WAKEFIELD PLC		D	3,593.000	79,905	22.240	79,905	64,402				26,624		26,624		06/28/2019	
G28923-10-3	DIVERSEY HOLDINGS LTD		D	297.000	3,953	13.310	3,953	5,168				(1,214)		(1,214)		06/25/2021	
G3075P-10-1	ENSTAR GROUP LTD		C	294.000	72,789	247.588	72,789	39,432				12,554		12,554		06/24/2016	
G3198U-10-2	ESSENT GROUP LTD		D	3,325.000	151,382	45.530	151,382	109,843		2,104		7,532		7,532		03/19/2021	
G3223R-10-8	EVEREST RE GROUP LTD		C	1,169.000	320,202	273.920	320,202	122,692		6,895		46,561		46,561		06/22/2012	
G3323L-10-0	FABRINET		C	1,106.000	131,024	118.470	131,024	28,698				45,213		45,213		06/26/2020	
G36738-10-5	FRESH DEL MONTE PRODUCE INC		C	1,151.000	31,767	27.600	31,767	30,812		548		4,063		4,063		06/26/2015	
G3682E-19-2	FRONTLINE LTD		D	3,756.000	26,554	7.070	26,554	26,290				3,193		3,193		06/26/2020	
G3728V-10-9	GAN LTD		D	1,144.000	10,513	9.190	10,513	19,708				(11,237)		(11,237)		06/25/2021	
G39108-10-8	GATES INDUSTRIAL CORP PLC		D	1,403.000	22,321	15.910	22,321	25,563				4,419		4,419		03/16/2018	
G3922B-10-7	GENPACT LTD		C	5,012.000	266,029	53.080	266,029	96,843		2,050		58,741		58,741		06/26/2020	
G4095J-10-9	GREENLIGHT CAPITAL RE LTD		C	621.000	4,869	7.841	4,869	14,590				329		329		06/27/2008	
G4388N-10-6	HELEN OF TROY LTD		C	763.000	186,525	244.471	186,525	21,450				17,000		17,000		06/22/2007	
G4412G-10-1	HERBALIFE LTD		C	2,976.000	121,804	40.930	121,804	28,736				(21,189)		(21,189)		06/27/2008	
G4474Y-21-4	JANUS HENDERSON GROUP PLC		D	4,780.000	200,467	41.940	200,467	187,557		3,456		12,917		12,917		06/25/2021	
G46188-10-1	HORIZON THERAPEUTICS PLC		D	6,476.000	697,832	107.760	697,832	132,149				216,440		216,440		06/25/2021	
G4740B-10-5	ICHOR HOLDINGS LTD		D	660.000	30,379	46.030	30,379	21,698				5,657		5,657		06/25/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G47567-10-5	IHS MARKIT LTD		D	10,992.000	1,461,011	132.920	1,461,011	525,831		8,365		473,645		473,645		06/28/2019	
G491BT-10-8	INVESCO LTD		C	10,471.000	241,034	23.020	241,034	248,125		6,624		58,533		58,533		06/26/2020	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD		D	646.000	18,610	28.810	18,610	18,058		737		(13,140)		(13,140)		06/23/2017	
G50871-10-5	JAZZ PHARMACEUTICALS PLC		C	1,671.000	212,878	127.400	212,878	298,418				(63,922)		(63,922)		06/25/2021	
G51502-10-5	JOHNSON CONTROLS INTERNATION		D	20,930.000	1,701,765	81.310	1,701,765	888,378	7,116	21,511		726,690		726,690		06/23/2017	
G5269C-10-1	KINIKSA PHARMACEUTICALS A		D	706.000	8,310	11.771	8,310	9,559				(4,165)		(4,165)		06/28/2019	
G54050-10-2	LAZARD LTD		C	3,360.000	146,592	43.630	146,592	130,626		6,009		4,469		4,469		06/28/2013	
G5509L-10-1	LIVANOVA PLC		D	1,549.000	135,425	87.430	135,425	96,835				32,870		32,870		06/23/2017	
G5698W-11-6	LUXFER HOLDINGS PLC		D	800.000	15,448	19.310	15,448	12,763		381		2,312		2,312		09/20/2019	
G5960L-10-3	MEDTRONIC INC		D	39,420.000	4,077,871	103.450	4,077,871	383,493	24,835	90,747		(539,660)		(539,660)		01/27/2015	
G59665-10-2	MEIRAGTX HOLDINGS PLC		D	548.000	13,010	23.741	13,010	14,729				4,713		4,713		06/28/2019	
G6095L-10-9	APTIV PLC		D	7,734.000	1,275,683	164.950	1,275,683	570,508				268,060		268,060		12/05/2017	
G6331P-10-4	ALPHA & OMEGA SEMICONDUCTOR		D	844.000	51,111	60.560	51,111	7,770				31,160		31,160		06/22/2012	
G6359F-13-7	NABORS INDUSTRIES LTD		D	238.000	19,298	81.088	19,298	358,653				5,441		5,441		04/23/2020	
G6375R-10-7	NATIONAL ENERGY SERVICES REU		D	639.000	6,039	9.451	6,039	9,393				(3,354)		(3,354)		06/25/2021	
G6518L-10-8	NIELSEN HOLDINGS PLC		D	10,957.000	224,721	20.510	224,721	441,312		2,430		(10,675)		(10,675)		03/19/2021	
G65773-10-6	NORDIC AMERICAN TANKER SHIPPIN		C	3,925.000	6,633	1.690	6,633	105,507	39	224		(4,946)		(4,946)		06/27/2014	
G66721-10-4	NORWEGIAN CRUISE LINE		D	10,617.000	220,190	20.740	220,190	403,492				(55,799)		(55,799)		09/17/2021	
G6674U-10-8	NOVOCURE LTD		D	3,057.000	229,513	75.080	229,513	91,992				(299,464)		(299,464)		06/26/2020	
G6700G-10-7	NVENT ELECTRIC PLC		D	4,516.000	171,603	38.000	171,603	63,628		2,823		60,415		60,415		03/19/2021	
G6964L-10-7	PAYSAFE LTD		D	19,121.000	74,761	3.910	74,761	152,930				(78,167)		(78,167)		12/17/2021	
G72800-10-8	PROTHENA CORP PLC		D	1,011.000	49,941	49.400	49,941	41,088				28,567		28,567		06/25/2021	
G73268-10-7	QUOTIENT LTD		D	1,933.000	5,006	2.590	5,006	14,400				(5,064)		(5,064)		06/26/2020	
G7496G-10-3	RENAISSANCERE HOLDINGS LTD		C	1,484.000	251,278	169.330	251,278	146,274		2,033		5,209		5,209		06/05/2020	
G7738W-10-6	SFL CORP LTD		D	2,365.000	19,274	8.150	19,274	70,100		1,417		4,423		4,423		11/08/2019	
G7T16G-10-3	SAPIENS INTERNATIONAL CORP		D	766.000	26,388	34.450	26,388	21,055		203		2,941		2,941		06/26/2020	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING		D	4,864.000	300,051	61.690	300,051	199,797				43,533		43,533		03/28/2018	
G8192H-10-6	SIRIUSPOINT LTD		D	2,745.000	22,316	8.130	22,316	41,025				(18,708)		(18,708)		03/01/2021	
G8232Y-10-1	SMART GLOBAL HOLDINGS INC		D	252.000	17,888	70.988	17,888	10,407				6,663		6,663		06/25/2021	
G8473T-10-0	STERIS PLC		D	2,632.000	640,635	243.410	640,635	250,013		3,919		142,193		142,193		06/02/2021	
G85158-10-6	STONECO LTD A		C	6,560.000	110,599	16.860	110,599	292,208				(436,536)		(436,536)		06/25/2021	
G8766E-10-9	TEXTAINER GROUP HOLDINGS LTD		D	1,353.000	48,314	35.710	48,314	38,827		322		16,622		16,622		06/25/2021	
G8994E-10-3	TRANE TECHNOLOGIES PLC		D	7,163.000	1,447,096	202.030	1,447,096	168,370		16,081		407,360		407,360		03/02/2020	
G9001E-10-2	LIBERTY LATIN AMERIC CL C WI		D	1,581.000	18,433	11.660	18,433	29,622				838		838		06/22/2018	
G9001E-12-8	LIBERTY LATIN AMERIC CL C WI		D	5,022.000	57,249	11.400	57,249	80,796				1,557		1,557		09/25/2020	
G9059U-10-7	TRINSEO PLC		D	1,292.000	67,776	52.460	67,776	75,951				(8,173)		(8,173)		10/11/2021	
G9078F-10-7	TRITON INTERNATIONAL LTD BER		D	1,772.000	106,725	60.230	106,725	57,190		3,683		19,553		19,553		06/25/2021	
G90870-10-2	TRONOX HOLDINGS PCL CLASS A		D	3,174.000	76,269	24.030	76,269	74,110		986		25,112		25,112		06/25/2021	
G9456A-10-0	GOLAR LNG LTD		C	3,300.000	40,886	12.390	40,886	112,214				9,075		9,075		06/26/2015	
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROU		C	105.000	106,457	1,013.905	106,457	62,396		100		1,390		1,390		06/26/2015	
G96629-10-3	WILLIS TOWERS WATSON PLC		D	3,672.000	872,036	237.490	872,036	535,953	2,938	10,235		98,446		98,446		06/22/2018	
H1467J-10-4	CHUBB LTD		D	12,696.000	2,454,187	193.310	2,454,187	1,012,762	10,157	38,164		500,095		500,095		06/24/2016	
H2906T-10-9	GARMIN LTD		D	4,285.000	583,470	136.170	583,470	280,673		10,680		70,745		70,745		06/28/2019	
L0223L-10-1	ARDAGH GROUP SA		D	716.000	16,163	22.575	16,163	15,665		985		3,841		3,841		06/23/2017	
L44385-10-9	GLOBANT SA		D	1,180.000	370,614	314.090	370,614	166,601				113,846		113,846		06/26/2020	
L72967-10-9	ORION ENGINEERED CARBONS SA		D	2,087.000	38,316	18.360	38,316	44,680				2,546		2,546		06/28/2019	
L8681T-10-2	SPOTIFY TECHNOLOGY SA		D	4,001.000	936,325	234.030	936,325	616,979				(317,324)		(317,324)		03/19/2021	
M20598-10-4	CAESARSTONE SDOT YAM LTD		D	883.000	10,013	11.340	10,013	30,168		208		(1,369)		(1,369)		06/24/2016	
M6191J-10-0	JFROG LTD		D	1,486.000	44,133	29.700	44,133	81,256				(34,783)		(34,783)		06/25/2021	
M96088-10-5	UROGEN PHARMA LTD		D	657.000	6,248	9.510	6,248	23,611				(5,591)		(5,591)		06/28/2019	
M98068-10-5	WIX COM LTD		D	1,594.000	251,509	157.790	251,509	483,083				(231,566)		(231,566)		06/25/2021	
N01045-10-8	AFFIMED NV		D	3,354.000	18,513	5.520	18,513	23,076				(3,239)		(3,239)		06/25/2021	
N14506-10-4	ELASTIC NV		D	2,086.000	256,758	123.090	256,758	154,679				(48,061)		(48,061)		09/18/2020	
N2451R-10-5	CUREVAC NV		D	1,574.000	54,002	34.310	54,002	99,566				(45,562)		(45,562)		06/25/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
N3144W-10-5	EXPRO GROUP HOLDINGS NV		D	756.000	10,849	14.351	10,849	56,066				(45,217)		(45,217)		10/04/2021	
N53745-10-0	LYONDELLBASELL INDU - CL A		D	7,809.000	720,201	92.230	720,201	561,316		32,982		4,451		4,451		06/23/2017	
N6596X-10-9	NXP SEMICONDUCTORS NV		D	7,681.000	1,749,523	227.780	1,749,523	1,568,144	3,672	3,493		181,434		181,434		06/25/2021	
N72482-12-3	QIAGEN NV		D	6,175.000	343,196	55.580	343,196	132,822				16,858		16,858		09/18/2020	
P16994-13-2	BANCO LATINOAMERICANO DE EXPOR		C	1,284.000	21,313	16.600	21,313	24,453		1,221		989		989		06/22/2007	
P31076-10-5	COPA HOLDINGS SA		C	1,029.000	85,054	82.660	85,054	52,681				5,587		5,587		06/23/2017	
P73684-11-3	ONESPAWORLD HOLDINGS LTD		D	1,416.000	14,188	10.020	14,188	22,959				(170)		(170)		09/20/2019	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		C	6,549.000	503,602	76.900	503,602	316,994				3,754		3,754		06/25/2021	
Y1771G-10-2	COSTAMARE INC		D	1,032.000	13,055	12.650	13,055	5,907		422		4,510		4,510		12/16/2016	
Y2065G-12-1	DHT HOLDINGS RTS F		D	3,794.000	19,690	5.190	19,690	27,108		390		(1,482)		(1,482)		06/25/2021	
Y2106R-11-0	DORIAN LPG LTD		D	1,083.000	13,743	12.690	13,743	17,178		1,030		542		542		12/07/2017	
Y2187A-15-0	EAGLE BULK SHIPPING INC		D	219.000	9,965	45.502	9,965	6,990		417		5,804		5,804		09/15/2020	
Y2685T-13-1	GENCO SHIPPING & TRADING LTD		D	791.000	12,656	16.000	12,656	15,566		188		(2,910)		(2,910)		06/25/2021	
Y41053-10-2	INTERNATIONAL SEAWAYS INC		D	1,167.000	17,131	14.680	17,131	27,005		1,092		(6,170)		(6,170)		07/16/2021	
Y7388L-10-3	SAFE BULKERS INC		D	1,798.000	6,778	3.770	6,778	4,279				4,441		4,441		06/23/2017	
Y7542C-13-0	SCORPIO TANKERS INC		D	1,622.000	20,777	12.810	20,777	73,960		617		2,628		2,628		06/26/2020	
Y95308-10-5	WAVE LIFE SCIENCES PTE LTD		D	776.000	2,437	3.140	2,437	9,222				(3,670)		(3,670)		03/20/2020	
				0.000		0.000											
				0.000		0.000											
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,399,947,123	XXX	1,399,947,123	393,476,384	1,046,674	11,064,076		263,552,977		263,552,977		XXX	XXX
007CVR-01-2	CHINOOK THERAPEUTICS INC			478.000		0.000										09/29/2020	
014CVR-01-3	ALDER BIOPHARMACEUTICALS INC			2,198.000	1,934	0.880	1,934	1,934								10/21/2019	
04367G-10-3	ASENSUS SURGICAL INC			7,064.000	7,841	1.110	7,841	23,310				(15,469)		(15,469)		06/25/2021	
045327-10-3	ASPEN TECHNOLOGY INC			2,036.000	309,869	152.200	309,869	28,753				44,690		44,690		06/24/2011	
05351X-10-1	AVAYA HOLDINGS CORP			2,583.000	51,141	19.800	51,141	45,864				1,679		1,679		09/18/2020	
096308-10-1	BLUEGREEN VACATIONS HOLD C/S			476.000	16,707	35.101	16,707	3,455				10,267		10,267		06/22/2018	
14817C-10-7	CASSAVA SCIENCES INC COM			1,147.000	50,122	43.700	50,122	69,172				(19,048)		(19,048)		06/25/2021	
25381B-10-1	DIGIMARC CORP			574.000	22,661	39.481	22,661	17,273				(4,454)		(4,454)		06/28/2019	
35180X-10-5	FRANCHISE GROUP INC			748.000	39,015	52.160	39,015	18,981	468	966		15,465		15,465		06/25/2021	
45174J-50-9	IHEARTMEDIA INC CLASS A			3,188.000	67,074	21.040	67,074	53,274				6,471		6,471		06/25/2021	
4525EP-10-1	IMMUNIC INC			435.000	4,163	9.570	4,163	5,616				(1,453)		(1,453)		06/25/2021	
45816D-10-0	INTELLIGENT SYSTEMS CORP			385.000	14,938	38.800	14,938	11,083				(504)		(504)		06/28/2019	
70788V-10-2	PENN VIRGINIA CORP			544.000	14,644	26.919	14,644	17,951				9,123		9,123		06/23/2017	
743CVR-03-7	PROGENICS PHARMACEUTICALS INC			2,427.000		0.000										06/22/2020	
89832Q-10-9	TRUIST FINANCIAL CORP			39,122.000	2,290,521	58.550	2,290,521	1,021,575		69,221		415,476		415,476		12/26/2019	
92840M-10-2	VISTRA ENERGY CORP			15,127.000	344,431	22.770	344,431	333,124		8,634		47,045		47,045		06/26/2020	
66987E-20-6	NOVAGOLD RESOURCES INC		A	8,146.000	55,880	6.860	55,880	48,140				(22,890)		(22,890)		06/28/2019	
G6359F-14-5	NABORS INDUSTRIES LTD NABORS INDUSTRIES LTD CW26		C	95.000	354	3.726	354					354		354		06/03/2021	
G81276-10-0	SIGNET JEWELERS LTD		D	1,526.000	132,804	87.030	132,804	89,121		522		41,781		41,781		06/25/2021	
Y8565N-30-0	TEEKAY TANKERS LTD CLASS A		D	560.000	6,068	10.836	6,068	8,792	(10)	953		(2,688)		(2,688)		06/25/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					3,430,167	XXX	3,430,167	1,797,418	458	80,296		525,845		525,845		XXX	XXX
025076-35-7	AMERICAN CENTURY MDCPVA FD CLA R6			450,450.000	8,103,587	17.990	8,103,587	8,791,186		1,059,622		(687,600)		(687,600)		12/31/2021	
091936-28-6	BLACKROCK ISHARES RUSSELL MIDCAP INDX K			1,093.000	16,469	15.070	16,469	16,285		536		183		183		12/20/2021	
24610B-81-8	DELAWARE SMCP VAL R6			22,651.000	1,847,455	81.560	1,847,455	1,836,290		77,820		11,165		11,165		12/31/2021	
46636U-87-6	JP Morgan EQUITY INC FD CLA R6			701.000	16,713	23.850	16,713	16,037		375		676		676		12/29/2021	
552987-55-4	MFS MID CAP GROWTH FUND R6			856,083.000	28,713,023	33.540	28,713,023	26,393,458		915,051		1,630,612		1,630,612		12/31/2021	
648018-81-0	AMERICAN FUNDS NEW PERSPECTIVE R6			559.000	37,113	66.450	37,113	37,434		2,511		(321)		(321)		12/20/2021	
87245R-38-3	TIAA CREF SC LOW CRBN EQ-INST			1,303,562.000	26,866,406	20.610	26,866,406	26,199,437		1,452,185		666,970		666,970		12/28/2021	
87245R-47-4	TIAA CREF SC INTL EQ-INST			1,887,680.000	25,351,536	13.430	25,351,536	25,508,945		699,666		(157,409)		(157,409)		12/31/2021	
87245R-67-2	TIAA CREF CORE IMPACT BOND INSTL			161,802.000	1,707,011	10.550	1,707,011	1,722,968		8,732		(15,957)		(15,957)		12/31/2021	
921910-71-7	Vanguard FTSE SOCIAL INDEX ADM			43,343.000	2,013,276	46.450	2,013,276	1,886,268		8,973		127,009		127,009		12/31/2021	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00766Y-51-3	Champlain Mid Cap Institutional			1,650,519.000	47,518,446	28.790	47,518,446	35,631,895		4,246,634		4,646,656		4,646,656		12/31/2021	
024526-43-6	American Beacon Bridgeway Lg Cap Grth Instl R6			314,300.000	11,594,525	36.890	11,594,525	11,431,699		1,853,513		(201,396)		(201,396)		12/27/2021	
040337-83-4	Ariel Appreciation Institutional			12,505.000	597,637	47.790	597,637	521,382		76,006		47,950		47,950		12/31/2021	
233203-78-5	DELAWARE DFA Emerging Markets Port Inst			3,067,738.000	96,787,138	31.550	96,787,138	83,631,640		5,627,442		(3,423,033)		(3,423,033)		12/31/2021	
245914-51-0	Delaware Emerging Markets R6			3,730,779.000	90,993,702	24.390	90,993,702	83,244,069		3,086,043		(5,455,912)		(5,455,912)		12/31/2021	
256206-10-3	Dodge & Cox Int'l Stock Fund			1,345,686.000	63,637,511	47.290	63,637,511	57,564,782		1,535,497		3,326,903		3,326,903		12/31/2021	
298706-82-1	AF EuroPacific Growth Fd R6			7,879,399.000	510,033,512	64.730	510,033,512	430,287,964		47,930,848		(35,099,069)		(35,099,069)		12/31/2021	
45775L-40-8	TRPrice Large Cap Growth Fund			5,550,500.000	408,072,751	73.520	408,072,751	263,392,302		10,131,183		60,356,852		60,356,852		12/31/2021	
48120D-22-5	JP Morgan Small Cap Value R6			801,515.000	24,518,335	30.590	24,518,335	21,624,267		3,476,208		1,464,671		1,464,671		12/31/2021	
52107V-50-0	Lazard International Equity R6			2,007,062.000	36,026,755	17.950	36,026,755	36,056,541		5,453,609		(3,685,847)		(3,685,847)		12/31/2021	
54401E-72-1	Lord Abbett High Yield R6			4,725,528.000	35,583,229	7.530	35,583,229	34,583,818	9,477	1,619,468		211,281		211,281		12/31/2021	
55273W-47-5	MFS Mid Cap Value R6			1,986,418.000	64,419,528	32.430	64,419,528	48,224,905		3,553,992		10,662,366		10,662,366		12/31/2021	
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst			157,041.000	14,135,249	90.010	14,135,249	11,309,135		1,086,118		331,827		331,827		12/31/2021	
701765-30-7	Parnassus Mid Cap Growth			21,779.000	1,404,734	64.500	1,404,734	1,193,439		60,214		44,633		44,633		12/28/2021	
87244W-10-2	TIAA-CREF Intl Equity Inst			37,447,665.000	529,135,508	14.130	529,135,508	424,167,843		14,523,789		34,103,720		34,103,720		12/31/2021	
87244W-30-0	TIAA-CREF Soc Choice Eq Inst			14,104,779.000	400,434,674	28.390	400,434,674	293,962,164		34,470,736		48,100,107		48,100,107		12/31/2021	
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst			9,240,791.000	222,148,604	24.040	222,148,604	201,946,270		20,904,237		9,330,939		9,330,939		12/31/2021	
87244W-40-9	TIAA-CREF Growth & Inc Inst			18,314,759.000	315,563,293	17.230	315,563,293	258,946,439		52,057,328		10,340,418		10,340,418		12/31/2021	
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd			513,461.000	6,238,556	12.150	6,238,556	6,036,935		352,481		(75,501)		(75,501)		12/31/2021	
87244W-50-8	TIAA-CREF Equity Index Inst			9,544,244.000	326,317,698	34.190	326,317,698	188,708,311		6,634,076		57,965,259		57,965,259		12/31/2021	
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst			44,145,410.000	1,010,046,992	22.880	1,010,046,992	824,469,926		29,605,498		70,691,289		70,691,289		12/31/2021	
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst			29,910,434.000	766,903,525	25.640	766,903,525	621,931,608		62,834,073		29,671,965		29,671,965		12/31/2021	
87244W-60-7	TIAA-CREF Bond Fund Inst			1,702,362.000	18,130,151	10.650	18,130,151	17,966,970		403,175		(560,831)		(560,831)		12/31/2021	
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst			28,475,943.000	699,653,918	24.570	699,653,918	536,169,156		25,234,682		105,279,141		105,279,141		12/31/2021	
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst			10,244,835.000	592,561,241	57.840	592,561,241	352,027,262		47,505,980		76,287,074		76,287,074		12/31/2021	
87244W-70-6	TIAA-CREF Money Mkt Inst			39,740,833.000	39,740,833	1.000	39,740,833	39,740,833		324						12/31/2021	
87244W-71-4	TIAA-CREF S&P 500 Index Inst			17,452,830.000	909,117,936	52.090	909,117,936	528,442,447		15,781,162		183,643,224		183,643,224		12/31/2021	
87244W-73-0	TIAA-CREF Lge Cap Value Inst			22,197,768.000	482,135,516	21.720	482,135,516	398,973,207		40,352,201		57,727,986		57,727,986		12/31/2021	
87244W-79-7	TIAA-CREF Real Estat Sec Inst			23,384,060.000	557,242,140	23.830	557,242,140	387,770,227		16,312,399		131,974,035		131,974,035		12/31/2021	
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst			12,726,828.000	313,716,319	24.650	313,716,319	301,872,155		41,190,915		(35,699,207)		(35,699,207)		12/31/2021	
87244W-83-9	TIAA-CREF Small-Cap Eq Inst			14,321,717.000	272,971,923	19.060	272,971,923	252,749,150		46,942,582		3,115,471		3,115,471		12/31/2021	
87244W-86-2	TIAA-CREF Mid-Cap Value Inst			23,717,040.000	458,687,545	19.340	458,687,545	471,868,237		59,008,220		48,669,482		48,669,482		12/31/2021	
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst			12,587,073.000	220,022,040	17.480	220,022,040	191,872,757		20,129,799		7,909,140		7,909,140		12/31/2021	
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst			5,048,446.000	63,610,422	12.600	63,610,422	57,892,740		1,378,940		(3,725,745)		(3,725,745)		12/31/2021	
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst			2,156,986.000	19,563,865	9.070	19,563,865	24,843,583		3,841,465		(7,718,412)		(7,718,412)		12/31/2021	
87245M-84-8	TIAA-CREF Bond Index Fund			17,886,192.000	199,431,038	11.150	199,431,038	201,020,299		3,867,468		(6,938,197)		(6,938,197)		12/31/2021	
87283A-10-2	T Rowe Price QM US Small Cap Growth Equity			563,473.000	26,263,491	46.610	26,263,491	23,171,315		3,163,142		(783,977)		(783,977)		12/31/2021	
880208-77-2	Templeton Global Bond R6			1,578,618.000	13,891,839	8.800	13,891,839	16,703,756		778,379		(1,440,256)		(1,440,256)		12/30/2021	
886315-50-6	TIAA-CREF Bond Plus II Inst			11,614,888.000	124,395,452	10.710	124,395,452	122,924,367		4,375,583		(4,722,220)		(4,722,220)		12/31/2021	
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst			5,102,704.000	62,610,179	12.270	62,610,179	60,406,532		4,462,766		(558,865)		(558,865)		12/31/2021	
886315-57-1	TIAA-CREF Lifecycle 2050 Inst			42,881,852.000	636,366,678	14.840	636,366,678	533,251,083		66,334,433		19,503,610		19,503,610		12/31/2021	
886315-58-9	TIAA-CREF Lifecycle 2045 Inst			49,175,753.000	712,064,900	14.480	712,064,900	611,922,403		78,241,021		13,842,805		13,842,805		12/31/2021	
886315-59-7	TIAA-CREF Lifecycle 2040 Inst			81,814,377.000	946,592,346	11.570	946,592,346	869,652,028		107,316,844		6,247,817		6,247,817		12/31/2021	
886315-61-3	TIAA-CREF Lifecycle 2035 Inst			68,409,596.000	786,710,356	11.500	786,710,356	727,954,789		82,645,299		1,298,438		1,298,438		12/31/2021	
886315-62-1	TIAA-CREF Lifecycle 2030 Inst			66,482,951.000	745,938,715	11.220	745,938,715	697,084,481		73,481,011		(2,214,539)		(2,214,539)		12/31/2021	
886315-63-9	TIAA-CREF Lifecycle 2025 Inst			62,862,327.000	691,485,602	11.000	691,485,602	656,164,059		65,018,846		(6,773,597)		(6,773,597)		12/31/2021	
886315-64-7	TIAA-CREF Lifecycle 2020 Inst			46,105,078.000	484,103,322	10.500	484,103,322	468,871,685		45,711,297		(10,074,790)		(10,074,790)		12/31/2021	
886315-65-4	TIAA-CREF Lifecycle 2015 Inst			18,804,734.000	190,115,856	10.110	190,115,856	185,146,320		17,201,924		(4,284,315)		(4,284,315)		12/31/2021	
886315-66-2	TIAA-CREF Lifecycle 2010 Inst			11,105,774.000	125,384,191	11.290	125,384,191	128,047,325		12,283,047		(4,840,403)		(4,840,403)		12/31/2021	
886315-79-5	TIAA-CREF High Yield II Inst			17,177,888.000	164,735,951	9.590	164,735,951	165,004,372		7,278,123		(10,930)		(10,930)		12/31/2021	
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst			4,962,490.000	51,461,019	10.370	51,461,019	51,644,928		775,337		(700,004)		(700,004)		12/31/2021	
921921-30-0	Vanguard Equity Income Admiral			2,082,920.000	192,086,925	92.220	192,086,925	168,002,320		13,107,728		17,219,234		17,219,234		12/31/2021	
921926-20-0	Vanguard Vanguard Explorer Fund			2,515,371.000	299,480,048	119.060	299,480,048	256,404,721		41,266,767		(2,786,997)		(2,786,997)		12/30/2021	
921935-20-1	Vanguard Wellington Fund			5,341,274.000	447,598,750	83.800	447,598,750	386,313,728		36,270,652		34,960,587		34,960,587		12/29/2021	

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
921937-50-4	Vanguard Total Bond Mkt Index Inst			8,153,602.000	91,238,801	11.190	91,238,801	91,122,910	8,952	1,643,902		(2,756,883)		(2,756,883)		12/31/2021	
921946-10-9	Vanguard Selected Value Fund			6,006,530.000	184,100,134	30.650	184,100,134	167,859,297		13,203,107		24,377,858		24,377,858		12/31/2021	
922031-82-8	Vanguard Intermediate Term Treasury Fd			1,506,336.000	17,036,656	11.310	17,036,656	17,735,705	1,062	183,816		(524,058)		(524,058)		12/31/2021	
922042-60-1	Vanguard Emerging Market Stock Index Fd			1,663,224.000	51,859,309	31.180	51,859,309	44,249,572		1,318,239		(965,195)		(965,195)		12/31/2021	
922908-71-0	Vanguard 500 Index Admiral			718,481.000	316,009,640	439.830	316,009,640	219,946,555		3,471,874		57,100,122		57,100,122		12/31/2021	
922908-78-5	Vanguard Small Cap Value Index Fund			7,917,849.000	339,992,419	42.940	339,992,419	233,967,542		5,846,605		65,852,682		65,852,682		12/31/2021	
922908-88-4	Extended Market Index Inst			1,037,127.000	143,839,095	138.690	143,839,095	113,777,314		1,438,499		8,953,494		8,953,494		12/31/2021	
939330-81-7	AF Wash Mutual Investors R6			3,652,588.000	221,018,125	60.510	221,018,125	165,112,914		13,287,538		35,860,498		35,860,498		12/30/2021	
957663-66-9	LM WstrnAsst Core Plus Bond S			25,992,198.000	309,826,999	11.920	309,826,999	310,629,228		9,381,991		(13,365,139)		(13,365,139)		12/31/2021	
87245R-57-3	TIAA CREF Lifecycle 2060 Fund Inst			4,575,923.000	68,318,531	14.930	68,318,531	59,834,425		4,930,592		2,962,647		2,962,647		12/31/2021	
87249N-76-8	TIAA CREF LFCYLE 2065-INST			22,967.000	283,648	12.350	283,648	295,025		14,165		(11,377)		(11,377)		12/30/2021	
92203J-30-8	Vanguard TOT INT BND INDX ADM			1,208,192.000	26,652,720	22.060	26,652,720	27,600,001		804,613		(947,281)		(947,281)		12/31/2021	
9499999. Subtotal - Mutual Funds					18,394,831,075	XXX	18,394,831,075	15,375,285,365	19,491	1,352,530,916		1,085,313,533		1,085,313,533		XXX	XXX
9799999 - Total Common Stocks					19,798,208,365	XXX	19,798,208,365	15,770,559,167	1,066,623	1,363,675,288		1,349,392,355		1,349,392,355		XXX	XXX
9899999 - Total Preferred and Common Stocks					19,798,208,365	XXX	19,798,208,365	15,770,559,167	1,066,623	1,363,675,288		1,349,392,355		1,349,392,355		XXX	XXX

1.

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

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 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
91282C-BU-4	US TREASURY N B 0.125% 03/31/23		04/26/2021	Various		104,927,148	105,000,000	5,413
91282C-BV-2	US TREASURY SEC 0.375% 04/15/24		04/29/2021	Various		25,017,578	25,000,000	3,842
91282C-BX-8	US TREASURY SEC 0.125% 04/30/23		05/19/2021	Various		24,983,398	25,000,000	1,698
91282C-CC-3	US TREASURY SEC 0.250% 05/15/24		05/12/2021	Various		24,917,969	25,000,000	340
91282C-CD-1	US TREASURY N B 0.125% 05/31/23		06/14/2021	Various		19,986,719	20,000,000	1,025
91282C-CG-4	US TREASURY SEC 0.250% 06/15/24		06/29/2021	Various		49,698,438	50,000,000	3,552
91282C-CK-5	US TREASURY N B 0.125% 06/30/23		07/16/2021	Various		208,741,791	209,280,000	1,630
91282C-CL-3	US TREASURY N B 0.375% 07/15/24		07/16/2021	Various		34,911,914	35,000,000	611
91282C-CN-9	US TREASURY SEC 0.125% 07/31/23		08/05/2021	Various		19,969,531	20,000,000	408
91282C-CU-3	US TREASURY N B 0.125% 08/31/23		09/09/2021	Various		69,872,266	70,000,000	2,417
91282C-CX-7	US TREASURY N B 0.375% 09/15/24		09/09/2021	Various		49,900,391	50,000,000	
0599999. Subtotal - Bonds - U.S. Governments						632,927,143	634,280,000	20,936
298785-JM-9	EUROPEAN INVESTMENT BANK 0.375% 07/24/24	D	04/20/2021	Various		4,982,150	5,000,000	
471048-CN-6	JPN BANK FOR INT L COOP 0.500% 04/15/24	D	04/08/2021	DAIWA SECURITIES AMERICA INC		2,098,866	2,100,000	
50046P-BV-6	KOMMUNINVEST I SVERIGE SERIES 144A 0.500% 07/05/23	D	11/18/2021	Various		2,498,450	2,500,000	
500769-JP-0	KFW 0.500% 09/20/24	D	07/07/2021	Various		9,993,700	10,000,000	
87031C-AC-7	SWEDISH EXPORT CREDIT 0.625% 10/07/24	D	09/29/2021	Various		3,071,710	3,075,000	
87031C-AD-5	SWEDISH EXPORT CREDIT 0.500% 11/10/23	D	11/09/2021	CALYON SECURITIES (USA) INC		9,983,100	10,000,000	
1099999. Subtotal - Bonds - All Other Governments						32,627,976	32,675,000	
235036-8E-3	DALLAS FORT WORTH TX INTERNATI SERIES C 2.141% 11/01/30		10/28/2021	BARCLAYS BANK PLC		11,645,000	11,645,000	
576051-ZP-4	MASSACHUSETTS ST WTR RESOURCES SERIES C 2.090% 08/01/31		12/10/2021	CITIGROUP GLOBAL MARKETS INC		6,000,000	6,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						17,645,000	17,645,000	
00833M-AA-2	AFFIRM INC SERIES 2021-A CLASS A 144A 0.880% 08/15/25		02/09/2021	BARCLAYS BANK PLC		7,498,892	7,500,000	
00287Y-BC-2	ABBVIE INC 3.750% 11/14/23		04/09/2021	SMBC NIKKO SECURITIES AMERICA,		3,234,000	3,000,000	46,563
01449N-AA-4	ALEN 2021 ACEN MORTGAGE TRUST SERIES 2021-ACEN CLASS A 144A 1.260% 04/15/38		03/11/2021	BARCLAYS BANK PLC		4,000,000	4,000,000	
00287Y-BZ-1	ABBVIE INC SERIES WI 2.600% 11/21/24		07/20/2021	Various		10,546,060	10,000,000	31,922
01449N-AC-0	ALEN 2021 ACEN MORTGAGE TRUST SERIES 2021-ACEN CLASS B 144A 1.760% 04/15/38		12/20/2021	PERFORMANCE TRUST CAP		3,998,750	4,000,000	1,369
02582J-HU-7	AMERICAN EXPRESS CREDIT ACCOU SERIES 2018-2 CLASS A 3.010% 10/15/25		05/28/2021	BNP PARIBAS SECURITIES BOND		4,988,428	4,750,000	6,752
032095-AL-5	AMPHENOL CORP 2.200% 09/15/31		09/07/2021	CITIGROUP GLOBAL MARKETS INC		7,970,720	8,000,000	
02582J-JR-2	AMERICAN EXPRESS CREDIT ACCOU SERIES 2021-1 CLASS A 0.900% 11/16/26		11/09/2021	BARCLAYS CAPITAL INC		3,899,391	3,900,000	
032654-AV-7	ANALOG DEVICES INC 2.100% 10/01/31		09/28/2021	MORGAN STANLEY & CO. INC.		4,225,690	4,250,000	
02665W-CQ-2	AMERICAN HONDA FINANCE SERIES MTN 3.625% 10/10/23		04/09/2021	Various		3,228,060	3,000,000	906
036752-AP-8	ANTHEM INC 2.550% 03/15/31		03/08/2021	BARCLAYS BANK PLC		6,973,050	7,000,000	
02665W-DY-4	AMERICAN HONDA FINANCE SERIES MTN 0.750% 08/09/24		09/07/2021	BNP PARIBAS SECURITIES BOND		4,996,700	5,000,000	
03740L-AA-0	AON CORP AON GLOBAL HOLD 2.050% 08/23/31		08/18/2021	CITIGROUP GLOBAL MARKETS INC		6,979,840	7,000,000	
03066J-AC-7	AMERICREDIT AUTOMOBILE RECEIV SERIES 2021-3 CLASS A3 0.760% 08/18/26		11/09/2021	Various		5,669,307	5,670,000	
03740L-AC-6	AON CORP AON GLOBAL HOLD 2.600% 12/02/31		12/02/2021	WELLS FARGO		5,041,750	5,000,000	1,444
03066R-AC-9	AMERICREDIT AUTOMOBILE RECEIV SERIES 2021-2 CLASS A3 0.340% 12/18/26		06/08/2021	MIZUHO SECURITIES		2,649,563	2,650,000	
04636N-AE-3	ASTRAZENECA FINANCE LLC 1.750% 05/28/28		05/25/2021	MORGAN STANLEY & CO. INC.		6,988,100	7,000,000	
04636N-AC-7	ASTRAZENECA FINANCE LLC 0.700% 05/28/24		05/25/2021	Various		4,999,550	5,000,000	
05493E-AV-4	BARCLAYS COMMERCIAL MORTGAGE SERIES 2021-C9 CLASS A2 1.846% 02/15/54		02/17/2021	BARCLAYS BANK PLC		4,634,915	4,500,000	2,077
05522R-DD-7	BANK OF AMERICA CREDIT CARD T SERIES 2021-A1 CLASS A 0.440% 09/15/26		05/07/2021	Various		999,983	1,000,000	
05591U-AA-5	SERIRS 21-DC CLASS A SERIES 2021-DC CLASS A 144A 1.060% 08/15/38		08/03/2021	JP MORGAN SECURITIES		3,335,000	3,335,000	
06051G-FH-7	BANK OF AMERICA CORP SERIES MTN 4.200% 08/26/24		07/20/2021	Various		2,189,120	2,000,000	34,067
05609C-AA-5	BX TRUST SERIES 2021-21M CLASS A 144A 0.840% 10/15/36		10/27/2021	BARCLAYS BANK PLC		2,572,112	2,600,000	
06051G-HC-6	BANK OF AMERICA CORP SERIES WI 3.004% 12/20/23		09/15/2021	Various		15,545,950	15,000,000	85,113
05609K-AC-3	BX TRUST SERIES 2021-XL2 CLASS B 144A 1.107% 10/15/36		10/14/2021	CITIGROUP GLOBAL MARKETS INC		5,969,986	6,000,000	
06051G-JX-8	BANK OF AMERICA CORP SERIES MTN 0.524% 05/28/24		05/24/2021	Various		3,000,000	3,000,000	
071813-CQ-0	BAXTER INTERNATIONAL INC SERIES 144A 2.539% 02/01/32		11/22/2021	MORGAN STANLEY & CO. INC.		6,028,740	6,000,000	
06406R-AS-6	BANK OF NY MELLON CORP SERIES MTN 0.500% 04/26/24		04/19/2021	J.P. MORGAN SECURITIES LLC		2,996,790	3,000,000	
084659-AT-8	BERKSHIRE HATHAWAY ENERG SERIES WI 4.050% 04/15/25		03/03/2021	Tax Free Exchange		9,989,522	10,000,000	155,250
06742L-AT-0	BARCLAYS DRYROCK ISSUANCE TRUS SERIES 2021-1 CLASS A 0.630% 07/15/27		09/15/2021	BARCLAYS CAPITAL INC		4,889,974	4,890,000	
08576P-AH-4	BERRY GLOBAL INC 1.570% 01/15/26		10/19/2021	Tax Free Exchange		1,874,472	1,875,000	8,177
071813-CF-4	BAXTER INTERNATIONAL INC SERIES 144A 1.322% 11/29/24		11/16/2021	Various		5,000,000	5,000,000	
08862B-AB-1	BANKERS HEALTHCARE GROUP SEC SERIES 2021-B CLASS B 144A 1.670% 10/17/34		09/10/2021	CREDIT SUISSE SECURITIES US LL		1,099,871	1,100,000	
125523-BV-1	CIGNA CORP 3.000% 07/15/23		04/09/2021	Various		3,155,040	3,000,000	22,000
105340-AQ-6	BRANDYWINE OPER PARTNERS CO.GUARNT 3.950% 11/15/27		08/05/2021	WELLS FARGO		1,921,798	1,750,000	16,129
12598L-AC-0	CNH EQUIPMENT TRUST SERIES 2021-C CLASS A3 0.810% 12/15/26		10/19/2021	WELLS FARGO SECURITIES, LLC		3,329,613	3,330,000	
11120V-AK-9	BRIXMOR OPERATING PART 2.250% 04/01/28		06/08/2021	Various		7,246,532	7,275,000	20,047
12657W-AC-4	CNH EQUIPMENT TRUST SERIES 2021-B CLASS A3 0.440% 08/17/26		07/20/2021	Various		2,099,501	2,100,000	
11120V-AL-7	BRIXMOR OPERATING PART 2.500% 08/16/31		08/19/2021	Various		4,223,340	4,200,000	1,458
14041N-FU-0	CAPITAL ONE MULTI ASSET EXECUT SERIES 2019-A2 CLASS A2 1.720% 08/15/24		05/28/2021	BNP PARIBAS SECURITIES BOND		4,993,023	4,900,000	3,980
12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A 1.440% 08/15/51		07/27/2021	CREDIT SUISSE SECURITIES US LL		1,999,586	2,000,466	
14314Q-AC-8	CARMAX AUTO OWNER TRUST SERIES 2021-2 CLASS A3 0.520% 02/17/26		04/13/2021	Various		4,998,923	5,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
125523-CM-0	CIGNA CORP NEW GLBL NT 2.375% 03/15/31		03/01/2021	CITIGROUP GLOBAL MARKETS INC		1,673,057	1,675,000	
14317D-AC-4	CARMAX AUTO OWNER TRUST SERIES 2021-3 CLASS A3 0.550% 06/15/26		07/21/2021	Various		4,999,178	5,000,000	
126117-AW-0	CNA FINANCIAL CORP 2.050% 08/15/30		09/28/2021	JP MORGAN SECURITIES		2,937,450	3,000,000	7,688
14317J-AD-9	CARMAX AUTO OWNER TRUST SERIES 2021-4 CLASS A3 0.560% 09/15/26		09/14/2021	BARCLAYS CAPITAL INC		2,379,728	2,380,000	
127097-AE-3	COTERRA ENERGY INC SERIES 144A 3.900% 05/15/27		09/21/2021	Tax Free Exchange		399,402	400,000	6,153
14687K-AC-0	CARVANA AUTO RECEIVABLES TRUST SERIES 2021-P4 CLASS A3 1.310% 01/11/27		12/21/2021	Various		8,219,307	8,220,000	
17291H-AA-2	CITIGROUP COMMERCIAL MORTGAG 1.060% 10/15/36		10/22/2021	CITIGROUP GLOBAL MARKETS INC		6,000,000	6,000,000	
172967-MT-5	CITIGROUP INC 0.776% 10/30/24		10/28/2021	Various		12,981,770	13,000,000	604
205887-CF-7	CONAGRA BRANDS INC 1.375% 11/01/27		08/17/2021	BARCLAYS BANK PLC		6,554,074	6,700,000	27,638
233331-AW-7	DTE ENERGY CO SERIES C 2.529% 10/01/24		07/21/2021	KEYBANC CAPITAL MARKET		7,831,599	7,448,000	58,363
209111-GA-5	CON EDISON CO OF NY INC 2.400% 06/15/31		06/03/2021	JP MORGAN SECURITIES		5,985,120	6,000,000	
254683-CP-8	DISCOVER CARD EXECUTION NOTE SERIES 2021-A1 CLASS A1 0.580% 09/15/26		09/20/2021	Various		4,998,930	5,000,000	
233046-AN-1	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A2I 144A 2.045% 11/20/51		10/15/2021	BARCLAYS BANK PLC		3,400,000	3,400,000	
29449W-AJ-6	EQUITABLE FINANCIAL LIFE SERIES 144A 0.800% 08/12/24		08/09/2021	DEUTSCHE BANK SECURITIES		4,999,550	5,000,000	
23317H-AF-9	SITE CENTERS CORP SR UNSEC 4.700% 06/01/27		04/01/2021	SOUTHWEST SECURITIES INC.		2,913,301	2,650,000	40,701
30040W-AD-0	EVERSOURCE ENERGY SERIES L 2.900% 10/01/24		06/28/2021	Various		4,907,291	4,630,000	33,195
26444H-AK-7	DUKE ENERGY FLORIDA LLC 2.400% 12/15/31		12/01/2021	CITIGROUP GLOBAL MARKETS INC		5,035,750	5,000,000	333
345329-AC-0	FORD CREDIT AUTO LEASE TRUST SERIES 2021-B CLASS A3 0.370% 10/15/24		09/21/2021	Various		4,999,122	5,000,000	
26863L-AE-4	ELP 2021 ELP SERIES 2021-ELP CLASS B 144A 1.230% 11/15/36		11/01/2021	CITIGROUP GLOBAL MARKETS INC		5,976,535	6,000,000	
345329-AD-8	FORD CREDIT AUTO LEASE TRUST SERIES 2021-B CLASS A4 0.400% 12/15/24		09/21/2021	Various		4,999,186	5,000,000	
29478J-AA-8	EQUS 2021 EQAZ MORTGAGE TRUST SERIES 2021-EQAZ CLASS A 144A 0.865% 10/15/36		10/27/2021	DEUTSCHE BANK SECURITIES INCOR		5,974,330	6,000,000	
362554-AC-1	GM FINANCIAL SECURITIZED TERM SERIES 2021-4 CLASS A3 0.680% 09/16/26		10/13/2021	J.P. MORGAN SECURITIES LLC		1,826,953	1,827,000	
30225V-AF-4	EXTRA SPACE STORAGE LP 2.550% 06/01/31		05/05/2021	JP MORGAN SECURITIES		4,593,054	4,600,000	
38014D-AC-7	GM FINANCIAL SECURITIZED TERM SERIES 2021-3 CLASS A3 0.480% 06/16/26		07/13/2021	WELLS FARGO SECURITIES, LLC		2,199,864	2,200,000	
30260G-AA-4	FIC FUNDING LLC SERIES 2021-1A CLASS A 144A 1.130% 04/15/33		04/06/2021	CAPITAL ONE HEALTHCARE FINANCI		3,938,349	3,938,521	
38014A-AD-7	GM FINANCIAL AUTOMOBILE LEASI SERIES 2021-2 CLASS A4 0.410% 05/20/25		05/18/2021	SOCIETE GENERALE NY		2,117,822	2,118,000	
31620M-BT-2	FIDELITY NATL INFO SERV 2.250% 03/01/31		10/14/2021	BARCLAYS BANK PLC		5,948,760	6,000,000	17,625
38141G-XE-9	GOLDMAN SACHS GROUP INC 3.625% 02/20/24		07/20/2021	Various		2,142,400	2,000,000	30,611
33938M-AA-7	FLEXENTIAL ISSUER LLC SERIES 2021-1A CLASS A2 144A 3.250% 11/27/51		11/23/2021	GUGGENHEIM CAPITAL MARKETS LLC		5,460,320	5,500,000	
38141G-XZ-2	GOLDMAN SACHS GROUP INC 0.673% 03/08/24		04/07/2021	Various		4,996,000	5,000,000	2,898
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A 1.270% 05/15/41		03/19/2021	GOLDMAN SACHS & COMPANY		3,797,489	3,817,363	
38141G-YE-8	GOLDMAN SACHS GROUP INC 0.657% 09/10/24		06/24/2021	Various		8,490,850	8,500,000	1,643
35042P-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-2A CLASS A 144A 2.190% 01/15/42		11/17/2021	GOLDMAN SACHS & COMPANY		4,999,876	5,000,000	
38141G-YL-2	GOLDMAN SACHS GROUP INC 0.925% 10/21/24		10/18/2021	Various		5,000,000	5,000,000	
36167R-AA-1	GCT COMMERCIAL MORTGAGE TRUST SERIES 2021-GCT CLASS A 144A 0.910% 02/15/23		01/29/2021	CITIGROUP GLOBAL MARKETS INC		6,000,000	6,000,000	
38141G-ZE-7	GOLDMAN SACHS GROUP INC 1.217% 12/06/23		12/01/2021	Various		3,000,000	3,000,000	
361841-AN-9	GLP CAPITAL LP / FIN II CO.GUARNT 3.350% 09/01/24		07/08/2021	CITIGROUP GLOBAL MARKETS INC		4,477,215	4,215,000	51,382
43811J-AC-1	HONDA AUTO RECEIVABLES OWNER SERIES 2021-2 CLASS A3 0.330% 08/15/25		05/18/2021	Various		4,899,809	4,900,000	
36257H-AU-0	GS MORTGAGE SECURITIES TRUST SERIES 2019-GC40 CLASS DBA 144 3.349% 07/10/52		02/05/2021	CREDIT SUISSE SECURITIES US LL		4,256,563	4,000,000	2,977
43815E-AC-8	HONDA AUTO RECEIVABLES OWNER SERIES 2021-3 CLASS A3 0.410% 11/18/25		08/17/2021	BARCLAYS CAPITAL INC		3,499,949	3,500,000	
36259D-AA-1	GS MORTGAGE SECURITIES TRUST 2 SERIES 2018-HART CLASS A 144A 1.200% 10/15/31		12/06/2021	JP MORGAN SECURITIES		4,990,625	5,000,000	3,769
43815G-AC-3	HONDA AUTO RECEIVABLES OWNER SERIES 2021-4 CLASS A3 0.880% 01/21/26		11/16/2021	Various		2,499,473	2,500,000	
36266C-AA-4	GS MORTGAGE SECURITIES TRUST 1.350% 11/15/26		10/26/2021	GOLDMAN SACHS & COMPANY		6,000,000	6,000,000	
44891A-BV-8	HYUNDAI CAPITAL AMERICA SERIES 144A 0.875% 06/14/24		06/10/2021	CALYON SECURITIES (USA) INC		2,999,820	3,000,000	
37045X-DD-5	GENERAL MOTORS FINL CO 1.250% 01/08/26		01/05/2021	DEUTSCHE BANK SECURITIES INCOR		7,984,560	8,000,000	
44891A-BY-2	HYUNDAI CAPITAL AMERICA SERIES 144A 1.000% 09/17/24		09/14/2021	SOCIETE GENERALE NY		2,994,600	3,000,000	
416515-BE-3	HARTFORD FINL SVCS GRP 2.800% 08/19/29		09/22/2021	CREDIT SUISSE SECURITIES US LL		6,377,640	6,000,000	16,333
44933L-AC-7	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2021-A CLASS A3 0.380% 09/15/25		04/20/2021	BARCLAYS CAPITAL INC		2,249,763	2,250,000	
42806M-AE-9	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS A 144A 1.680% 12/27/27		06/24/2021	DEUTSCHE BANK SECURITIES INCOR		3,799,408	3,800,000	
46647P-AY-2	JPMORGAN CHASE & CO 4.023% 12/05/24		06/24/2021	Various		5,400,500	5,000,000	12,851
444859-BQ-4	HUMANA INC 1.350% 02/03/27		07/29/2021	BANK OF AMERICA		7,992,400	8,000,000	
46647P-BZ-8	JPMORGAN CHASE & CO 0.697% 03/16/24		04/15/2021	J.P. MORGAN SECURITIES LLC		5,014,200	5,000,000	3,195
50077L-BC-9	KRAFT HEINZ FOODS CO SERIES WI 3.875% 05/15/27		01/19/2021	Tax Free Exchange		2,275,000	2,275,000	15,672
47789Q-AC-4	JOHN DEERE OWNER TRUST SERIES 2021-B CLASS A3 0.520% 03/16/26		07/13/2021	MITSUBISHI UFJ SECURITIE		3,949,648	3,950,000	
55316V-AA-2	MHC COMMERCIAL MORTGAGE TRUST SERIES 2021-MHC CLASS A 144A 0.911% 04/15/26		04/06/2021	CITIGROUP GLOBAL MARKETS INC		4,987,924	5,000,000	
56585A-AG-7	MARATHON PETROLEUM CORP 3.625% 09/15/24		07/20/2021	TORONTO DOMINION SECURTIES (US		3,230,850	3,000,000	38,365
590027-AA-6	MERIT SERIES 2020-HILL CLASS A 144A 1.260% 08/15/37		12/15/2021	JP MORGAN SECURITIES		3,062,944	3,064,860	215
59217G-EN-5	MET LIFE GLOB FUNDING I SERIES 144A 0.550% 06/07/24		06/01/2021	J.P. MORGAN SECURITIES LLC		4,994,800	5,000,000	
637417-AH-9	NATIONAL RETAIL PROP INC SR UNSEC 4.000% 11/15/25		06/17/2021	U.S. BANCORP INVESTMENTS INC		2,768,325	2,500,000	10,000
617446-8W-2	MORGAN STANLEY 0.529% 01/25/24		04/07/2021	Various		4,998,400	5,000,000	5,437
63942B-AA-2	NAVIENT STUDENT LAON TRUST SERIES 2021-A CLASS A 144A 0.840% 05/15/69		01/19/2021	BARCLAYS BANK PLC		3,788,431	3,788,982	
61747Y-DU-6	MORGAN STANLEY SERIES MTN 4.100% 05/22/23		06/24/2021	Various		5,323,100	5,000,000	20,500
66980P-2A-6	BOC AVIATION USA CORP SERIES 144A 1.625% 04/29/24		04/22/2021	HSBC SECURITIES USA INC		2,392,800	2,400,000	
61747Y-EB-7	MORGAN STANLEY SERIES GMTN 0.791% 01/22/25		09/15/2021	Various		5,008,100	5,000,000	6,262
67021C-AR-8	NSTAR ELECTRIC CO 1.950% 08/15/31		08/10/2021	BANK OF AMERICA		6,959,680	7,000,000	

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61772B-AA-1	MORGAN STANLEY 0.731% 04/05/24		04/19/2021	Various		1,675,000	1,675,000	
67118A-AG-0	BEKARDIA COMMERCIAL MORTGAGE 0.803% 10/15/36		09/30/2021	MORGAN STANLEY & CO. INC.		5,950,227	6,000,000	
63743H-EY-4	NATIONAL RURAL UTIL COOP SERIES D 1.000% 10/18/24		10/18/2021	Various		6,993,630	7,000,000	
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A 2.380% 11/20/51		11/19/2021	CREDIT SUISSE SECURITIES US LL		4,392,127	4,393,719	
64952W-EB-5	NEW YORK LIFE GLOBAL FDG SERIES 144A 0.550% 04/27/24		04/20/2021	Various		2,998,230	3,000,000	
68233J-CC-6	ONCOR ELECTRIC DELIVERY SERIES 144A 2.750% 05/15/30		11/10/2021	RBC DAIN RAUSCHER INC.		5,234,950	5,000,000	382
65339K-BU-3	NEXTERA ENERGY CAPITAL 0.650% 03/01/23		04/14/2021	Various		5,014,250	5,000,000	2,618
68377B-AA-5	OPORTUN FUNDING LLC SERIES 2021-A CLASS A 144A 1.210% 03/08/28		03/02/2021	GOLDMAN SACHS & COMPANY		2,999,532	3,000,000	
65364U-AK-2	NIAGARA MOHAWK POWER SERIES 144A 3.508% 10/01/24		06/30/2021	KEYBANC CAPITAL MARKET		8,953,818	8,320,000	73,777
68377G-AA-4	OPORTUN FUNDING LLC SERIES 2021-B CLASS A 144A 1.470% 05/08/31		04/28/2021	JEFFERIES & CO. INC.		2,999,696	3,000,000	
66980P-2A-6	BOC AVIATION USA CORP SERIES 144A 1.625% 04/29/24		04/22/2021	HSBC SECURITIES INC		2,392,800	2,400,000	
71427Q-AA-6	PERNOD RIC INTL FIN LLC SERIES 144A 1.250% 04/01/28		06/03/2021	WELLS FARGO		6,997,127	7,350,000	16,844
68389X-BS-3	ORACLE CORP 2.950% 11/15/24		07/20/2021	Various		13,857,610	13,000,000	51,707
74368C-BG-8	PROTECTIVE LIFE SERIES 144A 1.900% 07/06/28		06/28/2021	U.S. BANCORP INVESTMENTS INC		7,000,000	7,000,000	
718546-AY-0	PHILLIPS 66 0.900% 02/15/24		04/13/2021	WELLS FARGO SECURITIES, LLC		3,001,860	3,000,000	4,500
74969C-AJ-6	RLGH SERIES 2021-TROT CLASS B 1.274% 04/15/26		04/28/2021	GOLDMAN SACHS CAPITAL MARKETS		4,991,450	5,000,000	
723787-AU-1	PIONEER NATURAL RESOURCE 0.550% 05/15/23		05/10/2021	Various		1,999,880	2,000,000	
78403D-AT-7	SBA TOWER TRUST SERIES 144A 1.631% 05/15/51		04/29/2021	BARCLAYS BANK PLC		2,500,000	2,500,000	
74256L-EQ-8	PRINCIPAL LFE GLB FND II SERIES 144A 0.750% 08/23/24		08/18/2021	Various		4,996,900	5,000,000	
78403D-AV-2	SBA TOWER TRUST SERIES 144A 0.000% 10/15/51		10/08/2021	BARCLAYS BANK PLC		4,200,000	4,200,000	
74368C-BF-0	PROTECTIVE LIFE SERIES 144A 0.781% 07/05/24		06/28/2021	US BANCORP INVESTMENT		5,000,000	5,000,000	
824348-BN-5	SHERWIN WILLIAMS CO 2.200% 03/15/32		11/08/2021	JP MORGAN SECURITIES		2,340,318	2,350,000	
75513E-CF-6	RAYTHEON TECH CORP SERIES WI 3.700% 12/15/23		04/07/2021	WELLS FARGO SECURITIES, LLC		5,776,558	5,368,000	62,895
82652Q-AB-7	SIERRA RECEIVABLES FUNDING CO SERIES 2021-1A CLASS B 144A 1.340% 11/20/37		03/08/2021	DEUTSCHE BANK SECURITIES INCOR		3,200,153	3,200,874	
79466L-AG-9	SALESFORCE COM INC 0.625% 07/15/24		06/29/2021	Various		9,994,900	10,000,000	
82967N-BL-1	SIRIUS XM RADIO INC SERIES 144A 3.125% 09/01/26		08/02/2021	CITIGROUP GLOBAL MARKETS INC		710,000	710,000	
80285V-AC-3	SANTANDER DRIVE AUTO RECEIVAB SERIES 2021-4 CLASS A3 0.510% 08/15/25		10/19/2021	Various		2,949,729	2,950,000	
857477-BL-6	STATE STREET CORP SERIES WI 2.825% 03/30/23		08/18/2021	Tax Free Exchange		4,475,000	4,475,000	10,184
80286X-AC-8	SANTANDER DRIVE AUTO RECEIVAB SERIES 2021-2 CLASS A3 0.340% 02/18/25		05/17/2021	Various		2,919,761	2,920,000	
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A 2.120% 06/20/51		11/12/2021	Various		4,601,707	4,648,350	4,582
80287E-AC-9	SANTANDER DRIVE AUTO RECEIVABL SERIES 2021-3 CLASS A3 0.330% 03/17/25		07/14/2021	BARCLAYS CAPITAL INC		3,249,651	3,250,000	
87264A-BR-5	T MOBILE USA INC 2.250% 02/15/26		01/11/2021	DEUTSCHE BANK SECURITIES INCOR		3,450,000	3,450,000	
883556-CS-9	THERMO FISHER SCIENTIFIC 1.215% 10/18/24		10/19/2021	MIZUHO SECURITIES		8,000,000	8,000,000	
87342R-AG-9	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A21 144A 1.946% 08/25/51		08/11/2021	BARCLAYS BANK PLC		5,140,000	5,140,000	
89190G-AC-1	TOYOTA AUTO RECEIVABLES OWNE SERIES 2021-B CLASS A3 0.260% 11/17/25		06/08/2021	Various		4,999,462	5,000,000	
88161F-AE-6	TESLA AUTO LEASE TRUST SERIES 2021-A CLASS B 144A 1.020% 03/20/25		03/25/2021	CREDIT SUISSE SECURITIES US LL		999,952	1,000,000	
89239B-AC-5	TOYOTA AUTO RECEIVABLES OWNE SERIES 2021-C CLASS A3 0.430% 01/15/26		09/21/2021	BARCLAYS CAPITAL INC		4,199,672	4,200,000	
883556-CL-4	THERMO FISHER SCIENTIFIC 2.000% 10/15/31		08/09/2021	CITIGROUP GLOBAL MARKETS INC		1,309,458	1,325,000	
904764-BN-6	UNILEVER CAPITAL CORP 0.626% 08/12/24		08/09/2021	DEUTSCHE BANK SECURITIES		5,000,000	5,000,000	
883556-CS-9	THERMO FISHER SCIENTIFIC 1.215% 10/18/24		10/19/2021	MIZUHO SECURITIES USA INC.		7,000,000	7,000,000	
91324P-EB-4	UNITEDHEALTH GROUP INC 0.550% 05/15/24		05/17/2021	Various		4,994,800	5,000,000	
92556V-AC-0	VIATRIS INC 2.300% 06/22/27		10/28/2021	Tax Free Exchange		2,599,318	2,600,000	21,096
92343V-CR-3	VERIZON COMMUNICATIONS 3.500% 11/01/24		06/24/2021	BARCLAYS CAPITAL INC		5,409,850	5,000,000	27,708
92556V-AD-8	VIATRIS INC 2.700% 06/22/30		10/28/2021	Tax Free Exchange		2,542,976	2,550,000	24,289
92348K-AA-1	VERIZON MASTER TRUST SERIES 2021-1 CLASS A 0.500% 05/20/27		05/18/2021	Various		4,409,676	4,410,000	
928563-AH-8	VMWARE INC 1.000% 08/15/24		07/20/2021	JP MORGAN SECURITIES		3,998,080	4,000,000	
92348K-AD-5	VERIZON MASTER TRUST SERIES 2021-2 CLASS A 0.990% 04/20/28		10/28/2021	Various		3,829,448	3,830,000	
928668-BN-1	VOLKSWAGEN GROUP AMERICA SERIES 144A 1.625% 11/24/27		05/20/2021	SUSQUEHANA FINANCIAL GROUP LL		6,909,070	7,000,000	
928668-BA-9	VOLKSWAGEN GROUP AMERICA SERIES 144A 2.850% 09/26/24		07/20/2021	Various		11,564,296	10,925,000	85,270
BQ1012-88-0	WIPRO IT SERVICES 0.000% 06/23/26		06/16/2021	CITIGROUP GLOBAL MARKETS INC		4,981,800	5,000,000	
928668-BJ-0	VOLKSWAGEN GROUP AMERICA SERIES 144A 0.875% 11/22/23		04/09/2021	Various		3,014,850	3,000,000	10,135
559222-AV-6	MAGNA INTERNATIONAL INC 2.450% 06/15/30	A	04/28/2021	BANK OF AMERICA		2,027,660	2,000,000	18,375
92868K-AC-7	VOLKSWAGEN AUTO LOAN ENHANCE SERIES 2021-1 CLASS A3 1.020% 06/22/26		12/07/2021	WELLS FARGO SECURITIES, LLC		6,519,744	6,520,000	
00774M-AU-9	AERCAP IRELAND CAP GLOBA 1.650% 10/29/24	D	10/21/2021	GOLDMAN SACHS & COMPANY		5,992,680	6,000,000	
92939U-AF-3	WEC ENERGY GROUP INC 0.800% 03/15/24		04/07/2021	DEUTSCHE BANK SECURITIES		5,004,650	5,000,000	2,222
409634-AB-8	HANA BANK SERIES 144A 1.250% 12/16/26	D	06/09/2021	HSBC SECURITIES USA INC		4,988,100	5,000,000	
98163J-AC-9	WORLD OMNI AUTOMOBILE LEASE SERIES 2021-A CLASS A3 0.420% 08/15/24		07/13/2021	WELLS FARGO SECURITIES, LLC		4,999,407	5,000,000	
456837-AV-5	ING GROEP NV SERIES VAR 1.726% 04/01/27	D	03/24/2021	GOLDMAN SACHS & COMPANY		6,000,000	6,000,000	
98163K-AC-6	WORLD OMNI AUTO RECEIVABLES T SERIES 2021-D CLASS A3 0.810% 10/15/26		10/26/2021	WELLS FARGO SECURITIES, LLC		2,879,608	2,880,000	
460599-AF-0	INTERNATIONAL GAME TECH SERIES 144A 4.125% 04/15/26	D	03/16/2021	JP MORGAN SECURITIES		400,000	400,000	
98163L-AC-4	WORLD OMNI AUTO RECEIVABLES T SERIES 2021-B CLASS A3 0.420% 06/15/26		05/11/2021	Various		2,549,633	2,550,000	
49374J-AA-1	KIA CORP SERIES 144A 1.750% 10/16/26	D	04/12/2021	CITIGROUP GLOBAL MARKETS INC		4,989,850	5,000,000	
98164C-AC-3	WORLD OMNI AUTO RECEIVABLES T SERIES 2021-C CLASS A3 0.440% 08/17/26		08/03/2021	BARCLAYS CAPITAL INC		2,999,880	3,000,000	
501955-AC-2	LG CHEM LTD SERIES 144A 1.375% 07/07/26	D	08/05/2021	Various		2,989,920	3,000,000	1,222
06367T-QW-3	BANK OF MONTREAL SERIES MTN 0.625% 07/09/24	A	07/06/2021	BMO CAPITAL MARKETS CORP BONDS		4,992,300	5,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55608J-AR-9	MACQUARIE GROUP LTD SERIES 144A 1.340% 01/12/27	D	01/05/2021	GOLDMAN SACHS & COMPANY		6,000,000	6,000,000	
06368E-A3-6	BANK OF MONTREAL 0.450% 12/08/23	A	04/07/2021	US BANCORP INVESTMENT		4,992,450	5,000,000	7,563
62877P-AB-0	NBK SPC LTD SERIES 144A 1.625% 09/15/27	D	09/09/2021	JP MORGAN SECURITIES		6,120,357	6,150,000	
06368F-AA-7	BANK OF MONTREAL SERIES MTN 0.400% 09/15/23	A	09/09/2021	BMO CAPITAL MARKETS CORP BONDS		4,995,800	5,000,000	
62878U-2D-3	NBN CO LTD SERIES 144A 1.625% 01/08/27	D	09/28/2021	CITIGROUP GLOBAL MARKETS INC		5,976,660	6,000,000	
064159-3X-2	BANK OF NOVA SCOTIA 0.700% 04/15/24	A	04/14/2021	Various		2,999,280	3,000,000	
78392B-AB-3	SK HYNIX INC SERIES 144A 1.500% 01/19/26	D	08/05/2021	Various		3,993,830	4,000,000	18,583
064159-8J-8	BANK OF NOVA SCOTIA 0.400% 09/15/23	A	09/13/2021	Various		4,995,700	5,000,000	
82620K-BD-4	SIEMENS FINANCIERINGSMAT SERIES 144A 1.700% 03/11/28	D	03/02/2021	MORGAN STANLEY & CO. INC.		6,988,030	7,000,000	
13607G-RS-5	CANADIAN IMPERIAL BANK 0.500% 12/14/23	A	04/07/2021	Various		4,987,100	5,000,000	7,986
G7302V-MQ-4	QNB FINANCE LTD SERIES EMTN 1.375% 01/26/26	D	08/05/2021	Various		3,988,000	4,000,000	15,965
13645R-BD-5	CANADIAN PACIFIC RAILWAY 1.350% 12/02/24	A	11/17/2021	BMO CAPITAL MARKETS CORP BONDS		5,992,080	6,000,000	
29250N-BG-9	ENBRIDGE INC 0.550% 10/04/23	A	09/29/2021	DEUTSCHE BANK SECURITIES		3,498,180	3,500,000	
31429K-AE-3	FED CAISSES DESJARDINS SERIES 144A 0.700% 05/21/24	A	05/18/2021	BARCLAYS CAPITAL INC		4,999,100	5,000,000	
78016E-ZU-4	ROYAL BANK OF CANADA 0.650% 07/29/24	A	07/26/2021	Various		4,996,750	5,000,000	
89114T-ZE-5	TORONTO DOMINION BANK SERIES MTN 0.700% 09/10/24	A	09/07/2021	TORONTO DOMINION SECURTIES (US		4,996,000	5,000,000	
05971K-AK-5	BANCO SANTANDER 0.701% 06/30/24	D	06/23/2021	Various		4,000,000	4,000,000	
22535W-AD-9	CREDIT AGRICOLE LONDON SERIES 144A 3.250% 10/04/24	D	06/28/2021	CALYON SECURITIES (USA) INC		5,360,000	5,000,000	38,819
22550L-2F-7	CREDIT SUISSE NEW YORK SERIES FXD 0.520% 08/09/23	D	08/02/2021	Various		5,000,000	5,000,000	
404280-CU-1	HSBC HOLDINGS PLC 0.732% 08/17/24	D	08/10/2021	HSBC SECURITIES INC		3,300,000	3,300,000	
456837-AK-9	ING GROEP NV 4.100% 10/02/23	D	07/20/2021	Various		10,767,273	9,965,000	60,816
456873-AB-4	INGERSOLL RAND LUX FINAN 3.550% 11/01/24	D	06/29/2021	Various		3,638,818	3,367,000	19,921
49374J-AB-9	KIA CORP SERIES 144A 1.000% 04/16/24	D	04/12/2021	Various		1,320,906	1,325,000	
60920L-AQ-7	MONDELEZ INTL HLDINGS NE SERIES 144A 0.750% 09/24/24	D	09/21/2021	BARCLAYS CAPITAL INC		4,992,300	5,000,000	
62878U-2C-5	NBN CO LTD SERIES 144A 0.875% 10/08/24	D	09/28/2021	Various		4,984,800	5,000,000	
63906Y-AB-4	NATWEST MARKETS PLC SERIES 144A 0.800% 08/12/24	D	05/06/2021	RBS SECURITIES INC.		798,520	800,000	
822582-CC-4	SHELL INTERNATIONAL FIN 2.000% 11/07/24	D	07/20/2021	Various		8,332,210	8,000,000	26,667
83368R-AU-6	SOCIETE GENERALE SERIES 144A 2.625% 10/16/24	D	06/28/2021	BARCLAYS CAPITAL INC		5,226,600	5,000,000	26,979
86562M-BF-6	SUMITOMO MITSUI FINL GRP 3.936% 10/16/23	D	04/07/2021	Various		5,419,450	5,000,000	94,573
86562M-BT-6	SUMITOMO MITSUI FINL GRP 2.448% 09/27/24	D	06/24/2021	SMBC NIKKO SECURITIES AMERICA,		5,249,250	5,000,000	30,940
902674-YK-0	UBS AG LONDON SERIES 144A 0.700% 08/09/24	D	08/03/2021	Various		4,999,558	5,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						953,796,592	943,621,135	1,618,282
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		01/28/2021	Tax Free Exchange		472,607	472,639	
13134M-BT-9	CALPINE CORP 12/02/27		08/18/2021	CREDIT SUISSE SECURITIES US LL		274,327	277,098	
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO 03/15/28		03/16/2021	Tax Free Exchange		1,565,504	1,563,187	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						2,312,438	2,312,924	
8399997. Total - Bonds - Part 3						1,639,309,149	1,630,534,059	1,639,218
8399998. Total - Bonds - Part 5						156,683,531	155,755,220	139,256
8399999. Total - Bonds						1,795,992,680	1,786,289,279	1,778,474
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
000361-10-5	AAR CORP		03/19/2021	Various	922.000	39,734		
00090Q-10-3	ADT INC		06/25/2021	Various	878.000	9,907		
00165C-10-4	AMC ENTERTAINMENT HLDS-CL A		09/17/2021	Various	13,783.000	328,632		
00166B-10-5	ALX ONCOLOGY HOLDINGS INC		06/25/2021	Various	235.000	13,711		
001744-10-1	AMN HEALTHCARE SERVICES INC		12/17/2021	Various	224.000	26,124		
00175J-10-7	AMMO INC		06/25/2021	Various	1,837.000	16,851		
00181T-10-7	A MARK PRECIOUS METALS INC		06/25/2021	Various	203.000	10,081		
00187Y-10-0	API GROUP CORP		06/25/2021	Various	2,296.000	49,449		
00402L-10-7	ACADEMY SPORTS & OUTDOORS IN		06/25/2021	Various	1,681.000	58,118		
00437E-10-2	ACCOLADE INC		06/25/2021	Various	1,164.000	62,773		
00461U-10-5	ACLARIS THERAPEUTICS INC		06/25/2021	Various	1,289.000	23,373		
005111-10-9	ACUTUS MEDICAL INC		06/25/2021	Various	385.000	6,930		
00534A-10-2	ADAGIO THERAPEUTICS INC		09/17/2021	Various	488.000	25,599		
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES		06/25/2021	Various	971.000	39,994		
00653Q-10-2	ADAPTHEALTH CORP		03/19/2021	Various	1,529.000	57,851		
007002-10-8	ADICET BIO INC		06/25/2021	Various	546.000	5,398		
00770K-20-2	AEMETIS INC		06/25/2021	Various	684.000	8,429		
00791N-10-2	ADVANTAGE SOLUTIONS INC		06/25/2021	Various	1,783.000	20,590		
00835Q-10-3	AEVA TECHNOLOGIES INC		09/17/2021	Various	1,335.000	13,015		
00847G-70-5	AGENUS INC		06/25/2021	Various	3,014.000	16,497		
00848J-10-4	AGILITI INC		06/25/2021	Various	462.000	10,224		

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00848K-10-1	AGEAGLE AERIAL SYATEMS INC		12/17/2021	Various	13,421.000	31,952		
00857U-10-7	AGILON HEALTH INC		12/17/2021	Various	4,497.000	127,034		
00973J-10-1	AKOUOS INC		03/19/2021	Various	708.000	13,870		
00973Y-10-8	AKERO THERAPEUTICS INC		06/25/2021	Various	298.000	8,395		
012653-10-1	ALBEMARLE CORP		03/19/2021	Various	348.000	53,740		
013091-10-3	ALBERTSONS COS INC CLASS A		03/19/2021	Various	3,458.000	65,276		
01438T-10-6	ALDEYRA THERAOEUTICS INC		06/25/2021	Various	1,373.000	16,051		
01446U-10-3	ALERUS FINANCIAL CORP		03/19/2021	Various	315.000	10,996		
014491-10-4	ALEXANDER & BALDWIN INC		06/25/2021	Various	1,010.000	19,323		
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE		12/17/2021	Various	320.000	65,993		
01625V-10-4	ALIGNMENT HEALTHCARE INC		12/17/2021	Various	2,083.000	27,526		
01626L-10-5	ALIGOS THERAPEUTICS INC		06/25/2021	Various	535.000	14,609		
01644J-10-8	ALKAMI TECHNOLOGY INC		12/17/2021	Various	785.000	14,967		
01671P-10-0	ALLAKOS INC		06/25/2021	Various	228.000	21,447		
01749D-10-5	ALLEGRO MICROSYSTEMS INC		06/25/2021	Various	574.000	15,984		
018581-10-8	ALLIANCE DATA SYSTEMS CORP		06/25/2021	Various	58.000	5,233		
019330-10-9	ALLIED MOTION TECHNOLOGIES		05/03/2021	Stock Split	102.000			
019770-10-6	ALLOGENE THERAPEUTICS INC		06/25/2021	Various	590.000	14,541		
019818-10-3	ALLOVIR INC		06/25/2021	Various	315.000	6,797		
021513-10-6	ALTO INGREDIENTS INC		06/25/2021	Various	1,963.000	12,285		
02155H-20-0	ALTIMMUNE INC		06/25/2021	Various	971.000	15,915		
023135-10-6	AMAZON.COM INC		06/25/2021	Various	67.000	232,286		
02376R-10-2	AMERICAN AIRLS GROUP INC COM		03/19/2021	Various	3,172.000	80,732		
024013-10-4	AMERICAN ASSETS TRUST INC		03/19/2021	Various	994.000	34,195		
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		06/25/2021	Various	768.000	29,426		
02772A-10-9	AMERICAN NATIONAL GROUP INC		06/25/2021	Various	39.000	5,824		
03044L-10-5	AMERICAN WELL CORP CLASS A		06/25/2021	Various	4,449.000	62,261		
03064D-10-8	AMERICOLD REALTY TRUST		06/25/2021	Various	467.000	18,612		
032095-10-1	AMPHENOL CORP		03/05/2021	Stock Split	8,468.000			
03209T-10-9	AMPIO PHARMACEUTICALS INC		06/25/2021	Various	5,455.000	9,619		
03236M-20-0	AMYRIS INC		06/25/2021	Various	1,753.000	29,482		
032654-10-5	ANALOG DEVICES INC		08/27/2021	Tax Free Exchange	4,843.000	129,196		
032797-30-0	ANAVEX LIFE SCIENCES CORP		06/25/2021	Various	719.000	18,138		
03476J-10-7	ANGION BIOMEDICA CORP		09/17/2021	Various	685.000	7,348		
03589W-10-2	ANNEXON INC		06/25/2021	Various	454.000	11,078		
03674X-10-6	ANTERO RESOURCES CORP		06/25/2021	Various	1,168.000	17,929		
03676B-10-2	ANTERO MIDSTREAM CORP		06/25/2021	Various	1,826.000	19,617		
037598-10-9	APOGEE ENTERPRISES INC		06/25/2021	Various	381.000	16,815		
03762U-10-5	APOLLO COMMERCIAL REAL ESTATE		03/19/2021	Various	2,789.000	41,588		
03763A-20-7	APOLLO MEDICOAL HOLDINGS INC		06/25/2021	Various	886.000	51,023		
03768E-10-5	APOLLO GLOBAL MANAGEMENT INC		12/17/2021	GUZMAN AND COMPANY	1,147.000	82,243		
03782L-10-1	APPIAN CORP		06/25/2021	Various	82.000	11,660		
03783T-10-3	APPHARVEST INC		06/25/2021	Various	1,201.000	20,234		
03824M-10-9	APPLIED MOLECULAR TRANSPORT		06/25/2021	Various	358.000	16,782		
03828A-10-1	APPLIED THERAPEUTICS INC		12/17/2021	Various	2,268.000	22,272		
03836A-10-1	APRIA INC		09/17/2021	Various	218.000	8,469		
03842K-20-0	AQUABOUNTY TECHNOLOGIES		06/25/2021	Various	1,429.000	8,608		
03957W-10-6	ARCHROCK INC		06/25/2021	Various	2,077.000	18,926		
039587-10-0	ARCIMOTO INC		06/25/2021	Various	801.000	12,753		
03969F-10-9	ARCUS BIOSCIENCES INC		06/25/2021	Various	255.000	7,493		
03969K-10-8	ARCUTIS BIOTHERAPEUTICS INC		06/25/2021	Various	219.000	6,114		
03969T-10-9	ARCTURUS THERAPEUTICS HOLDIN		06/25/2021	Various	191.000	6,763		
03990B-10-1	ARES MANAGEMENT CORP		06/25/2021	Various	790.000	50,495		
040413-10-6	ARISTA NETWORKS INC		11/18/2021	Stock Split	5,079.000			
041242-10-8	ARKO CORP		09/17/2021	Various	2,460.000	25,161		
04271T-10-0	ARRAY TECHNOLOGIES INC		06/25/2021	Various	2,014.000	49,118		
042744-10-2	ARROW FINANCIAL CORP		09/16/2021	Stock Dividend	13.000			
04335A-10-5	ARVINAS INC		06/25/2021	Various	355.000	27,576		
04342Y-10-4	ASANA INC CL A		06/25/2021	Various	2,178.000	139,257		
044103-86-9	ASHFORD HOSPITALITY TRUST		12/17/2021	Various	2,033.000	21,000		
044103-86-9	ASHFORD HOSPITALITY TRUST		07/19/2021	Tax Free Exchange	338.000	17,914		
04523Y-10-5	ASPEN AEROGELS INC		03/19/2021	Various	562.000	11,519		
046513-10-7	ATARA BIOTHERAPEUTICS INC		06/25/2021	Various	897.000	14,948		
04683R-10-6	ATEA PHARMACEUTICALS INC		06/25/2021	Various	1,504.000	36,500		
04746L-10-4	ATHIRA PHARMA INC		06/25/2021	Various	524.000	5,790		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
047649-10-8	ATKORE INTERNATIONAL GROUP I		06/25/2021	Various	81.000	5,941		
04962H-50-6	ATOSSA THERAPEUTICS INC		06/25/2021	Various	3,540.000	31,102		
04965B-10-0	ATOMERA INC		03/19/2021	Various	534.000	14,293		
05352A-10-0	AVANTOR INC		06/25/2021	Various	2,797.000	101,718		
05356F-10-5	AVEANNA HEALTHCARE HOLDINGS		06/25/2021	Various	920.000	11,853		
05366Y-20-1	AIVAT NETWORKS INC		06/25/2021	Various	223.000	7,710		
05368X-10-2	AVIDXCHANGE HOLDINGS INC		12/17/2021	GUZMAN AND COMPANY	627.000	10,229		
05370A-10-8	AVIDITY BIOSCIENCES INC		06/25/2021	Various	371.000	11,065		
05380C-10-2	AVITA MEDICAL INC		06/25/2021	Various	611.000	13,713		
05464C-10-1	AXON ENTERPRISE INC COM		09/17/2021	Various	101.000	17,747		
05465P-10-1	AXONICS MODULATION TECHNOLOG		06/25/2021	Various	207.000	14,115		
05478C-10-5	AZEK CO INC THE		06/25/2021	Various	839.000	35,891		
05580M-10-8	B RILEY FINANCIAL INC		06/25/2021	Various	112.000	8,700		
05591L-10-7	BM TECHNOLOGIES INC		12/31/2021	Spin Off	1.000	6		
05614L-20-9	BABCOCK & WILCOX ENTERPR		06/25/2021	Various	1,516.000	12,268		
05722G-10-0	BAKER HUGHES A GE CO LLC		06/25/2021	Various	1,467.000	35,213		
05875B-10-6	BALLY'S CORP COMMON STOCK		06/25/2021	Various	282.000	15,406		
05988J-10-3	BANDWIDTH INC CLASS A		06/25/2021	Various	104.000	14,715		
06652V-20-8	BANNER CORPORATION		03/19/2021	Various	570.000	33,262		
06777U-10-1	BARNES & NOBLE EDUCATION INC		06/25/2021	Various	1,018.000	9,203		
070830-10-4	BATH & BODY WORKS INC		08/03/2021	Tax Free Exchange	7,018.000	123,075		
073685-10-9	BEACON ROOFING SUPPLY INC		06/25/2021	Various	243.000	13,511		
07373B-10-9	BEAM GLOBAL		06/25/2021	Various	247.000	9,559		
07373V-10-5	BEAM THERAPEUTICS INC		06/25/2021	Various	286.000	27,358		
075887-10-9	BECTON DICKINSON & CO		03/19/2021	Various	371.000	90,389		
075896-10-0	BED BATH & BEYOND INC		09/17/2021	Various	1,694.000	44,543		
08265T-20-8	BENTLEY SYSTEMS INC CLASS B		06/25/2021	Various	4,002.000	248,211		
084310-10-1	BERKELEY LIGHTS INC		06/25/2021	Various	1,135.000	55,645		
084680-10-7	BERKSHIRE HILLS BANCORP INC		06/25/2021	Various	1,018.000	28,928		
086516-10-1	BEST BUY CO INC		06/25/2021	Various	63.000	7,260		
08915P-10-1	BIG 5 SPORTING GOODS CORP		06/25/2021	Various	578.000	15,111		
08975P-10-8	BIGCOMMERCE HOLDINGS SER 1		03/19/2021	Various	1,097.000	61,209		
090043-10-0	BILL COM HOLDINGS INC		12/17/2021	Various	597.000	154,278		
09058V-10-3	BIOCRYST PHARMACEUTICALS INC		03/19/2021	Various	2,296.000	30,984		
09062W-20-4	BIOLIFE SOLUTION INC		06/25/2021	Various	286.000	13,007		
09075A-10-8	BIOVENTUS INC A		10/25/2021	Taxable Exchange	262.000	4,016		
09075F-10-7	BIONANO GENOMICS INC		06/25/2021	Various	8,439.000	64,684		
09077B-10-4	BIOATLA INC		03/19/2021	Various	340.000	23,567		
09260D-10-7	BLACKSTONE GROUP INC THE A		06/25/2021	Various	19,977.000	2,006,647		
09354A-10-0	BLINK CHARGING CO		06/25/2021	Various	1,095.000	47,177		
093671-10-5	BLOCK H & R INC COM		06/25/2021	Various	873.000	21,373		
093712-10-7	BLOOM ENERGY CORP A		06/25/2021	Various	2,219.000	61,926		
09624H-20-8	BLUELINX HOLDINGS INC		06/25/2021	Various	224.000	10,553		
097702-10-4	BOLT BIOTHERAPEUTICS INC		03/19/2021	Various	362.000	13,822		
099406-10-0	BOOT BARN HOLDINGS INC		06/25/2021	Various	302.000	26,008		
099724-10-6	BORGWARNER INC		03/19/2021	Various	895.000	44,719		
101044-10-5	BOSTON OMAHA CORP CL A		03/19/2021	Various	353.000	14,189		
10482B-10-1	BRAEMAR HOTELS & RESORTS INC		06/25/2021	Various	1,188.000	7,169		
10806X-10-2	BRIDGEBIO PHARMA INC		01/27/2021	Tax Free Exchange	733.000	12,545		
11040G-10-3	BRISTOW GROUP INC		09/17/2021	GUZMAN AND COMPANY	213.000	6,855		
11135E-20-3	BROADSTONE NET LEASE INC A		06/25/2021	Various	2,841.000	67,963		
11135E-20-3	BROADSTONE NET LEASE INC A		03/22/2021	Tax Free Exchange	874.000	17,376		
114082-10-0	BROOKLYN IMMUNOTHERAPEUTICS		12/17/2021	Various	4,859.000	35,090		
11778X-10-4	BTRS HOLDINGS INC		06/25/2021	Various	1,203.000	15,940		
118440-10-6	BUCKLE INC/THE		09/17/2021	GUZMAN AND COMPANY	322.000	13,508		
12008R-10-7	BUILDERS FIRSTSOURCE INC		01/05/2021	Tax Free Exchange	3,326.000	51,258		
124155-10-2	BUTTERFLY NETWORK INC		09/17/2021	Various	4,980.000	64,999		
12448X-20-1	BYRNA TECHNOLOGIES INC		06/25/2021	Various	276.000	6,391		
12468P-10-4	C3 AI INC A		12/17/2021	Various	1,740.000	85,495		
12529R-10-7	C4 THERAPEUTICS INC		06/25/2021	Various	970.000	37,619		
126327-10-5	CS DISCO INC		09/17/2021	GUZMAN AND COMPANY	303.000	15,602		
126408-10-3	CSX CORP		06/29/2021	Stock Split	43,737.000			
12653C-10-8	CNX RESOURCES CORP		06/25/2021	Various	411.000	6,150		
127097-10-3	CABOT OIL & GAS CORP		06/25/2021	Various	1,004.000	17,212		
127097-10-3	CABOT OIL & GAS CORP		10/01/2021	Tax Free Exchange	13,096.000	107,640		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12740C-10-3	CADENCE BANK		10/29/2021	Tax Free Exchange	5,850.000	136,866		
12769G-10-0	CAESARS ENTERTAINMENT INC C/S		06/25/2021	Various	348.000	36,332		
129500-10-4	CALERES INC		06/25/2021	Various	624.000	17,757		
13057Q-30-5	CALIFORNIA RESOURECES CORP		06/25/2021	Various	2,498.000	84,607		
131193-10-4	CALLAWAY GOLF CO		06/25/2021	Various	880.000	30,111		
13123X-50-8	CALLON PETROLEUM CO		12/17/2021	Various	1,322.000	66,808		
13462K-10-9	CAMPING WORLD HOLDINGS INC-A		06/25/2021	Various	942.000	37,839		
13803R-10-2	CANOO INC		06/25/2021	Various	2,224.000	21,920		
138103-10-6	CANTALOUPE INC		06/25/2021	Various	1,535.000	18,383		
14147L-10-8	CARDIFF ONCOLOGY INC		06/25/2021	Various	1,067.000	8,331		
14161W-10-5	CARDLYTICS INC		06/25/2021	Various	102.000	13,203		
142038-10-8	CARIBOU BIOSCIENCES INC		09/17/2021	Various	393.000	9,845		
142552-10-8	CARLOTZ INC		06/25/2021	Various	1,078.000	6,175		
14316J-10-8	CARLYLE GROUP INC THE		06/25/2021	Various	700.000	33,519		
14427M-10-7	CARPARTS.COM INC COMMON STOCK		06/25/2021	Various	672.000	12,952		
146869-10-2	CARVANA CO		06/25/2021	Various	668.000	204,368		
147626-10-5	CASPER SLEEP INC		06/25/2021	Various	700.000	6,229		
14843C-10-5	CASTLE BIOSCIENCES INC		06/25/2021	Various	302.000	22,588		
14862Q-10-0	CASTLIGHT HEALTH INC		06/25/2021	Various	2,942.000	6,717		
15102K-10-0	CELCUITY INC		06/25/2021	Various	222.000	6,752		
15117B-20-2	CELLDEX THERAPEUTICS INC		09/17/2021	Various	1,296.000	46,246		
15118V-20-7	CELSIUS HOLDINGS INC		09/17/2021	Various	408.000	33,678		
15136A-10-2	CENTENNIAL RESOURCE DEVELO		06/25/2021	Various	5,384.000	40,225		
15189T-10-7	CENTERPOINT ENERGY INC		06/25/2021	Various	1,092.000	27,547		
15643U-10-4	CENTRUS ENERGY CORP A		06/25/2021	Various	230.000	6,179		
15673T-10-0	CENTURY THERAPEUTICS INC		09/17/2021	Various	298.000	7,523		
15677J-10-8	CERIDIAN HCM HOLDING INC		06/25/2021	Various	327.000	32,680		
15678U-12-8	CEREVEL THERAPEUTICS HOLDING		06/25/2021	Various	939.000	12,404		
15687V-10-9	CERTARA INC		09/17/2021	Various	2,427.000	82,417		
15961R-10-5	CHARGEPOINT HOLDINGS INC		12/17/2021	Various	6,313.000	167,273		
163092-10-9	CHEGG INC		06/25/2021	Various	245.000	20,714		
165167-73-5	CHESAPEAKE ENERGY CORP		06/25/2021	Various	2,835.000	153,547		
165167-73-5	CHESAPEAKE ENERGY CORP		11/02/2021	Taxable Exchange	118.000	7,816		
16842Q-10-0	CHICKEN SOUP FOR THE SOUL EN		06/25/2021	Various	296.000	12,789		
168615-10-2	CHICO'S FAS INC		03/19/2021	Various	3,531.000	13,242		
16934Q-20-8	CHIMERA INVESTMENT CORP		06/25/2021	Various	585.000	9,183		
16961L-10-6	CHINOOK THERAPEUTICS INC C/S		06/25/2021	Various	409.000	6,499		
171077-40-7	CHROMADEX CORP		03/19/2021	Various	1,198.000	14,530		
17322U-20-7	CITIUS PHARMACEUTICALS INC		06/25/2021	Various	3,254.000	12,670		
17888H-10-3	CIVITAS RESOURCES INC		12/31/2021	Various	784.000	23,205		
17888H-10-3	CIVITAS RESOURCES INC		11/02/2021	Tax Free Exchange	481.000	23,431		
184499-10-1	CLEAN ENERGY FUELS CORP		06/25/2021	Various	1,885.000	20,750		
18452B-20-9	CLEANSPARK INC		12/17/2021	Various	2,700.000	36,678		
18453H-10-6	CLEAR CHANNEL OUTDOOR HOLDIN		06/25/2021	Various	10,518.000	30,124		
18507C-10-3	CLEARPOINT NEURO INC		06/25/2021	Various	511.000	10,557		
185634-10-2	CLENE INC		06/25/2021	Various	587.000	6,611		
185899-10-1	CLIFFS NATURAL RESOURCES INC		06/25/2021	Various	1,162.000	25,109		
18915M-10-7	CLOUDFLARE INC CLASS A		09/17/2021	Various	4,326.000	471,348		
189464-10-0	CLOVIS ONCOLOGY INC		12/17/2021	Various	8,724.000	33,202		
191098-10-2	COCA-COLA BOTTLING CO CONSOLID		06/25/2021	Various	83.000	34,300		
192005-10-6	CODEXIS INC		06/25/2021	Various	333.000	7,650		
192010-10-6	CODIAK BIOSCIENCES INC		06/25/2021	Various	453.000	9,350		
19240Q-20-1	COGENT BIOSCIENCES INC		06/25/2021	Various	1,061.000	9,300		
198516-10-6	COLUMBIA SPORTSWEAR CO		06/25/2021	Various	164.000	16,941		
200525-10-3	COMMERCE BANCSHARES INC/KANSAS		12/01/2021	Stock Dividend	141.000			
202608-10-5	COMMERCIAL VEHICLE GROUP INC		06/25/2021	Various	723.000	7,877		
203668-10-8	COMMUNITY HEALTH SYSTEMS INC		06/25/2021	Various	1,065.000	17,303		
20564W-10-5	COMSCORE INC		06/25/2021	Various	1,824.000	8,441		
205768-30-2	COMSTOCK RESOURCES INC		06/25/2021	Various	2,351.000	15,576		
20825C-10-4	CONOCOPHILLIPS		01/19/2021	Tax Free Exchange	8,824.000	439,035		
20848V-10-5	CONSENSUS CLOUD SOLUTION W I		10/08/2021	Spin Off	415.000	5,131		
21676P-10-3	COOPER-STANDARD HOLDING		06/25/2021	Various	306.000	8,705		
21872L-10-4	COREPOINT LODGING INC		09/17/2021	Various	612.000	9,385		
21874C-10-2	CORE & MAIN INC CLASS A		12/17/2021	Various	563.000	15,084		
22041X-10-2	CORSAIR GAMING INC		06/25/2021	Various	346.000	11,944		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
22053A-10-7	CORTEXYME INC		06/25/2021	Various	219.000	12,440		
221006-10-9	CORVEL CORP		09/20/2021	Various	67.000	12,115		
22160N-10-9	COSTAR GROUP INC		06/28/2021	Stock Split	10,297.000			
22207T-10-1	COUCHBASE INC		09/17/2021	GUZMAN AND COMPANY	236.000	8,358		
22266M-10-4	COURSERA INC		09/17/2021	Various	1,405.000	54,449		
225310-10-1	CREDIT ACCEPTANCE CORP		06/25/2021	Various	19.000	8,715		
22663K-10-7	CRINETICS PHARMACEUTIICALS IN		06/25/2021	Various	532.000	10,639		
22788C-10-5	CROWDSTRIKE HOLDINGS INC A		09/20/2021	Various	1,201.000	321,073		
22822V-10-1	CROWN CASTLE INTL CORP		06/25/2021	Various	82.000	16,426		
229050-30-7	CRYOPORT INC		06/25/2021	Various	275.000	17,707		
22948Q-10-1	CTO REALTY GROWTH INC		02/01/2021	Tax Free Exchange	196.000	5,659		
230031-10-6	CULLINAN MANAGEMENT INC		09/17/2021	Various	660.000	23,420		
231269-20-0	CURIS INC		06/25/2021	Various	2,513.000	19,723		
23130Q-10-7	CURIOSITYSTREAM INC		06/25/2021	Various	690.000	10,155		
23204G-10-0	CUSTOMERS BANCORP INC		06/25/2021	Various	473.000	19,752		
23204X-10-3	CUSTOM TRUCK ONE SOURCE INC		09/17/2021	Various	1,008.000	9,775		
23282W-60-5	CYTOKINETICS INC		09/20/2021	Various	248.000	8,568		
23285D-10-9	CYTEK BIOSCIENCES INC		09/17/2021	GUZMAN AND COMPANY	243.000	6,431		
23345M-10-7	DT MIDSTREAM INC		07/01/2021	Spin Off	2,913.000	35,196		
236272-10-0	DANIMER SCIENTIFIC INC		06/25/2021	Various	1,980.000	49,565		
23725P-20-9	DARIOHEALTH CORP		06/25/2021	Various	400.000	9,206		
23804L-10-3	DATADOG INC CLASS A		12/17/2021	Various	2,723.000	336,512		
238337-10-9	DAVE & BUSTER'S ENTERTAINMENT		06/25/2021	Various	307.000	12,732		
24665A-10-3	DELEK US HOLDINGS INC		06/11/2021	Spin Off	64.000	4,247		
24703L-20-2	DELL TECHNOLOGIES C		06/25/2021	Various	317.000	16,263		
24790A-10-1	DENBURY INC		06/25/2021	Various	1,483.000	120,864		
248019-10-1	DELUXE CORP		06/25/2021	Various	503.000	24,460		
24823R-10-5	DENALI THERAPEUTICS INC		06/25/2021	Various	522.000	39,734		
24984K-10-5	DERMTECH INC		06/25/2021	Various	702.000	36,553		
250565-10-8	DESIGNER BRANDS INC		06/25/2021	Various	1,274.000	22,867		
25056L-10-3	DESIGN THERAPEUTICS INC		06/25/2021	Various	313.000	7,491		
25058X-10-5	DESKTOP METAL INC A		09/17/2021	Various	3,967.000	41,698		
25058X-10-5	DESKTOP METAL INC A		11/15/2021	Tax Free Exchange	927.000	14,865		
25179M-10-3	DEVON ENERGY CORP		06/25/2021	Various	1,402.000	42,527		
25179M-10-3	DEVON ENERGY CORP		01/07/2021	Tax Free Exchange	7,035.000	85,879		
25278X-10-9	DIAMONDBACK ENERGY INC		06/25/2021	Various	1,033.000	87,644		
25402D-10-2	DIGITALOCEAN HOLDINGS INC		09/17/2021	Various	1,318.000	103,437		
25432X-10-2	DIME COMMUNITY BANCSHARES IN		02/01/2021	Tax Free Exchange	1,541.000	39,077		
256163-10-6	DOCUSIGN INC		06/25/2021	Various	154.000	43,824		
257554-10-5	DOMO INC CLASS B		06/25/2021	Various	173.000	14,556		
257867-20-0	DONNELLEY R R & SONS CO COM		06/25/2021	Various	1,897.000	12,278		
25809K-10-5	DOORDASH INC A		09/17/2021	Various	4,199.000	835,412		
25862V-10-5	DOUBLEVERIFY HOLDINGS INC		12/17/2021	Various	1,439.000	49,326		
25961D-10-5	DOUGLAS ELLIMAN INC		12/30/2021	Spin Off	2,005.000	12,890		
26142R-10-4	DRAFTKINGS INC CL A		06/25/2021	Various	9,129.000	480,780		
262077-10-0	DRIVE SHACK INC		06/25/2021	Various	2,372.000	8,462		
26210C-10-4	DROPBOX INC CLASS A		06/25/2021	Various	964.000	29,683		
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		03/19/2021	Various	972.000	23,718		
264120-10-6	DUCK CREEK TECHNOLOGIES INC		03/19/2021	Various	1,819.000	81,321		
26414D-10-6	DUCKHORN PORTFOLIO INC THE		06/25/2021	Various	258.000	5,751		
26484T-10-6	DUN & BRADSTREET HOLDINGS IN		03/19/2021	Various	1,699.000	41,925		
268150-10-9	DYNATRACE INC		09/17/2021	GUZMAN AND COMPANY	572.000	41,720		
26818M-10-8	DYNE THERAPEUTICS INC		06/25/2021	Various	858.000	19,100		
268211-10-9	DZS INC		06/25/2021	Various	369.000	8,447		
26856L-10-3	ELF BEAUTY INC		06/25/2021	Various	273.000	7,792		
26884U-10-9	EPR PROPERTIES		09/17/2021	Various	1,304.000	64,537		
277461-40-6	EASTMAN KODAK CO		06/25/2021	Various	1,285.000	11,722		
28036F-10-5	EDGEWISE THERAPEUTICS INC		06/25/2021	Various	262.000	6,396		
28106W-10-3	EDITAS MEDICINE INC		06/25/2021	Various	276.000	11,781		
28618M-10-6	ELEMENT SOLUTIONS INC COMMON STOCK		06/25/2021	Various	238.000	5,686		
290846-20-3	EMCORE CORP		06/25/2021	Various	728.000	7,412		
292812-10-4	ENFUSION INC CLASS A		12/17/2021	GUZMAN AND COMPANY	553.000	10,324		
29355A-10-7	ENPHASE ENGERY INC		06/25/2021	Various	754.000	134,791		
29415C-10-1	EOS ENERGY ENTERPRISES INC		09/17/2021	Various	1,158.000	17,781		
294268-10-7	EPLUS INC		12/14/2021	Stock Split	518.000			

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
294600-10-1	EQUITRANS MIDSTREAM CORP		06/25/2021	Various	2,759.000	24,381		
29479A-10-8	ERASCA INC		09/17/2021	Various	462.000	9,147		
29667L-10-6	ESPORTS TECHNOLOGIES INC		09/17/2021	Various	258.000	8,533		
29670E-10-7	ESSENTIAL PROPERTIES REALTY		06/25/2021	Various	342.000	9,499		
29788T-10-3	E2OPEN PARENT HOLDINGS INC		09/17/2021	Various	4,211.000	51,631		
299734-10-3	EVELO BIOSCIENCE INC		06/25/2021	Various	384.000	5,597		
29975E-10-9	EVENTBRITE INC CLASS A		06/25/2021	Various	883.000	17,415		
30050B-10-1	EVOLENT HEALTH INC		12/17/2021	Various	1,107.000	29,947		
30057T-10-5	EVOQUA WATER TECHNOLOGIES CO		06/25/2021	Various	518.000	17,677		
30063P-10-5	EXACT SCIENCES CORP		06/25/2021	Various	538.000	70,503		
30212W-10-0	EXP WORLD HOLDINGS INC		02/16/2021	Stock Split	929.000			
30233G-20-9	EYEPOINT PHARMACEUTICALS INC		06/25/2021	Various	602.000	5,842		
302492-10-3	FLYWIRE CORP VOTING		12/17/2021	Various	1,731.000	59,363		
30260D-10-3	FIGS INC CLASS A		12/17/2021	Various	2,721.000	78,430		
30283W-30-2	FTS INTERNATIONAL INC CL A		06/25/2021	Various	244.000	7,145		
31188V-10-0	FASTLY INC CLASS A		06/25/2021	Various	780.000	48,210		
31189P-10-2	FATE THERAPEUTICS INC		06/25/2021	Various	326.000	28,094		
313148-30-6	FARMER MAC		06/25/2021	Various	67.000	7,078		
31846B-10-8	FIRST ADVANTAGE CORP		12/17/2021	Various	972.000	16,837		
336433-10-7	FIRST SOLAR INC		06/25/2021	Various	330.000	29,556		
33768G-10-7	FIRSTCASH HOLDINGS INC		12/17/2021	Tax Free Exchange	1,370.000	22,495		
337738-10-8	FISERV INC		05/04/2021	Various	570.000	68,581		
337930-70-5	FLAGSTAR BANCORP INC		06/25/2021	Various	309.000	13,653		
33813J-10-6	FISKER INC		06/25/2021	Various	4,705.000	92,555		
34379V-10-3	FLUENCE ENERGY INC		12/17/2021	GUZMAN AND COMPANY	786.000	24,078		
344174-10-7	FOGHORN THERAPEUTICS INC		06/25/2021	Various	505.000	5,296		
34417P-10-0	FOCUS FINANCIAL PARTNERS A		09/17/2021	Various	394.000	20,905		
34630N-10-6	FORIAN INC		06/25/2021	Various	526.000	6,273		
34633R-10-4	FORMA THERAPEUTICS HOLDINGS		06/25/2021	Various	446.000	11,846		
34959J-10-8	FORTIVE CORPORATION		06/25/2021	Various	247.000	17,606		
34960Q-10-9	FORTRESS BIOTECH INC		06/25/2021	Various	1,841.000	6,943		
34962G-10-9	FORTE BIOSCIENCES INC		06/25/2021	Various	331.000	12,034		
35104E-10-0	4D MOLECULAR THERAPEUTICS IN		09/17/2021	Various	524.000	15,370		
35243J-10-1	FRANKLIN BSP REALTY TRUST IN		10/19/2021	Taxable Exchange	1,210.000	20,967		
354613-10-1	FRANKLIN RESOURCES INC		06/25/2021	Various	739.000	24,993		
35909R-10-8	FRONTIER GROUP HOLDINGS INC		06/25/2021	Various	349.000	6,332		
35952H-60-1	FUELCELL ENERGY INC		12/17/2021	Various	12,335.000	106,679		
35953D-10-4	FUBOTV INC		06/25/2021	Various	3,947.000	137,788		
359616-10-9	FULCRUM THERAPEUTICS INC		06/25/2021	Various	597.000	5,477		
359664-10-9	FULGENT GENETICS INC		06/25/2021	Various	200.000	16,744		
359678-10-9	FULL HOUSE RESORTS INC		06/25/2021	Various	870.000	9,027		
362409-10-4	GTY TECHNOLOGY HOLDINGS INC		06/25/2021	Various	898.000	6,535		
36254L-20-9	GT BIOPHARMA INC		06/25/2021	Various	701.000	10,353		
36262G-10-1	GXO LOGISTICS INC		08/02/2021	Spin Off	2,690.000	45,529		
36467W-10-9	GAMESTOP CORP		09/17/2021	Various	1,799.000	227,968		
36472T-10-9	GANNETT CO INC		03/19/2021	Various	4,050.000	24,765		
368036-10-9	GATOS SILVER INC		06/25/2021	Various	916.000	16,581		
36831E-10-8	GCM GROSVENOR INC CLASS A		06/25/2021	Various	559.000	5,703		
36870G-10-5	GEMINI THERAPEUTICS INC		06/25/2021	Various	564.000	3,719		
369604-30-1	GENERAL ELECTRIC CO		08/02/2021	Tax Free Exchange	32,080.000	5,982,407		
37045V-10-0	GENERAL MOTORS CO		06/25/2021	Various	2,494.000	153,284		
37148K-10-0	GENERATION BIO CO		03/19/2021	Various	872.000	30,308		
371532-10-2	GENESCO INC		06/25/2021	Various	111.000	7,197		
37229T-30-1	GENIUS BRANDS INTERNATIONAL		06/25/2021	Various	8,097.000	16,588		
37247D-10-6	GENWORTH FINANCIAL INC		06/25/2021	Various	1,243.000	5,194		
374396-40-6	GEVO INC		06/25/2021	Various	5,829.000	48,421		
376372-10-5	GLACIER BANCORP INC		10/01/2021	Tax Free Exchange	415.000	8,915		
376549-10-1	GLADSTONE LAND CORP		06/25/2021	Various	315.000	8,065		
377322-10-2	GLAUKOS CORP		06/25/2021	Various	164.000	14,417		
378973-40-8	GLOBALSTAR INC		06/25/2021	Various	18,045.000	34,578		
38113L-10-7	GOLDEN NEGGET ONLINE GAMING		06/25/2021	Various	800.000	10,518		
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE		09/17/2021	GUZMAN AND COMPANY	672.000	11,633		
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE		06/07/2021	Taxable Exchange	1,522.000	31,749		
38267D-10-9	GOOSEHEAD INSURANCE INC A		06/25/2021	Various	167.000	20,469		
384313-50-8	GRAFTECH INTERNATIONAL LTD		03/19/2021	Various	3,859.000	46,530		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38526M-10-6	GRAND CANYON EDUCATION INC		06/25/2021	Various	87.000	8,019		
38870X-10-4	GRAPHITE BIO INC		09/17/2021	GUZMAN AND COMPANY	310.000	6,122		
393657-10-1	GREENBRIER COS INC		09/17/2021	Various	366.000	15,618		
39366L-20-8	GREENBOX POS		06/25/2021	Various	500.000	6,376		
39813G-10-9	GRID DYNAMICS HOLDINGS INC		09/17/2021	Various	1,087.000	23,121		
39874R-10-1	GROCERY OUTLET HOLDING CORP		06/25/2021	Various	244.000	8,665		
398905-10-9	GROUP 1 AUTOMOTIVE INC		12/17/2021	GUZMAN AND COMPANY	138.000	26,869		
39986L-10-9	GROWGENERATION CORP		06/25/2021	Various	503.000	22,256		
400764-10-6	GUARANTY BANCSHARES INC		02/04/2021	Stock Dividend	27.000			
40131M-10-9	GUARDANT HEALTH INC		06/25/2021	Various	246.000	30,898		
40619L-10-2	HALL OF FAME RESORT AND ENTERT		06/25/2021	Various	1,453.000	6,680		
410120-10-9	HANCOCK HOLDING CO		06/25/2021	Various	198.000	9,388		
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE		06/25/2021	Various	300.000	17,509		
413197-10-4	HARMONY BIOSCIENCES HOLDINGS		06/25/2021	Various	588.000	17,728		
41358P-10-6	HARPOON THERAPEUTICS INC		06/25/2021	Various	507.000	7,555		
416906-10-5	HARVARD BIOSCIENCE INC		06/25/2021	Various	783.000	6,185		
420261-10-9	HAWKINS INC		03/02/2021	Stock Split	377.000			
421298-10-0	HAYWARD HOLDINGS INC		06/25/2021	Various	617.000	15,553		
42225T-10-7	HEALTH CATALYST INC		06/25/2021	Various	243.000	14,232		
42226A-10-7	HEALTHEQUITY INC		06/25/2021	Various	142.000	12,063		
436106-10-8	HOLLY FRONTIER CORP		03/19/2021	Various	901.000	33,327		
438333-10-6	HONEST CO INC THE		12/17/2021	GUZMAN AND COMPANY	2,022.000	15,486		
442487-40-1	HOVNANIAN ENTERPRISES A		06/25/2021	Various	148.000	14,884		
443573-10-0	HUBSPOT INC		06/25/2021	Various	32.000	18,993		
444863-20-3	HUMANIGEN INC		12/17/2021	Various	6,132.000	45,897		
446150-10-4	HUNTINGTON BANCSHARES INC/OH		06/10/2021	Tax Free Exchange	11,951.000	149,789		
44888K-20-9	HYDROFARM HOLDINGS GROUP INC		09/17/2021	Various	1,014.000	51,691		
44891N-20-8	IAC INTERACTIVECORP		05/25/2021	Tax Free Exchange	2,290.000	14,213		
448947-50-7	IDT CORP		03/19/2021	Various	521.000	11,869		
449109-10-7	HYLIION HOLDINGS CORP		06/25/2021	Various	3,375.000	42,965		
44916T-10-7	HYRECAR INC		06/25/2021	Various	526.000	10,916		
44934S-20-6	ICAD INC		03/19/2021	Various	551.000	10,519		
44952J-10-4	CRESCENT ENERGY INC A		12/08/2021	Tax Free Exchange	681.000	16,104		
45031U-10-1	ISTAR FINANCIAL INC		06/25/2021	Various	699.000	14,677		
451033-20-3	IBIO INC		06/25/2021	Various	4,879.000	7,907		
45114M-10-9	ICOSAVAX INC		09/17/2021	Various	278.000	9,370		
45166V-10-6	IDEANOMICS INC		06/25/2021	Various	12,162.000	38,304		
45170X-20-5	IDENTIVE GROUP INC		06/25/2021	Various	447.000	7,372		
45175G-10-8	IKENA ONCOLOGY INC		12/17/2021	Various	794.000	10,767		
45256X-10-3	IMMUNITYBIO INC COMMON STOCK U		06/25/2021	Various	1,066.000	15,700		
45332Y-10-9	INARI MEDICAL INC		06/25/2021	Various	782.000	80,429		
453836-10-8	INDEPENDENT BANK CORP/ROCKLAND		11/15/2021	Tax Free Exchange	549.000	28,972		
45580R-10-3	INDUS REALTY TRUST INC		02/24/2021	Corporate Action	5.000	305		
45580R-10-3	INDUS REALTY TRUST INC		01/04/2021	Tax Free Exchange	195.000	7,034		
45665G-30-3	INFINITY PHARMACEUTICALS INC		06/25/2021	Various	2,454.000	7,529		
45674M-10-1	INFORMATICA INC CLASS A		12/17/2021	Various	845.000	31,382		
45685K-10-2	INFUSYSTEM HOLDINGS INC		06/25/2021	Various	359.000	6,495		
45686J-10-4	INFRASTRUCTURE AND ENERGY AL		06/25/2021	Various	574.000	7,290		
45687V-10-6	INGERSOLL RAND INC		06/25/2021	Various	412.000	20,569		
45720L-10-7	INHIBRX INC		06/25/2021	Various	586.000	15,428		
45773H-20-1	INOVIO PHARMACEUTICALS INC		06/25/2021	Various	1,476.000	13,886		
45780R-10-1	INSTALLED BUILDING PRODUCTS		09/17/2021	GUZMAN AND COMPANY	97.000	11,914		
45783C-10-1	INSTIL BIO INC		06/25/2021	Various	400.000	7,747		
45783Q-10-0	INOTIV INC		06/25/2021	Various	357.000	10,206		
45784A-10-4	INNOVAGE HOLDING CORP		06/25/2021	Various	316.000	6,784		
45790W-10-8	INOZYME PHARMA INC		06/25/2021	Various	368.000	6,357		
45826J-10-5	INTELLIA THERAPEUTICS INC		09/17/2021	Various	711.000	70,168		
45827U-10-9	INTAPP INC		09/17/2021	Various	224.000	7,004		
45841N-10-7	INTERACTIVE BROKERS GROUP INC		06/25/2021	Various	89.000	6,044		
459506-10-1	INTERNATIONAL FLAVORS & FRAGRA		02/04/2021	Various	2,086.000	288,430		
459506-10-1	INTERNATIONAL FLAVORS & FRAGRA		01/29/2021	Tax Free Exchange	2,374.000	196,237		
46116X-10-1	INTRA CELLULAR THERAPIES INC		06/25/2021	Various	652.000	27,580		
461202-10-3	INTUIT INC		12/17/2021	GUZMAN AND COMPANY	280.000	177,031		
46120E-60-2	INTUITIVE SURGICAL INC		10/05/2021	Stock Split	6,913.000			
46131B-10-0	INVESCO MORTGAGE CAPITAL		06/25/2021	Various	1,538.000	6,365		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46146L-10-1	INVESTORS BANCORP INC		03/19/2021	Various	3,652.000	54,867		
46185L-10-3	INVITAE CORP		06/25/2021	Various	2,236.000	78,514		
46565G-10-4	ITEOS THERAPEUTICS INC		06/25/2021	Various	263.000	6,825		
46583P-10-2	IVERIC BIO INC		09/17/2021	Various	445.000	7,541		
47074L-10-5	JAMF HOLDING CORP		06/25/2021	Various	942.000	33,135		
47103J-10-5	JANUX THERAPEUTICS INC		09/17/2021	GUZMAN AND COMPANY	258.000	7,205		
47973J-10-2	JOINT CORP THE		06/25/2021	Various	329.000	27,052		
483007-70-4	KAISER ALUMINUM CORP		03/19/2021	Various	331.000	38,368		
483119-10-3	KALA PHARMACEUTICALS INC		06/25/2021	Various	1,210.000	7,449		
48576A-10-0	KARUNA THERAPEUTICS INC		06/25/2021	Various	144.000	18,567		
48576U-10-6	KARYOPHARM THERAPEUTICS INC		12/17/2021	GUZMAN AND COMPANY	3,334.000	20,913		
488445-20-6	KEMPHARM INC		06/25/2021	Various	844.000	12,276		
489398-10-7	KENNEDY-WILSON HOLDINGS INC		09/20/2021	Various	2,428.000	51,984		
49271V-10-0	KEURIG DR PEPPER INC		03/19/2021	Various	8,520.000	296,482		
49446R-10-9	KIMCO REALTY CORP		08/04/2021	Taxable Exchange	5,787.000	121,748		
49705R-10-5	KINNATE BIOPHARMA INC		03/19/2021	Various	383.000	13,910		
497498-10-5	KIRKLAND'S INC		06/25/2021	Various	378.000	8,792		
49803T-30-0	KITE REALTY GROUP TRUST		09/17/2021	Various	469.000	9,869		
49803T-30-0	KITE REALTY GROUP TRUST		10/22/2021	Tax Free Exchange	4,168.000	100,261		
499049-10-4	KNIGHT SWIFT TRANSPORTATION		06/25/2021	Various	563.000	26,351		
50015M-10-9	KODIAK SCIENCES INC		06/25/2021	Various	110.000	10,113		
50050N-10-3	KONTOOR BRANDS INC W I		09/17/2021	GUZMAN AND COMPANY	390.000	21,480		
500600-10-1	KOPIN CORP		06/25/2021	Various	2,261.000	18,575		
500688-10-6	KOSMOS ENERGY LTD		09/17/2021	Various	8,178.000	20,289		
50107A-10-4	KRONOS BIO INC		06/25/2021	Various	722.000	18,368		
501147-10-2	KRYSTAL BIOTECH INC		06/25/2021	Various	178.000	12,278		
501242-10-1	KULICKE & SOFFA INDUSTRIES INC		06/25/2021	Various	1,679.000	105,162		
501550-10-0	KYNDRYL HOLDINGS INC W I		11/04/2021	Spin Off	5,240.000	89,704		
501575-10-4	KYMERA THERAPEUTICS INC		09/17/2021	Various	676.000	32,983		
516806-20-5	LAREDO PETROLEUM INC		06/25/2021	Various	367.000	32,630		
51819L-10-7	LATHAM GROUP INC		06/25/2021	Various	412.000	12,762		
518439-10-4	LAUDER ESTEE COS INC CL A		03/19/2021	Various	142.000	41,283		
52567D-10-7	LEMONADE INC		06/25/2021	Various	797.000	82,425		
52603A-20-8	LENDINGCLUB CORP		06/25/2021	Various	375.000	7,411		
52603B-10-7	LENDINGTREE INC		06/25/2021	Various	47.000	10,659		
527064-10-9	LESLIE S INC		06/25/2021	Various	1,817.000	51,152		
53115L-10-4	LIBERTY OILFIELD SERVICES A		06/25/2021	Various	1,947.000	30,919		
531229-87-0	LIBERTY MEDIA GROUP		06/25/2021	Various	287.000	12,716		
53190C-10-2	LIFE TIME GROUP HOLDINGS INC		12/17/2021	Various	532.000	9,010		
53223X-10-7	LIFE STORAGE INC		01/28/2021	Stock Split	734.000			
53228F-10-1	LIFESTANCE HEALTH GROUP INC		09/17/2021	Various	421.000	6,469		
53566P-10-9	LINEAGE CELL THERAPEUTICS C/S		06/25/2021	Various	3,301.000	9,555		
536797-10-3	LITHIA MOTORS INC		06/25/2021	Various	151.000	58,178		
53814L-10-8	LIVENT CORP		06/25/2021	Various	994.000	18,247		
54405Q-10-0	LORDSTOWN MOTORS CORP CL A		06/25/2021	Various	3,298.000	36,977		
54911Q-10-7	LOYALTY VENTURES INC W I		11/08/2021	Spin Off	584.000	34,412		
55087P-10-4	LYFT INC A		06/25/2021	Various	595.000	37,297		
552676-10-8	MDC HOLDINGS INC		03/02/2021	Stock Dividend	86.000			
55272X-10-2	MFA MORTGAGE INVESTMENTS INC		09/20/2021	Various	3,464.000	16,398		
552848-10-3	MGIC INVESTMENT CORP		06/25/2021	Various	1,293.000	18,675		
55305B-10-1	M/I HOMES INC		06/25/2021	Various	230.000	13,804		
553368-10-1	MP MATERIALS CORP		06/25/2021	Various	2,135.000	75,642		
55345K-10-3	MRC GLOBAL INC		06/25/2021	Various	1,521.000	15,317		
553810-10-2	MVB FINANCIAL CORP		06/25/2021	Various	180.000	8,064		
554382-10-1	MACERICH CO		09/17/2021	Various	4,409.000	80,002		
554489-10-4	MACK-CALI REALTY CORP		09/17/2021	Various	488.000	8,204		
556099-10-9	MACROGENICS INC		06/25/2021	Various	412.000	11,409		
55826T-10-2	MADISON SQUARE GARDEN ENT C/S		07/09/2021	Tax Free Exchange	206.000	5,258		
55955D-10-0	MAGNITE INC		09/17/2021	Various	1,241.000	54,532		
565788-10-6	MARATHON DIGITAL HOLDINGS IN		06/25/2021	Various	2,859.000	82,148		
56600D-10-7	MARAVAI LIFESCIENCE HLDGS A		12/17/2021	Various	3,088.000	117,767		
573874-10-4	MARVELL TECHNOLOGY INC		04/21/2021	Taxable Exchange	2,507.000	116,578		
573874-10-4	MARVELL TECHNOLOGY INC		04/21/2021	Tax Free Exchange	21,197.000	413,380		
576485-20-5	MATADOR RESOURCES CO		06/25/2021	Various	1,037.000	39,129		
57667L-10-7	MATCH GROUP INC		06/25/2021	Various	1,184.000	195,490		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57777K-10-6	MAXCYTE INC		12/17/2021	Various	2,546.000	25,988		
579063-10-8	MCAFEE CORP CLASS A		12/17/2021	Various	1,299.000	34,554		
58450V-10-4	MEDIAALPHA INC CLASS A		06/25/2021	Various	308.000	13,731		
58502B-10-6	MEDNAX INC		09/17/2021	Various	733.000	21,671		
58506Q-10-9	MEDPACE HOLDINGS INC		06/25/2021	Various	57.000	10,472		
589400-10-0	MERCURY GENERAL CORP		03/19/2021	Various	509.000	31,425		
59045L-10-6	MERSANA THERAPEUTICS INC		06/25/2021	Various	799.000	11,442		
590479-13-5	MESA AIR GROUP INC		03/19/2021	Various	982.000	14,483		
59134N-10-4	META MATERIALS INC		09/17/2021	Various	4,391.000	23,203		
59134N-10-4	META MATERIALS INC		06/28/2021	Tax Free Exchange	1,842.000	18,587		
591697-10-7	METROMILE INC		06/25/2021	Various	648.000	5,931		
594918-10-4	MICROSOFT CORP		12/17/2021	Various	125.000	41,258		
594960-30-4	MICROVISION INC		09/17/2021	Various	4,688.000	69,935		
594972-40-8	MICROSTRATEGY INC		06/25/2021	Various	25.000	14,016		
595017-10-4	MICROCHIP TECHNOLOGY INC		12/17/2021	Various	346.000	29,754		
595017-10-4	MICROCHIP TECHNOLOGY INC		10/12/2021	Stock Split	7,597.000			
600544-10-0	MILLER HERMAN INC COM		07/20/2021	Tax Free Exchange	540.000	35,446		
602496-10-1	MIMEDX GROUP INC		06/25/2021	Various	3,231.000	37,082		
60510V-10-8	MISSION PRODUCE INC		06/25/2021	Various	684.000	14,857		
60646V-10-5	MISTER CAR WASH INC		12/17/2021	GUZMAN AND COMPANY	1,527.000	27,151		
60770K-10-7	MODERNA INC		06/25/2021	Various	1,478.000	331,331		
60783X-10-4	MODIVCARE INC		01/07/2021	Tax Free Exchange	426.000	10,286		
60786M-10-5	MOELIS & CO		06/25/2021	Various	174.000	9,962		
60937P-10-6	MONGODB INC		09/17/2021	GUZMAN AND COMPANY	191.000	98,706		
61225M-10-2	MONTE ROSA THERAPEUTICS INC		09/17/2021	Various	213.000	6,672		
615111-10-1	MONTROSE ENVIRONMENTAL GROUP		03/19/2021	Various	640.000	30,660		
617446-44-8	MORGAN STANLEY		02/24/2021	Taxable Exchange	1,916.000	152,444		
61775R-10-5	MORPHIC HOLDING INC		06/25/2021	Various	160.000	9,501		
61945C-10-3	MOSAIC CO/THE		12/17/2021	GUZMAN AND COMPANY	809.000	30,069		
62482R-10-7	MR COOPER GROUP INC		06/25/2021	Various	576.000	20,020		
62548M-10-0	MULTIPLAN CORP		06/25/2021	Various	7,614.000	73,105		
626717-10-2	MURPHY OIL CORP		09/20/2021	Various	3,745.000	74,042		
62878D-10-0	N ABLE INC		07/20/2021	Spin Off	829.000	13,373		
629377-50-8	NRG ENERGY INC		06/25/2021	Various	284.000	11,142		
63009R-10-9	NANOSTRING TECHNOLOGIES INC		06/25/2021	Various	168.000	11,562		
632307-10-4	NATERA INC		06/25/2021	Various	59.000	6,924		
635017-10-6	NATIONAL BEVERAGE CORP		02/22/2021	Stock Split	397.000			
63633D-10-4	NATIONAL HEALTH INVESTORS INC		09/17/2021	Various	736.000	50,577		
637417-10-6	NATIONAL RETAIL PROPERTIES INC		08/02/2021	Corporate Action	278.000	12,213		
637870-10-6	NATIONAL STORAGE AFFILIATES TR		09/17/2021	Various	213.000	12,338		
63947U-10-7	NCINO INC		09/17/2021	Various	1,382.000	96,812		
640491-10-6	NEOGEN CORP		06/07/2021	Stock Split	1,431.000			
64049M-20-9	NEOGENOMICS INC		06/25/2021	Various	177.000	8,373		
64119V-30-3	NETSTREIT CORP		06/25/2021	Various	765.000	18,191		
64131A-10-5	NEURONETICS INC		06/25/2021	Various	720.000	12,594		
644393-10-0	NEW FORTRESS ENERGY LLC		06/25/2021	Various	740.000	29,386		
646025-10-6	NEW JERSEY RESOURCES CORP		06/25/2021	Various	165.000	6,757		
649445-10-3	NEW YORK COMMUNITY BANCORP INC		09/17/2021	Various	3,703.000	46,255		
649604-50-1	NEW YORK MORTAGE TRUST INC		09/17/2021	Various	4,163.000	18,561		
650194-10-3	NEWAGE INC		06/25/2021	Various	3,685.000	8,601		
65158N-10-2	NEWMARK GROUP INC CLASS A		03/19/2021	Various	2,974.000	32,858		
65290C-10-5	NEXTIER OILFIELD SOLUTIONS I		06/25/2021	Various	898.000	4,888		
65344D-10-9	NEXIMMUNE INC		09/17/2021	Various	464.000	7,550		
654106-10-3	NIKE INC		03/19/2021	Various	524.000	73,435		
654110-10-5	NIKOLA CORP		06/25/2021	Various	5,998.000	110,655		
654405-10-9	9 METERS BIOPHARMA INC		06/25/2021	Various	6,325.000	7,801		
65443P-10-2	908 DEVICES INC		06/25/2021	Various	168.000	6,777		
665531-30-7	NORTHERN OIL AND GAS INC		06/25/2021	Various	1,332.000	27,886		
668771-10-8	NORTONLIFELOCK INC C/S		09/20/2021	Various	299.000	7,831		
670002-40-1	NOVAVAX INC		09/20/2021	Various	431.000	88,828		
67066G-10-4	NVIDIA CORP		07/20/2021	Stock Split	52,633.000			
670703-10-7	NUVALENT INC A		09/17/2021	GUZMAN AND COMPANY	214.000	7,959		
67080M-10-3	NURIX THERAPEUTICS INC		06/25/2021	Various	609.000	18,318		
67080N-10-1	NUVATION BIO INC		12/17/2021	Various	4,458.000	40,722		
67181A-10-7	OAK STREET HEALTH INC		06/25/2021	Various	2,568.000	146,238		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
674215-20-7	OASIS PETROLEUM INC		06/25/2021	Various	553.000	56,298		
675232-10-2	OCEANEERING INTERNATIONAL INC		09/20/2021	Various	1,548.000	19,951		
675746-60-6	OCWEN FINANCIAL CORP		06/25/2021	Various	214.000	6,720		
67576A-10-0	OCULAR THERAPEUTIX INC		06/25/2021	Various	1,327.000	19,057		
67577C-10-5	OCUGEN INC		06/25/2021	Various	5,511.000	46,903		
679295-10-5	OKTA INC		06/25/2021	Various	83.000	20,823		
679369-10-8	OLAPLEX HOLDING INC		12/17/2021	GUZMAN AND COMPANY	820.000	20,021		
68062P-10-6	OLEMA PHARMACEUTICALS INC		09/17/2021	Various	649.000	24,151		
680665-20-5	OLIN CORP		06/25/2021	Various	303.000	14,410		
681116-10-9	OLLIES BARGAIN OUTLET HOLDI		06/25/2021	Various	116.000	10,507		
68236P-10-7	ONCTERNAL THERAPEUTICS INC		06/25/2021	Various	1,312.000	6,886		
68236R-10-3	ONCORUS INC		06/25/2021	Various	551.000	8,761		
68268W-10-3	ONEMAIN HLDGS INC COM		06/25/2021	Various	402.000	25,175		
68269G-10-7	1LIFE HEALTHCARE INC		06/25/2021	Various	932.000	31,016		
68280L-10-1	ONEWATER MARINE INC CL A		03/19/2021	Various	266.000	11,211		
683344-10-5	ONTO INNOVATION INC		06/25/2021	Various	89.000	6,542		
683373-10-4	ONTRAK INC COMMON STOCK		12/17/2021	Various	3,666.000	28,182		
68339B-10-4	ON24 INC		09/17/2021	Various	678.000	22,143		
683712-10-3	OPENDOOR TECHNOLOGIES INC		09/17/2021	Various	12,099.000	213,261		
68373J-10-4	OPEN LENDING CORP CL A		06/25/2021	Various	3,011.000	130,248		
68403P-20-3	ORAMED PHARMACEUTICALS INC		06/25/2021	Various	752.000	10,325		
68404L-20-1	OPTION CARE HEALTH INC		09/17/2021	Various	2,800.000	66,759		
68621F-10-2	ORGANOGENESIS HOLDINGS INC		06/25/2021	Various	1,103.000	20,332		
68622V-10-6	ORGANON & CO		09/17/2021	GUZMAN AND COMPANY	187.000	6,487		
68622V-10-6	ORGANON & CO		06/03/2021	Spin Off	6,619.000	131,560		
68629Y-10-3	ORION OFFICE REIT INC W I		11/15/2021	Spin Off	1,597.000	25,005		
686688-10-2	ORMAT TECHNOLOGIES INC		06/25/2021	Various	82.000	5,764		
68752L-10-0	ORTHOPEDIATRICS CORP		06/25/2021	Various	132.000	9,003		
68902V-10-7	OTIS WORLDWIDE CORP		06/25/2021	Various	81.000	6,741		
68989M-10-3	OUSTER INC		06/25/2021	Various	387.000	4,978		
69012T-20-6	OUTLOOK THERAPEUTICS INC		06/25/2021	Various	2,475.000	6,105		
690145-10-7	OUTSET MEDICAL INC		06/25/2021	Various	1,067.000	55,454		
690370-10-1	OVERSTOCK.COM INC		09/17/2021	GUZMAN AND COMPANY	306.000	23,005		
69047Q-10-2	OVINTIV INC		06/25/2021	Various	767.000	25,697		
69242L-10-6	OYSTER POINT PHARMA INC		06/25/2021	Various	268.000	5,299		
69318G-10-6	PBF ENERGY INC		09/20/2021	Various	2,479.000	26,441		
69327R-10-1	PETROLEUM DEVELOPMENT CORP		06/25/2021	Various	264.000	13,280		
69331C-10-8	PG&E CORP		06/25/2021	Various	3,359.000	34,819		
69353Y-10-3	PMV PHARMACEUTICALS INC		06/25/2021	Various	379.000	13,011		
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFOR		06/25/2021	Various	819.000	28,224		
69553P-10-0	PAGERDUTY INC		06/25/2021	Various	139.000	6,391		
69608A-10-8	PALANTIR TECHNOLOGIES INC A		09/20/2021	Various	47,856.000	1,307,313		
697435-10-5	PALO ALTO NETWORKS INC		03/19/2021	Various	97.000	31,328		
69753M-10-5	PALOMAR HOLDINGS INC		06/25/2021	Various	69.000	5,516		
698884-10-3	PAR TECHNOLOGY CORP DEL		06/25/2021	Various	269.000	19,705		
69924R-10-8	PARAMOUNT GROUP INC		06/25/2021	Various	1,480.000	15,493		
702149-10-5	PARTY CITY HOLDCO INC		06/25/2021	Various	3,210.000	33,176		
702712-10-0	PASSAGE BIO INC		06/25/2021	Various	659.000	9,377		
703395-10-3	PATTERSON COS INC		09/17/2021	GUZMAN AND COMPANY	551.000	17,402		
703481-10-1	PATTERSON-UTI ENERGY INC		06/25/2021	Various	1,841.000	19,515		
70387R-10-6	PAVMED INC		12/17/2021	Various	8,965.000	35,684		
70434P-10-3	PAYA HOLDINGS INC A		06/25/2021	Various	1,831.000	19,428		
70435P-10-2	PAYCOR HCM INC		09/17/2021	Various	366.000	11,444		
704551-10-0	PEABODY ENERGY CORP		06/25/2021	Various	2,049.000	16,227		
70614W-10-0	PELETON INTERACTIVE INC A		06/25/2021	Various	290.000	35,910		
707569-10-9	PENN NATIONAL GAMING INC		09/20/2021	Various	216.000	16,423		
70932M-10-7	PENNYMAC FINANCIAL SERVICE		12/17/2021	Various	551.000	37,716		
70975L-10-7	PENUMBRA INC		09/17/2021	Various	53.000	15,382		
709789-10-1	PEOPLES BANCORP INC/OH		09/20/2021	Tax Free Exchange	273.000	5,669		
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		03/19/2021	Various	2,160.000	39,122		
71377A-10-3	PERFORMANCE FOOD GROUP CO		09/02/2021	Taxable Exchange	635.000	32,077		
714046-10-9	PERKINELMER INC		12/17/2021	GUZMAN AND COMPANY	385.000	73,619		
71535D-10-6	PERSONALIS INC		06/25/2021	Various	289.000	7,832		
71601V-10-5	PETCO HEALTH AND WELLNESS CO		06/25/2021	Various	1,980.000	46,557		
71722W-10-7	PHATHOM PHARMACEUTICALS INC		06/25/2021	Various	234.000	8,348		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
71944F-10-6	PHREESIA INC		09/17/2021	Various	471.000	30,218		
72352L-10-6	PINTEREST INC CLASS A		06/25/2021	Various	4,027.000	315,394		
723787-10-7	PIONEER NATURAL RESOURCES CO		06/25/2021	Various	273.000	45,960		
723787-10-7	PIONEER NATURAL RESOURCES CO		01/13/2021	Tax Free Exchange	1,196.000	262,565		
72814P-10-9	PLBY GROUP INC		09/17/2021	Various	533.000	16,552		
72815L-10-7	PLAYTIKA HOLDING CORP		09/17/2021	Various	2,676.000	70,866		
729139-10-5	PLIANT THERAPEUTICS INC		03/19/2021	Various	722.000	28,833		
72919P-20-2	PLUG POWER INC		06/25/2021	Various	3,355.000	115,555		
729640-10-2	PLYMOUTH INDUSTRIAL REIT INC		03/19/2021	Various	628.000	10,625		
733245-10-4	PORCH GROUP INC		09/17/2021	Various	2,148.000	41,899		
73642K-10-6	PORTILLO S INC CL A		12/17/2021	GUZMAN AND COMPANY	417.000	13,489		
73730P-10-8	POSEIDA THERAPEUTICS INC		03/19/2021	Various	972.000	10,788		
73939C-10-6	POWERSCHOOL HOLDINGS INC A		09/17/2021	GUZMAN AND COMPANY	728.000	22,769		
74006W-10-8	PRAXIS PRECISION MEDECINES I		06/25/2021	Various	380.000	7,786		
74051N-10-2	PREMIER INC		09/20/2021	Various	231.000	9,179		
74167B-10-9	PRIMIS FINANCIAL CORP		03/31/2021	Tax Free Exchange	454.000	5,460		
74275K-10-8	PROCORE TECHNOLOGIES INC		12/17/2021	Various	1,687.000	135,263		
74276R-10-2	PRIVIA HEALTH GROUP INC		06/25/2021	Various	468.000	21,962		
74340E-10-3	PROGYNY INC		06/25/2021	Various	1,052.000	63,853		
74349U-10-8	PROMETHEUS BIOSCIENCES INC		06/25/2021	Various	280.000	6,173		
74366E-10-2	PROTAGONIST THERAPEUTICS INC		06/25/2021	Various	340.000	15,113		
745848-10-1	PULMONX CORP		06/25/2021	Various	403.000	18,270		
74587B-10-1	PULSE BIOSCIENCES INC		02/05/2021	Capital Contribution	0.000	71		
74587B-10-1	PULSE BIOSCIENCES INC		02/05/2021	Tax Free Exchange	10.000			
74623V-10-3	PURECYCLE TECHNOLOGIES INC		06/25/2021	Various	673.000	16,586		
74640Y-10-6	PURPLE INNOVATION INC		06/25/2021	Various	836.000	23,816		
74766Q-10-1	QUANTERIX CORP		06/25/2021	Various	580.000	36,262		
74767V-10-9	QUANTUMSCAPE CORP		12/17/2021	Various	7,090.000	185,249		
747906-50-1	QUANTUM CORP		06/25/2021	Various	1,278.000	9,210		
74967X-10-3	RESTORATION HARDWARE HOLDING		06/25/2021	Various	57.000	40,129		
750102-10-5	RACKSPACE TECHNOLOGY INC		06/25/2021	Various	466.000	9,433		
750481-10-3	RADIUS GLOBAL INFRASTRUCTU A		06/25/2021	Various	1,013.000	14,930		
75281A-10-9	RANGE RESOURCES CORP		06/25/2021	Various	2,712.000	46,024		
75321W-10-3	RANPAK HOLDINGS CORP		03/19/2021	Various	821.000	17,456		
75382E-10-9	RAPT THERAPEUTICS INC		06/25/2021	Various	176.000	6,216		
754730-10-9	RAYMOND JAMES FINANCIAL INC		09/22/2021	Stock Split	1,734.000			
754907-10-3	RAYONIER INC		06/25/2021	Various	554.000	20,221		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		06/25/2021	Various	1,382.000	122,155		
75574U-10-1	READY CAPITAL CORP COM		12/31/2021	Various	0.000	9		
75574U-10-1	READY CAPITAL CORP COM		03/22/2021	Taxable Exchange	613.000	8,894		
75605Y-10-6	REALOGY HOLDINGS CORP		06/25/2021	Various	1,084.000	19,523		
756109-10-4	REALTY INCOME CORP		11/01/2021	Tax Free Exchange	4,859.000	440,118		
75615P-10-3	REATA PHARMACEUTICALS INC		06/25/2021	Various	40.000	6,114		
75629V-10-4	RECURSION PHARMACEUTICALS A		12/17/2021	Various	3,244.000	68,954		
758075-40-2	REDWOOD TRUST INC		12/17/2021	Various	2,432.000	31,815		
758750-10-3	REGAL-BELOIT CORP		10/05/2021	Spin Off	812.000	47,123		
759419-10-4	REKOR SYSTEMS INC		06/25/2021	Various	871.000	9,312		
75943R-10-2	RELAY THERAPEUTICS INC		06/25/2021	Various	725.000	26,536		
75972A-30-1	RENEWABLE ENERGY GROUP INC		06/25/2021	Various	106.000	6,700		
76009N-10-0	RENT-A-CENTER INC/TX		06/25/2021	Various	777.000	41,348		
76029L-10-0	REPAY HOLDINGS CORP		06/25/2021	Various	913.000	22,567		
761330-10-9	REVANCE THERAPEUTICS INC		06/25/2021	Various	199.000	6,251		
761330-10-2	RETAIL VALUE INC		12/31/2021	Corporate Action	40.000	611		
76155X-10-0	REVOLUTION MEDICINES INC		06/25/2021	Various	529.000	17,977		
76156B-10-7	REVOLVE GROUP INC		06/25/2021	Various	1,063.000	75,735		
76169C-10-0	REXFORD INDUSTRIAL REALTY IN		12/17/2021	GUZMAN AND COMPANY	331.000	25,589		
76665T-10-2	RILEY EXPLORATION PERMIAN IN		06/25/2021	Various	257.000	10,712		
76674Q-10-7	RIMINI STREET INC		06/25/2021	Various	992.000	6,663		
767292-10-5	RIOT BLOCKCHAIN INC		12/17/2021	Various	3,373.000	105,043		
76954A-10-3	RIVIAN AUTOMOTIVE INC A		12/17/2021	GUZMAN AND COMPANY	3,924.000	390,796		
77311W-10-1	ROCKET COS INC CLASS A		06/25/2021	Various	965.000	19,809		
774515-10-0	ROCKY BRANDS INC		06/25/2021	Various	110.000	6,216		
77543R-10-2	ROKU INC		06/25/2021	Various	140.000	61,493		
776153-10-8	ROMEO POWER INC		09/17/2021	Various	3,041.000	19,442		
782011-10-0	RUSH STREET INTERACTIVE INC		06/25/2021	Various	1,353.000	17,776		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		06/25/2021	Various	247.000	21,090		
78440X-80-4	SL GREEN REALTY CORP		01/21/2021	Tax Free Exchange	1,992.000	53,940		
78472F-10-1	SOC TELEMED INC		06/25/2021	Various	1,009.000	6,171		
78472W-10-4	SQZ BIOTECHNOLOGIES CO		06/25/2021	Various	658.000	9,523		
78486Q-10-1	SVB FINANCIAL GROUP		07/01/2021	Tax Free Exchange	74.000	53,844		
78645L-10-0	SAFEHOLD INC		06/25/2021	Various	67.000	5,550		
79466L-30-2	SALESFORCE COM INC		12/17/2021	GUZMAN AND COMPANY	286.000	73,736		
79466L-30-2	SALESFORCE COM INC		07/21/2021	Taxable Exchange	1,153.000	283,752		
79546E-10-4	SALLY BEAUTY HOLDINGS INC		09/20/2021	Various	2,402.000	45,743		
799566-10-4	SANA BIOTECHNOLOGY INC		09/20/2021	Various	2,386.000	66,486		
800677-10-6	SANGAMO BIOSCIENCES INC		06/25/2021	Various	589.000	7,216		
80706P-10-3	SCHOLAR ROCK HOLDING CORP		09/17/2021	Various	157.000	6,482		
80810D-10-3	SCHRODINGER INC		06/25/2021	Various	418.000	33,079		
808513-10-5	SCHWAB CHARLES CORP NEW COM		06/25/2021	Various	4,683.000	352,166		
80874P-10-9	SCIENTIFIC GAMES CORP		06/25/2021	Various	898.000	69,773		
81577F-10-9	SEELOS THERAPEUTICS INC		12/17/2021	Various	14,503.000	27,237		
81578P-10-6	SEER INC		09/17/2021	Various	1,126.000	49,369		
81617J-30-1	SELECT ENERGY SERVICES		06/25/2021	Various	1,236.000	8,289		
816307-30-0	SELECTQUOTE INC		03/19/2021	Various	3,125.000	93,933		
816851-10-9	SEMPRA ENERGY		06/25/2021	Various	334.000	46,799		
81727U-10-5	SENSEONICS HOLDINGS INC		06/25/2021	Various	12,510.000	48,836		
81750R-10-2	SERES THERAPEUTICS INC		06/25/2021	Various	374.000	8,985		
81761L-10-2	SERVICE PROPERTIES TRUST		06/25/2021	Various	1,074.000	14,461		
817763-10-5	SESEN BIO INC		06/25/2021	Various	4,951.000	21,044		
82024L-10-3	SHATTUCK LABS INC		06/25/2021	Various	407.000	11,619		
824348-10-6	SHERWIN-WILLIAMS CO/THE		03/31/2021	Stock Split	4,769.000			
82452J-10-9	SHIFT4 PAYMENTS INC CLASS A		06/25/2021	Various	1,262.000	126,688		
82452T-10-7	SHIFT TECHNOLOGIES INC		06/25/2021	Various	1,741.000	15,278		
824889-10-9	SHOE CARNIVAL INC		07/20/2021	Stock Split	323.000			
82489T-10-4	SHOCKWAVE MEDICAL INC		06/25/2021	Various	157.000	31,058		
82489W-10-7	SHOALS TECHNOLOGIES GROUP A		03/19/2021	Various	2,675.000	84,826		
825704-10-9	SI BONE INC		06/25/2021	Various	537.000	18,522		
82621J-10-5	SIENTRA INC		06/25/2021	Various	1,035.000	7,680		
82671G-10-0	SIGNIFY HEALTH INC CLASS A		09/17/2021	Various	1,449.000	36,561		
82835W-10-8	SILVERBACK THERAPEUTICS INC		03/19/2021	Various	373.000	22,865		
82837P-40-8	SILVERGATE CAPITAL CORP CL A		06/25/2021	Various	213.000	22,216		
82982T-10-6	SITIME CORP		06/25/2021	Various	83.000	10,618		
83067L-10-9	SKILLZ INC		06/25/2021	Various	8,841.000	184,190		
832154-20-7	SMITH MICRO SOFTWARE INC		06/25/2021	Various	991.000	5,364		
833445-10-9	SNOWFLAKE INC CLASS A		12/17/2021	Various	5,817.000	1,638,763		
83417Q-20-4	SOLARWINDS CORP		08/02/2021	Tax Free Exchange	829.000	18,168		
83545G-10-2	SONIC AUTOMOTIVE INC		06/25/2021	Various	196.000	9,153		
83570H-10-8	SONOS INC		03/19/2021	Various	1,366.000	57,880		
83587F-20-2	SORRENTO THERAPEUTICS		06/25/2021	Various	2,370.000	23,818		
83601L-10-2	SOTERA HEALTH CO		06/25/2021	Various	2,030.000	52,826		
844895-10-2	SOUTHWEST GAS CORP		06/25/2021	Various	97.000	6,381		
845467-10-9	SOUTHWESTERN ENERGY CO		12/17/2021	Various	9,773.000	46,557		
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		06/25/2021	Various	1,524.000	6,042		
85205L-10-7	SPRINGWORKS THERAPEUTICS INC		06/25/2021	Various	164.000	14,190		
85209W-10-9	SPROUT SOCIAL INC CLASS A		06/25/2021	Various	471.000	42,952		
852234-10-3	SQUARE INC		06/25/2021	Various	407.000	99,536		
852312-30-5	STAAR SURGICAL COMPANY		09/17/2021	Various	173.000	25,283		
85256A-10-9	STAGWELL INC		08/03/2021	Tax Free Exchange	1,585.000	8,740		
85859N-10-2	STEM INC		12/17/2021	Various	3,078.000	85,029		
85914M-10-7	STEPSTONE GROUP INC CLASS A		06/25/2021	Various	457.000	16,071		
85916J-40-9	STEREOTAXIS INC		06/25/2021	Various	1,333.000	13,002		
860897-10-7	STITCH FIX INC CLASS A		06/25/2021	Various	295.000	18,492		
86272C-10-3	STRATEGIC EDUCATION INC		06/25/2021	Various	75.000	6,039		
864159-10-8	STURM RUGER & CO INC		09/17/2021	GUZMAN AND COMPANY	224.000	16,963		
86646P-10-3	SUMO LOGIC INC		06/25/2021	Various	1,992.000	43,612		
866683-10-5	SUN COUNTRY AIRLINES HOLDING		06/25/2021	Various	295.000	11,603		
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL		06/25/2021	Various	862.000	31,585		
86771W-10-5	SUNRUN INC		06/25/2021	Various	1,385.000	76,767		
86877M-20-9	SURFACE ONCOLOGY INC		06/25/2021	Various	956.000	7,260		
86881A-10-0	SURGERY PARTNERS INC		06/25/2021	Various	284.000	19,409		

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
869367-10-2	SUTRA BIOPHARMA INC		06/25/2021	Various	391.000	7,771		
87105L-10-4	SWITCH INC		06/25/2021	Various	249.000	5,393		
871332-10-2	SYLVAMO CORP		10/01/2021	Spin Off	1,065.000	24,007		
87157D-10-9	SYNAPTICS INC		12/17/2021	Various	183.000	42,253		
87166B-10-2	SYNEOS HEALTH INC CL A		06/09/2021	Various	933.000	79,123		
871829-10-7	SYSCO CORP		12/17/2021	GUZMAN AND COMPANY	429.000	31,535		
872590-10-4	T-MOBILE US INC		06/25/2021	Various	614.000	90,957		
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY I		06/25/2021	Various	111.000	6,449		
87484T-10-8	TALOS ENERGY INC		06/25/2021	Various	318.000	5,513		
875465-10-6	TANGER FACTORY OUTLET CENTERS		06/25/2021	Various	1,360.000	26,158		
87650L-10-3	TARSUS PHARMACEUTICALS INC		06/25/2021	Various	197.000	5,923		
87663X-10-2	TATTOOED CHEF INC		06/25/2021	Various	1,227.000	25,013		
877619-10-6	TAYSHA GENE THERAPIES INC		06/25/2021	Various	624.000	15,264		
87918A-10-5	TELADOC INC		06/25/2021	Various	1,142.000	192,175		
879360-10-5	TELEDYNE TECHNOLOGIES INC		05/17/2021	Taxable Exchange	277.000	119,450		
879433-82-9	TELEPHONE & DATA SYSTEMS INC		06/25/2021	Various	1,012.000	24,281		
87968A-10-4	TELLURIAN INC		06/25/2021	Various	7,471.000	32,516		
87969B-10-1	TELOS CORPORATION		09/17/2021	Various	1,087.000	36,560		
87990A-10-6	TENAYA THERAPEUTICS INC		09/17/2021	Various	285.000	6,058		
88025T-10-2	TENABLE HOLDINGS INC		06/25/2021	Various	693.000	30,861		
88025U-10-9	10X GENOMICS INC CLASS A		06/25/2021	Various	724.000	140,010		
880349-10-5	TENNECO INC		06/25/2021	Various	1,015.000	21,611		
88160R-10-1	TESLA MOTORS INC		12/17/2021	Various	1,121.000	907,005		
88162F-10-5	TETRA TECHNOLOGIES INC		06/25/2021	Various	3,440.000	14,691		
88262P-10-2	TEXAS PACIFIC LAND CORP		06/25/2021	Various	175.000	281,128		
88322Q-10-8	TG THERAPEUTICS INC		06/25/2021	Various	453.000	18,418		
88331L-10-8	THE BEAUTY HEALTH COMPANY		09/17/2021	Various	1,785.000	41,577		
88338K-10-3	THE ONE GROUP HOSPITALITY		06/25/2021	Various	465.000	5,180		
88338N-10-7	THERAPEUTICSMD INC		06/25/2021	Various	4,651.000	5,689		
88339J-10-5	TRADE DESK INC		06/17/2021	Stock Split	11,216.000			
88339P-10-1	THE REALREAL INC		06/25/2021	Various	851.000	18,363		
88546E-10-5	THOUGHTWORKS HOLDING INC		12/17/2021	Various	926.000	24,007		
88830M-10-2	TITAN INTERNATIONAL INC		06/25/2021	Various	1,266.000	11,111		
88870R-10-2	TIVITY HEALTH INC COM		06/25/2021	Various	956.000	26,864		
890260-70-6	TONIX PHARMACEUTICALS HOLDIN		06/25/2021	Various	9,877.000	11,980		
890516-10-7	TOOTSIE ROLL INDUSTRIES INC		03/04/2021	Stock Dividend	10.000			
892672-10-6	TRADEWEB MARKETS INC CLASS A		06/25/2021	Various	308.000	26,766		
893529-10-7	TRANSCAT INC		09/17/2021	GUZMAN AND COMPANY	100.000	6,557		
89421B-10-9	TRAVELCENTERS OF AMERICA INC		06/25/2021	Various	311.000	9,111		
89455T-10-9	TREACE MEDICAL CONCEPTS INC		06/25/2021	Various	175.000	5,530		
89532E-10-9	TREVENA INC		06/25/2021	Various	4,741.000	9,471		
896522-10-9	TRINITY INDUSTRIES INC		09/17/2021	Various	1,432.000	40,175		
896818-10-1	TRIUMPH GROUP INC		06/25/2021	Various	1,306.000	29,192		
898202-10-6	TRUPANION INC		06/25/2021	Various	264.000	30,178		
898349-20-4	TRUSTCO BANK CORP NY		05/28/2021	Tax Free Exchange	671.000	32,819		
90041L-10-5	TURNING POINT BRANDS INC		06/25/2021	Various	127.000	5,572		
90041T-10-8	TURNING POINT THERAPEUTICS I		06/25/2021	Various	407.000	33,353		
900450-20-6	TURTLE BEACH CORP		03/19/2021	Various	379.000	10,929		
90089L-10-8	TUSIMPLE HOLDINGS INC A		12/17/2021	Various	3,773.000	145,230		
90137F-10-3	22ND CENTURY GROUP INC		06/25/2021	Various	4,487.000	21,815		
901384-10-7	2SEVENTY BIO INC		11/05/2021	Spin Off	702.000	65,859		
90138F-10-2	TWILIO INC		09/17/2021	Various	549.000	211,438		
90184D-10-0	TWIST BIOSCIENCE CORP		03/19/2021	Various	407.000	54,052		
90338N-20-2	US XPRESS ENTERPRISES INC A		06/25/2021	Various	550.000	5,129		
90353T-10-0	UBER TECHNOLOGIES INC		06/25/2021	Various	5,473.000	288,571		
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC		06/25/2021	Various	76.000	7,269		
910047-10-9	UNITED CONTINENTAL HOLDINGS		06/25/2021	Various	92.000	5,053		
911163-10-3	UNITED NATURAL FOODS INC		06/25/2021	Various	527.000	20,949		
911684-10-8	US CELLULAR CORP		06/25/2021	Various	268.000	10,061		
912909-10-8	UNITED STATES STEEL CORP		06/25/2021	Various	940.000	22,649		
91325V-10-8	UNITI GROUP INC COM		09/17/2021	Various	2,696.000	35,214		
91332U-10-1	UNITY SOFTWARE INC		06/25/2021	Various	3,548.000	398,339		
91680M-10-7	UPSTART HOLDINGS INC		09/17/2021	Various	1,321.000	395,182		
91688F-10-4	UPWORK INC		06/25/2021	Various	470.000	26,817		
91688R-10-8	UR-ENERGY INC		06/25/2021	Various	3,976.000	5,876		

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917047-10-2	URBAN OUTFITTERS INC		09/20/2021	Various	285.000	9,448		
918090-10-1	UTZ BRANDS INC		06/25/2021	Various	1,426.000	32,310		
91823B-10-9	UWM HOLDINGS CORP		06/25/2021	Various	706.000	6,764		
91829F-10-4	VOXX INTERNATIONAL CORP		03/19/2021	Various	576.000	13,532		
922280-10-2	VARONIS SYSTEMS INC		03/15/2021	Stock Split	2,056.000			
92240M-10-8	VECTOR GROUP LTD		06/25/2021	Various	614.000	6,227		
92243A-20-0	VAXART INC		06/25/2021	Various	1,852.000	16,120		
92243G-10-8	VAXCYTE INC		06/25/2021	Various	593.000	14,506		
92259F-10-1	VELODYNE LIDAR INC		06/25/2021	Various	1,943.000	22,022		
92276F-10-0	VENTAS INC		09/21/2021	Tax Free Exchange	494.000	42,544		
92337F-10-7	VERACYTE INC		06/25/2021	Various	349.000	14,940		
92537N-10-8	VERTIV HOLDINGS CO		06/25/2021	Various	1,732.000	47,929		
92539P-10-1	VERVE THERAPEUTICS INC		09/17/2021	GUZMAN AND COMPANY	376.000	22,951		
92556H-20-6	VIACOMCBS INC CLASS B		06/25/2021	Various	838.000	37,428		
92557A-10-1	VIANT TECHNOLOGY INC A		03/19/2021	Various	305.000	16,247		
925652-10-9	VICI PROPERTIES INC		12/17/2021	GUZMAN AND COMPANY	1,190.000	33,508		
926400-10-2	VICTORIA S SECRET AND CO		08/03/2021	Spin Off	2,339.000	30,515		
92671V-10-6	VIEW INC		06/25/2021	Various	1,550.000	13,239		
92672L-10-7	VIEWRAY INC		06/25/2021	Various	1,471.000	9,835		
92719V-10-0	VIMEO INC		09/17/2021	GUZMAN AND COMPANY	222.000	7,496		
92719V-10-0	VIMEO INC		05/25/2021	Tax Free Exchange	3,717.000	6,260		
92731L-10-6	VINCERX PHARMA INC		09/17/2021	Various	390.000	6,243		
92764N-10-2	VIR BIOTECHNOLOGY INC		06/25/2021	Various	290.000	13,452		
92765F-10-8	VIRACTA THERAPEUTICS INC		06/25/2021	Various	1,063.000	12,373		
92766K-10-6	VIRGIN GALACTIC HOLDINGS INC		09/17/2021	Various	3,241.000	158,849		
928254-10-1	VIRTU FINANCIAL INC		06/25/2021	Various	583.000	16,489		
928377-10-0	VISTA OUTDOOR INC		06/25/2021	Various	576.000	26,525		
92840H-20-2	VISTAGEN THERAPEUTICS INC		06/25/2021	Various	5,638.000	15,229		
92847W-10-3	VITAL FARMS INC		03/19/2021	Various	689.000	18,681		
928542-10-9	VIVINT SMART HOME INC		06/25/2021	Various	438.000	5,973		
928563-40-2	VMWARE INC		12/17/2021	Various	579.000	67,750		
928563-40-2	VMWARE INC		11/02/2021	Spin Off	3,539.000	282,873		
928881-10-1	VONTIER CORP W I		06/25/2021	Various	967.000	32,299		
929033-10-8	VOR BIOPHARMA INC		03/19/2021	Various	324.000	13,408		
92918V-10-9	VROOM INC		06/25/2021	Various	2,713.000	103,709		
92921W-30-0	VUZIX CORP		06/25/2021	Various	1,740.000	31,160		
931142-10-3	WAL-MART STORES INC		06/25/2021	Various	122.000	17,226		
93627C-10-1	WARRIOR MET COAL INC		12/17/2021	GUZMAN AND COMPANY	1,125.000	27,308		
942749-10-2	WATTS WATER TECHNOLOGIES INC		06/25/2021	Various	63.000	9,090		
94419L-10-1	WAYFAIR INC		06/25/2021	Various	127.000	41,617		
949746-10-1	WELLS FARGO & CO		06/25/2021	Various	6,999.000	330,864		
95075A-10-7	WEREWOLF THERAPEUTICS INC		12/17/2021	Various	748.000	9,465		
966387-50-8	WHITING PETROLEUM CORP		06/25/2021	Various	1,095.000	61,217		
96684W-10-0	WHOLE EARTH BRANDS INC		06/25/2021	Various	451.000	6,215		
96758W-10-1	WIDEOPENWEST INC		06/25/2021	Various	457.000	8,496		
977852-10-2	WOLFSPEED INC		10/04/2021	Tax Free Exchange	3,545.000	143,568		
98138J-20-6	WORKHORSE GROUP INC		06/25/2021	Various	690.000	10,978		
9837FR-10-0	XL FLEET CORP		06/25/2021	Various	970.000	8,611		
98423F-10-9	XOMETRY INC A		09/17/2021	Various	143.000	9,107		
985510-10-6	YELLOW CORP		06/25/2021	Various	1,505.000	10,139		
98585X-10-4	YETI HOLDING INC		06/25/2021	Various	78.000	7,320		
98943L-10-7	ZENTALIS PHARMACEUTICALS INC		06/25/2021	Various	667.000	34,992		
98954M-20-0	ZILLOW GROUP INC		06/25/2021	Various	469.000	56,699		
98980G-10-2	ZSCALER INC		12/17/2021	Various	112.000	34,805		
98980L-10-1	ZOOM VIDEO COMMUNICATION A		12/17/2021	Various	1,378.000	495,544		
98983L-10-8	ZURN WATER SOLUTIONS CORP		10/05/2021	Tax Free Exchange	3,642.000	47,008		
98985X-10-0	ZYMERGEN INC		06/25/2021	Various	333.000	13,967		
98986T-10-8	ZYNGA INC CL A		06/25/2021	Various	1,893.000	20,548		
G39387-10-8	GLOBALFOUNDRIES INC COMMON STO		12/17/2021	Various	1,289.000	78,839		
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY		09/20/2021	Various	1,533.000	34,837		
G6829J-10-7	ORTHO CLINICAL DIAGNOSTICS H C		03/19/2021	Various	2,612.000	49,599		
G7709Q-10-4	ROYALTY PHARMA PLC CL A C/S		03/19/2021	Various	7,280.000	347,203		
L6673X-10-7	NEOGAMES SA COMMON STOCK		06/25/2021	Various	149.000	9,308		
03879J-10-0	ARBUTUS BIOPHARMA CORP	A.	06/25/2021	Various	2,291.000	7,869		
112750-10-7	BROOKFIELD INFRASTRUCTURE A	A.	09/17/2021	Various	650.000	43,716		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
11284V-10-5	BROOKFIELD RENEWABLE COR A	A	03/19/2021	Various	873.000	39,393		
292671-70-8	ENERGY FUELS INC	A	06/25/2021	Various	1,206.000	7,510		
60255C-10-9	MIND MEDICINE MINDMED INC	A	06/25/2021	Various	9,611.000	36,441		
714266-10-3	PERPETUA RESOURCES CORP	A	06/25/2021	Various	659.000	5,756		
91822J-10-3	VBI VACCINES INC	A	06/25/2021	Various	2,842.000	11,327		
143658-30-0	CARNIVAL CORP	D	06/25/2021	Various	10,306.000	298,579		
F21107-10-1	CONSTELLIUM SE	D	06/25/2021	Various	3,240.000	63,967		
G0084W-10-1	ADIENT PLC	D	06/25/2021	Various	284.000	13,003		
G06242-10-4	ATLASSIAN CORP PLC	D	12/17/2021	Various	151.000	57,409		
G10830-10-0	BEYONDSPRING INC	D	06/25/2021	Various	611.000	6,669		
G17766-10-9	CAMBIUM NETWORKS CORP	D	03/19/2021	Various	235.000	11,853		
G1890L-10-7	CAPRI HOLDINGS LTD	D	06/25/2021	Various	267.000	15,311		
G21810-10-9	CLARIVATE ANALYTICS PLC	D	06/25/2021	Various	12,143.000	334,051		
G28923-10-3	DIVERSEY HOLDINGS LTD	D	06/25/2021	Various	297.000	5,268		
G3198U-10-2	ESSENT GROUP LTD	D	03/19/2021	Various	719.000	31,880		
G3728V-10-9	GAN LTD	D	06/25/2021	Various	453.000	7,886		
G4474Y-21-4	JANUS HENDERSON GROUP PLC	D	06/25/2021	Various	4,780.000	191,179		
G46188-10-1	HORIZON THERAPEUTICS PLC	D	06/25/2021	Various	338.000	33,045		
G4740B-10-5	ICHOR HOLDINGS LTD	D	06/25/2021	Various	215.000	11,526		
G50871-10-5	JAZZ PHARMACEUTICALS PLC	C	06/25/2021	Various	63.000	11,627		
G6375R-10-7	NATIONAL ENERGY SERVICES REU	D	06/25/2021	Various	639.000	9,574		
G6518L-10-8	NIELSEN HOLDINGS PLC	D	03/19/2021	Various	1,256.000	33,580		
G66721-10-4	NORWEGIAN CRUISE LINE	D	09/17/2021	Various	2,327.000	66,440		
G6700G-10-7	NVENT ELECTRIC PLC	D	03/19/2021	Various	1,104.000	32,341		
G6964L-10-7	PAYSAFE LTD	D	12/17/2021	Various	19,121.000	155,884		
G72800-10-8	PROTHENA CORP PLC	D	06/25/2021	Various	265.000	12,657		
G8192H-10-6	SIRIUSPOINT LTD	D	03/01/2021	Tax Free Exchange	2,745.000	41,817		
G8232Y-10-1	SMART GLOBAL HOLDINGS INC	D	06/25/2021	Various	201.000	9,488		
G8473T-10-0	STERIS PLC	D	06/02/2021	Taxable Exchange	311.000	59,639		
G85158-10-6	STONECO LTD A	C	06/25/2021	Various	205.000	14,093		
G8766E-10-9	TEXTAINER GROUP HOLDINGS LTD	D	06/25/2021	Various	386.000	13,400		
G9059U-10-7	TRINSEO PLC	D	10/11/2021	Tax Free Exchange	1,292.000	77,418		
G9078F-10-7	TRITON INTERNATIONAL LTD BER	D	06/25/2021	Various	272.000	14,688		
G9087Q-10-2	TRONOX HOLDINGS PCL CLASS A	D	06/25/2021	Various	669.000	14,818		
L8681T-10-2	SPOTIFY TECHNOLOGY SA	D	03/19/2021	Various	124.000	34,394		
M6191J-10-0	JFROG LTD	D	06/25/2021	Various	1,101.000	55,785		
M98068-10-5	WIX COM LTD	D	06/25/2021	Various	1,594.000	492,413		
N01045-10-8	AFFIMED NV	D	06/25/2021	Various	923.000	7,752		
N2451R-10-5	CUREVAC NV	D	06/25/2021	Various	1,574.000	101,489		
N3144W-10-5	EXPRO GROUP HOLDINGS NV	D	10/04/2021	Tax Free Exchange	756.000	57,149		
N6596X-10-9	NXP SEMICONDUCTORS NV	D	06/25/2021	Various	7,681.000	1,598,431		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	06/25/2021	Various	738.000	67,113		
Y2065G-12-1	DHT HOLDINGS RTS F	D	06/25/2021	Various	924.000	6,282		
Y2685T-13-1	GENCO SHIPPING & TRADING LTD	D	06/25/2021	Various	791.000	15,867		
Y41053-10-2	INTERNATIONAL SEAWAYS INC	D	07/16/2021	Tax Free Exchange	354.000	10,225		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						51,105,933	XXX	
04367G-10-3	ASENSUS SURGICAL INC		06/25/2021	Various	7,064.000	23,760		
14817C-10-7	CASSAVA SCIENCES INC COM		06/25/2021	Various	1,147.000	70,508		
35180X-10-5	FRANCHISE GROUP INC		06/25/2021	Various	142.000	5,196		
45174J-50-9	IHEARTMEDIA INC CLASS A		06/25/2021	Various	1,337.000	37,284		
4525EP-10-1	IMMUNIC INC		06/25/2021	Various	435.000	5,724		
G6359F-14-5	NABORS INDUSTRIES LTD NABORS INDUSTRIES LTD CW26	C	06/03/2021	Spin Off	95.000			
G81276-10-0	SIGNET JEWELERS LTD	D	06/25/2021	Various	1,237.000	84,751		
Y8565N-30-0	TEENKAY TANKERS LTD CLASS A	D	06/25/2021	Various	560.000	8,960		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						236,183	XXX	
025076-35-7	AMERICAN CENTURY MDCPVA FD CLA R6		12/31/2021	Various	450,450.000	8,791,186		
091936-28-6	BLACKROCK ISHARES RUSSELL MIDCAP INDX K		12/20/2021	Various	1,093.000	16,285		
24610B-81-8	DELAWARE SMCP VAL R6		12/31/2021	Various	22,651.000	1,836,290		
46636U-87-6	JP Morgan EQUITY INC FD CLA R6		12/29/2021	Various	701.000	16,037		
552987-55-4	MFS MID CAP GROWTH FUND R6		12/31/2021	Various	559,925.000	18,082,179		
648018-81-0	AMERICAN FUNDS NEW PERSPECTIVE R6		12/20/2021	Various	559.000	37,434		
87245R-38-3	TIAA CREF SC LOW CRBN EQ-INST		12/28/2021	Various	1,303,562.000	26,199,437		
87245R-47-4	TIAA CREF SC INTL EQ-INST		12/31/2021	Various	1,887,680.000	25,508,945		
87245R-67-2	TIAA CREF CORE IMPACT BOND INSTL		12/31/2021	Various	161,802.000	1,722,968		

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921910-71-7	Vanguard FTSE SOCIAL INDEX ADM		12/31/2021	Various	43,343.000	1,886,268		
00766Y-51-3	Champlain Mid Cap Institutional		12/31/2021	Various	333,546.000	9,381,153		
024526-43-6	American Beacon Bridgeway Lg Cap Grth Instl R6		12/27/2021	Various	167,893.000	6,479,892		
040337-83-4	Ariel Appreciation Institutional		12/31/2021	Various	1,617.000	77,457		
233203-78-5	DELAWARE DFA Emerging Markets Port Inst		12/31/2021	Various	276,595.000	9,051,429		
245914-51-0	Delaware Emerging Markets R6		12/31/2021	Various	1,637,438.000	42,525,156		
256206-10-3	Dodge & Cox Int'l Stock Fund		12/31/2021	Various	341,537.000	16,429,287		
298706-82-1	AF EuroPacific Growth Fd R6		12/31/2021	Various	1,358,497.000	93,234,043		
45775L-40-8	TRPrice Large Cap Growth Fund		12/31/2021	Various	1,004,713.000	69,468,294		
481200-22-5	JP Morgan Small Cap Value R6		12/31/2021	Various	311,989.000	9,856,046		
52107V-50-0	Lazard International Equity R6		12/31/2021	Various	876,282.000	17,108,311		
54401E-72-1	Lord Abbett High Yield R6		12/31/2021	Various	1,065,008.000	8,064,463		
55273W-47-5	MFS Mid Cap Value R6		12/31/2021	Various	338,499.000	10,499,295		
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst		12/31/2021	Various	36,250.000	3,292,228		
701765-30-7	Parnassus Mid Cap Growth		12/28/2021	Various	5,265.000	344,641		
87244W-10-2	TIAA-CREF Intl Equity Inst		12/31/2021	Various	3,717,853.000	52,496,655		
87244W-30-0	TIAA-CREF Soc Choice Eq Inst		12/31/2021	Various	1,725,246.000	47,674,265		
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst		12/31/2021	Various	1,820,635.000	44,009,121		
87244W-40-9	TIAA-CREF Growth & Inc Inst		12/31/2021	Various	3,735,986.000	64,673,118		
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd		12/31/2021	Various	133,126.000	1,643,538		
87244W-50-8	TIAA-CREF Equity Index Inst		12/31/2021	Various	820,249.000	25,912,634		
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst		12/31/2021	Various	2,523,152.000	57,380,044		
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst		12/31/2021	Various	4,545,589.000	119,597,584		
87244W-60-7	TIAA-CREF Bond Fund Inst		12/31/2021	Various	217,536.000	2,343,047		
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst		12/31/2021	Various	4,461,440.000	104,238,767		
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst		12/31/2021	Various	1,396,861.000	79,715,135		
87244W-70-6	TIAA-CREF Money Mkt Inst		12/31/2021	Various	18,079,099.000	18,079,099		
87244W-71-4	TIAA-CREF S&P 500 Index Inst		12/31/2021	Various	896,688.000	43,030,507		
87244W-73-0	TIAA-CREF Lge Cap Value Inst		12/31/2021	Various	3,355,411.000	72,055,467		
87244W-79-7	TIAA-CREF Real Estat Sec Inst		12/31/2021	Various	3,961,676.000	82,074,579		
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst		12/31/2021	Various	4,282,954.000	116,280,151		
87244W-83-9	TIAA-CREF Small-Cap Eq Inst		12/31/2021	Various	3,737,219.000	73,514,026		
87244W-86-2	TIAA-CREF Mid-Cap Value Inst		12/31/2021	Various	4,369,773.000	83,823,146		
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst		12/31/2021	Various	3,153,738.000	55,896,868		
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst		12/31/2021	Various	1,018,820.000	13,782,441		
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst		12/31/2021	Various	523,018.000	5,158,343		
87245M-84-8	TIAA-CREF Bond Index Fund		12/31/2021	Various	3,531,716.000	40,000,860		
87283A-10-2	T Rowe Price QM US Small Cap Growth Equity		12/31/2021	Various	152,118.000	7,347,660		
880208-77-2	Templeton Global Bond R6		12/30/2021	Various	145,394.000	1,358,157		
886315-50-6	TIAA-CREF Bond Plus II Inst		12/31/2021	Various	1,685,453.000	18,404,466		
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst		12/31/2021	Various	985,083.000	12,316,422		
886315-57-1	TIAA-CREF Lifecycle 2050 Inst		12/31/2021	Various	7,594,391.000	112,958,133		
886315-58-9	TIAA-CREF Lifecycle 2045 Inst		12/31/2021	Various	9,730,256.000	142,435,042		
886315-59-7	TIAA-CREF Lifecycle 2040 Inst		12/31/2021	Various	14,338,342.000	167,069,166		
886315-61-3	TIAA-CREF Lifecycle 2035 Inst		12/31/2021	Various	12,564,383.000	146,542,678		
886315-62-1	TIAA-CREF Lifecycle 2030 Inst		12/31/2021	Various	12,190,498.000	138,991,926		
886315-63-9	TIAA-CREF Lifecycle 2025 Inst		12/31/2021	Various	11,784,205.000	132,313,605		
886315-64-7	TIAA-CREF Lifecycle 2020 Inst		12/31/2021	Various	8,260,560.000	88,863,325		
886315-65-4	TIAA-CREF Lifecycle 2015 Inst		12/31/2021	Various	3,047,611.000	31,471,520		
886315-66-2	TIAA-CREF Lifecycle 2010 Inst		12/31/2021	Various	2,381,230.000	27,885,687		
886315-79-5	TIAA-CREF High Yield II Inst		12/31/2021	Various	2,012,542.000	19,311,210		
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst		12/31/2021	Various	1,107,085.000	11,602,160		
921921-30-0	Vanguard Equity Income Admiral		12/31/2021	Various	802,927.000	73,325,824		
921926-20-0	Vanguard Vanguard Explorer Fund		12/30/2021	Various	588,881.000	71,627,717		
921935-20-1	Vanguard Wellington Fund		12/29/2021	Various	503,008.000	42,027,034		
921937-50-4	Vanguard Total Bond Mkt Index Inst		12/31/2021	Various	2,372,638.000	26,820,887		
921946-10-9	Vanguard Selected Value Fund		12/31/2021	Various	922,656.000	27,643,240		
922031-82-8	Vanguard Intermediate Term Treasury Fd		12/31/2021	Various	340,490.000	3,920,320		
922042-60-1	Vanguard Emerging Market Stock Index Fd		12/31/2021	Various	114,258.000	3,737,772		
922908-71-0	Vanguard 500 Index Admiral		12/31/2021	Various	195,597.000	77,693,438		
922908-78-5	Vanguard Small Cap Value Index Fund		12/31/2021	Various	613,563.000	24,771,412		
922908-88-4	Extended Market Index Inst		12/31/2021	Various	396,424.000	54,964,311		
939330-81-7	AF Wash Mutual Investors R6		12/30/2021	Various	286,739.000	16,259,301		
957663-66-9	LM WstrnAsst Core Plus Bond S		12/31/2021	Various	7,429,936.000	90,050,128		
87245R-57-3	TIAA CREF Lifecycle 2060 Fund Inst		12/31/2021	Various	1,662,744.000	25,066,614		

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
87249N-76-8	TIAA CREF LFCYLE 2065-INST		12/30/2021	Various	22,967.000	295,025		
92203J-30-8	Vanguard TOT INT BND INDX ADM		12/31/2021	Various	1,208,192.000	27,600,002		
9499999. Subtotal - Common Stocks - Mutual Funds						3,207,962,301	XXX	
9799997. Total - Common Stocks - Part 3						3,259,304,417	XXX	
9799998. Total - Common Stocks - Part 5						7,508,267	XXX	
9799999. Total - Common Stocks						3,266,812,684	XXX	
9899999. Total - Preferred and Common Stocks						3,266,812,684	XXX	
9999999 - Totals						5,062,805,364	XXX	1,778,474

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
36202F-W3-6	G2 5166 3.000% 09/20/26		12/01/2021	Paydown		3,870	3,870	4,084	4,005		(135)		(135)		3,870				60	09/20/2026
36202F-ZU-3	G2 5255 3.000% 12/20/26		12/01/2021	Paydown		26,475	26,475	27,622	27,226		(752)		(752)		26,475				401	12/20/2026
3620A2-XC-5	GN 717175 4.500% 06/15/39		12/01/2021	Paydown		26,469	26,469	28,185	28,080		(1,611)		(1,611)		26,469				573	06/15/2039
3620AS-VD-8	GN 738712 3.000% 09/15/26		12/01/2021	Paydown		23,946	23,946	25,083	24,686		(739)		(739)		23,946				308	09/15/2026
38375C-KL-3	GNR 2012-50 MA EXCH AD PAC-11 3.500% 03/20/41		12/01/2021	Paydown		12,005	12,005	12,978	12,519		(513)		(513)		12,005				208	03/20/2041
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		12/01/2021	Paydown		19,104	19,104	19,658	19,438		(334)		(334)		19,104				247	09/16/2026
38377Y-EE-6	GNR 2011-123 LA SC PAC-11 3.500% 05/20/39		04/01/2021	Paydown		14,874	14,874	15,826	15,092		(219)		(219)		14,874				100	05/20/2039
38377Y-LQ-1	GNR 2011-124 A SC PT 4.000% 06/16/39		12/01/2021	Paydown		52,129	52,129	55,583	54,003		(1,874)		(1,874)		52,129				1,112	06/16/2039
38377Y-XM-7	GNR 2011-135 KA PAC-1-11 3.000% 10/16/41		12/01/2021	Paydown		3,828	3,828	4,016	3,986		(158)		(158)		3,828				60	10/16/2041
38378C-FL-6	GNR 2012-10 LA EXCH AD PAC-1-11 3.500% 07/20/40		12/01/2021	Paydown		52,457	52,457	56,235	53,992		(1,535)		(1,535)		52,457				887	07/20/2040
38378C-RL-3	GNR 2012-13 QK EXCH PAC-11 3.000% 01/20/40		12/01/2021	Paydown		27,465	27,465	28,906	27,954		(489)		(489)		27,465				396	01/20/2040
38378D-C3-7	GNR 2012-31 PG PAC-11 2.000% 01/20/42		12/01/2021	Paydown		4,191	4,191	4,204	4,200		(10)		(10)		4,191				43	01/20/2042
38378G-NG-9	GNR 2012-146 PC EXCH AD PAC-11 2.000% 12/20/42		12/01/2021	Paydown		13,093	13,093	13,395	13,355		(262)		(262)		13,093				136	12/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		12/01/2021	Paydown		125,020	125,020	124,220	124,302		718		718		125,020				961	08/16/2042
0599999. Subtotal - Bonds - U.S. Governments						404,926	404,926	419,995	412,838		(7,913)		(7,913)		404,926				5,492	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B Alabama Economic Settleme 3.16 3.163% 09/15/25		09/15/2021	Call 100.0000		870,000	870,000	870,000	870,000						870,000				27,518	09/15/2025
31280D-DK-0	FG J19106 3.000% 05/01/27		12/01/2021	Paydown		18,157	18,157	19,261	18,880		(723)		(723)		18,157				292	05/01/2027
3136A5-LA-2	FNR 2012-35 PL AD PAC-11 2.000% 11/25/41		12/01/2021	Paydown		13,403	13,403	13,378	13,379		23		23		13,403				135	11/25/2041
3136AC-U5-8	FNR 2013-15 EP EXCH AD PAC-11 3.500% 08/25/42		12/01/2021	Paydown		70,492	70,492	74,716	73,628		(3,137)		(3,137)		70,492				1,299	08/25/2042
3136AD-DA-4	FNR 2013-23 NH EXCH PT 2.000% 03/25/28		12/01/2021	Paydown		70,690	70,690	72,227	71,678		(988)		(988)		70,690				682	03/25/2028
3136AG-JV-5	FNR 2013-94 CA EXCH SEQ 3.500% 08/25/38		06/01/2021	Paydown		16,119	16,119	16,509	16,173		(53)		(53)		16,119				179	08/25/2038
3136AG-WH-1	FNR 2013-100 CA EXCH SEQ 4.000% 03/25/39		06/01/2021	Paydown		133,404	133,404	142,728	135,573		(2,169)		(2,169)		133,404				1,419	03/25/2039
3136AJ-C7-9	FNR 2014-26 KA SEQ 4.000% 04/25/39		05/01/2021	Paydown		171,864	171,864	184,262	174,720		(2,856)		(2,856)		171,864				1,611	04/25/2039
3136AL-3C-3	FNR 2014-84 DA EXCH SEQ 3.000% 09/25/39		11/01/2021	Paydown		295,238	295,238	307,140	297,966		(2,728)		(2,728)		295,238				3,577	09/25/2039
3136AL-VF-5	FNR 2014-70 A EXCH SEQ 3.000% 06/25/40		12/01/2021	Paydown		95,314	95,314	99,350	96,737		(1,423)		(1,423)		95,314				1,294	06/25/2040
3136AN-JU-2	FNR 2015-19 CA EXCH SEQ 3.500% 01/25/43		12/01/2021	Paydown		644,232	644,232	679,228	659,557		(15,325)		(15,325)		644,232				11,537	01/25/2043
3136AP-PM-8	FNR 2015-46 BA EXCH SEQ 3.000% 05/25/41		12/01/2021	Paydown		585,829	585,829	603,099	590,666		(4,837)		(4,837)		585,829				8,519	05/25/2041
3136AP-W9-9	FNR 2015-58 CA EXCH SEQ 3.000% 08/25/41		12/01/2021	Paydown		201,668	201,668	207,545	203,810		(2,142)		(2,142)		201,668				2,797	08/25/2041
3136AR-ZG-6	FNR 2016-21 BA EXCH SEQ 3.000% 03/25/42		12/01/2021	Paydown		209,414	209,414	215,958	212,197		(2,783)		(2,783)		209,414				2,882	03/25/2042
3137AA-FU-2	FHR 3857 EC EXCH PAC-11 3.500% 08/15/39		09/01/2021	Paydown		201,306	201,306	211,048	205,160		(3,854)		(3,854)		201,306				2,433	08/15/2039
3137AK-V3-2	FHR 3981 PA PAC-11 3.000% 04/15/31		12/01/2021	Paydown		6,296	6,296	6,584	6,445		(149)		(149)		6,296				90	04/15/2031
3137B2-QL-7	FHR 4212 LA PAC-11 3.000% 10/15/39		12/01/2021	Paydown		188,589	188,589	195,293	191,401		(2,812)		(2,812)		188,589				3,030	10/15/2039
3137B8-Z3-4	FHR 4316 DA SEQ 3.000% 02/15/39		12/01/2021	Paydown		64,157	64,157	66,282	64,676		(519)		(519)		64,157				1,022	02/15/2039
3137BA-D6-6	FHR 4323 CA EXCH SEQ 4.000% 03/15/40		11/01/2021	Paydown		94,330	94,330	101,291	96,846		(2,516)		(2,516)		94,330				1,627	03/15/2040
3137BB-N9-7	FHR 4358 DA EXCH SEQ 3.000% 06/15/40		12/01/2021	Paydown		236,066	236,066	240,995	237,963		(1,897)		(1,897)		236,066				3,292	06/15/2040
3137BC-TN-8	FHR 4376 HA SEQ 3.000% 04/15/40		12/01/2021	Paydown		97,766	97,766	99,676	98,601		(835)		(835)		97,766				1,356	04/15/2040
3137BD-V9-4	FHR 4385 Q SEQ 3.000% 07/15/39		12/01/2021	Paydown		607,249	607,249	624,991	612,336		(5,087)		(5,087)		607,249				7,822	07/15/2039
3137BD-XX-9	FHR 4390 NY EXCH SEQ 3.000% 06/15/40		12/01/2021	Paydown		961,371	961,371	993,761	975,951		(14,579)		(14,579)		961,371				13,548	06/15/2040
3137BG-6G-9	FHR 4428 LA SC SEQ 3.000% 06/15/39		12/01/2021	Paydown		65,293	65,293	67,642	66,581		(1,288)		(1,288)		65,293				1,063	06/15/2039
3137BG-JD-2	FHR 4444 CH EXCH SEQ 3.000% 01/15/41		12/01/2021	Paydown		1,031,357	1,031,357	1,067,478	1,048,084		(16,726)		(16,726)		1,031,357				14,466	01/15/2041
3137BM-2F-2	FHR 4526 MH PAC-1-11 3.000% 02/15/44		12/01/2021	Paydown		80,082	80,082	82,435	81,299		(1,216)		(1,216)		80,082				1,229	02/15/2044
3137BM-SF-4	FHR 4547 A SEQ 3.000% 12/15/41		12/01/2021	Paydown		210,103	210,103	217,358	213,950		(3,847)		(3,847)		210,103				3,001	12/15/2041
3137BN-E8-3	FHR 4565 DM EXCH SEQ 3.000% 02/15/42		12/01/2021	Paydown		1,047,615	1,047,615	1,088,537	1,066,478		(18,864)		(18,864)		1,047,615				15,811	02/15/2042
3137FC-PZ-1	FHR 4749 A EXCH SEQ 3.500% 10/15/44		12/01/2021	Paydown		1,371,365	1,371,365	1,405,006	1,393,865		(22,500)		(22,500)		1,371,365				20,977	10/15/2044
3137FC-S9-6	FHR 4749 GA SEQ 3.500% 10/15/44		12/01/2021	Paydown		1,360,596	1,360,596	1,382,068	1,375,115		(14,519)		(14,519)		1,360,596				20,951	10/15/2044
3137FD-6W-7	FHR 4748 YA EXCH SEQ 3.500% 09/15/44		12/01/2021	Paydown		1,390,174	1,390,174	1,424,059	1,411,799		(21,625)		(21,625)		1,390,174				21,443	09/15/2044

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	For-eign	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
3138A2-CK-3	FNMA AH0973 4.000% 12/01/25		12/01/2021	Paydown		43,200	43,200	45,921	44,886		(1,686)		(1,686)		43,200				917	12/01/2025
3138EA-EF-0	FNMA AK5533 3.500% 03/01/27		12/01/2021	Paydown		5,981	5,981	6,437	6,280		(299)		(299)		5,981				111	03/01/2027
3138EH-TA-0	FNMA AL1444 3.000% 02/01/27		12/01/2021	Paydown		28,756	28,756	30,620	29,966		(1,210)		(1,210)		28,756				444	02/01/2027
3138EK-VV-4	FNMA AL3327 2.500% 04/01/23		07/12/2021	NOMURA SECURITIES INTL INC.		32,235	30,838	31,276	30,989		(33)		(33)		30,956		1,279	1,279	488	04/01/2023
3138EK-VV-4	FNMA AL3327 2.500% 04/01/23		07/01/2021	Paydown		25,010	25,010	25,366	25,133		(123)		(123)		25,010				198	04/01/2023
3138MB-LL-8	FNMA AP7530 2.500% 09/01/27		12/01/2021	Paydown		12,851	12,851	13,492	13,286		(434)		(434)		12,851				163	09/01/2027
3138WG-5D-4	FNMA AR8943 2.500% 03/01/23		07/12/2021	Various		13,198	12,626	13,192	12,845		(45)		(45)		12,800		397	397	200	03/01/2023
3138WG-5D-4	FNMA AR8943 2.500% 03/01/23		07/01/2021	Paydown		6,427	6,427	6,716	6,539		(112)		(112)		6,427				52	03/01/2023
3138WB-KF-1	FNMA AS2093 3.000% 03/01/24		07/12/2021	NOMURA SECURITIES INTL INC.		39,904	37,964	39,575	38,742		(98)		(98)		38,644		1,260	1,260	721	03/01/2024
3138WB-KF-1	FNMA AS2093 3.000% 03/01/24		07/01/2021	Paydown		18,363	18,363	19,142	18,740		(376)		(376)		18,363				174	03/01/2024
31416X-QT-0	FNMA AB2265 4.000% 02/01/41		12/01/2021	Paydown		19,629	19,629	21,518	21,344		(1,715)		(1,715)		19,629				396	02/01/2041
31418A-QY-7	FNMA MA1370 2.500% 03/01/23		07/12/2021	NOMURA SECURITIES INTL INC.		18,725	17,914	18,300	18,049		(30)		(30)		18,019		706	706	284	03/01/2023
31418A-QY-7	FNMA MA1370 2.500% 03/01/23		07/01/2021	Paydown		12,960	12,960	13,240	13,058		(98)		(98)		12,960				103	03/01/2023
31418A-RU-4	FNMA MA1398 2.500% 04/01/23		07/12/2021	NOMURA SECURITIES INTL INC.		14,463	13,836	14,290	14,007		(34)		(34)		13,973		490	490	219	04/01/2023
31418A-RU-4	FNMA MA1398 2.500% 04/01/23		07/01/2021	Paydown		9,491	9,491	9,802	9,608		(117)		(117)		9,491				77	04/01/2023
31418D-FN-7	FNMA POOL MA3772 3.500% 09/01/39		12/01/2021	Paydown		1,404,578	1,404,578	1,456,153	1,453,701		(49,123)		(49,123)		1,404,578				22,434	09/01/2039
31418D-GJ-5	FNMA POOL MA3800 3.000% 10/01/39		12/01/2021	Paydown		1,451,013	1,451,013	1,487,288	1,485,516		(34,503)		(34,503)		1,451,013				19,305	10/01/2039
31418D-HJ-4	FNMA POOL MA3832 3.500% 11/01/39		12/01/2021	Paydown		1,641,151	1,641,151	1,705,772	1,703,271		(62,120)		(62,120)		1,641,151				26,281	11/01/2039
31418D-SS-2	FNMA POOL MA4128 2.000% 09/01/40		12/01/2021	Paydown		5,699,085	5,699,085	5,883,414	5,880,300		(181,215)		(181,215)		5,699,085				63,148	09/01/2040
31418D-TJ-1	FNMA POOL MA4152 2.000% 09/01/40		12/01/2021	Paydown		4,565,103	4,565,103	4,714,042	4,711,531		(146,428)		(146,428)		4,565,103				53,541	09/01/2040
31418D-U5-9	FNMA POOL MA4203 2.500% 11/01/40		12/01/2021	Paydown		4,459,067	4,459,067	4,665,010	4,663,227		(204,160)		(204,160)		4,459,067				77,325	11/01/2040
31418D-U8-3	FNMA POOL MA4206 2.000% 11/01/35		12/01/2021	Paydown		4,193,672	4,193,672	4,352,573	4,350,915		(157,243)		(157,243)		4,193,672				51,928	11/01/2035
3199999. Subtotal - Bonds - U.S. Special Revenues						36,124,401	36,119,054	37,353,044	37,133,447		(1,013,176)		(1,013,176)		36,120,268		4,132	4,132	515,411	XXX
00766T-AD-2	AECOM CO.GUARNT 5.875% 10/15/24		06/25/2021	Call 115.1080		2,302,160	2,000,000	2,068,750	2,044,225		(5,523)		(5,523)		2,038,702		(38,702)	(38,702)	383,757	10/15/2024
00912X-AM-6	AIR LEASE CORP SR UNSEC 3.875% 04/01/21		03/02/2021	Call 100.0000		1,000,000	1,000,000	998,020	999,922		52		52		999,974		26	26	16,253	04/01/2021
00912X-AQ-7	AIR LEASE CORP SR UNSEC 3.750% 02/01/22		12/01/2021	Call 100.0000		1,000,000	1,000,000	994,240	998,918		912		912		999,830		170	170	50,000	02/01/2022
02007T-AC-9	ALLY AUTO RECEIVABLES TRUST SERIES 2019-4 CLASS A3 1.840% 06/17/24		12/15/2021	Paydown		2,567,211	2,567,211	2,566,769	2,566,973		238		238		2,567,211				33,719	06/17/2024
031162-CP-3	AMGEN INC SR UNSEC 2.650% 05/11/22		12/29/2021	Call 100.6910		5,034,550	5,000,000	4,989,300	4,996,950		2,216		2,216		4,999,166		834	834	184,717	05/11/2022
032654-AJ-4	ANALOG DEVICES INC SR UNSEC 3.900% 12/15/25		10/04/2021	TENDER SALE		1,556,982	1,400,000	1,396,780	1,398,250		247		247		1,398,497		158,485	158,485	43,983	12/15/2025
032654-AM-7	ANALOG DEVICES INC SR UNSEC 3.125% 12/05/23		10/04/2021	TENDER SALE		6,559,781	6,225,000	6,202,528	6,215,002		2,508		2,508		6,217,509		342,271	342,271	162,109	12/05/2023
039482-AA-2	ARCHER DANIELS MIDLAND C 2.750% 03/27/25		09/27/2021	Call 105.9540		5,297,700	5,000,000	4,940,550	4,949,094		8,369		8,369		4,957,463		42,537	42,537	435,200	03/27/2025
05531F-BJ-1	BB&T CORP SERIES GMTN 2.200% 03/16/23		08/18/2021	SUNTRUST CAPITAL MARKETS		7,195,580	7,000,000	6,994,820	6,996,692		930		930		6,997,622		197,958	197,958	142,878	03/16/2023
06051G-FZ-7	BANK OF AMERICA CORP SR UNSEC 2.503% 10/21/22		10/21/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				50,060	10/21/2022
07274E-AF-0	BAYER US FINANCE LLC CO.GUARNT 3.000% 10/08/21		10/08/2021	Maturity		1,600,000	1,600,000	1,599,200	1,599,904		96		96		1,600,000				48,000	10/08/2021
07274N-AU-7	BAYER US FINANCE II LLC CO.GUARNT 2.750% 07/15/21		07/15/2021	Maturity		1,000,000	1,000,000	978,340	992,144		7,856		7,856		1,000,000				27,500	07/15/2021
075887-BF-5	BECTON DICKINSON AND CO SR UNSEC 3.734% 12/15/24		08/18/2021	TENDER SALE		384,860	363,000	361,515	362,313		104		104		362,416		22,444	22,444	9,225	12/15/2024
075887-BL-2	BECTON DICKINSON AND CO SR UNSEC 3.875% 05/15/24		08/18/2021	TENDER SALE		1,573,920	1,500,000	1,575,887	1,529,384		(5,727)		(5,727)		1,523,658		50,262	50,262	44,401	05/15/2024
075887-BV-0	BECTON DICKINSON AND CO SR UNSEC 3.363% 06/06/24		08/18/2021	TENDER SALE		2,848,254	2,734,000	2,734,000	2,734,000						2,734,000		114,254	114,254	64,872	06/06/2024
084659-AS-0	BERKSHIRE HATHAWAY ENERG SERIES 144A 4.050% 04/15/25		03/03/2021	Tax Free Exchange		9,989,522	10,000,000	9,987,100	9,989,132		390		390		9,989,522				155,250	04/15/2025
08576P-AB-7	BERRY GLOBAL INC SERIES 144A 1.570% 01/15/26		10/19/2021	Tax Free Exchange		1,874,472	1,875,000	1,874,363	1,874,363		109		109		1,874,472				24,777	01/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
10373Q-AY-6	BP CAP MARKETS AMERICA CO.GUARNT 3.224% 04/14/24		12/23/2021	Call 105.0640		3,151,920	3,000,000	2,923,671	2,951,318		13,851		13,851		2,965,169		34,831	34,831	267,178	04/14/2024
110122-CM-8	BRISTOL MYERS SQUIBB CO SERIES WI 2.900% 07/26/24		02/18/2021	TENDER SALE		645,010	624,000	622,117	622,327		65		65		622,391		22,619	22,619	10,405	07/26/2024
110122-DC-9	BRISTOL MYERS SQUIBB CO SERIES WI 3.875% 08/15/25		02/18/2021	TENDER SALE		985,845	912,000	972,804	967,451		(1,684)		(1,684)		965,767		20,078	20,078	18,455	08/15/2025
11120V-AD-5	BRIXMOR OPERATING PART SR UNSEC 3.250% 09/15/23		09/02/2021	Call 105.1000		7,540,925	7,175,000	7,176,013	7,175,387		(124)		(124)		7,175,263		(263)	(263)	590,692	09/15/2023
12527G-AC-7	CF INDUSTRIES INC CO.GUARNT 3.450% 06/01/23		04/09/2021	MARKETAXESS HOLDINGS INC		314,340	300,000	299,721	299,924		8		8		299,933		14,407	14,407	3,795	06/01/2023
14041N-FR-7	CAPITAL ONE MULTI ASSET EXECUT SERIES 2018-A1 CLASS A1 3.010% 02/15/24		04/15/2021	Paydown		145,000	145,000	147,215	145,484		(484)		(484)		145,000				1,455	02/15/2024
14913Q-2Z-1	CATERPILLAR FINL SERVICE SR UNSEC 0.476% 03/08/21		03/08/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				6,574	03/08/2021
171798-AD-3	CIMAREX ENERGY CO SR UNSEC 3.900% 05/15/27		09/21/2021	Tax Free Exchange		399,802	400,000	398,992	399,331		72		72		399,402		400	400	13,953	05/15/2027
17275R-AP-7	CISCO SYSTEMS INC SR UNSEC 2.900% 03/04/21		03/04/2021	Maturity		1,000,000	1,000,000	998,180	999,951		49		49		1,000,000				14,500	03/04/2021
17275R-BD-3	CISCO SYSTEMS INC SR UNSEC 2.200% 02/28/21		02/28/2021	Maturity		500,000	500,000	499,107	499,968		32		32		500,000				5,500	02/28/2021
17308C-C4-6	CITIGROUP INC 0.917% 11/04/22		11/04/2021	Call 100.0000		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				50,864	11/04/2022
191216-CN-8	COCA COLA CO THE 2.950% 03/25/25		05/05/2021	TENDER SALE		10,852,200	10,000,000	9,991,700	9,992,903		544		544		9,993,446		858,754	858,754	181,097	03/25/2025
191216-CU-2	COCA COLA CO THE 1.450% 06/01/27		06/03/2021	WELLS FARGO		5,043,050	5,000,000	4,993,950	4,994,518		352		352		4,994,871		48,179	48,179	37,458	06/01/2027
21036P-AK-4	CONSTELLATION BRANDS INC CO.GUARNT 3.750% 05/01/21		02/04/2021	Call 100.7668		50,383	50,000	50,000	50,000						50,000				868	05/01/2021
233851-BE-3	DAIMLER FINANCE NA LLC CO.GUARNT 2.875% 03/10/21		03/10/2021	Maturity		1,000,000	1,000,000	998,110	999,944		56		56		1,000,000				14,375	03/10/2021
247361-ZU-5	DELTA AIR LINES INC 2.900% 10/28/24		06/30/2021	BANK OF AMERICA		3,561,250	3,500,000	3,486,105	3,489,200		1,342		1,342		3,490,542		70,708	70,708	68,794	10/28/2024
252722-AA-1	DROT 2019-1A A SEQ 2.890% 02/20/32		12/20/2021	Paydown		1,359,242	1,359,242	1,359,060	1,359,086		156		156		1,359,242				21,250	02/20/2032
25389J-AS-5	DIGITAL REALTY TRUST LP CO.GUARNT 2.750% 02/01/23		02/04/2021	Call 104.7090		2,041,826	1,950,000	1,948,635	1,949,455		23		23		1,949,478		522	522	119,085	02/01/2023
254683-BU-8	DCENT 2016-A3 A3 SEQ SB 1.850% 10/16/23		04/15/2021	Paydown		2,000,000	2,000,000	1,999,447	1,999,967		33		33		2,000,000				12,333	10/16/2023
254683-CG-8	DISCOVER CARD EXECUTION NOTE SERIES 2018-A4 CLASS A4 3.110% 01/16/24		07/01/2021	Paydown		900,000	900,000	917,332	905,312		(5,312)		(5,312)		900,000				16,328	01/16/2024
29366A-AA-2	ELL 2011-A A1 SEQ 2.040% 09/01/23		06/01/2021	Paydown		38,163	38,163	38,673	38,238		(75)		(75)		38,163				389	09/01/2023
31428X-AV-8	FEDEX CORP CO.GUARNT 2.700% 04/15/23		05/20/2021	Call 104.5533		418,213	400,000	398,920	399,727		44		44		399,772		228	228	24,663	04/15/2023
31428X-AY-2	FEDEX CORP CO.GUARNT 4.000% 01/15/24		05/20/2021	Call 109.2528		2,185,055	2,000,000	1,996,560	1,998,813		142		142		1,998,955		1,045	1,045	252,833	01/15/2024
31620M-AY-2	FIDELITY NATIONAL INFORM SR UNSEC 4.250% 05/15/28		03/08/2021	TENDER SALE		2,609,393	2,350,000	2,332,236	2,335,621		313		313		2,335,934		273,459	273,459	31,905	05/15/2028
345397-XW-8	FORD MOTOR CREDIT CO LLC SR UNSEC 3.336% 03/18/21		03/18/2021	Maturity		1,425,000	1,425,000	1,425,000	1,425,000						1,425,000				23,769	03/18/2021
36192C-AF-2	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC10 CLASS AAB 2.564% 02/10/46		12/01/2021	Paydown		863,162	863,162	865,320	864,500		(1,338)		(1,338)		863,162				12,050	02/10/2046
37045X-BF-2	GENERAL MOTORS FINL CO CO.GUARNT 4.200% 03/01/21		02/01/2021	Various		1,500,000	1,500,000	1,498,958	1,499,963		20		20		1,499,982		18	18	26,250	03/01/2021
38148Y-AC-2	GOLDMAN SACHS GROUP INC SR UNSEC 2.876% 10/31/22		10/31/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				143,800	10/31/2022
38869P-AK-0	GRAPHIC PACKAGING INTERN CO.GUARNT 4.750% 04/15/21		01/15/2021	Call 100.0000		100,000	100,000	100,000	100,000						100,000				1,188	04/15/2021
42217K-BA-3	WELLTOWER INC SR UNSEC 3.750% 03/15/23		04/15/2021	Call 106.3280		1,701,248	1,600,000	1,629,408	1,610,692		(1,512)		(1,512)		1,609,180		(9,180)	(9,180)	136,248	03/15/2023
431282-AN-2	HIGHWOODS REALTY LP SR UNSEC 3.200% 06/15/21		04/15/2021	Call 100.0000		261,000	261,000	258,497	260,821		113		113		260,934		66	66	2,784	06/15/2021
446150-AK-0	HUNTINGTON BANCSHARES SR UNSEC 2.300% 01/14/22		12/14/2021	Call 100.0000		1,370,000	1,370,000	1,367,931	1,369,583		383		383		1,369,966		34	34	44,639	01/14/2022
44891A-AS-6	HYUNDAI CAPITAL AMERICA SR UNSEC 3.450% 03/12/21		03/12/2021	Maturity		800,000	800,000	799,640	799,976		24		24		800,000				13,800	03/12/2021
46639J-AE-0	JPMCC 2013-C10 A5 SEQ 3.143% 12/15/47		01/01/2021	Paydown		4,203	4,203	4,290	4,266		(62)		(62)		4,203				11	12/15/2047

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
46649K-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2018-5 CLASS A3 144A 3.500% 10/25/48		12/01/2021	Paydown		1,667,534	1,667,534	1,698,279	1,690,954		(23,421)		(23,421)		1,667,534				25,173	10/25/2048
46649T-AE-6	JPMMT 2018-3 A5 EXCH AFC SEQ SSNR AS 3.500% 09/25/48		06/01/2021	Paydown		1,304,932	1,304,932	1,297,592	1,299,472		5,460		5,460		1,304,932				11,737	09/25/2048
46650M-AE-7	JPMMT 2018-8 A5 EXCH AFC SEQ SSNR 4.000% 01/25/49		01/01/2021	Paydown		52,900	52,900	53,289	52,839		61		61		52,900				174	01/25/2049
50077L-BA-3	KRAFT HEINZ FOODS CO SERIES 144A 3.875% 05/15/27		01/19/2021	Tax Free Exchange		2,275,000	2,275,000	2,275,000	2,275,000						2,275,000				15,672	05/15/2027
513272-AA-2	LAMB WESTON HLD CO.GUARNT 4.625% 11/01/24		11/18/2021	Call 102.3130		3,069,390	3,000,000	2,981,250	2,988,179		2,524		2,524		2,990,704		9,296	9,296	214,692	11/01/2024
521865-AY-1	LEAR CORP SR UNSEC 3.800% 09/15/27		11/18/2021	TENDER SALE		1,831,493	1,704,000	1,697,331	1,699,327		553		553		1,699,880		131,613	131,613	76,803	09/15/2027
571748-BB-7	MARSH & MCLENNAN COS INC SR UNSEC 2.750% 01/30/22		12/30/2021	Call 100.0000		850,000	850,000	848,836	849,740		240		240		849,979		21	21	33,115	01/30/2022
59217G-BX-6	MET LIFE GLOB FUNDING I SECURED 1.950% 09/15/21		09/15/2021	Maturity		3,325,000	3,325,000	3,319,481	3,324,193		807		807		3,325,000				64,838	09/15/2021
609207-AS-4	MONDELEZ INTERNATIONAL 2.125% 04/13/23		03/31/2021	Call 103.2630		980,999	950,000	947,806	948,319		176		176		948,495		1,505	1,505	40,419	04/13/2023
61690G-AE-1	MSBAM 2014-C14 A4 SEQ 3.787% 02/15/47		10/01/2021	Paydown		463,274	463,274	467,201	464,565		(1,292)		(1,292)		463,274				14,620	02/15/2047
637417-AF-3	NATIONAL RETAIL PROP INC SR UNSEC 3.300% 04/15/23		03/12/2021	Call 106.0937		5,304,684	5,000,000	5,033,300	5,011,882		(1,074)		(1,074)		5,010,808		(10,808)	(10,808)	372,059	04/15/2023
63935B-AA-1	NAVIENT STUDENT LOAN TRUST SERIES 2020-HA CLASS A 144A 1.310% 01/15/69		12/15/2021	Paydown		2,205,541	2,205,541	2,205,353	2,205,359		183		183		2,205,541				16,081	01/15/2069
65339K-BQ-2	NEXTERA ENERGY CAPITAL 2.750% 05/01/25		12/22/2021	Call 104.2737		10,427,364	10,000,000	9,985,800	9,987,875		2,597		2,597		9,990,473		9,527	9,527	741,326	05/01/2025
65342Q-AC-6	NEXTERA ENERGY OPERATING CO.GUARNT 4.250% 09/15/24		08/18/2021	Call 112.7270		3,075,193	2,728,000	2,701,857	2,717,021		(6)		(6)		2,717,015		10,985	10,985	381,330	09/15/2024
68389X-BA-2	ORACLE CORP SR UNSEC 2.800% 07/08/21		07/08/2021	Maturity		800,000	800,000	799,116	799,906		94		94		800,000				22,400	07/08/2021
68389X-BU-8	ORACLE CORP 2.800% 04/01/27		03/23/2021	JP MORGAN SECURITIES		5,258,300	5,000,000	4,989,250	4,990,308		324		324		4,990,632		267,668	267,668	67,667	04/01/2027
68504W-AA-5	ONGLT 2018-A A SEQ 3.100% 11/08/30		12/08/2021	Paydown		543,450	543,450	544,978	544,658		(1,208)		(1,208)		543,450				8,626	11/08/2030
69353R-FS-2	PNC BANK NA 0.618% 12/09/22		02/17/2021	PNC CAPITAL MARKETS		10,139,600	10,000,000	10,000,000	10,000,000						10,000,000		139,600	139,600	39,433	12/09/2022
74256L-AW-9	PRINCIPAL LFE GLB FND II SECURED 2.375% 11/21/21		11/21/2021	Maturity		2,000,000	2,000,000	1,993,920	1,998,868		1,132		1,132		2,000,000				47,500	11/21/2021
78470R-AC-1	SOFI 2016-E A2B SEQ 2.490% 01/25/36		12/25/2021	Paydown		160,949	160,949	161,232	161,065		(117)		(117)		160,949				1,964	01/25/2036
80285R-AD-0	SANTANDER DRIVE AUTO RECEIVAB SERIES 2020-2 CLASS A3 0.670% 04/15/24		12/15/2021	Paydown		5,000,000	5,000,000	4,999,425	4,999,591		409		409		5,000,000				26,898	04/15/2024
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		12/01/2021	Paydown		45,861	45,861	46,869	46,697		(836)		(836)		45,861				422	12/25/2042
81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 2013-5 CLASS A2 144A 3.000% 05/25/43		12/01/2021	Paydown		1,372,332	1,372,332	1,413,502	1,412,170		(39,838)		(39,838)		1,372,332				16,867	05/25/2043
81746N-AK-4	SEMT 2016-3 A10 EXCH AFC SEQ SSNR 3.500% 11/25/46		12/01/2021	Paydown		1,394,594	1,394,594	1,370,406	1,376,177		18,417		18,417		1,394,594				22,287	11/25/2046
81748K-AG-7	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A4 144A 3.500% 03/25/50		12/01/2021	Paydown		2,747,731	2,747,731	2,810,843	2,790,766		(43,035)		(43,035)		2,747,731				39,594	03/25/2050
81748M-AD-0	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A4 144A 3.500% 02/25/50		12/01/2021	Paydown		1,694,574	1,694,574	1,728,730	1,717,597		(23,023)		(23,023)		1,694,574				25,550	02/25/2050
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A 2.841% 01/30/51		10/30/2021	Paydown		18,750	18,750	18,750	18,750						18,750				342	01/30/2051
82653G-AA-0	SRFC 2018-3A A SEQ 3.690% 09/20/35		12/20/2021	Paydown		496,157	496,157	493,706	494,016		2,140		2,140		496,157				9,183	09/20/2035
828807-CN-5	SIMON PROPERTY GROUP LP SR UNSEC 2.750% 02/01/23		09/09/2021	Call 103.3699		516,849	500,000	460,695	490,225		3,156		3,156		493,381		6,619	6,619	32,051	02/01/2023
830867-AA-5	DELTA AIR LINES SKYMILES SERIES 144A 4.500% 10/20/25		06/29/2021	BARCLAYS BANK PLC		970,875	900,000	900,000	900,000						900,000		70,875	70,875	31,275	10/20/2025
832696-AH-1	JM SMUCKER CO SR UNSEC 3.000% 03/15/22		07/26/2021	Call 101.7460		610,476	600,000	597,515	599,502		231		231		599,733		267	267	26,026	03/15/2022
83404K-AC-7	SOFI 2017-E A2B SEQ 2.720% 11/26/40		12/25/2021	Paydown		683,578	683,578	667,343	675,500		8,078		8,078		683,578				9,128	11/26/2040
83405D-AC-2	SOFI 2017-C A2B SEQ 2.630% 07/25/40		12/25/2021	Paydown		299,899	299,899	299,822	299,841		58		58		299,899				3,817	07/25/2040
83406E-AC-9	SOFI 2018-A A2B SEQ 2.950% 02/25/42		12/25/2021	Paydown		1,564,213	1,564,213	1,549,973	1,556,298		7,915		7,915		1,564,213				22,592	02/25/2042
87165B-AC-7	SYNCHRONY FINANCIAL SR UNSEC 3.750% 08/15/21		06/15/2021	Various		1,375,000	1,375,000	1,372,689	1,374,758		176		176		1,374,934		66	66	42,969	08/15/2021
883203-BT-7	TEXTRON INC SR UNSEC 3.650% 03/01/21		03/01/2021	Maturity		1,500,000	1,500,000	1,497,540	1,499,938		62		62		1,500,000				27,375	03/01/2021
883556-BF-8	THERMO FISHER SCIENTIFIC SR UNSEC 4.150% 02/01/24		01/15/2021	Call 111.2490		1,668,735	1,500,000	1,498,635	1,499,568		5		5		1,499,573		427	427	197,093	02/01/2024

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
883556-CF-7	THERMO FISHER SCIENTIFIC 4.133% 03/25/25		12/03/2021	Call 108.8750		4,409,438	4,050,000	4,050,000	4,050,000						4,050,000				558,441	03/25/2025
883556-CG-5	THERMO FISHER SCIENTIFIC 4.497% 03/25/30		12/03/2021	Call 120.3200		360,960	300,000	300,000	300,000						300,000				76,999	03/25/2030
891906-AD-1	TOTAL SYSTEM SERVICES IN SR UNSEC 3.800% 04/01/21		03/01/2021	Call 100.0000		2,300,000	2,300,000	2,294,848	2,299,727		179		179		2,299,906		94	94	36,417	04/01/2021
89239R-AC-0	TOYOTA AUTO RECEIVABLES OWNER SERIES 2020-B CLASS A3 1.360% 08/15/24		12/15/2021	Paydown		103,909	103,909	103,888	103,893		15		15		103,909				1,413	08/15/2024
897051-AB-4	TRONOX INC SERIES 144A 6.500% 05/01/25		09/14/2021	CREDIT SUISSE SECURITIES US LL		995,125	950,000	950,000	950,000						950,000		45,125	45,125	54,031	05/01/2025
89788J-AB-5	TRUIST BANK SERIES BKNT 1.250% 03/09/23		02/17/2021	SUNTRUST CAPITAL MARKETS		5,097,200	5,000,000	4,996,500	4,997,438		156		156		4,997,594		99,606	99,606	27,778	03/09/2023
902494-BF-9	TYSON FOODS INC SR UNSEC 2.250% 08/23/21		07/23/2021	Call 100.0000		2,175,000	2,175,000	2,170,955	2,174,324		586		586		2,174,910		90	90	44,859	08/23/2021
91533B-AC-4	UPJOHN INC SERIES 144A 2.300% 06/22/27		10/28/2021	Tax Free Exchange		2,599,318	2,600,000	2,598,830	2,598,903		415		415		2,599,318				50,996	06/22/2027
91533B-AD-2	UPJOHN INC SERIES 144A 2.700% 06/22/30		10/28/2021	Tax Free Exchange		2,542,976	2,550,000	2,542,019	2,542,386		590		590		2,542,976				58,714	06/22/2030
918286-AA-3	VSTNA 2018-A A SEQ 3.560% 02/20/36		12/20/2021	Paydown		333,809	333,809	330,871	331,094		2,714		2,714		333,809				6,175	02/20/2036
92277G-AH-0	VENTAS REALTY LP CO.GUARNT 3.125% 06/15/23		09/01/2021	Call 104.8070		2,096,140	2,000,000	1,986,860	1,995,086		1,298		1,298		1,996,385		3,615	3,615	140,585	06/15/2023
92564R-AC-9	VICI PROPERTIES NOTE SERIES 144A 3.500% 02/15/25		08/25/2021	JP MORGAN SECURITIES		1,330,875	1,300,000	1,300,000	1,300,000						1,300,000		30,875	30,875	47,017	02/15/2025
92937E-AD-6	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C11 CLASS A4 3.037% 03/15/45		04/01/2021	Paydown		1,325,000	1,325,000	1,339,440	1,335,053		(10,053)		(10,053)		1,325,000				68,515	03/15/2045
92937F-AD-3	WFRBS 2013-C12 A4 SEQ 3.198% 03/15/48		11/01/2021	Paydown		691,271	691,271	684,951	687,979		3,292		3,292		691,271				19,247	03/15/2048
95000F-AU-0	WFCM 2016-C35 ASB SEQ 2.788% 07/15/48		12/01/2021	Paydown		101,301	101,301	100,573	100,885		416		416		101,301				2,306	07/15/2048
962210-AF-0	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C18 CLASS ASB 3.676% 12/15/46		12/01/2021	Paydown		426,109	426,109	435,530	433,627		(7,517)		(7,517)		426,109				9,840	12/15/2046
BH3972-95-8	STATE STREET CORP 2.825% 03/30/23		08/18/2021	Tax Free Exchange		4,475,000	4,475,000	4,475,000	4,475,000						4,475,000				10,184	03/30/2023
064159-FL-5	BANK OF NOVA SCOTIA SR UNSEC 2.800% 07/21/21	A	07/21/2021	Maturity		3,000,000	3,000,000	2,993,010	2,999,395		605		605		3,000,000				84,000	07/21/2021
66977W-AN-9	NOVA CHEMICALS CORP SR UNSEC 5.250% 08/01/23	A	05/05/2021	BARCLAYS BANK PLC		1,010,800	1,000,000	970,000	981,874		2,261		2,261		984,135		26,665	26,665	40,104	08/01/2023
89114Q-BL-1	TORONTO-DOMINION BANK SR UNSEC 1.800% 07/13/21	A	07/13/2021	Maturity		3,000,000	3,000,000	2,992,860	2,999,208		792		792		3,000,000				54,000	07/13/2021
89114Q-CC-0	TORONTO-DOMINION BANK SERIES GMTN 0.182% 03/17/21	A	03/17/2021	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				7,481	03/17/2021
00101J-AF-3	PERTAMINA PERSERO PT SR SEC 3.500% 07/15/22	C	08/28/2021	Call 102.7500		1,027,500	1,000,000	940,000	973,487		11,091		11,091		984,578		15,422	15,422	66,681	07/15/2022
00185A-AJ-3	AON PLC CO.GUARNT 2.800% 03/15/21	D	02/15/2021	Call 100.0000		500,000	500,000	499,117	499,962		24		24		499,985		15	15	5,833	03/15/2021
00652M-AC-6	ADANI PORTS AND SPECIAL SR UNSEC 3.950% 01/19/22	D	02/02/2021	TENDER SALE		3,613,050	3,500,000	3,515,060	3,504,402		(373)		(373)		3,504,029		109,021	109,021	74,501	01/19/2022
05401A-AB-7	AVOLON HOLDINGS FNDG LTD CO.GUARNT 5.125% 10/01/23	D	02/04/2021	CREDIT AGRICOLE		1,076,550	1,000,000	990,000	993,949		215		215		994,164		82,386	82,386	16,087	10/01/2023
05401A-AD-3	AVOLON HOLDINGS FNDG LTD CO.GUARNT 5.250% 05/15/24	D	02/04/2021	CREDIT AGRICOLE		1,828,313	1,675,000	1,675,000	1,675,000						1,675,000		153,313	153,313	20,274	05/15/2024
26824K-AA-2	AIRBUS FINANCE BV CO.GUARNT 2.700% 04/17/23	D	06/11/2021	Call 104.3470		3,234,757	3,100,000	2,977,091	3,066,345		6,270		6,270		3,072,615		27,385	27,385	189,162	04/17/2023
47032F-AA-7	JAMES HARDIE INTL FIN CO.GUARNT 4.750% 01/15/25	D	01/15/2021	Call 102.3750		2,047,500	2,000,000	2,080,000	2,048,637		(1,137)		(1,137)		2,047,500		(47,500)	(47,500)	95,000	01/15/2025
500498-AD-2	KOOKMIN BANK COVERED 2.250% 02/03/21	D	02/03/2021	Maturity		1,000,000	1,000,000	996,570	999,935		65		65		1,000,000				11,250	02/03/2021
714295-AC-6	PERRIGO FINANCE UNLIMITD CO.GUARNT 3.900% 12/15/24	D	07/12/2021	BARCLAYS BANK PLC		1,072,610	1,000,000	1,009,230	1,004,735		(635)		(635)		1,004,099		68,511	68,511	22,642	12/15/2024
80281L-AD-7	SANTANDER UK GROUP HLDGS SR UNSEC 3.125% 01/08/21	D	01/08/2021	Maturity		350,000	350,000	349,680	349,999		1		1		350,000				5,469	01/08/2021
83051G-AM-0	SKANDINAVISKA ENSKILDA SERIES 144A 2.200% 12/12/22	D	10/29/2021	RBC DAIN RAUSCHER INC.		10,195,000	10,000,000	9,997,400	9,998,295		724		724		9,999,019		195,981	195,981	195,556	12/12/2022
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						268,765,960	261,520,649	261,332,351	261,487,534		(47,250)		(47,250)		261,440,285		3,674,709	3,674,709	8,876,644	XXX
00100U-AG-7	ADS WASTE HOLDINGS ADS WASTE HOLDINGS 11/10/23		02/05/2021	Redemption 0.0000															827	11/10/2023

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
00766W-AT-0	AECOM TECHNOLOGY AECOM TECHNOLOGY 03/13/25		04/30/2021	Redemption 0.0000															539	03/13/2025
03765V-AJ-9	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 09/23/26		01/28/2021	Tax Free Exchange		476,178	476,211	476,172	476,178						476,178				3,036	09/23/2026
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B 07/31/27		12/31/2021	Redemption 100.0000		14,440	14,440	14,454	14,452		(11)		(11)		14,440				205	07/31/2027
05400K-AF-7	AVOLON TLB BORROWER 1 US TERM B4 02/10/27		12/31/2021	Redemption 100.0000		5,000	5,000	4,988	4,989		11		11		5,000				82	02/10/2027
08579J-BD-3	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 10/01/22		01/15/2021	Redemption 100.0000		517,563	517,563	519,504	518,716		(1,154)		(1,154)		517,563				1,111	10/01/2022
13134M-BT-9	CALPINE CORP 12/02/27		12/31/2021	Redemption 100.0000		6,250	6,250	6,250	6,249		1		1		6,250				103	12/02/2027
16117L-BW-8	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER 04/30/25		12/31/2021	Redemption 100.0000		18,500	18,500	18,497	18,496		4		4		18,500				218	04/30/2025
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC 06/28/24		12/31/2021	Redemption 100.0000		10,050	10,050	10,126	10,092		(42)		(42)		10,050				118	06/28/2024
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		12/31/2021	Redemption 100.0000		38,500	38,500	38,315	38,352		148		148		38,500				816	04/04/2026
23582L-AK-7	DANA INC DANA INC 02/28/26		11/30/2021	Redemption 100.0000		1,162,917	1,162,917	1,158,556	1,159,583		3,334		3,334		1,162,917				25,399	02/28/2026
23918V-AY-0	DAVITA INC Term B 08/12/26		12/31/2021	Redemption 100.0000		19,950	19,950	20,047	20,034		(84)		(84)		19,950				234	08/12/2026
24702N-BE-9	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC 09/19/25		01/04/2021	Redemption 100.0000		606,061	606,061	600,738	601,804		4,257		4,257		606,061				185	09/19/2025
24702N-BE-9	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC 09/19/25		02/17/2021	Tax Free Exchange		1,261,245	1,269,949	1,258,796	1,261,029		216		216		1,261,245				2,813	09/19/2025
24736C-BM-5	Delta air lines TERM B 04/27/23		03/26/2021	Redemption 100.0000		771,125	771,125	747,991	752,434		18,691		18,691		771,125				24,731	04/27/2023
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/21/24		12/30/2021	Redemption 100.0000		74,641	74,641	74,840	74,761		(120)		(120)		74,641				864	10/21/2024
404122-BA-0	HCA INC HCA INC 03/13/25		06/30/2021	Redemption 100.0000		778,150	778,150	778,150	778,150						778,150				7,289	03/13/2025
410346-AR-1	HANESBRANDS INC HANESBRANDS INC 12/16/24		03/31/2021	Redemption 100.0000		690,000	690,000	694,275	692,515		(2,515)		(2,515)		690,000				3,238	12/16/2024
44969C-BF-6	IQVIA INC IQVIA INC 03/07/24		09/14/2021	Redemption 100.0000		22,288	22,288	22,518	22,397		(109)		(109)		22,288				300	03/07/2024
44969C-BJ-8	IQVIA INC IQVIA INC 06/11/25		09/14/2021	Redemption 100.0000		24,228	24,228	24,167	24,188		40		40		24,228				327	06/11/2025
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		12/31/2021	Redemption 100.0000		18,750	18,750	18,844	18,801		(51)		(51)		18,750				280	03/31/2024
55314N-AL-8	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 02/01/26		12/31/2021	Redemption 100.0000		17,449	17,449	17,480	17,475		(25)		(25)		17,449				205	02/01/2026
64072U-AK-8	CSC HOLDINGS LLC CSC HOLDINGS LLC 04/15/27		10/15/2021	Redemption 100.0000		21,945	21,945	21,737	21,768		177		177		21,945				266	04/15/2027
65409Y-BE-4	NIELSEN FINANCE LLC NIELSEN FINANCE LLC 10/04/23		12/22/2021	Redemption 100.0000		282,971	282,971	283,945	283,402		(431)		(431)		282,971				2,915	10/04/2023
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO 04/03/25		03/15/2021	Redemption 100.0000		436,718	436,718	437,810	437,398		(679)		(679)		436,718				4,021	04/03/2025
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO 04/03/25		03/16/2021	Tax Free Exchange		1,577,334	1,575,000	1,578,937	1,577,450		(116)		(116)		1,577,334				5,140	04/03/2025
73179Y-AK-3	POLYONE CORP POLYONE CORP 01/30/26		12/31/2021	Redemption 100.0000		15,204	15,204	15,280	15,255		(51)		(51)		15,204				155	01/30/2026
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25		12/31/2021	Redemption 100.0000		43,661	43,661	43,770	43,750		(89)		(89)		43,661				767	10/31/2025
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		12/31/2021	Redemption 100.0000		3,133	3,133	3,133	3,133						3,133				39	12/31/2025
92940J-AB-4	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		09/28/2021	Redemption 100.0000		120,044	120,044	119,894	119,950		94		94		120,044				1,721	04/03/2025

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
92940J-AD-0	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		09/28/2021	Redemption 100.0000		205,789	205,789	205,532	205,629		161		161		205,789				2,950	04/03/2025
96208U-AP-6	WEX INC WEX INC 05/17/26		04/01/2021	Redemption 100.0000		751,775	751,775	751,261	751,394		381		381		751,775				3,012	05/17/2026
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25		12/31/2021	Redemption 100.0000		36,838	36,838	36,311	36,457		380		380		36,838				432	05/30/2025
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP 05/30/25	A	12/31/2021	Redemption 100.0000		7,281	7,281	7,297	7,292		(10)		(10)		7,281				85	05/30/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						10,035,978	10,042,381	10,009,615	10,013,573		22,408		22,408		10,035,978				94,423	XXX
8399997. Total - Bonds - Part 4						315,331,265	308,087,010	309,115,005	309,047,392		(1,045,931)		(1,045,931)		308,001,457		3,678,841	3,678,841	9,491,970	XXX
8399998. Total - Bonds - Part 5						156,489,924	155,755,220	156,683,531			(207,133)		(207,133)		156,477,653		(57,851)	(57,851)	811,677	XXX
8399999. Total - Bonds						471,821,189	463,842,230	465,798,536	309,047,392		(1,253,064)		(1,253,064)		464,479,110		3,620,990	3,620,990	10,303,647	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
682406-10-3	ONE LIBERTY PROPERTIES INC		01/07/2021	Direct	1.000	5,084,047		12	14	(3)			(3)		11		5,084,057	5,084,057		
00081T-10-8	ACCO BRANDS CORP		06/25/2021	Various	1,078.000	9,495		8,178	9,110	(917)			(917)		8,179		1,178	1,178	140	
000868-10-9	ACNB CORP		06/25/2021	Various	255.000	7,249		6,193	6,375	(179)			(179)		6,193		951	951	133	
000899-10-4	ADMA BIOLOGICS INC		06/25/2021	Various	2,755.000	4,808		10,661	5,372	5,211			5,211		10,661		(5,916)	(5,916)		
001055-10-2	AFLAC INC		07/06/2021	Various	2,298.000	125,936		20,233	102,192	(80,758)			(80,758)		20,233		103,776	103,776	1,252	
001230-10-4	AGNC INVESTMENT CORP		09/01/2021	Various	4,913.000	79,415		143,731	76,643	66,106			66,106		143,732		(65,390)	(65,390)	3,027	
00130H-10-5	AES CORP/THE		06/25/2021	Various	774.000	20,592		27,626	18,188	9,299			9,299		27,625		(7,322)	(7,322)	233	
00164V-10-3	AMC NETWORKS INC		06/25/2021	Various	216.000	14,279		56	7,726	(7,558)			(7,558)		56		14,002	14,002		
00165C-10-4	AMC ENTERTAINMENT HLDS-CL A		07/06/2021	GUZMAN AND COMPANY	781.000	39,585		18,936	1,656	17,027			17,027		18,936		20,057	20,057		
001744-10-1	AMN HEALTHCARE SERVICES INC		11/02/2021	Various	409.000	42,529		7,486	27,915	(20,129)			(20,129)		7,487		34,392	34,392		
00187Y-10-0	API GROUP CORP		05/03/2021	Various	1,600.000	34,831		19,550	29,040	(9,351)			(9,351)		19,550		14,763	14,763		
00206R-10-2	AT&T INC		11/02/2021	Various	17,880.000	518,734		374,801	514,229	(137,384)			(137,384)		374,801		136,314	136,314	19,850	
002474-10-4	AZZ INC		06/25/2021	Various	137.000	7,269		2,004	6,500	(4,430)			(4,430)		2,004		5,154	5,154	47	
002824-10-0	ABBOTT LABORATORIES		11/02/2021	Various	4,178.000	503,036		54,298	457,449	(397,242)			(397,242)		54,297		441,013	441,013	3,797	
00287Y-10-9	ABBVIE INC		11/02/2021	Various	4,354.000	499,405		61,676	466,532	(398,920)			(398,920)		61,677		430,066	430,066	11,307	
00289Y-10-7	ABEONA THERAPEUTICS INC		06/25/2021	Various	3,171.000	5,437		16,377	4,978	11,232			11,232		16,377		(11,006)	(11,006)		
003654-10-0	ABIOMED INC		05/03/2021	Various	107.000	33,507		1,496	34,689	(32,706)			(32,706)		1,496		31,494	31,494		
00401C-10-8	ACACIA COMMUNICATIONS INC		03/02/2021	Corporate Action	1,146.000	133,716		68,691	83,612	(14,702)			(14,702)		68,691		63,030	63,030		
00404A-10-9	ACADIA HEALTHCARE CO INC		06/25/2021	Various	237.000	15,765		3,911	11,911	(7,883)			(7,883)		3,911		11,614	11,614		
00434H-10-8	ACCELERON PHARMA INC		11/19/2021	Various	1,640.000	297,723		82,985	209,822	(124,977)			(124,977)		82,986		210,219	210,219		
00444T-10-0	ACELRX PHARMACEUTICALS		06/25/2021	Various	4,567.000	6,581		11,554	5,663	5,805			5,805		11,554		(5,062)	(5,062)		
004498-10-1	ACI WORLDWIDE INC		06/25/2021	Various	184.000	7,130		1,297	7,071	(5,689)			(5,689)		1,297		5,724	5,724		
00507V-10-9	ACTIVISION BLIZZARD INC		07/06/2021	Various	1,251.000	118,561		7,148	116,155	(107,409)			(107,409)		7,148		109,586	109,586	401	
00508Y-10-2	ACUITY BRANDS INC		07/06/2021	Various	569.000	88,618		15,184	68,901	(52,929)			(52,929)		15,185		72,078	72,078	108	
00724F-10-1	ADOBE SYSTEMS INC		11/02/2021	Various	1,307.000	743,804		11,792	653,657	(632,456)			(632,456)		11,792		720,513	720,513		
00737L-10-3	ADTALEM GLOBAL ED INC COM		06/25/2021	Various	143.000	5,264		3,676	4,855	(1,162)			(1,162)		3,676		1,510	1,510		
00738A-10-6	ADTRAN INC		06/25/2021	Various	277.000	5,964		9,159	4,091	4,994			4,994		9,159		(3,277)	(3,277)	50	
00751Y-10-6	ADVANCE AUTO PARTS INC		12/17/2021	Various	222.000	49,849		6,782	34,967	(27,772)			(27,772)		6,782		42,303	42,303	465	
00766T-10-0	AECOM TECHNOLOGY CORP		09/01/2021	Various	1,316.000	79,303		18,799	65,510	(46,026)			(46,026)		18,799		59,297	59,297		
00770C-10-1	ADVANCED EMISSIONS SOLUTIONS		06/25/2021	Various	788.000	5,677		7,186	4,334	2,810			2,810		7,186		(1,589)	(1,589)		
00770F-10-4	AEGION CORP		05/18/2021	Corporate Action	1,316.000	40,057		24,928	24,990	(61)			(61)		24,928		14,536	14,536		
00773T-10-1	ADVANSIX INC		06/25/2021	Various	348.000	10,494		1,835	6,957	(5,047)			(5,047)		1,835		8,499	8,499		
007903-10-7	ADVANCED MICRO DEVICES INC		11/02/2021	Various	2,526.000	240,162		33,858	231,659	(194,902)			(194,902)		33,857		202,625	202,625		
008073-10-8	AEROVIRONMENT INC		06/25/2021	Various	110.000	12,457		3,336	9,559	(6,132)			(6,132)		3,336		8,932	8,932		
008252-10-8	AFFILIATED MANAGERS GROUP INC		06/25/2021	Various	43.000	6,851		2,900	4,373	(1,451)			(1,451)		2,900		3,848	3,848	1	
00846U-10-1	AGILENT TECHNOLOGIES INC		09/01/2021	Various	950.000	138,744		27,654	112,565	(83,666)			(83,666)		27,654		108,973	108,973	354	
00847J-10-5	AGILYSYS INC		06/25/2021	Various	396.000	22,457		5,791	15,199	(9,269)			(9,269)		5,792		16,324	16,324		
009158-10-6	AIR PRODUCTS & CHEMICALS INC		11/02/2021	Various	570.000	167,174		18,818	155,735	(134,910)			(134,910)		18,818		145,789	145,789	2,139	
00971T-10-1	AKAMAI TECHNOLOGIES INC		11/02/2021	Various	526.000	57,640		26,195	55,224	(28,604)			(28,604)		26,194		30,583	30,583		
011659-10-9	ALASKA AIR GROUP INC		07/06/2021	Various	668.000	40,114		6,543	34,736	(27,780)			(27,780)		6,543		32,957	32,957		
012653-10-1	ALBEMARLE CORP		09/01/2021	Various	378.000	79,526		4,406	55,762	(50,603)			(50,603)		4,406		73,894	73,894	282	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
013872-10-6	ALCOA CORP		06/17/2021	GUZMAN AND COMPANY	1,126.000	38,358		63,788	25,954	37,279			37,279		63,788		(25,954)	(25,954)		
014491-10-4	ALEXANDER & BALDWIN INC		03/05/2021	Various	2,117.000	38,182		33,585	36,371	(2,744)			(2,744)		33,586		4,042	4,042	318	
015351-10-9	ALEXION PHARMACEUTICALS INC		07/20/2021	Various	6,743.000	1,248,066		132,975	1,053,526	(907,057)			(907,057)		132,975		1,095,920	1,095,920		
016230-10-4	ALICO INC		06/25/2021	Various	135.000	4,830		3,959	4,187	(225)			(225)		3,959		800	800	116	
016255-10-1	ALIGN TECHNOLOGY INC		07/06/2021	Various	132.000	81,571		646	70,538	(68,867)			(68,867)		646		79,663	79,663		
017175-10-0	ALLEGHANY CORP		06/17/2021	GUZMAN AND COMPANY	58.000	39,925		18,974	35,014	(15,805)			(15,805)		18,974		20,354	20,354		
018581-10-8	ALLIANCE DATA SYSTEMS CORP		11/08/2021	Spin Off	0.000	33,064		32,588	19,420	12,975			12,975		32,588					
018802-10-8	ALLIANT ENERGY CORP		07/06/2021	GUZMAN AND COMPANY	719.000	41,133		10,634	37,050	(26,029)			(26,029)		10,634		29,874	29,874	579	
019330-10-9	ALLIED MOTION TECHNOLOGIES		05/21/2021	Direct	0.000	17		7	17	(10)			(10)		7		10	10		
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		06/25/2021	Various	1,155.000	22,009		19,828	16,679	3,103			3,103		19,828		1,862	1,862		
020002-10-1	ALLSTATE CORP/THE		12/17/2021	Various	1,095.000	135,974		30,192	120,374	(88,859)			(88,859)		30,193		103,710	103,710	2,533	
02005N-10-0	ALLY FINANCIAL INC		09/17/2021	Various	1,934.000	93,813		46,770	68,967	(21,872)			(21,872)		46,770		45,642	45,642	692	
020430-10-7	ALNYLAM PHARMACEUTICALS INC		06/25/2021	Various	143.000	25,448		2,156	18,585	(16,189)			(16,189)		2,155		22,902	22,902		
02079K-10-7	ALPHABET INC		11/02/2021	Various	1,021.000	2,623,274		151,564	1,788,669	(1,613,108)			(1,613,108)		151,563		2,431,277	2,431,277		
02079K-30-5	ALPHABET INC		11/02/2021	Various	742.000	1,838,057		110,664	1,300,459	(1,172,354)			(1,172,354)		110,664		1,699,068	1,699,068		
021347-10-9	ALTABANCORP		10/01/2021	Tax Free Exchange	521.000	8,874		8,746	14,546	(5,715)			(5,715)		8,746				485	
02156K-10-3	ALTICE USA INC A		09/17/2021	Various	3,848.000	127,354		93,692	145,724	(51,269)			(51,269)		93,692		31,793	31,793		
02208R-10-6	ALTRA HOLDINGS INC		06/25/2021	Various	156.000	10,148		2,695	8,647	(5,865)			(5,865)		2,695		7,299	7,299	31	
02209S-10-3	ALTRIA GROUP INC		09/01/2021	Various	3,747.000	181,013		30,030	153,626	(121,785)			(121,785)		30,029		148,215	148,215	8,255	
023135-10-6	AMAZON.COM INC		11/02/2021	Various	819.000	2,792,048		51,768	2,667,426	(2,577,315)			(2,577,315)		51,768		2,697,126	2,697,126		
023608-10-2	AMEREN CORP		05/03/2021	Various	401.000	34,646		16,123	31,302	(14,957)			(14,957)		16,122		18,005	18,005	221	
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN		07/06/2021	GUZMAN AND COMPANY	850.000	41,858		24,457	36,355	(11,724)			(11,724)		24,457		16,780	16,780	799	
025537-10-1	AMERICAN ELECTRIC POWER CO INC		09/01/2021	Various	1,208.000	106,328		47,919	100,590	(51,899)			(51,899)		47,919		56,816	56,816	1,802	
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		06/17/2021	Various	1,146.000	39,645		15,702	23,000	(7,191)			(7,191)		15,702		23,347	23,347	158	
025816-10-9	AMERICAN EXPRESS CO		12/17/2021	Various	2,433.000	399,588		53,075	294,174	(237,565)			(237,565)		53,075		340,386	340,386	2,648	
025932-10-4	AMERICAN FINANCIAL GROUP INC/O		09/01/2021	Various	510.000	68,615		9,964	44,686	(34,213)			(34,213)		9,964		57,600	57,600	8,403	
026874-78-4	AMERICAN INTERNATIONAL GROUP I		12/17/2021	Various	2,907.000	153,488		129,894	110,059	19,544			19,544		129,894		21,361	21,361	2,434	
029227-10-5	AMERICAN RENAL ASSOCIATES HO		01/26/2021	Corporate Action	368.000	4,294		10,343	4,213	6,040			6,040		10,343		(6,104)	(6,104)		
029899-10-1	AMERICAN STATES WATER CO		07/06/2021	Various	636.000	52,490		14,588	50,568	(35,453)			(35,453)		14,588		37,105	37,105	426	
03027X-10-0	AMERICAN TOWER REIT INC		11/02/2021	Various	848.000	216,539		10,484	190,342	(177,221)			(177,221)		10,484		202,716	202,716	2,495	
030420-10-3	AMERICAN WATER WORKS CO INC		11/02/2021	Various	317.000	55,222		7,137	48,650	(40,904)			(40,904)		7,137		47,238	47,238	511	
03076C-10-6	AMERIPRISE FINANCIAL INC		11/02/2021	Various	480.000	120,713		7,283	93,278	(84,734)			(84,734)		7,283		111,570	111,570	804	
031001-10-0	AMES NATIONAL CORP		06/25/2021	Various	387.000	9,660		7,978	9,296	(1,299)			(1,299)		7,978		1,541	1,541	197	
031100-10-0	AMETEK INC		07/06/2021	Various	466.000	60,833		1,341	56,358	(54,211)			(54,211)		1,341		58,552	58,552	153	
031162-10-0	AMGEN INC		09/17/2021	Various	1,703.000	407,426		39,169	391,554	(347,219)			(347,219)		39,169		361,995	361,995	5,936	
031652-10-0	AMKOR TECHNOLOGY INC		06/25/2021	Various	445.000	10,661		9,334	6,711	2,585			2,585		9,334		1,172	1,172	53	
032095-10-1	AMPHENOL CORP		09/01/2021	Various	563.000	81,829		4,570	73,559	(67,978)			(67,978)		4,570		75,998	75,998	284	
032654-10-5	ANALOG DEVICES INC		09/10/2021	Various	730.000	119,256		22,371	107,908	(84,283)			(84,283)		22,371		95,064	95,064	834	
032797-30-0	ANAVEX LIFE SCIENCES CORP		03/05/2021	Various	2,832.000	34,095		14,413	15,292	(866)			(866)		14,413		19,170	19,170		
035710-40-9	ANNALY CAPITAL MANAGEMENT INC		11/02/2021	Various	9,240.000	78,850		163,434	78,078	84,105			84,105		163,434		(85,627)	(85,627)	5,239	
03662Q-10-5	ANSYS INC		09/01/2021	GUZMAN AND COMPANY	207.000	76,918		968	75,306	(73,248)			(73,248)		968		74,760	74,760		
036752-10-3	ANTHEM INC		09/01/2021	Various	713.000	268,505		12,731	228,937	(213,037)			(213,037)		12,731		251,632	251,632	1,209	
037347-10-1	ANWORTH MORTGAGE ASSET CORP		03/22/2021	Taxable Exchange	3,633.000	11,101		27,007	9,845	16,910			16,910		27,007		(16,048)	(16,048)	327	
03743Q-10-8	APACHE CORP		11/02/2021	Various	3,242.000	77,973		53,883	46,004	7,764			7,764		53,883		22,942	22,942	297	
037598-10-9	APOGEE ENTERPRISES INC		01/13/2021	Various	1,027.000	38,559		12,817	32,535	(19,429)			(19,429)		12,817		25,160	25,160		
03762U-10-5	APOLLO COMMERCIAL REAL ESTATE		01/13/2021	Various	3,252.000	37,666		58,439	36,325	21,790			21,790		58,439		(21,292)	(21,292)	1,138	
03763A-20-7	APOLLO MEDICAL HOLDINGS INC		06/17/2021	Various	752.000	42,091		22,559	13,739	8,691			8,691		22,559		18,905	18,905		
037833-10-0	APPLE INC		12/17/2021	Various	59,688.000	8,354,403		24,311	7,920,001	(7,779,947)			(7,779,947)		24,311		8,200,823	8,200,823	25,375	
03820C-10-5	APPLIED INDUSTRIAL TECHNOLOGIE		06/25/2021	Various	93.000	8,431		615	7,253	(6,541)			(6,541)		615		7,687	7,687	61	
038222-10-5	APPLIED MATERIALS INC		11/02/2021	Various	2,201.000	296,483		31,380	189,947	(156,242)			(156,242)		31,381		260,547	260,547	994	
03823U-10-2	APPLIED OPTOELECTRONICS INC		06/25/2021	Various	712.000	6,372		18,805	6,059	12,559			12,559		18,805		(12,511)	(12,511)		
038336-10-3	APTARGROUP INC		06/17/2021	Various	279.000	40,057		2,702	38,192	(34,970)			(34,970)		2,702		36,738	36,738	206	
03836N-10-3	APTINYX INC		06/25/2021	Various	4,867.000	14,371		19,127	16,840	2,253			2,253		19,127		(4,958)	(4,958)		
03852U-10-6	ARAMARK HOLDINGS CORP		06/25/2021	Various	618.000	24,179		19,556	23,781	(4,163)			(4,163)		19,556		4,270	4,270	136	
03890D-10-8	ARAVIVE INC		06/25/2021	Various	1,397.000	7,867		19,696	7,879	11,644			11,644		19,696		(11,929)	(11,929)		
03940R-10-7	ARCH RESOURCES INC COMMON STOC		11/02/2021	Various	449.000	39,910		28,931	19,653	9,142			9,142		28,931		10,393	10,393		
039483-10-2	ARCHER-DANIELS-MIDLAND CO		09/01/2021	Various	1,171.000	70,108		14,249	59,030	(44,126)			(44,126)		14,248		54,790	54,790	992	
03957W-10-6	ARCHROCK INC		05/03/2021	Various	3,641.000	34,858		106,376	31,531	73,748			73,748		106,376		(71,941)	(71,941)	528	

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
040413-10-6	ARISTA NETWORKS INC		11/02/2021	Various	103.000	51,402		8,469	29,929	(21,145)			(21,145)		8,469		42,147	42,147		
041356-20-5	ARLINGTON ASSET INVESTMENT		06/25/2021	Various	727.000	2,950		16,914	2,748	13,958			13,958		16,914		(13,991)	(13,991)		
042735-10-0	ARROW ELECTRONICS INC		03/19/2021	Various	185.000	20,484		4,691	18,001	(13,115)			(13,115)		4,691		15,481	15,481		
042744-10-2	ARROW FINANCIAL CORP		10/12/2021	Direct	0.000	4		2	4	(2)			(2)		2		2	2		
04280A-10-0	ARROWHEAD RESEARCH CORP		06/25/2021	Various	89.000	8,156		1,180	6,829	(5,566)			(5,566)		1,180		6,852	6,852		
043436-10-4	ASBURY AUTOMOTIVE GROUP INC		05/03/2021	GUZMAN AND COMPANY	172.000	35,289		2,285	25,067	(22,448)			(22,448)		2,285		32,461	32,461		
044186-10-4	ASHLAND GLOBAL HOLDINGS INC		06/25/2021	Various	108.000	9,716		1,756	8,554	(6,698)			(6,698)		1,756		7,811	7,811	62	
04537Y-10-9	ASPIRA WOMEN S HEALTH INC		06/25/2021	Various	1,749.000	10,364		9,181	11,736	(2,517)			(2,517)		9,182		1,032	1,032		
045396-10-8	ASSEMBLY BIOSCIENCES INC		06/25/2021	Various	978.000	4,069		21,151	5,917	15,011			15,011		21,151		(17,122)	(17,122)		
04621X-10-8	ASSURANT INC		05/03/2021	GUZMAN AND COMPANY	219.000	35,060		7,785	29,832	(21,724)			(21,724)		7,785		26,741	26,741	145	
04650Y-10-0	AT HOME GROUP INC		07/22/2021	Corporate Action	978.000	36,715		33,821	15,120	18,427			18,427		33,821		2,362	2,362		
049560-10-5	ATMOS ENERGY CORP		09/01/2021	GUZMAN AND COMPANY	425.000	42,364		10,445	40,558	(29,672)			(29,672)		10,445		31,275	31,275	797	
052769-10-6	AUTODESK INC		11/02/2021	Various	649.000	195,640		5,149	198,166	(190,188)			(190,188)		5,149		187,469	187,469		
053015-10-3	AUTOMATIC DATA PROCESSING INC		09/01/2021	Various	1,098.000	218,454		29,361	193,467	(161,700)			(161,700)		29,361		185,744	185,744	2,667	
05329W-10-2	AUTONATION INC		09/17/2021	Various	339.000	38,263		16,167	23,658	(7,381)			(7,381)		16,167		21,522	21,522		
053332-10-2	AUTOZONE INC		11/02/2021	Various	87.000	139,499		24,232	103,134	(77,745)			(77,745)		24,232		113,134	113,134		
053484-10-1	AVALONBAY COMMUNITIES INC		11/02/2021	Various	502.000	112,688		20,832	80,536	(58,829)			(58,829)		20,832		90,135	90,135	2,242	
05350V-10-6	AVANOS MEDICAL INC		06/25/2021	Various	162.000	6,383		2,427	7,433	(4,933)			(4,933)		2,427		3,860	3,860		
05360L-20-5	AVENUE THERAPEUTICS INC		06/25/2021	Various	340.000	887		3,651	2,023	1,604			1,604		3,651		(2,774)	(2,774)		
053611-10-9	AVERY DENNISON CORP		11/02/2021	Various	350.000	76,368		20,204	54,288	(33,585)			(33,585)		20,203		55,005	55,005	477	
05367P-10-0	AVID TECHNOLOGY INC		06/25/2021	Various	181.000	7,010		2,434	2,872	(432)			(432)		2,434		4,470	4,470		
05368V-10-6	AVIENT CORP COMMON STOCK		06/25/2021	Various	238.000	11,828		3,172	9,587	(6,320)			(6,320)		3,173		8,476	8,476	152	
053774-10-5	AVIS BUDGET GROUP INC		11/02/2021	Various	245.000	88,784		2,887	9,139	(6,160)			(6,160)		2,887		84,526	84,526		
05379B-10-7	AVISTA CORP		07/06/2021	Various	953.000	41,177		16,581	38,253	(21,355)			(21,355)		16,580		23,978	23,978	805	
053807-10-3	AVNET INC		06/25/2021	Various	317.000	12,975		9,232	11,129	(1,870)			(1,870)		9,231		3,553	3,553	136	
05464C-10-1	AXON ENTERPRISE INC COM		09/01/2021	Various	301.000	54,774		4,196	36,882	(32,206)			(32,206)		4,197		49,734	49,734		
05465C-10-0	AXOS FINANCIAL INC		06/25/2021	Various	232.000	11,141		889	8,707	(7,703)			(7,703)		889		10,081	10,081		
05508R-10-6	B&G FOODS INC		06/25/2021	Various	443.000	15,094		4,029	12,285	(8,135)			(8,135)		4,029		10,836	10,836	421	
055298-10-3	BCB BANCORP INC		06/25/2021	Various	361.000	4,875		5,469	3,997	1,450			1,450		5,469		(663)	(663)	101	
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS		06/25/2021	Various	216.000	10,336		6,297	8,052	(1,729)			(1,729)		6,297		3,886	3,886		
05591B-10-9	BMC STK HLDGS INC		01/05/2021	Tax Free Exchange	2,534.000	51,022		50,287	136,025	(84,481)			(84,481)		50,287					
05601C-10-5	BGSF INC COMMON STOCK USD.01		06/25/2021	Various	198.000	2,481		3,578	2,670	894			894		3,577		(1,131)	(1,131)	40	
05605H-10-0	BWX TECHNOLOGIES INC		07/06/2021	Various	693.000	40,884		19,507	41,774	(21,941)			(21,941)		19,507		20,765	20,765	291	
056525-10-8	BADGER METER INC		06/25/2021	Various	99.000	9,640		968	9,312	(8,222)			(8,222)		968		8,524	8,524	36	
057665-20-0	BALCHEM CORP		06/17/2021	Various	298.000	39,812		2,619	34,335	(31,251)			(31,251)		2,619		36,580	36,580	173	
058498-10-6	BALL CORP		09/17/2021	Various	595.000	51,264		1,767	55,441	(52,888)			(52,888)		1,766		48,707	48,707	145	
05971J-10-2	BANCORPSOUTH BANK		10/29/2021	Tax Free Exchange	3,345.000	62,401		61,502	91,787	(29,841)			(29,841)		61,502				2,576	
060505-10-4	BANK OF AMERICA CORP		12/17/2021	Various	33,556.000	1,403,658		787,156	1,017,083	(226,556)			(226,556)		787,157		595,636	595,636	14,208	
064058-10-0	BANK OF NEW YORK MELLON CORP/T		12/17/2021	Various	2,494.000	136,542		66,199	105,846	(39,066)			(39,066)		66,199		68,302	68,302	2,527	
06417N-10-3	BANK OZK		06/17/2021	Various	923.000	37,971		2,575	28,863	(25,902)			(25,902)		2,576		34,810	34,810	515	
06424J-10-3	BANK OF COMMERCE HOLDINGS		06/25/2021	Various	601.000	9,190		6,851	5,950	888			888		6,851		2,205	2,205	72	
06643P-10-4	BANKFINANCIAL CORP		06/25/2021	Various	457.000	5,333		6,967	4,013	2,912			2,912		6,968		(1,710)	(1,710)	91	
06652K-10-3	BANKUNITED INC		06/25/2021	Various	180.000	8,144		4,375	6,261	(1,857)			(1,857)		4,376		3,647	3,647	83	
06654A-10-3	BANKWELL FINANCIAL GROUP INC		06/25/2021	Various	217.000	6,163		4,728	4,243	478			478		4,728		1,345	1,345	61	
071813-10-9	BAXTER INTERNATIONAL INC		09/17/2021	Various	1,073.000	91,534		17,227	86,098	(67,861)			(67,861)		17,227		72,909	72,909	774	
07272M-10-7	BAYCOM CORP		06/25/2021	Various	385.000	6,923		9,386	5,841	3,493			3,493		9,386		(2,560)	(2,560)		
073685-10-9	BEACON ROOFING SUPPLY INC		01/13/2021	Various	841.000	36,619		17,307	33,800	(16,250)			(16,250)		17,308		18,764	18,764		
075887-10-9	BECTON DICKINSON & CO		11/02/2021	Various	774.000	194,250		23,423	193,670	(167,751)			(167,751)		23,423		167,847	167,847	1,254	
075896-10-0	BED BATH & BEYOND INC		09/01/2021	Various	2,847.000	76,615		78,658	50,563	27,683			27,683		78,658		(3,143)	(3,143)		
077347-30-0	BEL FUSE INC		06/25/2021	Various	429.000	6,512		16,114	6,448	9,524			9,524		16,114		(9,685)	(9,685)	60	
077454-10-6	BELDEN INC		06/25/2021	Various	190.000	9,853		6,782	7,960	(1,162)			(1,162)		6,781		2,927	2,927	29	
08180D-10-6	BENEFITFOCUS INC		06/25/2021	Various	359.000	5,260		17,973	5,198	12,588			12,588		17,973		(12,775)	(12,775)		
084423-10-2	BERKLEY W R CORP COM		11/02/2021	Various	1,012.000	83,251		5,915	67,217	(60,403)			(60,403)		5,915		76,054	76,054	519	
084670-70-2	BERKSHIRE HATHAWAY INC		12/17/2021	Various	5,779.000	1,607,107		473,152	1,339,977	(854,118)			(854,118)		473,152		1,109,599	1,109,599		
089302-10-3	BIG LOTS INC		06/25/2021	Various	154.000	10,238		6,366	6,611	(241)			(241)		6,366		3,721	3,721	92	
090043-10-0	BILL COM HOLDINGS INC		07/06/2021	Various	220.000	42,043		19,741	30,030	(10,138)			(10,138)		19,741		21,673	21,673		
090572-20-7	BIO-RAD LABORATORIES INC		06/25/2021	Various	54.000	34,714		827	31,479	(30,203)			(30,203)		827		33,351	33,351		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		06/25/2021	Various	120.000	10,324		1,212	10,523	(9,175)			(9,175)		1,212		8,953	8,953		

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
09062X-10-3	BIOGEN IDEC INC		12/17/2021	Various	690.000	209,797		22,548	168,954	(144,260)			(144,260)		22,548		184,027	184,027		
090672-10-6	BIOTELEMETRY INC		02/08/2021	Corporate Action	1,148.000	83,864		8,171	82,747	(73,483)			(73,483)		8,171		74,404	74,404		
09073M-10-4	BIO TECHNE CORP		11/02/2021	Various	161.000	76,732		5,332	51,125	(45,122)			(45,122)		5,332		70,218	70,218	129	
09073N-20-1	BIOSIG TECHNOLOGIES INC		06/25/2021	Various	1,145.000	4,182		10,751	4,466	6,193			6,193		10,751		(6,622)	(6,622)		
09215C-10-5	BLACK KNIGHT INC		09/01/2021	GUZMAN AND COMPANY	548.000	42,338		17,835	48,416	(30,133)			(30,133)		17,835		23,867	23,867		
09227Q-10-0	BLACKBAUD INC		06/25/2021	Various	249.000	19,965		5,651	14,333	(8,555)			(8,555)		5,651		14,011	14,011		
09247X-10-1	BLACKROCK INC		11/02/2021	Various	484.000	425,489		90,604	349,225	(254,830)			(254,830)		90,604		328,398	328,398	3,490	
093671-10-5	BLOCK H & R INC COM		06/17/2021	GUZMAN AND COMPANY	1,685.000	39,741		15,270	26,724	(11,286)			(11,286)		15,270		23,873	23,873	876	
094235-10-8	BLOOMIN' BRANDS INC		06/25/2021	Various	316.000	8,731		7,859	6,137	1,697			1,697		7,859		745	745		
09609G-10-0	BLUEBIRD BIO INC		11/05/2021	Spin Off	0.000	65,581		64,637	30,036	34,094			34,094		64,637					
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE		06/25/2021	Various	769.000	7,787		9,887	9,743	142			142		9,887		(2,210)	(2,210)	375	
097023-10-5	BOEING CO		11/02/2021	Various	1,225.000	287,208		53,757	262,223	(205,410)			(205,410)		53,757		229,065	229,065		
09739C-10-2	BOINGO WIRELESS INC		06/03/2021	Corporate Action	1,565.000	22,230		15,556	19,907	(4,287)			(4,287)		15,556		6,347	6,347		
09739D-10-0	BOISE CASCADE CO		06/25/2021	Various	305.000	17,479		7,747	14,579	(6,732)			(6,732)		7,747		9,470	9,470	61	
09857L-10-8	BOOKING HOLDINGS INC		11/02/2021	Various	106.000	250,183		8,789	236,090	(223,969)			(223,969)		8,789		237,532	237,532		
099502-10-6	BOOZ ALLEN HAMILTON HOLDING		09/01/2021	GUZMAN AND COMPANY	506.000	42,343		10,587	44,114	(33,035)			(33,035)		10,588		31,111	31,111	562	
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDI		07/01/2021	Tax Free Exchange	3,231.000	43,726		52,824	27,302	25,148			25,148		52,824		(9,717)	(9,717)	388	
101121-10-1	BOSTON PROPERTIES INC		06/25/2021	Various	269.000	32,699		9,011	25,428	(16,176)			(16,176)		9,011		23,192	23,192	527	
101137-10-7	BOSTON SCIENTIFIC CORP		09/01/2021	Various	3,351.000	146,816		28,938	120,468	(90,188)			(90,188)		28,938		115,638	115,638		
10501E-20-1	BRAINSTORM CELL THERAPEUTICS		06/25/2021	Various	2,005.000	8,157		25,381	9,072	16,069			16,069		25,380		(17,321)	(17,321)		
108035-10-6	BRIDGE BANCORP INC		02/01/2021	Tax Free Exchange	683.000	19,015		18,741	16,515	2,193			2,193		18,741					
10806X-10-2	BRIDGEBIO PHARMA INC		02/10/2021	Direct	1.000	41		16	43	(27)			(27)		16		24	24		
108763-10-3	BRIDGFORD FOODS CORP		06/25/2021	Various	347.000	4,915		10,326	6,322	3,945			3,945		10,326		(5,476)	(5,476)		
109194-10-0	BRIGHT HORIZONS FAMILY SOLUT		06/25/2021	Various	59.000	8,833		2,047	10,206	(8,039)			(8,039)		2,047		6,652	6,652		
10948W-10-3	BRIGHTSPHERE INVESTMENT GROU		12/06/2021	Corporate Action	560.000	10,589		10,436	10,797	(356)			(356)		10,436				17	
109696-10-4	BRINKS CO		06/25/2021	Various	268.000	21,694		3,803	19,296	(15,266)			(15,266)		3,803		17,560	17,560	94	
110122-10-8	BRISTOL-MYERS SQUIBB CO		11/02/2021	Various	6,990.000	457,861		241,536	433,589	(189,238)			(189,238)		241,536		209,502	209,502	7,743	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		11/02/2021	Various	2,398.000	59,031		55,539	39,687	15,620			15,620		55,539		2,639	2,639	1,782	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		06/17/2021	Various	249.000	40,350		3,391	38,146	(34,247)			(34,247)		3,390		36,339	36,339	430	
11135E-10-4	BROADSTONE NET LEASE INC A		03/22/2021	Tax Free Exchange	874.000	17,296		17,047	17,113	(65)			(65)		17,047				219	
11135F-10-1	BROADCOM INC		11/02/2021	Various	757.000	370,088		26,881	331,453	(300,107)			(300,107)		26,881		337,508	337,508	4,572	
112463-10-4	BROOKDALE SENIOR LIVING INC		06/25/2021	Various	923.000	7,773		27,394	4,088	22,963			22,963		27,393		(19,710)	(19,710)		
11282X-10-3	BROOKFIELD PROPERTY REIT INC		07/26/2021	Various	2,143.000	40,618		44,669	32,016	12,467			12,467		44,668		(4,630)	(4,630)	713	
11373M-10-7	BROOKLINE BANCORP INC		07/06/2021	Various	2,753.000	40,071		30,859	33,145	(2,253)			(2,253)		30,858		8,627	8,627	647	
114340-10-2	BROOKS AUTOMATION INC		11/02/2021	Various	490.000	56,026		18,503	33,246	(14,527)			(14,527)		18,503		36,676	36,676	133	
115236-10-1	BROWN & BROWN INC		07/06/2021	Various	756.000	41,080		3,182	35,842	(32,181)			(32,181)		3,182		37,265	37,265	140	
115637-20-9	BROWN-FORMAN CORP		03/05/2021	Various	531.000	38,320		7,167	42,178	(34,498)			(34,498)		7,167		30,568	30,568	191	
116794-10-8	BRUKER CORP		06/25/2021	Various	153.000	11,572		1,343	8,282	(6,837)			(6,837)		1,343		10,051	10,051	12	
117043-10-9	BRUNSWICK CORP/DE		05/03/2021	GUZMAN AND COMPANY	318.000	35,767		2,953	24,244	(20,979)			(20,979)		2,953		32,264	32,264	86	
118440-10-6	BUCKLE INC/THE		07/06/2021	GUZMAN AND COMPANY	821.000	39,039		9,092	23,974	(14,663)			(14,663)		9,093		29,352	29,352	271	
12008R-10-7	BUILDERS FIRSTSOURCE INC		11/02/2021	Various	1,355.000	71,581		12,410	55,293	(42,253)			(42,253)		12,411		58,076	58,076		
124660-10-4	C & F FINANCIAL CORP		06/25/2021	Various	131.000	6,779		5,393	4,861	523			523		5,392		1,288	1,288	152	
12477X-10-6	CAI INTERNATIONAL INC		11/23/2021	Corporate Action	520.000	29,545		5,062	16,245	(11,019)			(11,019)		5,062		24,032	24,032	468	
124805-10-2	CBIZ INC		05/03/2021	Various	1,013.000	34,992		12,159	26,955	(14,579)			(14,579)		12,159		22,305	22,305		
12503M-10-8	CBOE HOLDINGS INC		06/17/2021	Various	350.000	41,681		8,433	32,591	(23,805)			(23,805)		8,432		32,613	32,613	294	
12504L-10-9	CBRE GROUP INC		07/06/2021	Various	872.000	75,329		21,707	54,692	(32,501)			(32,501)		21,707		52,480	52,480		
12514G-10-8	CDW CORP/DE		09/01/2021	Various	398.000	76,791		13,148	52,452	(38,728)			(38,728)		13,148		62,469	62,469	325	
125269-10-0	CF INDUSTRIES HOLDINGS INC		11/02/2021	Various	1,181.000	65,257		24,251	45,717	(21,151)			(21,151)		24,251		40,022	40,022	927	
125523-10-0	CIGNA CORP		12/17/2021	Various	1,623.000	372,900		289,770	337,876	(47,401)			(47,401)		289,770		77,675	77,675	3,336	
125720-10-5	CME GROUP INC		11/02/2021	Various	756.000	162,879		48,246	137,630	(88,074)			(88,074)		48,246		112,165	112,165	3,107	
125896-10-0	CMS ENERGY CORP		09/01/2021	Various	739.000	48,774		19,629	45,086	(25,084)			(25,084)		19,629		28,412	28,412	964	
12618T-10-5	CRA INTERNATIONAL INC		06/25/2021	Various	104.000	9,416		2,082	5,297	(3,168)			(3,168)		2,082		7,190	7,190	54	
12621E-10-3	CNO FINANCIAL GROUP INC		11/02/2021	Various	1,677.000	42,820		7,188	37,279	(29,651)			(29,651)		7,187		34,978	34,978	637	
126402-10-6	CSW INDUSTRIALS INC		05/03/2021	Various	252.000	34,718		8,207	28,202	(19,702)			(19,702)		8,207		25,983	25,983	72	
126408-10-3	CSX CORP		12/17/2021	Various	2,177.000	219,619		12,955	197,593	(181,931)			(181,931)		12,955		203,279	203,279	1,209	
12662P-10-8	CVR ENERGY INC		06/11/2021	Spin Off	0.000	4,228		4,167	1,057	3,064			3,064		4,167					
126650-10-0	CVS/CAREMARK CORP		11/02/2021	Various	3,087.000	257,059		17,760	210,842	(190,252)			(190,252)		17,760		235,340	235,340	3,240	
127097-10-3	CABOT OIL & GAS CORP		11/02/2021	Various	3,981.000	77,571		8,272	64,805	(55,703)			(55,703)		8,273		68,107	68,107	1,795	

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
127190-30-4	CACI INTERNATIONAL INC		06/25/2021	Various	83.000	21,932		1,604	20,695	(18,811)			(18,811)		1,604		19,990	19,990		
127387-10-8	CADENCE DESIGN SYSTEMS INC		07/06/2021	Various	553.000	75,424		14,640	75,446	(59,915)			(59,915)		14,640		59,633	59,633		
12739A-10-0	CADENCE BANCORP		10/29/2021	Tax Free Exchange	3,579.000	73,844		72,781	58,767	13,809			13,809		72,781				6,650	
130788-10-2	CALIFORNIA WATER SERVICE GROUP		09/01/2021	Various	790.000	50,841		9,297	42,683	(32,897)			(32,897)		9,297		40,767	40,767	513	
13089P-10-1	CALITHERA BIOSCIENCES INC		06/25/2021	Various	1,175.000	2,587		17,917	5,769	11,970			11,970		17,917		(15,350)	(15,350)		
13100M-50-9	CALIX INC		06/25/2021	Various	187.000	9,109		1,460	5,565	(4,045)			(4,045)		1,460		7,510	7,510		
131193-10-4	CALLAWAY GOLF CO		05/03/2021	Various	1,175.000	34,628		15,771	28,212	(12,259)			(12,259)		15,771		18,338	18,338		
13173L-10-7	CALYXT INC		06/25/2021	Various	311.000	1,278		7,675	1,312	6,270			6,270		7,675		(6,408)	(6,408)		
13462K-10-9	CAMPING WORLD HOLDINGS INC-A		05/03/2021	GUZMAN AND COMPANY	781.000	34,871		22,605	20,345	2,227			2,227		22,605		11,751	11,751	180	
138098-10-8	CANTEL MEDICAL CORP		03/05/2021	GUZMAN AND COMPANY	498.000	37,944		3,691	39,272	(35,059)			(35,059)		3,691		33,670	33,670		
138098-10-8	CANTEL MEDICAL CORP		06/02/2021	Taxable Exchange	920.000	75,168		6,818	72,551	(64,769)			(64,769)		6,818		67,194	67,194		
14040H-10-5	CAPITAL ONE FINANCIAL CORP		12/17/2021	Various	1,803.000	278,414		140,560	178,226	(37,115)			(37,115)		140,559		133,699	133,699	2,749	
14067E-50-6	CAPSTEAD MORTGAGE CORP		10/19/2021	Taxable Exchange	3,681.000	24,386		44,574	21,386	22,847			22,847		44,573		(20,516)	(20,516)	1,975	
14149Y-10-8	CARDINAL HEALTH INC		11/02/2021	Various	1,522.000	79,850		43,179	81,518	(37,778)			(37,778)		43,178		35,483	35,483	2,005	
143130-10-2	CARMAX INC		09/17/2021	Various	527.000	68,125		7,187	49,780	(41,970)			(41,970)		7,186		59,893	59,893		
14448C-10-4	CARRIER GLOBAL CORP		07/06/2021	Various	1,500.000	72,561		5,465	56,580	(50,366)			(50,366)		5,465		65,979	65,979	540	
14575E-10-5	CARS COM INC		06/25/2021	Various	578.000	8,932		2,578	6,531	(3,895)			(3,895)		2,578		6,218	6,218		
146869-10-2	CARVANA CO		11/02/2021	Various	139.000	42,351		2,979	33,297	(29,874)			(29,874)		2,979		38,720	38,720		
147528-10-3	CASEY'S GENERAL STORES INC		06/25/2021	Various	28.000	5,596		549	5,001	(4,387)			(4,387)		549		4,961	4,961	19	
14757U-10-9	CASI PHARMACEUTICALS INC		06/25/2021	Various	1,814.000	2,982		11,391	5,351	5,951			5,951		11,391		(8,443)	(8,443)		
14888U-10-1	CATALYST PHARMACEUTICALS INC		06/25/2021	Various	1,809.000	11,105		5,137	6,042	(892)			(892)		5,137		5,802	5,802		
149123-10-1	CATERPILLAR INC		11/02/2021	Various	1,311.000	280,813		29,663	238,628	(205,903)			(205,903)		29,662		246,837	246,837	2,730	
150870-10-3	CELANESE CORP		07/06/2021	Various	395.000	60,189		14,962	51,326	(35,831)			(35,831)		14,962		44,312	44,312	537	
15117P-10-2	CELLULAR BIOMEDICINE GROUP I		02/22/2021	Corporate Action	442.000	8,858		7,222	8,125	(889)			(889)		7,223		1,505	1,505		
15135B-10-1	CENTENE CORP		09/17/2021	Various	788.000	56,652		2,551	47,304	(44,096)			(44,096)		2,552		53,226	53,226		
155685-10-0	CENTRAL VALLEY COMMUNITY BANCO		06/25/2021	Various	383.000	7,772		8,184	5,703	2,445			2,445		8,184		(523)	(523)	88	
156432-10-6	CENTURY BANCORP INC		11/15/2021	Corporate Action	152.000	17,779		2,838	11,759	(8,790)			(8,790)		2,838		14,669	14,669	109	
156782-10-4	CERNER CORP		07/06/2021	Various	979.000	79,539		3,498	76,832	(72,259)			(72,259)		3,498		74,814	74,814	440	
159864-10-7	CHARLES RIVER LABORATORIES INT		09/01/2021	Various	161.000	67,336		3,687	40,227	(36,005)			(36,005)		3,686		62,612	62,612		
161150-30-8	CHART INDUSTRIES INC		05/03/2021	Various	212.000	33,045		9,738	24,972	(15,011)			(15,011)		9,738		22,806	22,806		
16119P-10-8	CHARTER COMMUNICATIONS INC		11/02/2021	Various	889.000	632,885		148,971	588,118	(432,710)			(432,710)		148,971		474,282	474,282		
162828-10-7	CHECKPOINT THERAPEUTICS INC		06/25/2021	Various	2,817.000	8,604		8,535	7,465	1,054			1,054		8,535		(55)	(55)		
163851-10-8	CHEMOURS CO		07/06/2021	GUZMAN AND COMPANY	1,141.000	39,275		15,783	28,285	(12,319)			(12,319)		15,783		22,901	22,901	571	
164024-10-1	CHEMUNG FINANCIAL CORP		06/25/2021	Various	122.000	5,632		3,635	4,142	(500)			(500)		3,635		1,914	1,914	101	
16411R-20-8	CHENIERE ENERGY INC		01/13/2021	Various	552.000	36,780		7,746	33,136	(25,018)			(25,018)		7,746		28,473	28,473		
164651-10-1	CHERRY HILL MORTGAGE INVESTM		06/25/2021	Various	420.000	4,484		7,817	3,839	3,920			3,920		7,817		(3,394)	(3,394)	227	
166764-10-0	CHEVRON CORP		11/02/2021	Various	4,681.000	495,410		159,087	395,311	(232,761)			(232,761)		159,087		328,829	328,829	11,063	
16706M-10-2	CHIASMA INC		06/25/2021	Various	1,315.000	6,351		9,822	5,721	4,042			4,042		9,823		(3,559)	(3,559)		
169656-10-5	CHIPOTLE MEXICAN GRILL INC		11/02/2021	Various	77.000	121,641		6,893	106,777	(98,420)			(98,420)		6,893		112,873	112,873		
171340-10-2	CHURCH & DWIGHT CO INC		11/02/2021	Various	945.000	81,081		3,219	82,433	(78,053)			(78,053)		3,219		76,610	76,610	480	
171484-10-8	CHURCHILL DOWNS INC		01/13/2021	GUZMAN AND COMPANY	175.000	36,254		1,817	34,088	(31,798)			(31,798)		1,817		33,878	33,878	109	
171779-30-9	CIENA CORP		06/25/2021	Various	242.000	14,277		46,329	12,790	33,047			33,047		46,329		(32,223)	(32,223)		
171798-10-1	CIMAREX ENERGY CO		06/25/2021	Various	143.000	10,600		2,883	5,365	(2,445)			(2,445)		2,884		7,555	7,555	70	
171798-10-1	CIMAREX ENERGY CO		10/01/2021	Tax Free Exchange	3,262.000	107,143		105,600	122,357	(16,511)			(16,511)		105,600				2,479	
171871-50-2	CINCINNATI BELL INC		09/07/2021	Various	1,877.000	29,400		28,651	28,681	(30)			(30)		28,651		326	326		
172062-10-1	CINCINNATI FINANCIAL CORP		06/25/2021	Various	400.000	46,911		10,708	34,949	(23,885)			(23,885)		10,709		35,487	35,487	534	
17243V-10-2	CINEMARK HOLDINGS INC		06/25/2021	Various	708.000	16,329		12,111	12,326	(212)			(212)		12,111		3,979	3,979		
172755-10-0	CIRRUS LOGIC INC		06/25/2021	Various	114.000	9,489		1,503	9,371	(7,753)			(7,753)		1,503		7,840	7,840		
17275R-10-2	CISCO SYSTEMS INC		11/02/2021	Various	11,230.000	598,989		183,456	502,542	(314,410)			(314,410)		183,455		406,464	406,464	9,441	
172908-10-5	CINTAS CORP		11/02/2021	Various	238.000	94,845		9,379	84,124	(73,648)			(73,648)		9,380		84,007	84,007	415	
172967-42-4	CITIGROUP INC		12/17/2021	Various	7,695.000	538,055		255,282	474,473	(215,979)			(215,979)		255,281		274,725	274,725	9,665	
17306X-10-2	CITI TRENDS INC		05/03/2021	Various	326.000	35,198		13,635	16,195	(2,523)			(2,523)		13,634		21,034	21,034		
174610-10-5	CITIZENS FINANCIAL GROUP INC		06/25/2021	Various	1,124.000	51,631		30,949	40,194	(9,109)			(9,109)		30,949		19,916	19,916	553	
177376-10-0	CITRIX SYSTEMS INC		03/05/2021	Various	278.000	38,209		6,254	36,167	(29,475)			(29,475)		6,253		31,372	31,372		
184496-10-7	CLEAN HARBORS INC		06/25/2021	Various	110.000	10,326		1,363	8,372	(6,905)			(6,905)		1,364		8,803	8,803		
184499-10-1	CLEAN ENERGY FUELS CORP		03/05/2021	Various	2,978.000	35,158		37,023	23,407	13,416			13,416		37,023		(2,368)	(2,368)		
189054-10-9	CLOROX CO		09/01/2021	Various	537.000	98,091		24,837	108,431	(82,369)			(82,369)		24,837		71,763	71,763	1,055	
18914U-10-0	CLOUDERA INC		10/08/2021	Corporate Action	6,629.000	107,614		97,263	92,210	4,979			4,979		97,263		8,791	8,791		

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
18915M-10-7	CLOUDFLARE INC CLASS A		09/01/2021	GUZMAN AND COMPANY	343.000	44,147		12,186	26,064	(13,676)			(13,676)		12,185		31,292	31,292		
189763-10-5	CO DIAGNOSTICS INC		06/25/2021	Various	834.000	7,243		15,077	7,756	7,214			7,214		15,077		(7,929)	(7,929)		
191098-10-2	COCA-COLA BOTTLING CO CONSOLID		03/05/2021	GUZMAN AND COMPANY	142.000	39,150		7,524	37,810	(29,842)			(29,842)		7,524		31,028	31,028	36	
191216-10-0	COCA-COLA CO		11/02/2021	Various	9,244.000	508,306		234,681	506,941	(268,269)			(268,269)		234,681		266,015	266,015	6,631	
192025-10-4	CODORUS VALLEY BANCORP INC		06/25/2021	Various	376.000	7,768		6,208	6,378	(167)			(167)		6,209		1,445	1,445	98	
19239V-30-2	COGENT COMMUNICATIONS GROUP IN		06/25/2021	Various	74.000	5,855		2,068	4,431	(2,328)			(2,328)		2,068		3,699	3,699	114	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		07/06/2021	Various	1,489.000	109,742		5,762	122,024	(114,558)			(114,558)		5,762		102,288	102,288	492	
192479-10-3	COHERENT INC		06/25/2021	Various	57.000	15,262		1,745	8,550	(6,706)			(6,706)		1,744		13,283	13,283		
19249J-10-9	COHBAR INC		06/25/2021	Various	8,404.000	10,915		15,631	11,262	4,306			4,306		15,632		(4,869)	(4,869)		
194162-10-3	COLGATE-PALMOLIVE CO		11/02/2021	Various	2,420.000	195,381		46,335	206,934	(158,246)			(158,246)		46,334		146,073	146,073	2,431	
19421R-20-0	COLLECTORS UNIVERSE		02/05/2021	Corporate Action	256.000	23,896		13,756	19,303	(5,466)			(5,466)		13,756		9,785	9,785		
197236-10-2	COLUMBIA BANKING SYSTEM INC		06/25/2021	Various	152.000	6,114		1,759	5,457	(3,644)			(3,644)		1,759		4,262	4,262	85	
198287-20-3	COLUMBIA PROPERTY TRUST INC		12/08/2021	Corporate Action	3,268.000	57,116		56,293	46,863	9,292			9,292		56,293				9,837	
199908-10-4	COMFORT SYSTEMS USA INC		03/05/2021	Various	541.000	38,355		3,351	28,489	(24,770)			(24,770)		3,351		34,414	34,414		
20030N-10-1	COMCAST CORP		11/02/2021	Various	10,306.000	585,870		113,965	540,034	(419,824)			(419,824)		113,964		462,963	462,963	5,648	
200525-10-3	COMMERCE BANCSHARES INC/KANSAS		11/02/2021	Various	579.000	42,657		13,897	38,031	(23,779)			(23,779)		13,898		28,114	28,114	455	
203612-10-6	COMMUNITY BANKERS TRUST CORP		06/25/2021	Various	837.000	9,936		6,570	5,650	907			907		6,570		3,219	3,219	100	
20368X-10-1	COMMUNITY FINANCIAL CORP THE		06/25/2021	Various	153.000	5,418		5,890	4,051	1,812			1,812		5,890		(549)	(549)	42	
204166-10-2	COMMVAULT SYSTEMS INC		06/25/2021	Various	83.000	6,875		1,345	4,595	(3,202)			(3,202)		1,345		5,425	5,425		
205887-10-2	CONAGRA FOODS INC		06/25/2021	Various	1,038.000	38,734		19,099	37,638	(18,267)			(18,267)		19,099		19,056	19,056	425	
206022-10-5	CONCERT PHARMACEUTICALS INC		06/25/2021	Various	642.000	2,794		9,853	8,114	1,713			1,713		9,852		(7,090)	(7,090)		
20605P-10-1	CONCHO RESOURCES INC/MIDLAND T		01/19/2021	Tax Free Exchange	6,044.000	437,010		430,716	352,668	76,904			76,904		430,716					
206787-10-3	CONDUENT INC		06/25/2021	Various	1,882.000	14,494		42,819	9,033	33,291			33,291		42,819		(28,503)	(28,503)		
20825C-10-4	CONOCOPHILLIPS		12/17/2021	Various	4,594.000	287,058		65,817	183,723	(116,178)			(116,178)		65,817		216,870	216,870	4,581	
209115-10-4	CONSOLIDATED EDISON INC		03/05/2021	GUZMAN AND COMPANY	543.000	37,627		17,792	39,243	(21,136)			(21,136)		17,793		19,271	19,271	421	
21036P-10-8	CONSTELLATION BRANDS INC		09/01/2021	Various	408.000	89,859		2,929	89,372	(85,177)			(85,177)		2,928		85,544	85,544	634	
210373-10-6	CONSTELLATION PHARMACEUTICAL		07/14/2021	Corporate Action	879.000	30,323		19,051	25,315	(6,172)			(6,172)		19,051		10,823	10,823		
216648-40-2	COOPER COS INC/THE		06/17/2021	GUZMAN AND COMPANY	105.000	40,683		1,202	38,149	(36,405)			(36,405)		1,202		38,853	38,853	3	
216831-10-7	COOPER TIRE & RUBBER CO		06/07/2021	Taxable Exchange	1,678.000	102,682		40,324	67,959	(27,230)			(27,230)		40,324		60,813	60,813	352	
217204-10-6	COPART INC		11/02/2021	Various	271.000	42,351		560	34,485	(33,428)			(33,428)		560		41,136	41,136		
21833P-10-3	CORBUS PHARMACEUTICALS HOLDING		06/25/2021	Various	1,738.000	3,333		11,035	2,173	8,733			8,733		11,036		(7,743)	(7,743)		
218352-10-2	CORCEPT THERAPEUTICS INC		06/25/2021	Various	286.000	6,599		929	7,482	(6,457)			(6,457)		929		5,569	5,569		
218681-10-4	CORE-MARK HOLDING CO INC		09/02/2021	Taxable Exchange	1,444.000	66,909		28,675	42,411	(13,535)			(13,535)		28,675		37,229	37,229	751	
21870Q-10-5	CORESITE REALTY CORPORATION		12/27/2021	Corporate Action	1,070.000	184,558		47,283	134,050	(85,495)			(85,495)		47,283		134,470	134,470	6,709	
21871D-10-3	CORELOGIC INC		06/04/2021	Various	2,613.000	211,691		77,798	202,037	(122,418)			(122,418)		77,798		130,701	130,701	862	
21925Y-10-3	CORNERSTONE ONDEMAND		10/18/2021	Corporate Action	2,077.000	121,173		60,312	91,472	(30,702)			(30,702)		60,313		59,051	59,051		
219350-10-5	CORNING INC		09/17/2021	Various	1,083.000	47,187		8,000	38,987	(30,534)			(30,534)		7,999		38,466	38,466	410	
22052L-10-4	CORTEVA INC		07/06/2021	Various	2,149.000	96,787		50,576	83,209	(32,156)			(32,156)		50,575		44,769	44,769	451	
221006-10-9	CORVEL CORP		07/06/2021	Various	298.000	41,487		2,387	31,588	(28,773)			(28,773)		2,387		38,461	38,461		
22160K-10-5	COSTCO WHOLESALE CORP		11/02/2021	Various	1,169.000	471,273		38,068	440,456	(396,489)			(396,489)		38,068		425,953	425,953	1,773	
22160N-10-9	COSTAR GROUP INC		09/01/2021	Various	97.000	81,980		4,065	89,562	(84,245)			(84,245)		4,064		76,651	76,651		
222070-20-3	COTY INC.		06/25/2021	Various	1,047.000	10,028		25,269	7,349	17,657			17,657		25,269		(15,368)	(15,368)		
22282E-10-2	COVANTA HOLDING CORP		11/30/2021	Corporate Action	3,430.000	70,473		46,802	45,037	1,740			1,740		46,803		22,630	22,630	1,098	
223622-60-6	COWEN GROUP INC		06/25/2021	Various	144.000	6,208		2,400	3,743	(1,323)			(1,323)		2,400		3,715	3,715	26	
225310-10-1	CREDIT ACCEPTANCE CORP		06/17/2021	GUZMAN AND COMPANY	93.000	41,707		3,842	32,190	(27,933)			(27,933)		3,841		37,224	37,224		
225447-10-1	CREE INC		06/25/2021	Various	65.000	6,503		2,789	6,884	(4,034)			(4,034)		2,790		3,615	3,615		
225447-10-1	CREE INC		10/04/2021	Tax Free Exchange	3,545.000	142,906		140,848	375,416	(231,129)			(231,129)		140,848					
227046-10-9	CROCS INC		09/17/2021	Various	95.000	14,957		4,480	5,953	(1,451)			(1,451)		4,480		10,251	10,251		
22788C-10-5	CROWDSTRIKE HOLDINGS INC A		09/01/2021	Various	307.000	77,064		30,326	65,029	(34,194)			(34,194)		30,326		45,578	45,578		
22822V-10-1	CROWN CASTLE INTL CORP		06/17/2021	Various	450.000	78,316		7,266	71,636	(63,425)			(63,425)		7,267		69,845	69,845	548	
228368-10-6	CROWN HOLDINGS INC		01/13/2021	GUZMAN AND COMPANY	374.000	37,334		7,804	37,476	(29,236)			(29,236)		7,805		28,959	28,959		
22948P-10-3	CTO REALTY GROWTH INC COMMON S		01/14/2021	Direct	1.000	23		14	23	(9)			(9)		14		9	9		
22948P-10-3	CTO REALTY GROWTH INC COMMON S		02/01/2021	Tax Free Exchange	196.000	5,633		5,552	8,264	(2,672)			(2,672)		5,552				24	
229663-10-9	CUBESMART		05/03/2021	GUZMAN AND COMPANY	804.000	34,029		13,104	27,022	(13,715)			(13,715)		13,103		20,414	20,414	547	
229669-10-6	CUBIC CORP		05/25/2021	Corporate Action	1,041.000	79,216		16,364	64,583	(47,512)			(47,512)		16,364		61,644	61,644	141	
231021-10-6	CUMMINS INC		11/02/2021	Various	500.000	122,839		4,828	113,549	(107,128)			(107,128)		4,827		116,116	116,116	1,569	
23204G-10-0	CUSTOMERS BANCORP INC		06/17/2021	Various	965.000	38,670		12,967	15,963	(2,953)			(2,953)		12,966		25,120	25,120		
23204G-10-0	CUSTOMERS BANCORP INC		12/31/2021	Spin Off	0.000	1,357		1,337	1,646	(304)			(304)		1,337					

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
23331A-10-9	DR HORTON INC		01/13/2021	GUZMAN AND COMPANY	540.000	37,648		3,811	37,217	(32,916)			(32,916)		3,811		33,259	33,259		
233331-10-7	DTE ENERGY CO		06/17/2021	Various	294.000	40,123		11,667	35,695	(23,675)			(23,675)		11,668		27,847	27,847	638	
233331-10-7	DTE ENERGY CO		07/01/2021	Spin Off	0.000	35,034		34,529	104,686	(69,129)			(69,129)		34,529					
23355L-10-6	DXC TECHNOLOGY CO		06/25/2021	Various	254.000	10,169		4,464	6,540	(2,046)			(2,046)		4,464		5,553	5,553		
235851-10-2	DANAHER CORP		11/02/2021	Various	1,405.000	383,683		13,988	312,106	(293,748)			(293,748)		13,988		363,772	363,772	638	
237194-10-5	DARDEN RESTAURANTS INC		09/17/2021	Various	270.000	40,132		2,484	32,163	(29,244)			(29,244)		2,484		37,030	37,030	471	
23918K-10-8	DAVITA INC		06/17/2021	Various	325.000	40,759		1,510	38,155	(36,108)			(36,108)		1,510		38,620	38,620		
243537-10-7	DECKERS OUTDOOR CORP		09/01/2021	Various	131.000	54,176		4,100	37,569	(32,978)			(32,978)		4,100		49,242	49,242		
244199-10-5	DEERE & CO		09/01/2021	Various	639.000	227,802		12,628	171,922	(156,960)			(156,960)		12,627		211,663	211,663	1,098	
24665A-10-3	DELEK US HOLDINGS INC		07/01/2021	Direct	0.000	4		2	3						3		1	1		
24703L-20-2	DELL TECHNOLOGIES C		11/02/2021	Various	764.000	60,059		44,503	42,376	2,095			2,095		44,502		14,676	14,676		
24703L-20-2	DELL TECHNOLOGIES C		11/02/2021	Spin Off	0.000	265,756		261,929	279,360	(17,175)			(17,175)		261,929					
247361-70-2	DELTA AIR LINES INC		06/25/2021	Various	896.000	43,832		16,673	36,028	(19,071)			(19,071)		16,673		26,499	26,499		
24869P-10-4	DENNY'S CORP		06/25/2021	Various	469.000	8,080		2,226	6,885	(4,591)			(4,591)		2,226		5,732	5,732		
24906P-10-9	DENTSPLY SIRONA INC		07/06/2021	Various	1,139.000	75,420		32,563	59,638	(26,678)			(26,678)		32,563		41,725	41,725	298	
25179M-10-3	DEVON ENERGY CORP		03/19/2021	Various	1,608.000	37,041		20,638	25,426	(4,718)			(4,718)		20,638		15,853	15,853	482	
252131-10-7	DEXCOM INC		11/02/2021	Various	169.000	81,161		1,075	62,482	(60,507)			(60,507)		1,075		78,831	78,831		
252784-30-1	DIAMONDROCK HOSPITALITY CO		06/25/2021	Various	608.000	6,181		9,000	5,016	3,926			3,926		9,000		(2,905)	(2,905)		
253031-10-8	DICERNA PHARMACEUTICALS INC		12/27/2021	Corporate Action	2,079.000	80,684		33,601	45,800	(12,020)			(12,020)		33,601		45,871	45,871		
253393-10-2	DICK'S SPORTING GOODS INC		06/25/2021	Various	123.000	12,631		1,831	6,913	(5,008)			(5,008)		1,830		10,607	10,607	89	
253651-10-3	DIEBOLD INC		06/25/2021	Various	596.000	8,098		17,144	6,353	10,633			10,633		17,144		(9,153)	(9,153)		
253868-10-3	DIGITAL REALTY TRUST INC		07/06/2021	Various	320.000	49,448		12,125	44,644	(32,042)			(32,042)		12,125		36,571	36,571	1,101	
253922-10-8	DIME COMMUNITY BANCSHARES		02/01/2021	Tax Free Exchange	1,325.000	19,890		19,604	20,895	(1,272)			(1,272)		19,604					
25400W-10-2	DIGITAL TURBINE INC		06/25/2021	Various	116.000	9,121		580	6,560	(5,893)			(5,893)		579		8,402	8,402		
25401T-10-8	DIGITALBRIDGE GROUP INC COMMON		03/19/2021	Various	4,796.000	32,608		116,455	23,069	92,017			92,017		116,455		(84,225)	(84,225)		
254687-10-6	DISNEY WALT COMPANY THE		11/02/2021	Various	4,369.000	794,668		116,025	791,576	(665,648)			(665,648)		116,025		666,471	666,471		
254709-10-8	DISCOVER FINANCIAL SERVICES		12/17/2021	Various	1,460.000	164,207		16,914	132,174	(113,570)			(113,570)		16,914		144,770	144,770	1,110	
25470M-10-9	DISH NETWORK CORP		09/01/2021	Various	950.000	42,715		27,831	30,723	(2,850)			(2,850)		27,831		14,253	14,253		
256163-10-6	DOCUSIGN INC		09/01/2021	Various	337.000	83,054		19,393	74,915	(54,708)			(54,708)		19,393		62,397	62,397		
25659T-10-7	DOLBY LABORATORIES INC		03/05/2021	GUZMAN AND COMPANY	376.000	37,598		8,593	36,521	(27,518)			(27,518)		8,594		28,432	28,432	83	
256677-10-5	DOLLAR GENERAL CORP		09/01/2021	Various	1,001.000	203,530		52,634	210,510	(155,562)			(155,562)		52,634		147,804	147,804	656	
256746-10-8	DOLLAR TREE INC		11/02/2021	Various	799.000	86,592		7,829	86,324	(77,344)			(77,344)		7,829		77,431	77,431		
25746U-10-9	DOMINION RESOURCES INC/VA		07/06/2021	Various	1,888.000	141,183		46,388	141,977	(94,189)			(94,189)		46,387		92,662	92,662	2,042	
25754A-20-1	DOMINO'S PIZZA INC		11/02/2021	Various	175.000	83,766		2,438	67,105	(63,719)			(63,719)		2,438		80,035	80,035	410	
257559-20-3	DOMTAR CORP		11/30/2021	Various	1,526.000	85,505		86,210	48,298	37,356			37,356		86,210		(1,934)	(1,934)		
258278-10-0	DORMAN PRODUCTS INC		06/17/2021	Various	391.000	39,349		17,917	33,948	(15,795)			(15,795)		17,918		20,841	20,841		
260003-10-8	DOVER CORP		06/17/2021	GUZMAN AND COMPANY	266.000	39,338		6,742	33,582	(26,447)			(26,447)		6,742		31,994	31,994	263	
260557-10-3	DOW INC W I		09/17/2021	Various	1,549.000	97,141		63,722	85,969	(21,921)			(21,921)		63,722		31,985	31,985	2,014	
262037-10-4	DRIL-QUIP INC		06/25/2021	Various	275.000	10,170		15,608	8,145	7,354			7,354		15,608		(5,578)	(5,578)		
26441C-20-4	DUKE ENERGY CORP		06/17/2021	Various	629.000	62,754		30,532	57,591	(26,662)			(26,662)		30,532		31,284	31,284	958	
26614N-10-2	DUPONT DE NEMOURS INC		09/17/2021	Various	4,402.000	330,450		228,551	313,027	(83,238)			(83,238)		228,551		97,034	97,034	998	
26614N-10-2	DUPONT DE NEMOURS INC		01/29/2021	Tax Free Exchange	3,306.000	195,332		192,519	235,089	(41,946)			(41,946)		192,519					
267475-10-1	DYCOM INDUSTRIES INC		06/25/2021	Various	95.000	7,481		3,988	7,174	(3,139)			(3,139)		3,988		3,381	3,381		
268150-10-9	DYNATRACE INC		07/06/2021	Various	848.000	52,609		18,261	36,693	(18,162)			(18,162)		18,261		33,553	33,553		
268158-20-1	DYNAVAX TECHNOLOGIES CORP		06/25/2021	Various	798.000	7,449		22,262	3,551	18,437			18,437		22,262		(14,904)	(14,904)		
26875P-10-1	EOG RESOURCES INC		09/01/2021	Various	1,304.000	102,703		8,360	65,031	(55,840)			(55,840)		8,360		92,763	92,763	1,894	
26884U-10-9	EPR PROPERTIES		09/01/2021	Various	816.000	42,221		28,993	26,521	2,437			2,437		28,994		12,605	12,605	408	
26969P-10-8	EAGLE MATERIALS INC		09/01/2021	GUZMAN AND COMPANY	265.000	41,953		7,912	26,857	(18,668)			(18,668)		7,911		33,402	33,402	66	
27579R-10-4	EAST WEST BANCORP INC		06/25/2021	Various	313.000	23,559		11,853	15,873	(3,961)			(3,961)		11,853		11,355	11,355	207	
276317-10-4	EASTERN CO COM		06/25/2021	Various	174.000	5,532		5,202	4,193	994			994		5,202		250	250	38	
278265-10-3	EATON VANCE CORP		02/24/2021	Taxable Exchange	3,285.000	245,897		46,117	223,150	(174,438)			(174,438)		46,117		196,025	196,025	1,232	
278642-10-3	EBAY INC		12/17/2021	Various	2,277.000	154,036		40,979	114,419	(72,363)			(72,363)		40,979		110,718	110,718	1,115	
27875T-10-1	ECHO GLOBAL LOGISTICS INC		11/24/2021	Corporate Action	1,070.000	24,775		24,418	28,698	(4,217)			(4,217)		24,418					
278768-10-6	ECHOSTAR CORP		06/25/2021	Various	472.000	12,720		11,221	10,002	1,201			1,201		11,221		1,315	1,315		
278865-10-0	ECOLAB INC		11/02/2021	Various	663.000	146,637		12,099	143,448	(129,423)			(129,423)		12,100		132,281	132,281	875	
281020-10-7	EDISON INTERNATIONAL		11/02/2021	Various	662.000	42,676		14,029	41,587	(27,154)			(27,154)		14,029		28,001	28,001	1,754	
28176E-10-8	EDWARDS LIFESCIENCES CORP		11/02/2021	Various	1,586.000	161,811		2,093	144,691	(140,508)			(140,508)		2,093		157,216	157,216		
28249H-10-4	EIDOS THERAPEUTICS INC		01/27/2021	Tax Free Exchange	396.000	12,487		12,307	52,106	(39,216)			(39,216)		12,307					

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
285512-10-9	ELECTRONIC ARTS INC		07/06/2021	Various	523.000	75,436		8,406	75,103	(65,719)			(65,719)		8,406		65,872	65,872	137	
28618M-10-6	ELEMENT SOLUTIONS INC COMMON STOCK		06/17/2021	GUZMAN AND COMPANY	1,657.000	39,787		45,240	29,378	15,628			15,628		45,239		(6,018)	(6,018)	182	
29014R-10-3	ELOXX PHARMACEUTICALS INC		06/25/2021	Various	792.000	1,671		15,269	3,151	11,939			11,939		15,268		(13,606)	(13,606)		
291011-10-4	EMERSON ELECTRIC CO		09/01/2021	Various	1,700.000	159,447		44,248	136,630	(91,027)			(91,027)		44,249		112,779	112,779	1,168	
292218-10-4	EMPLOYERS HOLDINGS INC		06/25/2021	Various	178.000	7,689		3,563	5,730	(2,135)			(2,135)		3,563		4,011	4,011	89	
292562-10-5	ENCORE WIRE CORP		06/25/2021	Various	137.000	10,739		4,923	8,298	(3,326)			(3,326)		4,923		5,655	5,655	5	
29272B-10-5	ENDURANCE INTERNATIONAL GROUP		02/11/2021	Corporate Action	2,483.000	23,934		42,862	23,465	19,113			19,113		42,862		(19,252)	(19,252)		
29275Y-10-2	ENERSYS CO		06/25/2021	Various	99.000	9,815		3,268	8,224	(4,882)			(4,882)		3,269		6,398	6,398	35	
29350E-10-4	ENOCHIAN BIOSCINCES INC		06/25/2021	Various	2,041.000	11,225		9,184	6,021	3,117			3,117		9,184		1,877	1,877		
29355A-10-7	ENPHASE ENGERY INC		11/02/2021	Various	175.000	42,189		1,158	30,708	(29,116)			(29,116)		1,159		40,378	40,378		
29358P-10-1	ENSIGN GROUP INC		05/03/2021	Various	397.000	35,215		1,467	28,949	(27,079)			(27,079)		1,467		33,205	33,205	42	
29362U-10-4	ENTEGRIS INC		05/03/2021	Various	303.000	34,234		2,305	29,119	(26,421)			(26,421)		2,305		31,402	31,402	48	
29364G-10-3	ENTERGY CORP		06/17/2021	GUZMAN AND COMPANY	529.000	57,776		15,769	52,815	(36,503)			(36,503)		15,769		41,130	41,130	1,005	
294100-10-2	ENZO BIOCHEM INC		06/25/2021	Various	1,556.000	5,052		10,624	3,920	6,605			6,605		10,623		(5,638)	(5,638)		
29414B-10-4	EPAM SYSTEMS INC		06/17/2021	Various	79.000	41,247		2,146	28,310	(25,779)			(25,779)		2,147		38,464	38,464		
294429-10-5	EQUIFAX INC		06/17/2021	GUZMAN AND COMPANY	173.000	41,116		3,178	33,361	(29,742)			(29,742)		3,177		37,306	37,306	135	
29444U-70-0	EQUINIX INC		07/06/2021	Various	107.000	86,898		3,409	76,418	(71,939)			(71,939)		3,409		82,148	82,148	614	
29452E-10-1	EQUITABLE HOLDINGS INC C/S		09/17/2021	Various	1,169.000	35,729		24,066	29,914	(5,763)			(5,763)		24,065		11,137	11,137	507	
294628-10-2	EQUITY COMMONWEALTH REIT REITS		09/01/2021	Various	1,573.000	42,702		34,229	42,911	(8,555)			(8,555)		34,229		7,849	7,849		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN		06/17/2021	GUZMAN AND COMPANY	529.000	40,677		5,210	33,517	(27,892)			(27,892)		5,210		34,843	34,843	373	
29476L-10-7	EQUITY RESIDENTIAL		06/25/2021	Various	364.000	29,019		7,611	21,578	(13,762)			(13,762)		7,611		20,967	20,967	658	
29667D-10-4	ESSA BANCORP INC		06/25/2021	Various	342.000	5,899		4,497	5,129	(624)			(624)		4,496		1,317	1,317	82	
297178-10-5	ESSEX PROPERTY TRUST INC		06/25/2021	Various	177.000	50,974		11,106	42,023	(30,465)			(30,465)		11,105		39,092	39,092	466	
298736-10-9	EURONET WORLDWIDE INC		06/25/2021	Various	76.000	11,255		1,843	11,014	(9,037)			(9,037)		1,843		9,240	9,240		
29911Q-20-8	EVANS BANCORP INC		06/25/2021	Various	171.000	6,578		6,694	4,709	1,956			1,956		6,694		(211)	(211)	103	
29977A-10-5	EVERCORE PARTNERS INC		06/25/2021	Various	67.000	9,375		1,861	7,346	(5,405)			(5,405)		1,861		7,371	7,371	86	
30034W-10-6	EVERGY INC		09/01/2021	Various	1,182.000	79,622		38,445	65,613	(26,770)			(26,770)		38,445		39,986	39,986	1,280	
30040P-10-3	EVERTEC INC		06/25/2021	Various	268.000	12,079		5,886	10,538	(4,584)			(4,584)		5,886		6,012	6,012	27	
30040W-10-8	EVERSOURCE ENERGY COM		11/02/2021	Various	828.000	70,224		16,825	71,630	(54,002)			(54,002)		16,825		52,331	52,331	1,385	
30048L-10-4	EVOFEM BIOSCIENCES INC		06/25/2021	Various	1,862.000	2,211		13,609	4,488	8,987			8,987		13,609		(11,418)	(11,418)		
30049A-10-7	EVOLUTION PETROLEUM CORP		06/25/2021	Various	668.000	3,423		3,599	1,904	1,671			1,671		3,600		(226)	(226)	53	
30050B-10-1	EVOLENT HEALTH INC		11/02/2021	Various	1,426.000	42,473		32,403	22,858	9,404			9,404		32,402		9,449	9,449		
30161N-10-1	EXELON CORP		07/06/2021	Various	1,916.000	85,350		46,624	80,893	(33,767)			(33,767)		46,624		37,456	37,456	794	
302081-10-4	EXLSERVICE HOLDINGS INC		06/25/2021	Various	157.000	16,976		2,907	13,365	(10,306)			(10,306)		2,906		13,811	13,811		
302130-10-9	EXPEDITORS INTERNATIONAL OF WA		07/06/2021	Various	363.000	46,715		3,102	34,524	(30,962)			(30,962)		3,101		42,894	42,894	211	
30224P-20-0	EXTENDED STAY AMERICA INC		06/17/2021	Various	6,386.000	123,250		124,552	94,577	29,536			29,536		124,552		(3,074)	(3,074)	10,993	
30225T-10-2	EXTRA SPACE STORAGE INC		05/03/2021	Various	286.000	42,255		3,408	33,136	(29,292)			(29,292)		3,408		38,196	38,196	286	
30226D-10-6	EXTREME NETWORKS		06/25/2021	Various	499.000	5,711		18,033	3,438	14,381			14,381		18,033		(12,390)	(12,390)		
30227H-10-6	EXTERRAN CORP		06/25/2021	Various	1,256.000	6,640		50,602	5,551	44,391			44,391		50,602		(44,010)	(44,010)		
30231G-10-2	EXXON MOBIL CORP		11/02/2021	Various	10,063.000	621,514		271,577	414,797	(141,121)			(141,121)		271,577		340,614	340,614	17,343	
30239F-10-6	FBL FINANCIAL GROUP INC		05/26/2021	Corporate Action	371.000	22,962		17,131	19,482	(2,317)			(2,317)		17,131		5,494	5,494	193	
302445-10-1	FLIR SYSTEMS INC		05/03/2021	GUZMAN AND COMPANY	567.000	34,290		2,084	24,852	(22,434)			(22,434)		2,084		31,677	31,677	96	
302445-10-1	FLIR SYSTEMS INC		05/17/2021	Taxable Exchange	3,855.000	228,417		33,166	168,965	(133,808)			(133,808)		33,166		191,752	191,752	655	
302491-30-3	FMC CORP		01/13/2021	Various	303.000	37,480		2,414	34,824	(31,934)			(31,934)		2,415		34,487	34,487	145	
302520-10-1	FNB CORP/PA		09/01/2021	Various	3,546.000	41,648		47,403	33,686	13,515			13,515		47,402		(6,347)	(6,347)	851	
302941-10-9	FTI CONSULTING INC		03/05/2021	Various	305.000	37,554		6,741	34,075	(26,933)			(26,933)		6,741		30,239	30,239		
30303M-10-2	FACEBOOK INC		12/17/2021	Various	6,872.000	2,294,387		170,773	1,877,156	(1,681,368)			(1,681,368)		170,774		2,088,291	2,088,291		
303075-10-5	FACTSET RESEARCH SYSTEMS INC		09/01/2021	Various	109.000	42,671		1,484	36,243	(34,248)			(34,248)		1,485		40,527	40,527	263	
303250-10-4	FAIR ISAAC CORP		09/01/2021	GUZMAN AND COMPANY	91.000	43,301		1,778	46,505	(44,070)			(44,070)		1,779		40,853	40,853		
307675-10-8	FARMER BROS CO		06/25/2021	Various	288.000	3,513		6,221	1,345	4,805			4,805		6,221		(2,756)	(2,756)		
30779N-10-5	FARMERS & MERCHANTS BANCO OH		06/25/2021	Various	356.000	7,856		9,964	8,187	1,750			1,750		9,963		(2,218)	(2,218)	182	
311900-10-4	FASTENAL CO		07/06/2021	GUZMAN AND COMPANY	1,594.000	78,757		5,396	77,835	(71,377)			(71,377)		5,396		72,148	72,148	662	
313148-30-6	FARMER MAC		05/03/2021	Various	331.000	35,312		5,152	24,577	(19,140)			(19,140)		5,152		29,619	29,619	291	
313747-20-6	FEDERAL REALTY INVESTMENT TRUS		06/25/2021	Various	60.000	7,262		1,457	5,108	(3,596)			(3,596)		1,458		5,693	5,693	191	
313855-10-8	FEDERAL SIGNAL CORP		06/25/2021	Various	213.000	8,694		4,433	7,065	(2,593)			(2,593)		4,433		4,131	4,131	38	
314211-10-3	FEDERATED INVESTORS INC		06/25/2021	Various	202.000	7,096		2,557	5,836	(3,231)			(3,231)		2,557		4,432	4,432	109	
31428X-10-6	FEDEX CORP		11/02/2021	Various	682.000	182,532		27,401	177,060	(147,466)			(147,466)		27,400		152,337	152,337	840	
31431B-10-9	FEDNAT HOLDING CO		06/25/2021	Various	485.000	2,047		11,763	2,872	8,761			8,761		11,763		(9,734)	(9,734)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31620M-10-6	FIDELITY NATIONAL INFORMATION		09/01/2021	Various	1,367.000	193,840		15,069	193,376	(175,693)			(175,693)		15,069		175,787	175,787	763	
31620R-30-3	FIDELITY NATIONAL FINANCIAL IN		01/13/2021	Various	918.000	36,870		3,184	35,885	(32,222)			(32,222)		3,184		33,119	33,119		
316773-10-0	FIFTH THIRD BANCORP		09/17/2021	Various	2,957.000	117,558		81,525	26,233	(54,481)			(54,481)		26,233		89,534	89,534	1,508	
31847R-10-2	FIRST AMERICAN FINANCIAL		03/05/2021	GUZMAN AND COMPANY	712.000	36,796		36,761		(36,222)			(36,222)				36,226	36,226	328	
319390-10-0	FIRST BUSINESS FINANCIAL SER		06/25/2021	Various	360.000	9,826		8,330	6,627	1,677			1,677		8,329		1,354	1,354	130	
31946M-10-3	FIRST CITIZENS BANCSHARES INC		06/25/2021	Various	31.000	27,250		8,050	17,802	(9,609)			(9,609)		8,050		18,787	18,787	44	
32020R-10-9	FIRST FINANCIAL BANKSHARES INC		06/25/2021	Various	192.000	9,687		1,169	6,946	(5,692)			(5,692)		1,169		8,369	8,369	79	
32043P-10-6	FIRST GUARANTY BANCSHARES IN		06/25/2021	Various	178.000	3,410		3,817	3,163	644			644		3,817		(456)	(456)	57	
320517-10-5	FIRST HORIZON NATIONAL CORP		06/25/2021	Various	467.000	8,463		13,014	5,959	6,952			6,952		13,014		(4,668)	(4,668)	210	
335834-10-7	FIRST NORTHWEST BANCORP		06/25/2021	Various	327.000	5,926		5,304	5,102	199			199		5,304		536	536	39	
33616C-10-0	FIRST REPUBLIC BANK/SAN FRAN		06/17/2021	Various	479.000	84,311		15,783	70,380	(53,796)			(53,796)		15,784		67,240	67,240	143	
33767D-10-5	FIRSTCASH INC		06/25/2021	Various	131.000	10,568		1,450	9,175	(7,612)			(7,612)		1,450		8,956	8,956	75	
33767D-10-5	FIRSTCASH INC		12/17/2021	Tax Free Exchange	1,370.000	22,391		22,069	95,955	(72,803)			(72,803)		22,069				1,603	
337738-10-8	FISERV INC		09/01/2021	Various	720.000	82,978		4,843	81,980	(76,005)			(76,005)		4,844		76,855	76,855		
33812L-10-2	FITBIT INC		01/14/2021	Corporate Action	6,696.000	49,935		74,597	45,533	28,638			28,638		74,597		(25,353)	(25,353)		
33829M-10-1	FIVE BELOW INC		06/25/2021	Various	121.000	24,275		4,446	21,172	(16,481)			(16,481)		4,446		19,458	19,458		
33830X-10-4	FIVE PRIME THERAPEUTICS INC		04/15/2021	Corporate Action	979.000	37,746		35,560	16,653	18,630			18,630		35,560		1,640	1,640		
339041-10-5	FLEETCOR TECHNOLOGIES INC		09/01/2021	Various	257.000	68,651		8,992	70,118	(60,230)			(60,230)		8,992		58,606	58,606		
33938J-10-6	FLEXION THERAPEUTICS INC		11/18/2021	Various	1,094.000	10,123		23,115	12,625	10,336			10,336		23,115		(13,124)	(13,124)		
34354P-10-5	FLOWSERVE CORP		07/06/2021	Various	1,006.000	40,231		7,544	37,071	(29,095)			(29,095)		7,543		32,074	32,074	604	
344849-10-4	FOOT LOCKER INC		11/02/2021	Various	1,060.000	55,625		11,542	42,866	(30,865)			(30,865)		11,542		43,235	43,235	803	
345370-86-0	FORD MOTOR CO		09/17/2021	Various	11,899.000	157,373		347,121	104,592	238,974			238,974		347,121		(191,805)	(191,805)		
346375-10-8	FORMFACTOR INC		06/25/2021	Various	258.000	9,324		5,602	11,099	(5,416)			(5,416)		5,602		3,584	3,584		
34959E-10-9	FORTINET INC		09/01/2021	Various	299.000	75,739		2,648	44,411	(41,150)			(41,150)		2,649		71,920	71,920		
34964C-10-6	FORTUNE BRANDS HOME AND SECURI		06/25/2021	Various	379.000	37,444		2,477	32,488	(29,571)			(29,571)		2,477		34,390	34,390	197	
350060-10-9	FOSTER L B CO COM		06/25/2021	Various	306.000	5,641		5,951	4,605	1,326			1,326		5,951		(391)	(391)		
350392-10-6	FOUNDATION BUILDING MATERIALS		01/29/2021	Corporate Action	499.000	9,746		6,881	9,586	(2,665)			(2,665)		6,881		2,722	2,722		
35137L-10-5	FOX CORP CLASS A		06/25/2021	Various	1,434.000	59,741		59,583	41,758	17,564			17,564		59,583		(701)	(701)	330	
35137L-20-4	FOX CORP CLASS B		06/25/2021	Various	225.000	8,308		9,315	6,498	2,776			2,776		9,315		(1,126)	(1,126)	52	
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		07/06/2021	Various	2,673.000	91,534		32,407	69,551	(36,600)			(36,600)		32,407		57,746	57,746	111	
35904G-10-7	FRONT YARD RESIDENTIAL CORP		01/12/2021	Corporate Action	1,944.000	32,052		45,794	31,493	14,091			14,091		45,794		(14,189)	(14,189)		
35905A-10-9	FRONTDOOR INC		01/13/2021	Various	693.000	37,913		14,480	34,796	(20,018)			(20,018)		14,480		22,862	22,862		
35952H-60-1	FUELCELL ENERGY INC		09/01/2021	GUZMAN AND COMPANY	6,637.000	42,868		13,870	74,135	(59,382)			(59,382)		13,870		28,350	28,350		
359694-10-6	FULLER H B CO COM		06/25/2021	Various	200.000	12,945		3,269	10,376	(7,003)			(7,003)		3,269		9,480	9,480	66	
360271-10-0	FULTON FINANCIAL CORP		07/06/2021	Various	2,586.000	40,212		21,499	32,894	(11,228)			(11,228)		21,499		18,114	18,114	1,060	
361438-10-4	GAMCO INVESTMENT INC		05/28/2021	Spin Off	0.000	219		216	221	(5)			(5)		216					
36192A-10-9	GWG HOLDINGS INC		06/25/2021	Various	1,284.000	9,054		9,167	8,975	189			189		9,167		(243)	(243)		
36225V-10-4	GP STRATEGIES CORP		10/15/2021	Corporate Action	494.000	10,451		3,314	5,858	(2,507)			(2,507)		3,314		6,978	6,978		
36269P-10-4	GAIA INC		06/25/2021	Various	322.000	3,894		3,574	3,180	387			387		3,573		265	265		
36467J-10-8	GAMING AND LEISURE PROPERTIES		01/13/2021	Direct	0.000	3			3	(2)			(2)		1		2	2		
36467W-10-9	GAMESTOP CORP		09/01/2021	Various	190.000	41,054		4,617	3,579	1,022			1,022		4,616		35,808	35,808		
364760-10-8	GAP INC/THE		03/19/2021	Various	1,208.000	37,984		22,762	24,390	(1,603)			(1,603)		22,763		14,658	14,658		
366651-10-7	GARTNER INC		11/02/2021	Various	583.000	147,911		6,207	93,391	(85,906)			(85,906)		6,207		139,422	139,422		
368678-10-8	GENCOR INDUSTRIES INC		06/25/2021	Various	277.000	3,493		2,701	3,407	(696)			(696)		2,701		741	741		
368736-10-4	GENERAC HOLDINGS INC		09/17/2021	Various	141.000	56,100		5,216	32,065	(26,454)			(26,454)		5,217		50,020	50,020		
369550-10-8	GENERAL DYNAMICS CORP		11/02/2021	Various	736.000	143,320		21,910	109,531	(86,337)			(86,337)		21,910		119,216	119,216	2,266	
369604-10-3	GENERAL ELECTRIC CO		07/06/2021	Various	15,765.000	212,505		337,605	170,262	164,890			164,890		337,605		(128,020)	(128,020)	402	
369604-10-3	GENERAL ELECTRIC CO		08/02/2021	Tax Free Exchange	262,074.000	6,072,878		5,985,421	2,830,400	3,108,772			3,108,772		5,985,421				7,862	
370334-10-4	GENERAL MILLS INC		09/01/2021	Various	1,374.000	79,818		26,744	80,791	(53,256)			(53,256)		26,743		51,869	51,869	1,432	
37045V-10-0	GENERAL MOTORS CO		09/20/2021	Various	2,036.000	105,707		57,608	84,779	(26,773)			(26,773)		57,608		46,526	46,526		
372284-20-8	GENIE ENERGY LTD		06/25/2021	Various	919.000	5,959		9,787	6,626	3,115			3,115		9,787		(3,910)	(3,910)		
372309-10-4	GENMARK DIAGNOSTIC INC		04/21/2021	Corporate Action	1,865.000	45,508		20,775	27,228	(6,359)			(6,359)		20,774		24,053	24,053		
372460-10-5	GENUINE PARTS CO		06/17/2021	GUZMAN AND COMPANY	317.000	39,520		8,555	31,836	(22,941)			(22,941)		8,554		30,364	30,364	767	
37253A-10-3	GENTHERM INC		06/25/2021	Various	225.000	16,515		3,547	14,674	(10,964)			(10,964)		3,547		12,716	12,716		
374689-10-7	GIBRALTAR INDUSTRIES INC		06/25/2021	Various	178.000	13,827		2,632	12,805	(10,025)			(10,025)		2,631		10,985	10,985		
375558-10-3	GILEAD SCIENCES INC		09/01/2021	Various	2,787.000	192,140		6,297	162,371	(153,786)			(153,786)		6,297		182,876	182,876	3,056	
37637Q-10-5	GLACIER BANCORP INC		10/14/2021	Direct	0.000	16		2	13	(11)			(11)		2		14	14		
37940X-10-2	GLOBAL PAYMENTS INC		07/06/2021	Various	716.000	141,147		4,073	154,240	(147,967)			(147,967)		4,072		134,895	134,895	206	

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
379577-20-8	GLOBUS MEDICAL INC		05/03/2021	Various	474.000	34,221		7,989	30,915	(22,590)			(22,590)		7,989		25,711	25,711		
37959E-10-2	GLOBE LIFE INC C/S		09/01/2021	Various	432.000	41,857		6,258	41,023	(34,255)			(34,255)		6,258		34,958	34,958	252	
379890-10-6	GLU MOBILE INC		04/30/2021	Corporate Action	4,064.000	51,542		25,899	36,617	(10,561)			(10,561)		25,899		24,874	24,874		
38000Q-10-2	GLYCOMIMETICS INC		06/25/2021	Various	1,226.000	3,122		18,095	4,609	13,287			13,287		18,094		(15,001)	(15,001)		
380237-10-7	GODADDY INC		06/25/2021	Various	314.000	27,684		9,290	26,046	(16,510)			(16,510)		9,290		17,975	17,975		
38068T-10-5	GOLD RESOURCE CORP		06/25/2021	Various	2,189.000	5,686		6,931	6,370	553			553		6,931		(1,326)	(1,326)	51	
38141G-10-4	GOLDMAN SACHS GROUP INC		11/02/2021	Various	828.000	313,139		85,839	218,351	(130,570)			(130,570)		85,838		222,548	222,548	2,171	
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE		09/01/2021	Various	2,616.000	42,882		87,243	28,541	57,842			57,842		87,244		(44,931)	(44,931)		
38388F-10-8	GRACE W R & CO DEL NEW COM		09/22/2021	Various	2,080.000	147,258		19,132	114,026	(93,503)			(93,503)		19,132		125,868	125,868	686	
384109-10-4	GRACO INC		09/01/2021	Various	529.000	42,083		1,377	38,274	(36,355)			(36,355)		1,378		40,055	40,055	298	
384556-10-6	GRAHAM CORP		06/25/2021	Various	470.000	6,414		16,406	7,134	9,136			9,136		16,406		(10,073)	(10,073)	103	
384802-10-4	GRAINGER W W INC COM		01/13/2021	GUZMAN AND COMPANY	92.000	36,262		3,130	37,567	(33,932)			(33,932)		3,130		32,574	32,574		
38526M-10-6	GRAND CANYON EDUCATION INC		01/13/2021	Various	408.000	37,072		8,845	37,989	(28,717)			(28,717)		8,845		27,663	27,663		
387328-10-7	GRANITE CONSTRUCTION INC		07/06/2021	Various	1,116.000	45,313		23,263	29,808	(6,449)			(6,449)		23,263		21,374	21,374	419	
393657-10-1	GREENBRIER COS INC		07/06/2021	Various	967.000	40,458		26,940	35,179	(8,118)			(8,118)		26,940		12,921	12,921	522	
394357-10-7	GREENE COUNTY BANCORP INC		06/25/2021	Various	113.000	3,268		3,096	2,880	213			213		3,096		125	125	27	
395259-10-4	GREENHILL & CO INC		06/25/2021	Various	445.000	7,049		20,781	5,403	15,153			15,153		20,781		(13,819)	(13,819)	45	
398231-10-0	GRIFFIN LAND & NURSERIES		01/04/2021	Tax Free Exchange	272.000	9,755		9,615	17,000	(7,277)			(7,277)		9,615					
398905-10-9	GROUP 1 AUTOMOTIVE INC		11/02/2021	Various	222.000	43,019		12,506	29,113	(16,364)			(16,364)		12,506		29,860	29,860	218	
400110-10-2	GRUBHUB INC		06/14/2021	Various	3,071.000	186,613		132,891	228,084	(93,798)			(93,798)		132,891		50,979	50,979		
400764-10-6	GUARANTY BANCSHARES INC		03/12/2021	Various	0.000	16		16	13	2			2		15		1	1		
40412C-10-1	HCA HOLDINGS		12/17/2021	Various	1,355.000	309,594		41,319	222,843	(178,863)			(178,863)		41,319		263,528	263,528	1,444	
404251-10-0	HNI CORP		06/25/2021	Various	257.000	11,680		5,897	8,856	(2,916)			(2,916)		5,897		5,609	5,609	158	
40425J-10-1	HMS HOLDINGS CORP		04/05/2021	Corporate Action	2,138.000	80,262		32,023	78,571	(45,867)			(45,867)		32,022		47,033	47,033		
40434L-10-5	HEWLETT-PACKARD CO		12/17/2021	Various	9,714.000	301,601		148,044	238,867	(89,492)			(89,492)		148,044		149,051	149,051	5,004	
406216-10-1	HALLIBURTON CO		09/17/2021	Various	2,404.000	53,848		39,897	45,436	(5,458)			(5,458)		39,897		13,162	13,162	245	
415864-10-7	HARSCO CORP		06/25/2021	Various	472.000	10,048		5,877	8,486	(2,571)			(2,571)		5,877		4,022	4,022		
416515-10-4	HARTFORD FINANCIAL SERVICES GR		09/17/2021	Various	1,521.000	103,905		29,219	74,499	(44,616)			(44,616)		29,219		73,110	73,110	1,491	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES I		03/05/2021	Various	1,000.000	37,780		18,338	35,390	(16,802)			(16,802)		18,338		18,877	18,877	340	
421906-10-8	HEALTHCARE SERVICES GROUP		06/25/2021	Various	367.000	12,129		1,120	10,313	(9,058)			(9,058)		1,120		10,822	10,822	152	
421946-10-4	HEALTHCARE REALTY TRUST INC		03/05/2021	Various	1,251.000	36,982		21,870	37,029	(14,937)			(14,937)		21,870		14,563	14,563	378	
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA		03/05/2021	Various	1,379.000	37,099		30,961	37,977	(6,914)			(6,914)		30,960		5,599	5,599	441	
42250P-10-3	HEALTHPEAK PROPERTIES INC REIT		06/25/2021	Various	431.000	14,864		5,737	13,028	(7,185)			(7,185)		5,736		8,904	8,904	259	
422704-10-6	HECLA MINING CO		06/25/2021	Various	1,220.000	9,395		5,699	7,905	(2,175)			(2,175)		5,698		3,558	3,558	24	
422806-10-9	HEICO CORP		11/02/2021	Various	304.000	42,715		3,124	40,250	(36,582)			(36,582)		3,124		38,933	38,933	52	
422806-20-8	HEICO CORP		03/05/2021	GUZMAN AND COMPANY	323.000	37,627		8,507	37,810	(28,873)			(28,873)		8,507		28,547	28,547	26	
426281-10-1	HENRY JACK & ASSOC INC COM		06/17/2021	Various	242.000	40,068		2,225	39,201	(36,434)			(36,434)		2,225		37,225	37,225	223	
42704L-10-4	HERC HOLDINGS INC		06/25/2021	Various	115.000	13,233		9,034	7,638	1,377			1,377		9,035		4,003	4,003		
427866-10-8	HERSHEY CO/THE		07/06/2021	Various	363.000	61,819		9,155	55,296	(45,464)			(45,464)		9,156		51,717	51,717	480	
42809H-10-7	HESS CORP		06/25/2021	Various	80.000	7,250		1,545	4,223	(2,639)			(2,639)		1,545		5,595	5,595	40	
42824C-10-9	HEWLETT PACKARD ENTERPRIS		06/25/2021	Various	1,142.000	17,080		12,221	13,533	(1,293)			(1,293)		12,221		4,608	4,608	411	
428291-10-8	HEXCEL CORP		06/25/2021	Various	163.000	10,621		3,704	7,904	(4,138)			(4,138)		3,704		6,757	6,757		
431475-10-2	HILL ROM HOLDINGS INC		12/13/2021	Corporate Action	1,862.000	294,716		59,038	182,420	(121,573)			(121,573)		59,038		231,182	231,182	1,341	
431571-10-8	HILLENBRAND INC		05/03/2021	Various	693.000	34,872		15,637	27,582	(11,769)			(11,769)		15,638		18,712	18,712	149	
432748-10-1	HILLTOP HOLDINGS INC		06/25/2021	Various	698.000	26,425		10,617	19,202	(8,459)			(8,459)		10,617		15,410	15,410	168	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		09/17/2021	Various	542.000	70,918		31,503	60,303	(28,378)			(28,378)		31,503		38,352	38,352		
436106-10-8	HOLLY FRONTIER CORP		09/01/2021	GUZMAN AND COMPANY	1,281.000	40,533		2,908	33,113	(29,762)			(29,762)		2,908		37,001	37,001	448	
436440-10-1	HOLOGIC INC		09/01/2021	Various	826.000	62,461		4,681	60,158	(54,664)			(54,664)		4,681		56,818	56,818		
437076-10-2	HOME DEPOT INC		11/02/2021	Various	2,934.000	940,610		69,805	779,330	(699,124)			(699,124)		69,805		856,324	856,324	9,238	
438516-10-6	HONEYWELL INTERNATIONAL INC		11/02/2021	Various	1,986.000	441,298		70,041	422,423	(347,216)			(347,216)		70,041		364,504	364,504	3,346	
440452-10-0	HORMEL FOODS CORP		07/06/2021	GUZMAN AND COMPANY	849.000	41,257		3,105	39,571	(35,932)			(35,932)		3,104		37,518	37,518	416	
44107P-10-4	HOST HOTELS & RESORTS INC		06/25/2021	Various	1,211.000	21,589		12,115	17,717	(5,520)			(5,520)		12,115		9,153	9,153		
443201-10-8	HOWMET AEROSPACE INC C/S		06/25/2021	Various	783.000	27,680		44,192	22,346	21,525			21,525		44,191		(16,892)	(16,892)		
443320-10-6	HUB GROUP INC		06/25/2021	Various	168.000	11,309		1,791	9,577	(7,671)			(7,671)		1,792		9,344	9,344		
443573-10-0	HUBSPOT INC		11/02/2021	Various	53.000	42,338		2,609	21,011	(18,132)			(18,132)		2,609		39,076	39,076		
444097-10-9	HUDSON PACIFIC PROPERTIES		09/01/2021	Various	1,570.000	43,003		31,922	37,712	(5,704)			(5,704)		31,923		10,450	10,450	785	
444859-10-2	HUMANA INC		07/06/2021	Various	392.000	168,037		5,529	160,825	(153,021)			(153,021)		5,528		159,914	159,914	415	
445658-10-7	HUNT J B TRANS SVCS INC COM		05/03/2021	Various	200.000	35,328		1,207	27,330	(25,740)			(25,740)		1,207		33,575	33,575	56	

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
446150-10-4	HUNTINGTON BANCSHARES INC/OH		06/23/2021	Various	2,145.000	34,782		8,767	27,093	(18,057)			(18,057)		8,767		25,486	25,486	644	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES		06/17/2021	GUZMAN AND COMPANY	184.000	39,510		43,841	31,369	12,289			12,289		43,841		(4,895)	(4,895)	420	
447324-10-4	HURCO COS INC		06/25/2021	Various	316.000	11,245		9,711	9,480	228			228		9,711		1,371	1,371	130	
447462-10-2	HURON CONSULTING GROUP INC		06/25/2021	Various	102.000	5,320		3,579	6,012	(2,398)			(2,398)		3,578		1,663	1,663		
44891N-10-9	IAC INTERACTIVECORP		03/05/2021	Various	160.000	38,213		1,356	30,296	(28,516)			(28,516)		1,356		36,267	36,267		
44891N-10-9	IAC INTERACTIVECORP		05/25/2021	Tax Free Exchange	2,290.000	20,379		20,086	433,611	(407,463)			(407,463)		20,086					
449253-10-3	IAA INC		06/25/2021	Various	192.000	10,656		2,719	12,476	(9,614)			(9,614)		2,719		7,776	7,776		
44925C-10-3	ICF INTERNATIONAL INC		06/25/2021	Various	70.000	6,440		1,925	5,203	(3,230)			(3,230)		1,925		4,417	4,417	29	
44980X-10-9	IPG PHOTONICS CORP		01/13/2021	GUZMAN AND COMPANY	150.000	36,601		2,877	33,569	(30,241)			(30,241)		2,878		33,160	33,160		
45031U-10-1	ISTAR FINANCIAL INC		05/03/2021	Various	1,837.000	34,418		64,992	27,280	37,160			37,160		64,993		(31,037)	(31,037)	202	
45073V-10-8	ITT INC		05/03/2021	Various	361.000	34,344		4,725	27,804	(22,741)			(22,741)		4,725		29,092	29,092	79	
45166A-10-2	IDEAYA BIOSCIENCES INC		06/25/2021	Various	456.000	9,952		6,575	6,384	188			188		6,575		3,230	3,230		
45168D-10-4	IDEXX LABORATORIES INC		09/01/2021	Various	205.000	122,290		1,014	102,473	(99,972)			(99,972)		1,014		119,385	119,385		
452308-10-9	ILLINOIS TOOL WORKS INC		09/01/2021	Various	751.000	170,097		18,081	153,114	(133,054)			(133,054)		18,081		149,403	149,403	1,953	
452327-10-9	ILLUMINA INC		11/02/2021	Various	437.000	197,590		1,393	161,690	(157,947)			(157,947)		1,393		193,140	193,140		
452521-10-7	IMMERSION CORP		06/25/2021	Various	1,305.000	11,375		17,521	14,734	2,747			2,747		17,522		(6,304)	(6,304)		
45337C-10-2	INCYTE CORP LTD		06/25/2021	Various	300.000	26,431		18,568	26,094	(7,416)			(7,416)		18,568		7,474	7,474		
453836-10-8	INDEPENDENT BANK CORP/ROCKLAND		12/03/2021	Direct	0.000	14		3	12	(10)			(10)		2		12	12		
45675Y-10-4	INFORMATION SERVICES GROUP INC		06/25/2021	Various	1,377.000	7,894		5,178	4,516	651			651		5,177		2,600	2,600	41	
45687V-10-6	INGERSOLL RAND INC		03/05/2021	GUZMAN AND COMPANY	772.000	38,761		5,963	35,172	(28,781)			(28,781)		5,963		32,205	32,205		
45688C-10-7	INGEVITY CORP		06/25/2021	Various	117.000	9,719		2,341	8,860	(6,423)			(6,423)		2,341		7,230	7,230		
457187-10-2	INGREDION INC		06/17/2021	Various	429.000	39,799		5,944	33,750	(27,398)			(27,398)		5,944		33,246	33,246	549	
45765U-10-3	INSIGHT ENTERPRISES INC		05/03/2021	Various	339.000	35,402		6,943	25,795	(18,575)			(18,575)		6,944		27,918	27,918		
45768S-10-5	INNOSPEC INC		06/25/2021	Various	102.000	9,728		3,147	9,254	(6,018)			(6,018)		3,146		(6,435)	(6,435)	58	
45772F-10-7	INPHI CORP		04/21/2021	Taxable Exchange	1,371.000	239,223		26,872	220,004	(190,301)			(190,301)		26,872		208,678	208,678		
45780R-10-1	INSTALLED BUILDING PRODUCTS		09/01/2021	Various	334.000	42,585		7,881	34,045	(25,780)			(25,780)		7,881		34,054	34,054	200	
45781D-10-1	INOVALON HOLDINGS INC		11/26/2021	Various	2,425.000	66,671		55,256	44,062	11,030			11,030		55,256		10,443	10,443		
45781M-10-1	INNOVIVA INC		06/25/2021	Various	553.000	7,575		6,555	6,852	(293)			(293)		6,555		910	910		
45784P-10-1	INSULET CORP		11/02/2021	Various	165.000	51,360		2,700	42,179	(38,900)			(38,900)		2,700		47,868	47,868		
458140-10-0	INTEL CORP		11/02/2021	Various	11,700.000	664,782		218,898	582,895	(358,660)			(358,660)		218,899		435,833	435,833	7,733	
45841N-10-7	INTERACTIVE BROKERS GROUP INC		03/05/2021	GUZMAN AND COMPANY	486.000	37,079		12,832	29,607	(16,529)			(16,529)		12,832		23,687	23,687	49	
458665-30-4	INTERFACE INC		06/25/2021	Various	407.000	6,401		3,654	4,274	(610)			(610)		3,655		2,651	2,651	8	
45866F-10-4	INTERCONTINENTAL EXCHANGE W/I		11/02/2021	Various	993.000	124,666		29,959	114,483	(83,285)			(83,285)		29,959		92,811	92,811	661	
459200-10-1	INTERNATIONAL BUSINESS MACHS		11/02/2021	Various	2,015.000	277,429		104,654	253,648	(146,810)			(146,810)		104,654		168,596	168,596	6,781	
459200-10-1	INTERNATIONAL BUSINESS MACHS		11/04/2021	Spin Off	0.000	89,297		88,011	147,889	(59,000)			(59,000)		88,011					
459506-10-1	INTERNATIONAL FLAVORS & FRAGRA		07/06/2021	Various	543.000	80,858		20,873	59,069	(37,635)			(37,635)		20,874		58,756	58,756	1,044	
460146-10-3	INTERNATIONAL PAPER CO		09/17/2021	Various	806.000	48,348		31,479	40,075	(8,469)			(8,469)		31,480		16,154	16,154	984	
460146-10-3	INTERNATIONAL PAPER CO		10/01/2021	Spin Off	0.000	23,906		23,562	29,777	(6,124)			(6,124)		23,562					
460690-10-0	INTERPUBLIC GROUP OF COS INC		11/02/2021	Various	2,486.000	79,295		79,697	58,471	20,915			20,915		79,697		(1,542)	(1,542)	1,286	
461202-10-3	INTUIT INC		11/02/2021	Various	504.000	248,453		9,730	191,444	(179,050)			(179,050)		9,730		234,889	234,889	674	
46120E-60-2	INTUITIVE SURGICAL INC		11/02/2021	Various	209.000	194,860		1,051	171,255	(167,709)			(167,709)		1,051		190,795	190,795		
46121H-10-9	INTRICON CORP		06/25/2021	Various	222.000	4,715		9,257	4,018	5,162			5,162		9,257		(4,605)	(4,605)		
46131B-10-0	INVESCO MORTGAGE CAPITAL		04/21/2021	Direct	0.000	1		4	1	3			3		4		(3)	(3)		
46134L-10-5	INVESTAR HOLDING CORP		06/25/2021	Various	299.000	6,781		6,817	4,946	1,844			1,844		6,817		(134)	(134)	40	
46187W-10-7	INVITATION HOMES INC		05/03/2021	GUZMAN AND COMPANY	1,115.000	39,296		24,339	33,116	(8,648)			(8,648)		24,339		14,375	14,375	190	
46266C-10-5	IQVIA HOLDINGS INC		07/06/2021	Various	559.000	126,862		29,015	100,156	(70,098)			(70,098)		29,015		95,915	95,915		
462726-10-0	IROBOT CORP		06/25/2021	Various	141.000	13,306		3,507	11,321	(7,699)			(7,699)		3,507		9,597	9,597		
46284V-10-1	IRON MOUNTAIN INC		07/06/2021	GUZMAN AND COMPANY	949.000	40,841		8,080	27,977	(19,605)			(19,605)		8,080		32,138	32,138	1,761	
466032-10-9	J&J SNACK FOODS CORP		06/25/2021	Various	55.000	9,772		1,164	8,546	(7,274)			(7,274)		1,164		8,458	8,458	98	
46625H-10-0	JP MORGAN CHASE & CO		12/17/2021	Various	9,794.000	1,543,697		293,378	1,244,524	(937,202)			(937,202)		293,379		1,226,747	1,226,747	21,619	
466313-10-3	JABIL CIRCUIT INC		06/17/2021	GUZMAN AND COMPANY	704.000	41,304		18,518	29,941	(11,256)			(11,256)		18,518		22,167	22,167	113	
47233W-10-9	JEFFERIES FINANCIAL GROUP IN		06/17/2021	GUZMAN AND COMPANY	1,252.000	38,307		8,066	30,799	(22,400)			(22,400)		8,066		29,657	29,657	501	
477839-10-4	JOHN BEAN TECHNOLOGIES CORP		06/25/2021	Various	146.000	21,073		307	16,625	(16,079)			(16,079)		307		20,441	20,441	29	
478160-10-4	JOHNSON & JOHNSON		11/02/2021	Various	6,603.000	1,102,965		212,741	1,039,180	(814,324)			(814,324)		212,741		873,386	873,386	12,847	
47973J-10-2	JOINT CORP THE		06/17/2021	Various	513.000	40,050		9,336	13,471	(4,074)			(4,074)		9,336		30,104	30,104		
480200-10-7	JONES LANG LASALLE INC		09/01/2021	GUZMAN AND COMPANY	171.000	42,697		2,951	25,371	(22,091)			(22,091)		2,951		39,088	39,088		
48123V-10-2	J2 GLOBAL INC		01/13/2021	GUZMAN AND COMPANY	384.000	36,730		7,468	37,513	(29,605)			(29,605)		7,468		28,702	28,702		
48123V-10-2	J2 GLOBAL INC		10/08/2021	Spin Off	0.000	5,108		5,034	15,051	(9,870)			(9,870)		5,034					

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
48203R-10-4	JUNIPER NETWORKS INC		06/25/2021	Various	879.000	24,697		13,835	19,786	(5,864)			(5,864)		13,835		10,495	10,495	352	
48238T-10-9	KAR AUCTION SERVICES INC		06/25/2021	Various	490.000	9,058		4,264	9,118	(4,784)			(4,784)		4,263		4,660	4,660		
48242W-10-6	KBR INC		06/25/2021	Various	156.000	6,099		3,320	4,825	(1,483)			(1,483)		3,320		2,688	2,688	50	
482480-10-0	KLA-TENCOR CORP		07/06/2021	Various	291.000	92,712		9,163	75,343	(65,210)			(65,210)		9,163		82,124	82,124	524	
48251W-10-4	KKR & CO INC A		03/05/2021	Various	778.000	37,018		23,019	31,501	(8,358)			(8,358)		23,019		13,451	13,451	105	
48282T-10-4	KADANT INC		05/03/2021	Various	191.000	34,692		3,689	26,927	(22,897)			(22,897)		3,689		30,470	30,470	94	
48283N-10-6	KADMON HOLDINGS INC		11/10/2021	Corporate Action	5,123.000	49,380		23,251	21,261	1,962			1,962		23,252		25,389	25,389		
485170-30-2	KANSAS CITY SOUTHERN		12/13/2021	Various	3,018.000	882,973		63,520	616,064	(544,445)			(544,445)		63,519		805,858	805,858	5,947	
48666K-10-9	KB HOME		05/03/2021	Various	705.000	35,440		8,546	23,632	(14,865)			(14,865)		8,546		26,355	26,355	106	
489170-10-0	KENNAMETAL INC		06/25/2021	Various	147.000	5,389		2,031	5,326	(3,248)			(3,248)		2,030		3,277	3,277	59	
489398-10-7	KENNEDY-WILSON HOLDINGS INC		09/01/2021	Various	3,720.000	78,887		81,873	66,551	15,097			15,097		81,873		(4,118)	(4,118)	1,647	
49271V-10-0	KEURIG DR PEPPER INC		06/17/2021	Various	2,339.000	78,306		59,645	74,848	(14,981)			(14,981)		59,644		17,515	17,515	525	
493267-10-8	KEYCORP NEW CO		09/17/2021	GUZMAN AND COMPANY	734.000	15,458		4,240	12,045	(7,691)			(7,691)		4,240		10,983	10,983	407	
49338L-10-3	KEYSIGHT TECHNOLOGIES		09/01/2021	Various	476.000	77,214		11,041	62,874	(51,073)			(51,073)		11,041		64,990	64,990		
493732-10-1	KFORCE INC		06/25/2021	Various	264.000	16,654		2,483	11,112	(8,503)			(8,503)		2,483		13,916	13,916	121	
494368-10-3	KIMBERLY-CLARK CORP		07/06/2021	Various	657.000	88,761		28,387	88,583	(59,314)			(59,314)		28,387		59,032	59,032	2,028	
49446R-10-9	KIMCO REALTY CORP		09/17/2021	Various	1,777.000	38,377		24,362	26,670	(2,275)			(2,275)		24,361		13,448	13,448	702	
49456B-10-1	KINDER MORGAN INC		06/25/2021	Various	3,524.000	58,042		136,096	48,173	86,634			86,634		136,096		(78,804)	(78,804)	583	
494577-10-9	KINDRED BIOSCIENCES INC		06/25/2021	Various	1,615.000	14,961		5,901	6,961	(1,043)			(1,043)		5,902		8,834	8,834		
497266-10-6	KIRBY CORP		06/25/2021	Various	145.000	9,340		1,509	7,515	(5,918)			(5,918)		1,509		7,688	7,688		
49803T-30-0	KITE REALTY GROUP TRUST		11/10/2021	Various	1,870.000	41,105		50,798	27,974	22,490			22,490		50,799		(10,275)	(10,275)	599	
498904-20-0	KNOLL INC		06/25/2021	Various	284.000	7,590		5,212	4,169	1,028			1,028		5,212		2,267	2,267	34	
498904-20-0	KNOLL INC		07/20/2021	Tax Free Exchange	1,686.000	54,099		34,774	24,751	9,876			9,876		34,774		18,526	18,526	202	
49926D-10-9	KNOWLES CORP WHEN ISSUED		06/25/2021	Various	402.000	8,044		5,209	7,409	(2,168)			(2,168)		5,209		2,716	2,716		
500255-10-4	KOHL'S CORP		06/25/2021	Various	357.000	20,719		13,259	14,526	(1,248)			(1,248)		13,259		7,154	7,154	179	
50050N-10-3	KONTOOR BRANDS INC W I		07/06/2021	Various	693.000	39,984		3,283	28,108	(24,461)			(24,461)		3,283		36,086	36,086	554	
500643-20-0	KORN/FERRY INTERNATIONAL		06/25/2021	Various	246.000	18,259		8,602	10,701	(2,068)			(2,068)		8,602		9,384	9,384	49	
500688-10-6	KOSMOS ENERGY LTD		07/06/2021	Various	11,652.000	37,074		108,323	27,382	79,754			79,754		108,323		(71,705)	(71,705)		
500754-10-6	KRAFT HEINZ CO THE		03/19/2021	Various	510.000	20,254		6,591	17,676	(10,923)			(10,923)		6,591		13,356	13,356	204	
501044-10-1	KROGER CO/THE		09/17/2021	Various	1,266.000	51,191		12,869	40,208	(26,939)			(26,939)		12,868		37,545	37,545	555	
501797-10-4	LTD BRANDS INC		08/03/2021	Spin Off	0.000	27,465		27,069	50,383	(22,972)			(22,972)		27,069					
501797-10-4	LTD BRANDS INC		08/03/2021	Tax Free Exchange	6,818.000	110,756		109,161	203,178	(92,639)			(92,639)		109,161				1,023	
50181P-10-0	LONB CORPORATION		06/25/2021	Various	378.000	6,278		6,009	5,552	450			450		6,009		179	179	144	
50187A-10-7	LHC GROUP INC		06/25/2021	Various	75.000	15,547		1,494	15,999	(14,292)			(14,292)		1,494		13,814	13,814		
501889-20-8	LKQ CORP		07/06/2021	Various	1,289.000	64,874		4,629	45,424	(40,198)			(40,198)		4,628		59,247	59,247		
502431-10-9	L3HARRIS TECHNOLOGIES INC		12/17/2021	Various	798.000	171,710		12,608	150,838	(136,204)			(136,204)		12,608		156,458	156,458	1,614	
503459-60-4	LA JOLLA PHARMACEUTICAL CO		06/25/2021	Various	669.000	3,232		17,228	2,597	14,418			14,418		17,229		(14,029)	(14,029)		
505336-10-7	LA-Z-BOY INC		06/25/2021	Various	268.000	10,292		4,685	10,677	(5,904)			(5,904)		4,685		5,453	5,453	80	
50540R-40-9	LABORATORY CORP OF AMERICA HOL		11/02/2021	Various	273.000	76,828		9,009	55,570	(45,877)			(45,877)		9,010		66,639	66,639		
512807-10-8	LAM RESEARCH CORP		11/02/2021	Various	456.000	278,548		11,890	215,355	(200,482)			(200,482)		11,890		262,361	262,361	1,607	
512816-10-9	LAMAR ADVERTISING CO-A		11/02/2021	Various	358.000	42,831		14,738	29,793	(14,833)			(14,833)		14,739		27,445	27,445	895	
513272-10-4	LAMB WESTON HLD		05/03/2021	Various	423.000	34,886		6,753	33,307	(26,165)			(26,165)		6,753		27,601	27,601	99	
513847-10-3	LANCASTER COLONY CORP		07/06/2021	Various	210.000	41,369		7,945	38,584	(30,189)			(30,189)		7,946		32,791	32,791	315	
516012-10-1	LANNETT CO INC		06/25/2021	Various	1,137.000	5,699		19,214	7,413	11,628			11,628		19,214		(13,582)	(13,582)		
517834-10-7	LAS VEGAS SANDS CORP		06/25/2021	Various	271.000	14,486		2,236	16,152	(13,712)			(13,712)		2,236		12,028	12,028		
518415-10-4	LATTICE SEMICONDUCTOR CORP		07/06/2021	Various	1,122.000	62,753		7,870	51,410	(42,902)			(42,902)		7,870		53,920	53,920		
518439-10-4	LAUDER ESTEE COS INC CL A		11/02/2021	Various	552.000	168,771		11,164	146,938	(133,783)			(133,783)		11,165		155,006	155,006	464	
524660-10-7	LEGGETT & PLATT INC		06/25/2021	Various	337.000	17,767		6,822	14,928	(7,988)			(7,988)		6,821		10,678	10,678	411	
525327-10-2	LEIDOS HOLDINGS INC		06/17/2021	Various	376.000	40,399		19,458	39,525	(19,773)			(19,773)		19,458		20,337	20,337	256	
526057-10-4	LENNAR CORP		06/25/2021	Various	334.000	32,904		4,630	25,461	(20,526)			(20,526)		4,630		27,770	27,770	167	
52634L-10-8	LENSAR INC W I		06/25/2021	Various	131.000	1,045		992	950	41			41		992		38	38		
530307-30-5	LIBERTY BROADBAND A		11/02/2021	Various	1,002.000	167,976		10,222	158,757	(146,358)			(146,358)		10,222		155,166	155,166		
531229-40-9	LIBERTY SIRIUSXM GROUP		06/25/2021	Various	323.000	15,541		184	13,950	(13,565)			(13,565)		183		15,117	15,117		
531229-60-7	LIBERTY SIRIUS GROUP		03/05/2021	GUZMAN AND COMPANY	838.000	37,152		3,050	36,461	(32,921)			(32,921)		3,050		33,530	33,530		
531229-85-4	LIBERTY MEDIA GROUP		05/03/2021	GUZMAN AND COMPANY	725.000	34,540		399	30,885	(30,039)			(30,039)		399		33,607	33,607		
531229-87-0	LIBERTY MEDIA GROUP		06/17/2021	Various	985.000	40,221		4,552	37,420	(32,386)			(32,386)		4,552		35,052	35,052		
532457-10-8	LILLY ELI & CO COM		11/02/2021	Various	1,959.000	443,763		100,479	330,758	(226,903)			(226,903)		100,479		336,526	336,526	3,131	
53635D-20-2	LIQUIDIA TECHNOLOGIES INC		06/25/2021	Various	1,194.000	3,526		9,551	3,523	5,941			5,941		9,552		(6,070)	(6,070)		

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
537008-10-4	LITTELFUSE INC		06/25/2021	Various	49.000	12,302		978	12,479	(11,331)			(11,331)		979		11,134	11,134	47	
538034-10-9	LIVE NATION INC		06/25/2021	Various	522.000	49,046		6,273	38,357	(31,613)			(31,613)		6,274		42,020	42,020		
538146-10-1	LIVEPERSON INC		06/25/2021	Various	116.000	7,577		470	7,218	(6,650)			(6,650)		469		6,991	6,991		
53815P-10-8	LIVERAMP HLDGS INC COM		01/13/2021	Various	442.000	36,390		9,822	32,350	(22,198)			(22,198)		9,822		26,016	26,016		
539830-10-9	LOCKHEED MARTIN CORP		11/02/2021	Various	574.000	210,572		20,999	203,758	(180,080)			(180,080)		20,999		186,337	186,337	2,548	
540424-10-8	LOEWS CORP		09/01/2021	Various	1,919.000	104,126		21,573	86,393	(63,871)			(63,871)		21,572		80,966	80,966	240	
54142F-10-2	LOGICBIO THERAPEUTICS INC		06/25/2021	Various	842.000	3,776		10,945	6,424	4,455			4,455		10,945		(7,215)	(7,215)		
546347-10-5	LOUISIANA-PACIFIC CORP		12/17/2021	Various	1,149.000	66,110		11,850	42,708	(30,406)			(30,406)		11,850		53,250	53,250	372	
548661-10-7	LOWE'S COS INC		12/17/2021	Various	3,654.000	726,509		37,084	586,504	(541,366)			(541,366)		37,084		678,221	678,221	4,961	
550021-10-9	LULULEMON ATHLETICA INC		07/06/2021	Various	213.000	76,532		14,287	74,131	(58,966)			(58,966)		14,288		61,075	61,075		
550241-10-3	LUMEN TECHNOLOGIES INC COMMON		12/17/2021	Various	3,783.000	49,550		609,449	36,885	564,172			564,172		609,450		(560,002)	(560,002)	3,366	
55024U-10-9	LUMENTUM HOLDINGS INC		07/06/2021	GUZMAN AND COMPANY	486.000	41,280		387,979	46,073	336,894			336,894		387,979		(346,914)	(346,914)		
55027E-10-2	LUMINEX CORP		07/15/2021	Corporate Action	1,582.000	59,389		29,514	36,575	(6,957)			(6,957)		29,514		28,988	28,988	475	
550819-10-6	LYDALL INC		10/01/2021	Corporate Action	674.000	42,467		5,505	20,239	(14,519)			(14,519)		5,504		36,311	36,311		
55262C-10-0	MBIA INC		06/25/2021	Various	647.000	7,241		7,925	4,258	3,613			3,613		7,925		(787)	(787)		
552676-10-8	MDC HOLDINGS INC		04/01/2021	Direct	0.000	23		10	18	(8)			(8)		10		13	13		
552690-10-9	MDU RESOURCES GROUP INC		05/03/2021	GUZMAN AND COMPANY	1,017.000	34,697		9,941	26,787	(16,599)			(16,599)		9,941		24,230	24,230	432	
55272X-10-2	MFA MORTGAGE INVESTMENTS INC		07/06/2021	Various	8,834.000	40,835		66,039	34,364	31,211			31,211		66,039		(25,764)	(25,764)	2,209	
552848-10-3	MGIC INVESTMENT CORP		01/13/2021	GUZMAN AND COMPANY	2,786.000	37,329		24,859	34,964	(9,958)			(9,958)		24,858		11,920	11,920		
552953-10-1	MGM RESORTS INTERNATIONAL		11/02/2021	Various	4,014.000	178,528		47,159	126,482	(78,160)			(78,160)		47,159		128,658	128,658	20	
55305B-10-1	M/I HOMES INC		05/03/2021	GUZMAN AND COMPANY	488.000	34,999		9,636	21,614	(11,802)			(11,802)		9,636		24,832	24,832		
55306N-10-4	MKS INSTRUMENTS INC		06/17/2021	Various	226.000	40,214		5,738	34,002	(27,849)			(27,849)		5,739		33,859	33,859	95	
553498-10-6	MSA SAFETY INC COM		09/01/2021	Various	255.000	41,615		1,584	38,095	(35,975)			(35,975)		1,585		39,388	39,388	334	
55354G-10-0	MSCI INC		09/01/2021	Various	202.000	107,919		4,338	90,199	(84,602)			(84,602)		4,338		101,916	101,916	341	
553573-10-6	MSG NETWORKS INC		06/25/2021	Various	1,166.000	17,912			17,187	(16,935)			(16,935)				17,635	17,635		
553573-10-6	MSG NETWORKS INC		07/09/2021	Tax Free Exchange	1,195.000	5,233		5,158	17,615	(12,274)			(12,274)		5,158					
553777-10-3	MTS SYSTEMS CORP		04/08/2021	Various	632.000	37,512		10,989	36,758	(25,391)			(25,391)		10,989		25,955	25,955		
554382-10-1	MACERICH CO		09/01/2021	Various	2,425.000	41,893		99,897	25,877	72,936			72,936		99,898		(58,544)	(58,544)	1,091	
554489-10-4	MACK-CALI REALTY CORP		07/06/2021	Various	2,327.000	41,071		77,330	28,994	47,627			47,627		77,330		(36,810)	(36,810)		
55608B-10-5	MACQUARIE INFRASTRUCTURE CO LL		09/24/2021	Various	2,253.000	92,491		189,367	84,600	103,231			103,231		189,367		(98,101)	(98,101)	24,783	
556269-10-8	MADDEN STEVEN LTD COM		06/25/2021	Various	206.000	9,340		1,721	7,277	(5,474)			(5,474)		1,722		7,475	7,475	62	
55826T-10-2	MADISON SQUARE GARDEN ENT C/S		08/02/2021	Direct	1.000	40			57	(56)			(56)				39	39		
559079-20-7	MAGELLAN HEALTH SERVICES INC		07/06/2021	Various	431.000	41,266		29,181	35,705	(6,427)			(6,427)		29,182		11,477	11,477		
55955D-10-0	MAGNITE INC		06/25/2021	Various	1,510.000	43,500		9,603	46,371	(36,230)			(36,230)		9,602		33,236	33,236		
56117J-10-0	MALIBU BOATS INC A		06/25/2021	Various	88.000	6,627		1,762	5,495	(3,678)			(3,678)		1,762		4,765	4,765		
562750-10-9	MANHATTAN ASSOCIATES INC		03/05/2021	GUZMAN AND COMPANY	318.000	38,077		2,400	33,448	(30,592)			(30,592)		2,401		35,090	35,090		
56418H-10-0	MANPOWER INC		06/25/2021	Various	126.000	15,682		3,819	11,363	(7,433)			(7,433)		3,819		11,624	11,624	159	
564563-10-4	MANTECH INTERNATIONAL CORP		06/25/2021	Various	101.000	9,201		2,755	8,983	(6,137)			(6,137)		2,755		6,306	6,306	77	
565849-10-6	MARATHON OIL CORP		09/01/2021	Various	5,393.000	66,925		69,644	35,971	33,179			33,179		69,644		(3,679)	(3,679)	554	
56585A-10-2	MARATHON PETROLEUM CORP		12/17/2021	Various	3,252.000	192,893		175	134,503	(132,358)			(132,358)		176		189,732	189,732	4,435	
567908-10-8	MARINEMAX INC		05/03/2021	Various	599.000	36,992		4,581	20,983	(16,162)			(16,162)		4,581		31,843	31,843		
570535-10-4	MARKEL CORP		07/06/2021	GUZMAN AND COMPANY	34.000	42,031		14,221	35,133	(20,604)			(20,604)		14,222		27,174	27,174		
57055L-10-7	MARKER THERAPEUTICS INC		06/25/2021	Various	1,309.000	4,157		10,366	1,898	8,344			8,344		10,366		(6,262)	(6,262)		
57060D-10-8	MARKETAXESS HOLDINGS INC		07/06/2021	GUZMAN AND COMPANY	88.000	42,125		1,027	50,210	(48,462)			(48,462)		1,027		40,447	40,447	116	
57164Y-10-7	MARRIOTT VACATIONS WORLD		06/25/2021	Various	54.000	8,913		89	7,411	(7,214)			(7,214)		90		8,686	8,686		
571748-10-2	MARSH & MCLENNAN COS INC		11/02/2021	Various	1,169.000	164,544		38,283	136,773	(97,046)			(97,046)		38,283		123,756	123,756	1,204	
571903-20-2	MARRIOTT INTERNATIONAL INC/DE		07/06/2021	Various	711.000	97,080		12,347	93,796	(80,254)			(80,254)		12,348		83,243	83,243		
573284-10-6	MARTIN MARIETTA MATERIALS INC		06/17/2021	GUZMAN AND COMPANY	142.000	48,483		7,337	40,324	(32,503)			(32,503)		7,337		40,404	40,404	162	
574599-10-6	MASCO CORP		05/03/2021	Various	533.000	35,224		10,111	29,277	(18,885)			(18,885)		10,111		24,579	24,579	75	
574795-10-0	MASIMO CORP		07/06/2021	Various	161.000	42,021		5,611	43,209	(37,047)			(37,047)		5,611		35,766	35,766		
576323-10-9	MASTEC INC		03/05/2021	GUZMAN AND COMPANY	419.000	39,445		9,607	28,567	(18,682)			(18,682)		9,607		29,238	29,238		
57636Q-10-4	MASTERCARD INC		11/02/2021	Various	2,398.000	884,908		36,550	855,942	(807,381)			(807,381)		36,550		834,703	834,703	2,237	
576485-20-5	MATADOR RESOURCES CO		06/17/2021	GUZMAN AND COMPANY	1,187.000	39,281		13,192	14,316	(1,108)			(1,108)		13,192		25,495	25,495	59	
576690-10-1	MATERION CORP		06/25/2021	Various	95.000	7,570		2,162	6,053	(3,834)			(3,834)		2,162		5,293	5,293	22	
57686G-10-5	MATSON INC		06/25/2021	Various	323.000	21,434		6,339	18,401	(11,885)			(11,885)		6,339		14,770	14,770	149	
577345-10-1	MAUI LAND & PINEAPPLE CO INC		06/25/2021	Various	231.000	2,492		4,724	2,664	2,030			2,030		4,724		(2,266)	(2,266)		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		07/06/2021	Various	616.000	61,062		9,929	54,609	(44,025)			(44,025)		9,929		50,199	50,199		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		08/27/2021	Tax Free Exchange	7,688.000	128,600		126,748	681,541	(546,660)			(546,660)		126,748					

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
579780-20-6	MCCORMICK & CO INC/MD		06/17/2021	GUZMAN AND COMPANY	455.000	40,411		3,329	43,498	(39,580)			(39,580)		3,329		36,460	36,460	309	
580135-10-1	MCDONALD'S CORP		11/02/2021	Various	1,821.000	425,594		52,279	390,751	(333,509)			(333,509)		52,280		366,784	366,784	4,261	
581550-10-3	MCKESSON CORP		09/17/2021	Various	532.000	105,930		22,192	92,525	(69,303)			(69,303)		22,191		82,123	82,123	621	
584021-10-9	MEDALLIA INC		10/29/2021	Corporate Action	2,662.000	91,830		61,538	88,431	(26,499)			(26,499)		61,538		28,938	28,938		
58468P-20-6	MEDICINOVA INC		06/25/2021	Various	1,230.000	5,142		8,609	6,470	2,108			2,108		8,609		(3,537)	(3,537)		
58470H-10-1	MEDIFAST INC		06/25/2021	Various	19.000	5,329		201	3,730	(3,477)			(3,477)		201		5,045	5,045	75	
58502B-10-6	MEDNAX INC		07/06/2021	Various	1,350.000	41,332		20,218	33,129	(12,722)			(12,722)		20,218		20,497	20,497		
58506Q-10-9	MEDPACE HOLDINGS INC		06/17/2021	Various	223.000	41,130		7,672	31,042	(23,027)			(23,027)		7,672		32,830	32,830		
58933Y-10-5	MERCK & CO		11/02/2021	Various	6,248.000	494,298		260,261	496,548	(232,823)			(232,823)		260,261		226,670	226,670	10,284	
58933Y-10-5	MERCK & CO		06/03/2021	Spin Off	0.000	154,669		152,442	286,076	(131,675)			(131,675)		152,442					
589378-10-8	MERCURY COMPUTER SYSTEMS INC		07/06/2021	Various	615.000	41,162		21,383	54,157	(32,294)			(32,294)		21,383		19,165	19,165		
589433-10-1	MEREDITH CORP		12/02/2021	Taxable Exchange	1,180.000	70,841		23,081	22,657	419			419		23,082		46,688	46,688		
58958U-10-3	MERIDIAN BANCORP INC MD		11/15/2021	Tax Free Exchange	1,997.000	28,838		28,423	29,775	(1,332)			(1,332)		28,423				759	
589889-10-4	MERIT MEDICAL SYSTEMS INC		06/25/2021	Various	200.000	13,079		1,854	11,103	(9,112)			(9,112)		1,855		11,024	11,024		
59001A-10-2	MERITAGE HOMES CORP		07/06/2021	Various	427.000	40,142		12,147	35,364	(22,877)			(22,877)		12,147		27,387	27,387		
59001K-10-0	MERITOR INC		11/02/2021	Various	1,646.000	41,878		12,749	45,940	(32,704)			(32,704)		12,749		28,495	28,495		
59156R-10-8	METLIFE INC		09/17/2021	Various	2,847.000	177,206		122,052	133,667	(11,445)			(11,445)		122,052		52,545	52,545	2,941	
592688-10-5	METTLER TOLEDO INTERNATIONAL I		09/01/2021	Various	77.000	109,872		1,878	87,755	(84,618)			(84,618)		1,878		106,296	106,296		
594080-10-6	MICHAELS COS INC THE		04/14/2021	Corporate Action	1,333.000	29,755		26,730	17,342	9,250			9,250		26,730		2,593	2,593		
594918-10-4	MICROSOFT CORP		11/02/2021	Various	17,039.000	4,665,684		374,188	3,789,815	(3,365,557)			(3,365,557)		374,188		4,219,696	4,219,696	17,562	
594972-40-8	MICROSTRATEGY INC		03/05/2021	GUZMAN AND COMPANY	57.000	35,870		2,786	22,147	(19,077)			(19,077)		2,786		32,531	32,531		
595017-10-4	MICROCHIP TECHNOLOGY INC		06/25/2021	Various	143.000	21,586		2,347	19,750	(17,148)			(17,148)		2,347		18,907	18,907	115	
595112-10-3	MICRON TECHNOLOGY INC		09/01/2021	Various	2,389.000	197,118		80,239	179,605	(97,909)			(97,909)		80,239		113,916	113,916		
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT		07/06/2021	GUZMAN AND COMPANY	244.000	43,067		12,608	30,912	(18,036)			(18,036)		12,608		29,806	29,806	500	
596278-10-1	MIDDLEBY CORP		05/03/2021	Various	188.000	34,420		1,720	24,237	(22,187)			(22,187)		1,720		32,169	32,169		
600544-10-0	MILLER HERMAN INC COM		08/27/2021	Various	355.000	17,364		6,411	11,983	(5,489)			(5,489)		6,412		10,690	10,690	200	
603158-10-6	MINERALS TECHNOLOGIES INC		01/13/2021	Various	532.000	36,280		13,537	33,048	(19,225)			(19,225)		13,537		22,197	22,197		
603380-10-6	MINERVA NEUROSCIENCES INC		06/25/2021	Various	1,336.000	3,348		4,676	3,127	1,526			1,526		4,676		(1,375)	(1,375)		
604871-10-3	MISONIX INC		10/25/2021	Taxable Exchange	402.000	10,367		10,218	5,025	5,117			5,117		10,218					
60770K-10-7	MODERNA INC		11/02/2021	Various	486.000	121,599		8,784	50,772	(41,373)			(41,373)		8,784		110,943	110,943		
608190-10-4	MOHAWK INDUSTRIES INC		03/05/2021	Various	207.000	39,087		8,311	29,177	(20,560)			(20,560)		8,311		30,180	30,180		
60855R-10-0	MOLINA HEALTHCARE INC		11/02/2021	Various	199.000	57,111		4,970	42,324	(36,805)			(36,805)		4,971		51,262	51,262		
609207-10-5	MONDELEZ INTERNATIONAL INC		11/02/2021	Various	4,173.000	258,017		34,022	243,995	(206,895)			(206,895)		34,022		220,039	220,039	3,044	
609839-10-5	MONOLITHIC POWER SYSTEMS INC		09/01/2021	Various	84.000	42,280		775	30,763	(29,548)			(29,548)		775		40,851	40,851	143	
610236-10-1	MONRO MUFFLER INC		07/06/2021	Various	629.000	40,044		4,981	33,526	(28,127)			(28,127)		4,981		34,448	34,448	289	
61174X-10-9	MONSTER BEVERAGE CORP		11/02/2021	Various	925.000	83,553		486	85,545	(83,811)			(83,811)		487		81,774	81,774		
615369-10-5	MOODY'S CORP		09/01/2021	Various	395.000	138,431		4,750	114,645	(108,284)			(108,284)		4,750		131,543	131,543	476	
617446-44-8	MORGAN STANLEY		12/17/2021	Various	4,698.000	440,189		142,778	321,963	(176,558)			(176,558)		142,778		290,755	290,755	4,885	
61945C-10-3	MOSAIC CO/THE		11/02/2021	Various	1,977.000	72,932		90,522	45,491	44,371			44,371		90,522		(18,620)	(18,620)	250	
620076-30-7	MOTOROLA INC		07/06/2021	Various	604.000	124,584		48,542	102,717	(53,381)			(53,381)		48,542		74,167	74,167	985	
62482R-10-7	MR COOPER GROUP INC		05/03/2021	GUZMAN AND COMPANY	987.000	33,693		13,263	30,626	(17,108)			(17,108)		13,263		19,923	19,923		
626717-10-2	MURPHY OIL CORP		09/01/2021	GUZMAN AND COMPANY	1,827.000	38,327		91,892	22,107	68,762			68,762		91,892		(54,058)	(54,058)	685	
628778-10-2	NBT BANCORP INC		07/06/2021	Various	1,140.000	40,247		17,664	36,594	(18,653)			(18,653)		17,664		21,979	21,979	616	
62886E-10-8	NCR CORP		05/03/2021	Various	744.000	35,053		7,344	27,952	(20,306)			(20,306)		7,344		27,174	27,174		
62914B-10-0	NIC INC		04/22/2021	Corporate Action	2,596.000	89,554		43,101	67,054	(23,602)			(23,602)		43,101		45,114	45,114	234	
62944T-10-5	NVR INC		12/17/2021	Various	8.000	43,342		4,144	32,639	(28,077)			(28,077)		4,144		38,532	38,532		
62955J-10-3	NOV INC COMMON STOCK		06/25/2021	Various	412.000	6,546		4,334	5,657	(1,304)			(1,304)		4,334		2,116	2,116		
629579-10-3	NACCO INDUSTRIES INC		06/25/2021	Various	182.000	4,779		881	4,787	(3,849)			(3,849)		881		3,825	3,825	71	
631103-10-8	NASDAQ OMX GROUP/THE		09/01/2021	Various	212.000	42,579		6,337	28,140	(21,483)			(21,483)		6,337		35,590	35,590	218	
634865-10-9	NATIONAL BANKSHARES INC		06/25/2021	Various	257.000	9,116		7,079	8,047	(954)			(954)		7,079		1,904	1,904	180	
635017-10-6	NATIONAL BEVERAGE CORP		06/25/2021	Various	60.000	5,769		350	5,094	(4,674)			(4,674)		350		5,330	5,330	360	
636220-30-3	NATIONAL GENERAL HLDGS		01/05/2021	Corporate Action	1,991.000	69,694		35,537	68,052	(32,038)			(32,038)		35,537		33,117	33,117	100	
63633D-10-4	NATIONAL HEALTH INVESTORS INC		09/01/2021	Various	1,212.000	79,949		41,613	83,834	(41,602)			(41,602)		41,613		37,144	37,144	2,724	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		11/02/2021	Various	918.000	42,864		13,041	37,559	(24,158)			(24,158)		13,042		29,173	29,173	1,927	
63934E-10-8	NAVISTAR INTERNATIONAL		07/01/2021	Various	1,911.000	86,011		28,292	84,007	(54,898)			(54,898)		28,292		56,418	56,418		
63938C-10-8	NAVIENT CORP WHEN DISTRIBUTE		07/06/2021	Various	2,090.000	39,773		29,216	20,524	8,566			8,566		29,217		9,972	9,972	669	
64031N-10-8	NELNET INC		06/25/2021	Various	126.000	9,773		3,966	8,976	(4,937)			(4,937)		3,966		5,660	5,660	55	
640491-10-6	NEOGEN CORP		05/03/2021	Various	355.000	34,591		2,735	28,152	(25,043)			(25,043)		2,736		31,323	31,323		

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
64049K-10-4	NEOLEUKIN THERAPEUTICS INC		06/25/2021	Various	785.000	8,165		12,073	11,069	990			990		12,074		(4,023)	(4,023)		
64110D-10-4	NETAPP INC		11/02/2021	Various	990.000	81,238		30,806	65,578	(34,262)			(34,262)		30,806		49,208	49,208	1,213	
64110L-10-6	NETFLIX INC		11/02/2021	Various	911.000	507,576		3,164	492,605	(482,266)			(482,266)		3,164		496,560	496,560		
64111Q-10-4	NETGEAR INC		06/25/2021	Various	312.000	12,226		2,330	12,677	(10,195)			(10,195)		2,330		9,709	9,709		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		06/25/2021	Various	155.000	15,773		6,347	14,857	(8,384)			(8,384)		6,348		9,188	9,188		
64132K-10-2	NEUBASE THERAPEUTICS INC		06/25/2021	Various	2,043.000	11,091		19,509	14,281	5,151			5,151		19,509		(8,569)	(8,569)		
648691-10-3	NEW SEINIOR INVESTIMENT GROUP		09/21/2021	Tax Free Exchange	3,164.000	42,348		41,738	16,390	24,976			24,976		41,738				411	
649445-10-3	NEW YORK COMMUNITY BANCORP INC		07/06/2021	GUZMAN AND COMPANY	3,624.000	40,616		45,960	38,234	7,614			7,614		45,961		(5,924)	(5,924)	1,232	
649604-50-1	NEW YORK MORTAGE TRUST INC		07/06/2021	Various	9,092.000	40,552		43,320	33,549	9,627			9,627		43,319		(3,347)	(3,347)	2,728	
650111-10-7	NEW YORK TIMES CO/THE		11/02/2021	Various	886.000	48,677		28,318	45,869	(17,294)			(17,294)		28,318		19,637	19,637	222	
651587-10-7	NEWMARKET CORP		07/06/2021	Various	129.000	41,239		5,195	51,380	(45,508)			(45,508)		5,195		35,411	35,411	735	
651639-10-6	NEWMONT MINING CORP		09/01/2021	Various	1,993.000	119,307		44,784	119,361	(73,484)			(73,484)		44,784		72,726	72,726	1,832	
65249B-20-8	NEWS CORP/NEW CL A W/I		03/05/2021	Various	1,596.000	38,047		23,329	28,360	(4,958)			(4,958)		23,328		14,156	14,156		
652CVR-99-4	NEWSTAR FINANCIAL INC		11/10/2021	Corporate Action	959.000	95		232	232						232		(138)	(138)		
65336K-10-3	NEXSTAR BROADCASTING GROUP INC		01/13/2021	Various	323.000	36,313		7,398	35,269	(27,461)			(27,461)		7,399		28,360	28,360		
65339F-10-1	NEXTERA ENERGY INC		11/02/2021	Various	4,956.000	390,418		31,911	382,355	(345,307)			(345,307)		31,911		352,499	352,499	3,419	
65343E-10-8	NEXTCURE INC		06/25/2021	Various	470.000	4,044		27,520	5,124	22,069			22,069		27,521		(23,509)	(23,509)		
654106-10-3	NIKE INC		11/02/2021	Various	2,899.000	443,151		19,382	410,122	(385,012)			(385,012)		19,382		416,932	416,932	1,640	
655663-10-2	NORDSON CORP		01/13/2021	Various	179.000	36,978		2,602	35,971	(32,879)			(32,879)		2,603		33,805	33,805	70	
655844-10-8	NORFOLK SOUTHERN CORP		12/17/2021	Various	978.000	262,153		22,132	232,382	(207,168)			(207,168)		22,132		235,988	235,988	1,998	
66405S-10-0	NORTHEAST BANK COMMON STOCK		06/25/2021	Various	256.000	7,479		4,812	5,766	(939)			(939)		4,813		2,555	2,555	5	
666807-10-2	NORTHROP GRUMMAN CORP		12/17/2021	Various	518.000	186,826			157,845	(155,531)			(155,531)				183,934	183,934	1,588	
668771-10-8	NORTONLIFELOCK INC C/S		07/06/2021	Various	1,491.000	41,943		70,294	30,983	38,735			38,735		70,294		(28,923)	(28,923)	373	
669549-10-7	NORWOOD FINANCIAL CORP		06/25/2021	Various	223.000	5,695		6,037	5,836	198			198		6,037		(424)	(424)	116	
670002-40-1	NOVAVAX INC		09/01/2021	Various	174.000	44,499		1,802	19,403	(17,343)			(17,343)		1,802		42,010	42,010		
67018T-10-5	NU SKIN ENTERPRISES INC		06/25/2021	Various	177.000	10,460		3,732	9,670	(5,851)			(5,851)		3,732		6,570	6,570	135	
67020Y-10-0	NUANCE COMMUNICATIONS INC		09/01/2021	Various	1,393.000	76,526		14,183	61,417	(46,543)			(46,543)		14,182		61,175	61,175		
670346-10-5	NUCOR CORP		12/17/2021	Various	940.000	101,442		9,487	49,998	(39,918)			(39,918)		9,486		90,396	90,396	1,138	
67066G-10-4	NVIDIA CORP		11/02/2021	Various	1,268.000	961,194		6,373	662,019	(646,035)			(646,035)		6,373		939,953	939,953	296	
670704-10-5	NUVASIVE INC		07/06/2021	Various	602.000	40,835		10,013	33,911	(23,548)			(23,548)		10,013		30,201	30,201		
670837-10-3	OGE ENERGY CORP		03/05/2021	GUZMAN AND COMPANY	1,181.000	38,028		14,280	37,627	(23,005)			(23,005)		14,280		23,175	23,175	475	
67098H-10-4	O I GLASS INC		06/25/2021	Various	676.000	11,207		16,291	8,044	8,126			8,126		16,291		(5,239)	(5,239)		
67103H-10-7	O'REILLY AUTOMOTIVE INC		11/02/2021	Various	360.000	197,627		10,432	162,925	(150,259)			(150,259)		10,431		184,149	184,149		
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/17/2021	Various	1,616.000	50,991		12,555	27,973	(15,192)			(15,192)		12,555		37,661	37,661	53	
675232-10-2	OCEANEERING INTERNATIONAL INC		07/06/2021	Various	3,024.000	47,406		10,176	24,040	(13,662)			(13,662)		10,175		36,508	36,508		
676079-10-6	ODONATE THERAPEUTICS INC		03/23/2021	Various	216.000	723		5,022	4,147	862			862		5,022		(4,304)	(4,304)		
677719-10-6	OHIO VALLEY BANC CORP		06/25/2021	Various	160.000	3,972		5,176	3,775	1,379			1,379		5,175		(1,259)	(1,259)	67	
679580-10-0	OLD DOMINION FREIGHT LINE INC		05/03/2021	GUZMAN AND COMPANY	132.000	35,045		545	25,764	(24,849)			(24,849)		545		33,958	33,958	26	
680033-10-7	OLD NATIONAL BANCORP/IN		11/02/2021	Various	2,373.000	42,100		44,447	39,297	5,075			5,075		44,447		(2,950)	(2,950)	997	
680223-10-4	OLD REPUBLIC INTERNATIONAL COR		11/02/2021	Various	1,590.000	41,841		18,029	31,339	(13,115)			(13,115)		18,029		23,184	23,184	5,024	
680665-20-5	OLIN CORP		06/17/2021	GUZMAN AND COMPANY	835.000	38,069		15,775	20,507	(4,663)			(4,663)		15,775		21,722	21,722	334	
681919-10-6	OMNICOM GROUP INC		06/25/2021	Various	121.000	9,852		3,758	7,547	(3,732)			(3,732)		3,759		5,945	5,945	248	
68243Q-10-6	1-800 FLOWERS CL A		06/25/2021	Various	298.000	10,184		3,111	7,748	(4,569)			(4,569)		3,111		6,918	6,918		
682680-10-3	ONEOK INC		09/17/2021	Various	1,117.000	61,234		10,169	42,870	(32,223)			(32,223)		10,168		50,129	50,129	2,307	
682CVR-99-8	OMTHERA PHARMACEUTICAL		10/27/2021	Corporate Action	244.000			145	146	(1)			(1)		145		(145)	(145)		
68389X-10-5	ORACLE CORP		12/17/2021	Various	11,093.000	897,058		79,350	717,606	(628,900)			(628,900)		79,350		803,911	803,911	7,011	
68401U-20-4	OPTIMIZERX CORP		06/25/2021	Various	103.000	6,618		1,668	3,209	(1,518)			(1,518)		1,668		4,850	4,850		
68404V-10-0	OPTINOSE INC		06/25/2021	Various	1,987.000	6,593		25,507	8,226	17,028			17,028		25,507		(18,988)	(18,988)		
68555P-10-0	ORBCOMM INC		09/02/2021	Corporate Action	2,552.000	29,777		11,366	18,935	(7,458)			(7,458)		11,366		17,962	17,962		
68619K-20-4	ORGENESIS INC		06/25/2021	Various	2,929.000	15,989		18,685	13,180	5,424			5,424		18,685		(2,923)	(2,923)		
69007J-10-6	OUTFRONT MEDIA INC COM		06/25/2021	Various	370.000	9,228		12,224	7,237	4,914			4,914		12,224		(3,126)	(3,126)		
69036R-86-3	OVERSEAS SHIPHOLDING GROUP INC		06/25/2021	Various	836.000	1,790		3,478	1,789	1,664			1,664		3,478		(1,712)	(1,712)		
690370-10-1	OVERSTOCK.COM INC		07/06/2021	Various	462.000	41,557		5,219	22,163	(16,695)			(16,695)		5,220		35,700	35,700		
690469-10-1	OVID THERAPEUTICS INC		06/25/2021	Various	2,841.000	12,510		21,904	6,563	15,116			15,116		21,904		(9,564)	(9,564)		
690470-10-2	OVINTIV INC		05/03/2021	Various	1,421.000	35,952		12,775	20,406	(7,519)			(7,519)		12,775		22,634	22,634	133	
690732-10-2	OWENS & MINOR INC		06/25/2021	Various	126.000	5,264		1,166	3,409	(2,209)			(2,209)		1,167		4,017	4,017	1	
690742-10-1	OWENS CORNING INC		11/02/2021	Various	550.000	52,379		18,970	41,667	(22,365)			(22,365)		18,969		32,620	32,620	517	
691497-30-9	OXFORD INDUSTRIES INC		06/25/2021	Various	52.000	5,167		728	3,407	(2,640)			(2,640)		728		4,360	4,360	32	

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
69318G-10-6	PBF ENERGY INC		07/06/2021	GUZMAN AND COMPANY	2,822.000	39,157		37,188	20,036	16,900			16,900		37,187		1,404	1,404		
693366-20-5	PICO HOLDINGS INC		03/09/2021	Tax Free Exchange	896.000	27,287		26,894	8,378	18,245			18,245		26,894					
693475-10-5	PNC FINANCIAL SERVICES GROUP I		11/02/2021	Various	1,219.000	235,280		37,474	181,630	(142,044)			(142,044)		37,473		194,207	194,207	3,003	
69349H-10-7	PNM RESOURCES INC		03/19/2021	Various	412.000	20,454		4,784	19,994	(14,987)			(14,987)		4,784		15,358	15,358	135	
693506-10-7	PPG INDUSTRIES INC		11/02/2021	Various	447.000	71,699		10,707	64,466	(52,971)			(52,971)		10,707		59,894	59,894	566	
69351T-10-6	PPL CORP		11/02/2021	Various	1,430.000	42,418		19,790	40,326	(20,235)			(20,235)		19,790		21,993	21,993	2,374	
69354M-10-8	PRA HEALTH SCIENCES INC		06/30/2021	Various	1,998.000	334,919		118,843	250,629	(129,854)			(129,854)		118,843		211,023	211,023		
69354N-10-6	PORTFOLIO RECOVERY ASSOCIATES		06/25/2021	Various	236.000	9,481		2,177	9,360	(7,078)			(7,078)		2,177		7,159	7,159		
69355F-10-2	PPD INC		12/09/2021	Various	4,990.000	162,917		132,877	170,758	(37,326)			(37,326)		132,877		27,663	27,663		
693718-10-8	PACCAR INC		09/01/2021	Various	919.000	79,706		8,558	79,292	(69,696)			(69,696)		8,559		69,923	69,923	1,149	
695156-10-9	PACKAGING CORP OF AMERICA		05/03/2021	Various	260.000	39,429		3,243	35,857	(32,136)			(32,136)		3,243		35,579	35,579	520	
697435-10-5	PALO ALTO NETWORKS INC		09/01/2021	Various	227.000	88,861		9,567	80,674	(70,065)			(70,065)		9,567		77,929	77,929		
700885-10-6	PARKE BANCORP INC		06/25/2021	Various	217.000	4,399		3,829	3,386	437			437		3,829		506	506	69	
701094-10-4	PARKER HANNIFIN CORP		09/01/2021	Various	291.000	85,777		7,640	79,272	(70,581)			(70,581)		7,641		76,817	76,817	476	
701877-10-2	PARSLEY ENERGY INC		01/13/2021	Tax Free Exchange	9,552.000	261,354		257,590	135,638	120,164			120,164		257,590					
703395-10-3	PATTERSON COS INC		09/01/2021	Various	1,809.000	55,385		45,592	53,600	(7,891)			(7,891)		45,592		8,985	8,985	1,292	
704326-10-7	PAYCHEX INC		11/02/2021	Various	694.000	78,279		18,925	64,666	(45,070)			(45,070)		18,925		58,163	58,163	1,113	
70432V-10-2	PAYCOM SOFTWARE INC		09/01/2021	Various	85.000	42,430		3,038	38,441	(34,884)			(34,884)		3,038		38,739	38,739		
70450Y-10-3	PAYPAL HOLDINGS INC-W/I		11/02/2021	Various	2,990.000	813,679		47,237	700,258	(643,448)			(643,448)		47,237		753,901	753,901		
70451A-10-4	PAYSIGN INC		06/25/2021	Various	1,045.000	3,414		13,971	4,849	8,988			8,988		13,971		(10,594)	(10,594)		
70509V-10-0	PEBBLEBROOK HOTEL TRUST		06/25/2021	Various	801.000	19,506		16,224	15,059	1,148			1,148		16,224		2,998	2,998	16	
70614W-10-0	PELETON INTERACTIVE INC A		11/02/2021	Various	831.000	82,823		48,551	126,078	(76,392)			(76,392)		48,550		33,044	33,044		
707569-10-9	PENN NATIONAL GAMING INC		09/01/2021	Various	625.000	51,132		768	53,981	(52,433)			(52,433)		768		49,574	49,574		
708430-10-3	PENNS WOODS BANCORP INC		06/25/2021	Various	331.000	8,124		7,019	8,609	(1,568)			(1,568)		7,018		988	988	212	
70932M-10-7	PENNYMAC FINANCIAL SERVICE		11/02/2021	Various	1,292.000	80,318		42,516	84,781	(41,645)			(41,645)		42,516		36,605	36,605	391	
70975L-10-7	PENUMBRA INC		07/06/2021	Various	179.000	50,332		10,407	31,325	(20,611)			(20,611)		10,407		39,157	39,157		
709789-10-1	PEOPLES BANCORP INC/OH		10/12/2021	Direct	0.000	6		5	5						5		1	1		
710577-10-7	PEOPLES BANCORP OF NC		06/25/2021	Various	174.000	4,528		4,880	4,005	861			861		4,879		(416)	(416)	56	
713448-10-8	PEPSICO INC/NC		11/02/2021	Various	3,585.000	541,205		113,961	531,656	(411,572)			(411,572)		113,961		418,992	418,992	10,420	
71375U-10-1	PERFICIENT INC		09/01/2021	Various	578.000	60,455		8,955	27,542	(18,315)			(18,315)		8,955		50,574	50,574		
71377A-10-3	PERFORMANCE FOOD GROUP CO		09/16/2021	Various	132.000	6,566		3,441	6,302	(2,819)			(2,819)		3,441		3,027	3,027		
714046-10-9	PERKINELMER INC		11/02/2021	Various	538.000	88,135		18,141	77,202	(58,196)			(58,196)		18,140		68,651	68,651	109	
715347-10-0	PERSPECTA INC		05/07/2021	Corporate Action	4,684.000	139,484		46,092	112,790	(65,721)			(65,721)		46,091		91,284	91,284	656	
717081-10-3	PFIZER INC		11/02/2021	Various	13,812.000	561,370		344,441	508,420	(161,575)			(161,575)		344,441		208,617	208,617	9,776	
717224-10-9	PHASEBIO PHARMACEUTICALS INC		06/25/2021	Various	806.000	3,181		10,574	2,708	7,751			7,751		10,574		(7,431)	(7,431)		
718172-10-9	PHILIP MORRIS INTERNATIONAL		11/02/2021	Various	3,516.000	340,592		64,850	291,089	(222,923)			(222,923)		64,850		270,542	270,542	10,991	
718546-10-4	PHILLIPS 66		06/25/2021	Various	834.000	72,664		9,637	58,330	(47,979)			(47,979)		9,637		61,913	61,913	1,099	
719405-10-2	PHOTRONICS INC		06/25/2021	Various	564.000	7,720		19,248	6,294	12,764			12,764		19,248		(11,626)	(11,626)		
720795-10-3	PIERIS PHARMACEUTICALS INC		06/25/2021	Various	3,495.000	14,184		16,623	8,738	7,770			7,770		16,624		(2,641)	(2,641)		
72346Q-10-4	PINNACLE FINANCIAL PARTNERS IN		03/19/2021	Various	360.000	33,593		10,952	23,184	(12,053)			(12,053)		10,952		22,133	22,133	65	
723484-10-1	PINNACLE WEST CAPITAL CORP		11/02/2021	Various	645.000	42,398		25,020	51,568	(26,159)			(26,159)		25,020		16,749	16,749	1,606	
723787-10-7	PIONEER NATURAL RESOURCES CO		05/03/2021	Various	512.000	74,665		11,222	58,302	(46,390)			(46,390)		11,222		62,300	62,300	414	
724479-10-0	PITNEY BOWES INC		06/25/2021	Various	1,715.000	15,662		69,795	10,564	58,363			58,363		69,795		(54,300)	(54,300)	172	
72703H-10-1	PLANET FITNESS INC		06/25/2021	Various	189.000	14,981		3,239	14,671	(11,265)			(11,265)		3,238		11,514	11,514		
727493-10-8	PLANTRONICS INC		06/25/2021	Various	234.000	9,970		8,390	6,325	2,035			2,035		8,390		1,434	1,434		
72941B-10-6	PLURALSIGHT INC		04/05/2021	Corporate Action	3,056.000	69,765		83,752	64,054	19,409			19,409		83,752		(14,976)	(14,976)		
731068-10-2	POLARIS INDUSTRIES INC		05/03/2021	GUZMAN AND COMPANY	243.000	35,187		1,907	23,153	(20,935)			(20,935)		1,907		32,737	32,737	153	
73278L-10-5	POOL CORP		09/01/2021	Various	116.000	56,664		957	43,210	(41,634)			(41,634)		957		54,831	54,831	227	
733174-70-0	POPULAR INC		07/06/2021	Various	721.000	54,665		20,519	40,607	(19,794)			(19,794)		20,519		33,323	33,323	811	
737630-10-3	POTLATCH CORP		06/25/2021	Various	326.000	17,448		11,772	16,306	(4,468)			(4,468)		11,772		5,419	5,419	267	
74050M-10-5	PREMIER FINANCIAL BANCORP		09/20/2021	Tax Free Exchange	471.000	5,643		5,562	6,259	(687)			(687)		5,562				683	
74051N-10-2	PREMIER INC		07/06/2021	Various	1,146.000	41,202		41,195	40,224	956			956		41,194		(584)	(584)	435	
74052F-10-8	PREMIER FINANCIAL CORP C/S		09/01/2021	Various	1,363.000	41,855		24,953	31,349	(6,302)			(6,302)		24,953		16,281	16,281	1,050	
74144T-10-8	PRICE T ROWE GROUP INC COM		07/06/2021	Various	404.000	81,256		6,744	61,162	(53,620)			(53,620)		6,744		73,262	73,262	1,473	
74158E-10-4	PRIMEENERGY RESOURCES CORP		06/25/2021	Various	76.000	3,540		10,117	3,282	6,736			6,736		10,118		(6,622)	(6,622)		
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		09/17/2021	Various	1,048.000	66,013		32,468	51,991	(19,237)			(19,237)		32,468		32,558	32,558	957	
742718-10-9	PROCTER & GAMBLE CO		11/02/2021	Various	6,142.000	852,085		208,246	854,598	(636,877)			(636,877)		208,246		630,879	630,879	10,590	
743312-10-0	PROGRESS SOFTWARE CORP		06/25/2021	Various	185.000	8,731		1,695	8,360	(6,567)			(6,567)		1,695		6,902	6,902	65	

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
743315-10-3	PROGRESSIVE CORP/THE		09/01/2021	Various	1,494.000	147,813		12,085	147,727	(133,654)			(133,654)		12,085		133,453	133,453	7,026	
74340W-10-3	PROLOGIS INC		11/02/2021	Various	1,655.000	201,693		33,753	164,937	(129,261)			(129,261)		33,753		164,855	164,855	1,619	
743424-10-3	PROOFPOINT INC		09/01/2021	Various	1,867.000	332,839		70,054	254,678	(181,917)			(181,917)		70,055		257,710	257,710		
743606-10-5	PROSPERITY BANCSHARES INC		03/05/2021	Various	486.000	38,075		14,480	33,709	(18,947)			(18,947)		14,480		23,022	23,022	238	
74365U-10-7	PROTARA THERAPEUTIC INC		06/25/2021	Various	669.000	6,944		19,861	16,197	3,610			3,610		19,861		(13,003)	(13,003)		
74368L-20-3	PROTECTIVE INSURANCE CORP B		06/02/2021	Corporate Action	422.000	9,977		7,793	5,786	1,978			1,978		7,793		2,038	2,038	84	
743815-10-2	PROVIDENCE SERVICE CORP/THE		01/07/2021	Tax Free Exchange	495.000	11,896		11,725	68,622	(56,063)			(56,063)		11,725					
74431A-10-1	PRUDENTIAL BANCORP INC		06/25/2021	Various	279.000	3,949		4,704	3,864	827			827		4,703		(810)	(810)	39	
74432Q-10-2	PRUDENTIAL FINANCIAL INC		09/17/2021	Various	1,152.000	121,416		38,375	89,936	(50,806)			(50,806)		38,374		81,204	81,204	3,154	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROU		09/01/2021	Various	1,255.000	79,088		21,833	73,166	(50,581)			(50,581)		21,833		56,055	56,055	1,105	
74460D-10-9	PUBLIC STORAGE CO		11/02/2021	Various	422.000	122,288		12,742	97,452	(83,468)			(83,468)		12,742		107,667	107,667	1,310	
745867-10-1	PULTE HOMES INC		11/02/2021	Various	861.000	41,745		9,634	37,127	(27,089)			(27,089)		9,635		31,475	31,475	482	
74587B-10-1	PULSE BIOSCIENCES INC		04/21/2021	Direct	1.000	16		31	23	8			8		31		(15)	(15)		
74727D-30-6	QAD INC		11/08/2021	Corporate Action	400.000	35,511		110	25,272	(24,793)			(24,793)		110		34,852	34,852	86	
747301-10-9	QUAD GRAPHICS INC		06/25/2021	Various	1,198.000	5,166		22,414	4,577	17,576			17,576		22,414		(17,303)	(17,303)		
74736A-10-3	QTS REALTY TRUST INC		09/01/2021	Corporate Action	1,829.000	144,747		74,369	113,178	(38,240)			(38,240)		74,369		68,219	68,219	2,689	
74736K-10-1	QORVO INC		11/02/2021	Various	655.000	120,693		28,817	108,907	(78,916)			(78,916)		28,817		90,040	90,040		
747525-10-3	QUALCOMM INC		11/02/2021	Various	2,909.000	412,865		52,613	443,157	(384,819)			(384,819)		52,613		353,920	353,920	3,426	
74758T-30-3	QUALYS INC		06/25/2021	Various	101.000	10,406		1,628	12,308	(10,524)			(10,524)		1,627		8,620	8,620		
74834L-10-0	QUEST DIAGNOSTICS INC/DE		11/02/2021	Various	696.000	102,335		10,395	82,942	(71,485)			(71,485)		10,394		90,368	90,368	1,343	
74838J-10-1	QUIDEL CORP		06/25/2021	Various	53.000	6,404		503	9,521	(8,886)			(8,886)		503		5,803	5,803		
74915M-10-0	QURATE RETAIL INC COM SER A		06/25/2021	Various	521.000	7,036		5,257	5,716	(452)			(452)		5,257		1,676	1,676	782	
74955L-10-3	RGC RESOURCES INC		06/25/2021	Various	263.000	6,773		6,640	6,254	380			380		6,640		35	35	97	
750236-10-1	RADIAN GROUP INC		11/02/2021	Various	1,714.000	42,390		15,626	34,708	(18,802)			(18,802)		15,626		26,125	26,125	694	
75062E-10-6	RAFAEL HOLDINGS INC		12/10/2021	Various	377.000	2,053		10,838	8,792	2,016			2,016		10,838		(8,805)	(8,805)		
750917-10-6	RAMBUS INC		06/25/2021	Various	687.000	16,067		26,591	11,994	14,382			14,382		26,590		(10,742)	(10,742)		
751212-10-1	RALPH LAUREN CORP CL A		06/25/2021	Various	124.000	15,247		3,422	12,863	(9,303)			(9,303)		3,422		11,592	11,592	85	
75281A-10-9	RANGE RESOURCES CORP		06/17/2021	GUZMAN AND COMPANY	2,608.000	37,378		26,748	17,473	9,138			9,138		26,747		10,082	10,082		
754212-10-8	RAVEN INDUSTRIES INC		12/01/2021	Various	1,477.000	86,831		15,326	48,875	(33,056)			(33,056)		15,327		70,177	70,177		
754730-10-9	RAYMOND JAMES FINANCIAL INC		11/02/2021	Various	281.000	43,153		2,810	26,883	(23,720)			(23,720)		2,810		39,679	39,679	402	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		11/02/2021	Various	2,546.000	212,665		35,079	182,064	(144,830)			(144,830)		35,079		174,333	174,333	2,318	
75524B-10-4	RBC BEARINGS INC		06/25/2021	Various	76.000	15,591		1,725	13,606	(11,708)			(11,708)		1,724		13,627	13,627		
75574U-10-1	READY CAPITAL CORP COM		04/08/2021	Direct	0.000	3		4	2	1			1		3					
75605Y-10-6	REALOGY HOLDINGS CORP		05/03/2021	GUZMAN AND COMPANY	1,968.000	35,115		93,971	25,820	67,152			67,152		93,971		(59,297)	(59,297)		
75606N-10-9	REALPAGE INC		04/23/2021	Various	2,784.000	250,376		92,052	242,877	(148,614)			(148,614)		92,052		154,549	154,549		
756109-10-4	REALTY INCOME CORP		11/19/2021	Direct	1.000	64		10	52	(41)			(41)		10		53	53	2	
756109-10-4	REALTY INCOME CORP		11/15/2021	Spin Off	0.000	11,294		11,131	20,795	(9,522)			(9,522)		11,131					
75629F-10-9	RECRO PHARMA INC		06/25/2021	Various	1,657.000	4,002		14,730	4,722	9,861			9,861		14,730		(10,774)	(10,774)		
758075-40-2	REDWOOD TRUST INC		11/02/2021	Various	3,000.000	41,140		47,868	26,340	21,212			21,212		47,868		(7,312)	(7,312)	1,650	
758750-10-3	REGAL-BELOIT CORP		11/17/2021	Various	278.000	45,149		5,393	34,144	(28,330)			(28,330)		5,393		39,063	39,063	2,294	
758849-10-3	REGENCY CENTERS CORP		06/25/2021	Various	409.000	27,000		18,157	18,646	(482)			(482)		18,157		8,445	8,445	730	
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/01/2021	GUZMAN AND COMPANY	164.000	91,048		1,492	79,230	(76,598)			(76,598)		1,492		88,149	88,149		
758932-10-7	REGIS CORP		10/01/2021	Various	1,367.000	4,501		17,393	12,563	4,759			4,759		17,393		(12,943)	(12,943)		
7591EP-10-0	REGIONS FINANCIAL CORP		09/17/2021	Various	3,481.000	72,697		14,577	56,114	(40,928)			(40,928)		14,577		57,011	57,011	1,538	
759509-10-2	RELIANCE STEEL & ALUMINUM CO		09/01/2021	GUZMAN AND COMPANY	276.000	41,875		3,452	33,051	(29,165)			(29,165)		3,452		37,779	37,779	569	
759916-10-9	REPLIGEN CORP		09/17/2021	Various	106.000	26,457		419	20,313	(19,602)			(19,602)		419		25,629	25,629		
76009N-10-0	RENT-A-CENTER INC/TX		05/03/2021	GUZMAN AND COMPANY	591.000	36,131		12,894	22,629	(9,592)			(9,592)		12,894		22,692	22,692	366	
760759-10-0	REPUBLIC SERVICES INC		01/13/2021	Various	388.000	37,175		10,718	37,364	(26,256)			(26,256)		10,717		25,895	25,895	165	
761152-10-7	RESMED INC		09/01/2021	Various	232.000	63,875		782	49,314	(47,821)			(47,821)		782		62,105	62,105	241	
76131V-20-2	RETAIL PROPERTIES OF AMERICA		10/22/2021	Tax Free Exchange	6,690.000	99,798		98,361	57,266	40,493			40,493		98,361				1,873	
761330-10-2	RETAIL VALUE INC		02/10/2021	Direct	0.000	5		6	4	1			1		5					
76169B-10-2	REXNORD CORP		10/05/2021	Spin Off	0.000	46,906		46,230	71,999	(25,391)			(25,391)		46,230					
76169B-10-2	REXNORD CORP		10/05/2021	Tax Free Exchange	3,642.000	46,791		46,117	71,823	(25,329)			(25,329)		46,117				983	
76680R-20-6	RINGCENTRAL INC		06/25/2021	Various	57.000	17,467		858	21,601	(20,440)			(20,440)		857		16,340	16,340		
769397-10-0	RIVERVIEW BANCORP INC		06/25/2021	Various	671.000	4,896		4,401	3,530	859			859		4,402		423	423	67	
770323-10-3	ROBERT HALF INTERNATIONAL INC		07/06/2021	Various	876.000	72,588		17,221	54,733	(36,962)			(36,962)		17,221		54,263	54,263	507	
773903-10-9	ROCKWELL AUTOMATION INC/DE		11/02/2021	Various	335.000	101,522		6,020	84,021	(76,858)			(76,858)		6,020		93,937	93,937	716	
774374-10-2	ROCKWELL MEDICAL TECH INC		06/25/2021	Various	1,891.000	1,750		14,886	1,910	12,786			12,786		14,886		(13,147)	(13,147)		

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
775133-10-1	ROGERS CORP		06/25/2021	Various	105.000	20,512		4,030	16,306	(12,095)			(12,095)		4,031		16,168	16,168		
77543R-10-2	ROKU INC		06/17/2021	Various	119.000	42,536		5,320	39,510	(33,689)			(33,689)		5,320		36,563	36,563		
776696-10-6	ROPER INDUSTRIES INC		11/02/2021	Various	251.000	118,911		4,026	108,204	(102,650)			(102,650)		4,027		113,049	113,049	381	
778296-10-3	ROSS STORES INC		09/01/2021	Various	924.000	112,336		2,264	113,477	(109,582)			(109,582)		2,265		108,335	108,335	353	
780287-10-8	ROYAL GOLD INC		06/17/2021	Various	335.000	38,091		14,315	35,630	(21,003)			(21,003)		14,315		23,202	23,202	201	
781846-20-9	RUSH ENTERPRISES INC		06/25/2021	Various	257.000	10,825		1,563	10,645	(8,949)			(8,949)		1,563		9,096	9,096	93	
783549-10-8	RYDER SYSTEM INC		11/02/2021	Various	485.000	42,450		11,694	29,954	(17,991)			(17,991)		11,695		30,111	30,111	825	
783859-10-1	S&T BANCORP INC		03/05/2021	Various	1,183.000	38,524		26,406	29,385	(2,936)			(2,936)		26,405		11,551	11,551	331	
78409V-10-4	S&P GLOBAL INC		11/02/2021	Various	621.000	257,697		15,184	204,141	(186,187)			(186,187)		15,184		238,542	238,542	946	
78410G-10-4	SBA COMMUNICATIONS CORP		09/01/2021	Various	357.000	118,600		4,659	100,721	(94,654)			(94,654)		4,659		112,111	112,111	403	
78440X-10-1	SL GREEN REALTY CORP		01/21/2021	Tax Free Exchange	1,996.000	50,417		49,691	118,922	(68,216)			(68,216)		49,691				3,992	
78442P-10-6	SLM CORP		06/25/2021	Various	1,334.000	27,788		6,705	16,528	(9,679)			(9,679)		6,705		20,660	20,660	80	
784635-10-4	SPX CORP		06/25/2021	Various	210.000	12,872		2,771	11,454	(8,556)			(8,556)		2,771		9,905	9,905		
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		03/05/2021	GUZMAN AND COMPANY	568.000	37,964		5,427	41,322	(35,369)			(35,369)		5,427		31,955	31,955	91	
78469X-10-7	SPX FLOW INC		09/01/2021	Various	599.000	47,717		23,433	34,718	(11,120)			(11,120)		23,433		23,571	23,571	100	
784860-10-1	SVB FINANCIAL GROUP		07/13/2021	Various	84.000	37,618		3,165	32,450	(28,856)			(28,856)		3,165		33,874	33,874		
786449-20-7	SAFEGUARD SCIENTIFICS INC		06/25/2021	Various	808.000	6,329		8,734	5,155	3,527			3,527		8,734		(2,493)	(2,493)		
786598-30-0	SAGA COMMUNICATIONS INC		06/25/2021	Various	175.000	3,904		4,920	4,203	706			706		4,920		(1,071)	(1,071)		
78667J-10-8	SAGE THERAPEUTICS INC		06/25/2021	Various	117.000	6,926		5,876	10,121	(4,183)			(4,183)		5,876		949	949		
790148-10-0	ST JOE CO/THE		01/13/2021	Various	853.000	38,275		46,260	36,209	9,904			9,904		46,260		(8,527)	(8,527)		
79466L-30-2	SALESFORCE COM INC		11/02/2021	Various	1,851.000	467,957		9,624	411,898	(396,378)			(396,378)		9,623		451,102	451,102		
79546E-10-4	SALLY BEAUTY HOLDINGS INC		09/01/2021	Various	769.000	14,454		21,158	10,027	10,968			10,968		21,158		(6,904)	(6,904)		
800013-10-4	SANDERSON FARMS INC		06/25/2021	Various	48.000	9,451		2,597	6,346	(3,694)			(3,694)		2,597		6,711	6,711	42	
801056-10-2	SANMINA-SCI CORP		06/25/2021	Various	248.000	9,750		3,811	7,908	(4,038)			(4,038)		3,810		5,794	5,794		
80283M-10-1	SANTANDER CONSUMER USA HOLDING		01/13/2021	Various	1,683.000	37,986		30,264	37,060	(6,696)			(6,696)		30,264		7,167	7,167		
803607-10-0	SAREPTA THERAPEUTICS INC		06/25/2021	Various	73.000	5,955		2,777	12,445	(9,527)			(9,527)		2,776		3,090	3,090		
806407-10-2	SCHEIN HENRY INC		06/25/2021	Various	394.000	29,987		2,522	26,343	(23,472)			(23,472)		2,522		27,004	27,004		
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		06/25/2021	Various	110.000	5,421		818	3,510	(2,653)			(2,653)		818		4,520	4,520	41	
808513-10-5	SCHWAB CHARLES CORP NEW COM		11/02/2021	Various	4,425.000	315,696		53,103	234,702	(178,937)			(178,937)		53,103		257,766	257,766	1,780	
808625-10-7	SCIENCE APPLICATIONS INTE		06/25/2021	Various	120.000	11,184		4,958	11,358	(6,305)			(6,305)		4,959		6,057	6,057	89	
810186-10-6	SCOTTS MIRACLE-GRO CO/THE		05/03/2021	Various	148.000	34,704		3,090	29,474	(25,996)			(25,996)		3,091		31,079	31,079	92	
811054-40-2	SCRIPPS E W CO OHIO CL A NEW		06/25/2021	Various	333.000	7,089		2,102	5,092	(2,946)			(2,946)		2,102		4,880	4,880		
811543-10-7	SEABOARD CORP		06/25/2021	Various	2.000	8,408		5,414	6,062	(639)			(639)		5,414		2,870	2,870	9	
811904-10-1	SEACOR HOLDINGS INC		04/16/2021	Corporate Action	617.000	25,980		22,030	25,576	(3,493)			(3,493)		22,031		3,571	3,571		
81211K-10-0	SEALED AIR CORP		06/17/2021	Various	682.000	39,723		16,392	31,229	(14,620)			(14,620)		16,392		22,734	22,734	246	
81619Q-10-5	SELECT MEDICAL HOLDINGS		06/17/2021	GUZMAN AND COMPANY	936.000	40,120		10,085	25,890	(15,573)			(15,573)		10,085		29,425	29,425	117	
816212-10-4	SELECTA BIOSCIENCES INC		06/25/2021	Various	3,410.000	15,985		9,786	10,333	(539)			(539)		9,786		5,962	5,962		
816300-10-7	SELECTIVE INSURANCE GROUP		06/25/2021	Various	328.000	26,575		3,107	21,969	(18,586)			(18,586)		3,107		23,060	23,060	164	
816851-10-9	SEMPRA ENERGY		05/03/2021	Various	248.000	34,738		5,641	31,597	(25,576)			(25,576)		5,641		28,566	28,566	532	
817070-50-1	SENECA FOODS CORP		06/25/2021	Various	139.000	7,052		4,443	5,546	(1,087)			(1,087)		4,443		2,504	2,504		
817565-10-4	SERVICE CORP INTERNATIONAL/US		07/06/2021	Various	745.000	41,064		5,223	36,579	(30,896)			(30,896)		5,223		35,212	35,212	313	
81762P-10-2	SERVICENOW INC		11/02/2021	Various	379.000	219,383		15,302	208,613	(190,477)			(190,477)		15,302		200,703	200,703		
81768T-10-8	SERVISFIRST BANCSHARES INC		06/17/2021	Various	561.000	38,447		10,318	22,602	(12,105)			(12,105)		10,317		27,546	27,546	224	
824348-10-6	SHERWIN-WILLIAMS CO/THE		11/02/2021	Various	226.000	188,250		5,794	166,335	(158,188)			(158,188)		5,794		179,549	179,549	511	
824889-10-9	SHOE CARNIVAL INC		06/25/2021	Various	253.000	19,245		3,596	9,912	(6,223)			(6,223)		3,596		15,355	15,355	58	
825107-10-5	SHORE BANCSHARES INC		06/25/2021	Various	497.000	8,553		5,417	7,257	(1,813)			(1,813)		5,417		3,010	3,010	119	
82536T-10-7	SHOTSPOTTER INC		06/25/2021	Various	146.000	7,225		5,784	5,504	276			276		5,784		1,336	1,336		
825698-10-3	SHYFT GROUP INC/THE C/S		06/25/2021	Various	210.000	8,077		1,210	5,959	(4,680)			(4,680)		1,209		6,745	6,745	11	
82669G-10-4	SIGNATURE BANK/NEW YORK NY		06/25/2021	Various	103.000	26,801		3,334	13,935	(10,445)			(10,445)		3,335		23,055	23,055	115	
826919-10-2	SILICON LABORATORIES INC		12/17/2021	Various	172.000	32,517		4,662	21,902	(16,987)			(16,987)		4,662		27,357	27,357		
828359-10-9	SILVERCREST ASSET MANAGEMENT G		06/25/2021	Various	298.000	5,038		3,602	4,139	(529)			(529)		3,602		1,362	1,362	95	
828806-10-9	SIMON PROPERTY GROUP INC		09/17/2021	Various	602.000	80,090		40,610	51,339	(10,571)			(10,571)		40,611		38,284	38,284	2,003	
829226-10-9	SINCLAIR BROADCAST GROUP INC		06/25/2021	Various	434.000	15,338		5,657	13,823	(8,046)			(8,046)		5,657		9,450	9,450	174	
82968B-10-3	SIRIUS XM RADIO INC		06/25/2021	Various	6,267.000	41,460		6,829	39,921	(32,607)			(32,607)		6,829		33,997	33,997	184	
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		06/25/2021	Various	304.000	13,834		5,588	10,366	(4,708)			(4,708)		5,588		8,038	8,038		
830566-10-5	SKECHERS U.S.A. INC		06/25/2021	Various	479.000	24,418		3,263	17,215	(13,748)			(13,748)		3,262		20,781	20,781		
83088M-10-2	SKYWORKS SOLUTIONS INC		09/01/2021	Various	534.000	96,334		20,978	81,639	(59,771)			(59,771)		20,979		73,887	73,887	552	
83088V-10-2	SLACK TECHNOLOGIES INC CL A		06/17/2021	GUZMAN AND COMPANY	1,808.000	77,885		58,809	76,370	(17,304)			(17,304)		58,809		17,934	17,934		

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
83088V-10-2	SLACK TECHNOLOGIES INC CL A		07/21/2021	Taxable Exchange	10,560.000	487,777		343,485	446,054	(101,065)			(101,065)		343,485		137,117	137,117		
83125X-10-3	SELECT COMFORT CORP		06/25/2021	Various	146.000	16,029		2,925	11,952	(8,895)			(8,895)		2,925		12,859	12,859		
831754-10-6	SMITH + WESSON BRANDS INC C/S		06/25/2021	Various	589.000	18,180		3,967	10,454	(6,392)			(6,392)		3,967		13,936	13,936	59	
831865-20-9	SMITH A O COM		09/01/2021	GUZMAN AND COMPANY	570.000	41,985		2,390	31,248	(28,434)			(28,434)		2,391		38,946	38,946	445	
832696-40-5	SMUCKER J M CO COM NEW		06/25/2021	Various	132.000	17,334		5,409	15,259	(9,707)			(9,707)		5,408		11,663	11,663	238	
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		06/25/2021	Various	1,491.000	405,008		193,111	475,807	(278,552)			(278,552)		193,111		205,839	205,839		
83417Q-10-5	SOLARWINDS CORP		07/20/2021	Spin Off	0.000	10,874		10,717	8,431	2,252			2,252		10,717					
83417Q-10-5	SOLARWINDS CORP		08/02/2021	Tax Free Exchange	1,330.000	14,772		14,559	11,453	3,060			3,060		14,559					
834203-20-0	SOLENO THERAPEUTICS INC		06/25/2021	Various	2,198.000	2,632		4,044	4,242	(195)			(195)		4,044		(1,448)	(1,448)		
83545G-10-2	SONIC AUTOMOTIVE INC		06/17/2021	Various	874.000	39,032		10,777	33,710	(22,597)			(22,597)		10,777		27,663	27,663	280	
840441-10-9	SOUTH STATE CORP		06/25/2021	Various	178.000	15,234		4,440	12,870	(8,306)			(8,306)		4,440		10,563	10,563	167	
842587-10-7	SOUTHERN CO		11/02/2021	Various	2,501.000	157,031		38,828	153,636	(113,125)			(113,125)		38,828		115,816	115,816	3,344	
843395-10-4	SOUTHERN NATL BANCORP OF VA		03/31/2021	Tax Free Exchange	454.000	5,435		5,357	5,498	(139)			(139)		5,357				45	
844741-10-8	SOUTHWEST AIRLINES CO		09/01/2021	Various	1,374.000	75,999		16,811	64,042	(46,539)			(46,539)		16,811		58,031	58,031		
844895-10-2	SOUTHWEST GAS CORP		03/05/2021	Various	558.000	39,221		11,281	33,899	(22,286)			(22,286)		11,281		27,345	27,345	318	
848637-10-4	SPLUNK INC		09/01/2021	GUZMAN AND COMPANY	271.000	43,057		12,559	46,040	(32,990)			(32,990)		12,559		29,845	29,845		
84863T-10-6	SPOK HOLDINGS INC COMMON STOCK		06/25/2021	Various	859.000	8,489		20,015	9,560	10,302			10,302		20,015		(11,635)	(11,635)	215	
852234-10-3	SQUARE INC		07/06/2021	Various	556.000	131,480		6,860	121,009	(112,475)			(112,475)		6,861		122,592	122,592		
852312-30-5	STAAR SURGICAL COMPANY		07/06/2021	Various	348.000	51,900		2,077	27,569	(25,118)			(25,118)		2,077		49,022	49,022		
852857-20-0	STAMPS.COM INC		10/06/2021	Various	553.000	185,006		12,279	108,494	(94,805)			(94,805)		12,279		169,878	169,878		
855244-10-9	STARBUCKS CORP		11/02/2021	Various	2,831.000	320,434		11,178	302,861	(287,406)			(287,406)		11,179		304,308	304,308	2,093	
85571B-10-5	STARWOOD PROPERTY TRUST		11/02/2021	Various	2,220.000	58,180		48,263	42,846	5,338			5,338		48,263		9,069	9,069	3,684	
857477-10-3	STATE STREET CORP		09/17/2021	Various	778.000	65,828		28,589	56,623	(27,623)			(27,623)		28,589		36,251	36,251	919	
858119-10-0	STEEL DYNAMICS INC		07/06/2021	GUZMAN AND COMPANY	1,316.000	76,732		5,078	48,521	(42,806)			(42,806)		5,078		70,472	70,472	845	
858912-10-8	STERICYCLE INC		06/17/2021	Various	545.000	39,651		2,720	37,786	(34,551)			(34,551)		2,721		36,319	36,319		
860630-10-2	STIFEL FINANCIAL CORP		05/03/2021	Various	493.000	35,252		3,243	24,851	(21,292)			(21,292)		3,242		31,468	31,468	74	
863167-20-1	STRATUS PROPERTIES INC		06/25/2021	Various	218.000	5,473		5,240	5,560	(314)			(314)		5,241		153	153		
863667-10-1	STRYKER CORP		09/01/2021	Various	850.000	222,470		13,855	208,284	(191,579)			(191,579)		13,855		205,187	205,187	1,067	
864159-10-8	STURM RUGER & CO INC		07/06/2021	Various	565.000	47,755		8,219	36,765	(28,127)			(28,127)		8,220		38,805	38,805	887	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		06/25/2021	Various	1,020.000	13,361		29,501	11,557	17,681			17,681		29,501		(16,314)	(16,314)		
868459-10-8	SUPERNUS PHAARMACEUTICALS INC		06/25/2021	Various	191.000	6,329		1,228	4,805	(3,526)			(3,526)		1,227		5,006	5,006		
86882C-10-5	SURGALIGN HOLDINGS INC C/S		06/25/2021	Various	2,673.000	3,824		26,159	5,854	20,007			20,007		26,159		(22,366)	(22,366)		
871237-10-3	SYKES ENTERPRISES INC		08/30/2021	Various	1,511.000	82,676		38,383	56,919	(18,265)			(18,265)		38,382		43,056	43,056		
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		06/25/2021	Various	1,342.000	4,807		10,614	6,308	4,244			4,244		10,615		(5,871)	(5,871)		
871607-10-7	SYNOPSYS INC		09/01/2021	GUZMAN AND COMPANY	278.000	83,471		6,075	72,069	(65,027)			(65,027)		6,075		76,111	76,111		
87165B-10-3	SYNCHRONY FINANCIAL		12/17/2021	Various	1,899.000	92,699		58,041	65,914	(7,758)			(7,758)		58,041		33,287	33,287	1,306	
871829-10-7	SYSCO CORP		07/06/2021	Various	1,389.000	107,223		20,681	103,147	(81,257)			(81,257)		20,681		84,905	84,905	1,287	
872307-10-3	TCF FINANCIAL CORP		06/10/2021	Tax Free Exchange	3,980.000	149,098		146,951	147,340	(383)			(383)		146,951				1,393	
872540-10-9	TJX COS INC		11/02/2021	Various	2,817.000	196,328		7,532	192,373	(182,131)			(182,131)		7,532		185,766	185,766	1,498	
872590-10-4	T-MOBILE US INC		06/17/2021	GUZMAN AND COMPANY	582.000	79,696		17,378	78,483	(60,209)			(60,209)		17,378		61,103	61,103		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		09/01/2021	GUZMAN AND COMPANY	257.000	42,223		2,205	53,403	(50,447)			(50,447)		2,206		39,366	39,366		
875465-10-6	TANGER FACTORY OUTLET CENTERS		06/17/2021	Various	2,120.000	39,031		21,256	21,115	138			138		21,255		17,195	17,195	753	
87612E-10-6	TARGET CORP		12/17/2021	Various	1,520.000	353,452		33,859	268,325	(231,030)			(231,030)		33,858		314,161	314,161	2,214	
87612G-10-1	TARGA RESOURCES CORP		06/17/2021	Various	813.000	37,413		31,306	21,447	9,714			9,714		31,306		5,562	5,562	163	
878155-10-0	TEAM INC		11/15/2021	Various	1,231.000	1,932		32,721	13,419	19,020			19,020		32,722		(30,784)	(30,784)		
87901J-10-5	TEGNA INC		06/25/2021	Various	543.000	10,397		1,419	7,574	(6,065)			(6,065)		1,419		8,818	8,818	128	
879360-10-5	TELEDYNE TECHNOLOGIES INC		11/02/2021	Various	94.000	42,697		1,490	36,764	(34,757)			(34,757)		1,490		40,548	40,548		
879369-10-6	TELEFLEX INC		03/05/2021	GUZMAN AND COMPANY	93.000	37,904		3,611	38,277	(34,157)			(34,157)		3,612		33,709	33,709	32	
879433-82-9	TELEPHONE & DATA SYSTEMS INC		01/13/2021	Various	1,931.000	37,177		72,940	35,858	36,538			36,538		72,940		(36,258)	(36,258)		
879455-10-3	TELENAV INC		02/18/2021	Corporate Action	2,092.000	10,189		20,421	9,833	10,434			10,434		20,422		(10,369)	(10,369)		
88023U-10-1	TEMPER SEALY INTERNATIONAL		06/25/2021	Various	257.000	10,110		1,661	6,939	(5,201)			(5,201)		1,661		8,294	8,294	36	
88076W-10-3	TERADATA CORP		06/25/2021	Various	377.000	19,593		4,101	8,472	(4,306)			(4,306)		4,102		15,192	15,192		
880770-10-2	TERADYNE INC		12/17/2021	Various	454.000	66,431		19,121	54,429	(34,791)			(34,791)		19,120		46,303	46,303	74	
88145X-10-8	TERRITORIAL BANCORP		06/25/2021	Various	286.000	7,362		4,757	6,872	(2,084)			(2,084)		4,757		2,496	2,496	160	
88160R-10-1	TESLA MOTORS INC		11/02/2021	Various	1,408.000	1,058,331		7,760	993,583	(971,372)			(971,372)		7,760		1,034,201	1,034,201		
88162G-10-3	TETRA TECH INC		06/25/2021	Various	47.000	5,869		623	5,441	(4,747)			(4,747)		623		5,155	5,155	17	
882508-10-4	TEXAS INSTRUMENTS INC		11/02/2021	Various	2,071.000	384,012		38,758	339,913	(296,740)			(296,740)		38,758		339,353	339,353	4,535	
883203-10-1	TEXTRON INC		06/17/2021	Various	587.000	39,074		27,053	28,370	(1,298)			(1,298)		27,053		11,446	11,446	35	

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
88337F-10-5	THE ODP CORP		11/02/2021	Various	1,080.000	49,105		21,133	31,644	(10,357)			(10,357)		21,133		27,235	27,235		
88339J-10-5	TRADE DESK INC		09/01/2021	GUZMAN AND COMPANY	52.000	41,786		1,514	41,491	(39,391)			(39,391)		1,514		39,627	39,627		
883556-10-2	THERMO FISHER SCIENTIFIC INC		11/02/2021	Various	1,023.000	527,932		18,386	476,494	(451,392)			(451,392)		18,387		501,394	501,394	699	
885160-10-1	THOR INDUSTRIES INC		05/03/2021	Various	241.000	35,515		1,468	22,410	(20,635)			(20,635)		1,468		33,499	33,499	198	
88554D-20-5	3D SYSTEMS CORP		06/25/2021	Various	507.000	20,217		4,125	5,314	(1,172)			(1,172)		4,125		15,784	15,784		
88579Y-10-1	3M CO		09/01/2021	Various	783.000	147,464		31,785	136,861	(103,536)			(103,536)		31,785		113,431	113,431	1,819	
886547-10-8	TIFFANY & CO		01/07/2021	Corporate Action	3,785.000	505,001		187,527	497,539	(305,468)			(305,468)		187,527		309,863	309,863		
887098-10-1	TIMBERLAND BANCORP INC		06/25/2021	Various	232.000	6,810		5,329	5,629	(296)			(296)		5,329		1,381	1,381	121	
88870R-10-2	TIVITY HEALTH INC COM		05/03/2021	Various	1,407.000	34,827		41,317	27,563	13,552			13,552		41,317		(6,984)	(6,984)		
889478-10-3	TOLL BROTHERS INC		07/06/2021	GUZMAN AND COMPANY	1,247.000	76,397		7,456	54,208	(46,067)			(46,067)		7,456		67,767	67,767	349	
890110-10-9	TOMPKINS FINANCIAL CORP		03/05/2021	Various	442.000	38,812		17,726	31,205	(13,281)			(13,281)		17,726		20,505	20,505	239	
890516-10-7	TOOTSIE ROLL INDUSTRIES INC		04/20/2021	Direct	1.000	33		20	31	(11)			(11)		20		13	13		
89055F-10-3	TOPBUILD CORP		06/25/2021	Various	57.000	11,103		1,338	10,492	(9,021)			(9,021)		1,337		9,596	9,596		
891092-10-8	TORO CO		07/06/2021	Various	365.000	40,831		817	34,616	(33,304)			(33,304)		817		39,383	39,383	287	
892356-10-6	TRACTOR SUPPLY CO		12/17/2021	Various	446.000	85,154		1,978	62,698	(59,830)			(59,830)		1,978		81,861	81,861	468	
893641-10-0	TRANSDIGM GROUP INC		09/01/2021	Various	204.000	131,033		7,108	126,245	(117,391)			(117,391)		7,108		121,905	121,905		
89374L-10-4	TRANSLATE BIO INC		09/15/2021	Corporate Action	1,671.000	64,426		25,552	30,796	(5,167)			(5,167)		25,552		37,905	37,905		
89400J-10-7	TRANSUNION		06/25/2021	Various	105.000	11,837		2,637	10,418	(7,667)			(7,667)		2,637		9,020	9,020	18	
89417E-10-9	TRAVELERS COS INC/THE		11/02/2021	Various	788.000	123,427		27,357	110,611	(82,035)			(82,035)		27,356		94,190	94,190	1,584	
894648-10-4	TRECORA RESOURCES		06/25/2021	Various	970.000	8,277		9,784	6,780	2,960			2,960		9,784		(1,624)	(1,624)		
89469A-10-4	TREEHOUSE FOODS INC		06/25/2021	Various	252.000	11,711		3,411	10,707	(7,189)			(7,189)		3,411		8,122	8,122		
89531P-10-5	TREX CO INC		06/17/2021	Various	409.000	39,450		2,611	34,241	(31,166)			(31,166)		2,611		36,231	36,231		
89609W-10-7	TRIBUNE PUBLISHING CO COMMON S		05/25/2021	Corporate Action	780.000	13,652		12,556	10,685	1,843			1,843		12,555		899	899		
89610F-10-1	TRICIDA INC		06/25/2021	Various	767.000	3,720		29,239	5,407	23,483			23,483		29,239		(25,545)	(25,545)		
896239-10-0	TRIMBLE NAVIGATION LTD		03/05/2021	GUZMAN AND COMPANY	517.000	37,068		2,240	34,520	(31,807)			(31,807)		2,240		34,257	34,257		
896288-10-7	TRINET GROUP INC		09/01/2021	Various	563.000	50,842		13,669	45,377	(31,244)			(31,244)		13,668		36,402	36,402		
896522-10-9	TRINITY INDUSTRIES INC		09/01/2021	Various	1,427.000	41,417		22,553	37,659	(14,884)			(14,884)		22,554		18,247	18,247	899	
896945-20-1	TRIPADVISOR INC		05/03/2021	GUZMAN AND COMPANY	722.000	34,668		102	20,779	(20,375)			(20,375)		101		34,031	34,031		
89785X-10-1	TRUEBLUE INC		06/25/2021	Various	400.000	11,982		6,299	7,477	(1,160)			(1,160)		6,300		5,503	5,503		
898349-10-5	TRUSTCO BANK CORP NY		05/28/2021	Tax Free Exchange	3,358.000	32,700		32,229	22,397	9,688			9,688		32,229				458	
899896-10-4	TUPPERWARE BRANDS CORP		06/25/2021	Various	233.000	5,497		5,576	7,548	(1,942)			(1,942)		5,577		(159)	(159)		
90138F-10-2	TWILIO INC		09/01/2021	GUZMAN AND COMPANY	117.000	42,653		3,422	39,605	(35,652)			(35,652)		3,423		38,574	38,574		
90184L-10-2	TWITTER INC		07/06/2021	Various	1,526.000	98,184		62,441	82,633	(19,896)			(19,896)		62,441		34,292	34,292		
90238J-10-3	TYME TECHNOLOGIES INC		06/25/2021	Various	3,764.000	5,003		12,346	4,592	7,640			7,640		12,346		(7,407)	(7,407)		
902494-10-3	TYSON FOODS INC		09/01/2021	Various	735.000	57,619		10,796	47,364	(36,031)			(36,031)		10,797		45,942	45,942	889	
902681-10-5	UGI CORP		06/25/2021	Various	408.000	19,577		1,751	14,263	(12,330)			(12,330)		1,750		17,526	17,526	410	
902788-10-8	UMB FINANCIAL CORP		03/19/2021	Various	328.000	32,098		6,192	22,629	(16,195)			(16,195)		6,193		25,415	25,415	210	
902973-30-4	US BANCORP		11/02/2021	Various	4,035.000	235,737		89,338	187,990	(97,206)			(97,206)		89,338		142,848	142,848	3,997	
90333L-20-1	US CONCRETE INC		08/27/2021	Corporate Action	577.000	43,322		12,892	23,063	(10,022)			(10,022)		12,892		29,773	29,773		
90346E-10-3	US SILICA HOLDINGS INC		06/25/2021	Various	716.000	9,096		27,961	22,599	5,027			22,599		27,962		(18,976)	(18,976)		
90353T-10-0	UBER TECHNOLOGIES INC		09/01/2021	GUZMAN AND COMPANY	1,743.000	82,197		80,835	88,892	(7,940)			(7,940)		80,834		179	179		
90353W-10-3	UBIQUITI INC COMMON STOCK		06/25/2021	Various	40.000	12,719		1,783	11,140	(9,220)			(9,220)		1,783		10,741	10,741	32	
90384S-30-3	ULTA SALON COSMETICS & FRAGRAN		09/17/2021	Various	203.000	72,022		5,701	58,293	(51,821)			(51,821)		5,701		65,213	65,213		
904311-20-6	UNDER ARMOUR INC		03/05/2021	Various	1,915.000	36,403		8,842	28,495	(19,366)			(19,366)		8,841		27,009	27,009		
904708-10-4	UNIFIRST CORP/MA		06/25/2021	Various	26.000	6,213		1,062	5,504	(4,377)			(4,377)		1,062		5,056	5,056	20	
907818-10-8	UNION PACIFIC CORP		12/17/2021	Various	2,583.000	572,923		30,858	537,833	(499,543)			(499,543)		30,858		533,232	533,232	5,498	
909907-10-7	UNITED BANKSHARES INC		09/01/2021	Various	1,290.000	47,584		27,932	41,797	(13,661)			(13,661)		27,933		18,945	18,945	1,355	
911163-10-3	UNITED NATURAL FOODS INC		05/03/2021	GUZMAN AND COMPANY	923.000	34,843		8,914	14,740	(5,741)			(5,741)		8,914		25,399	25,399		
911312-10-6	UNITED PARCEL SERVICE INC		11/02/2021	Various	1,280.000	260,287		76,772	215,553	(136,746)			(136,746)		76,773		179,570	179,570	2,745	
911363-10-9	UNITED RENTALS INC		11/02/2021	Various	226.000	80,974		4,386	52,411	(47,322)			(47,322)		4,385		75,341	75,341		
911460-10-3	UNITED SECURITY BANCSHARES/FRE		06/25/2021	Various	510.000	4,228		5,023	3,595	1,407			1,407		5,023		(855)	(855)	112	
912008-10-9	US FOODS HOLDING CORP		05/03/2021	GUZMAN AND COMPANY	821.000	34,008		19,160	27,348	(8,068)			(8,068)		19,160		14,342	14,342		
91324P-10-2	UNITEDHEALTH GROUP INC		11/02/2021	Various	2,413.000	980,248		16,843	846,191	(817,191)			(817,191)		16,843		948,253	948,253	4,907	
91325V-10-8	UNITI GROUP INC COM		07/06/2021	Various	3,862.000	41,598		150,921	45,302	104,072			104,072		150,922		(109,803)	(109,803)	1,738	
913290-10-2	UNITY BANCORP INC		06/25/2021	Various	266.000	5,981		4,429	4,669	(236)			(236)		4,429		1,464	1,464	45	
91347P-10-5	UNIVERSAL DISPLAY CORP		06/25/2021	Various	41.000	9,158		345	9,422	(8,944)			(8,944)		345		8,672	8,672	16	
913483-10-3	UNIVERSAL ELECTRONICS INC		06/25/2021	Various	157.000	7,850		3,481	8,236	(4,685)			(4,685)		3,481		4,251	4,251		
91381U-10-1	UNITY BIOTECHNOLOGY INC		06/25/2021	Various	1,868.000	8,225		22,011	9,788	12,044			12,044		22,011		(13,889)	(13,889)		

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
913903-10-0	UNIVERSAL HEALTH SERVICES INC		03/05/2021	GUZMAN AND COMPANY	286.000	38,111		6,043	39,325	(32,794)			(32,794)		6,043		31,485	31,485		
91529Y-10-6	UNUM GROUP		01/13/2021	GUZMAN AND COMPANY	1,503.000	37,309		34,088	34,479	(385)			(385)		34,088		2,681	2,681		
917047-10-2	URBAN OUTFITTERS INC		07/06/2021	Various	1,405.000	57,107		15,478	35,968	(20,190)			(20,190)		15,478		40,762	40,762		
918204-10-8	VF CORP		09/17/2021	Various	826.000	68,093		8,932	70,549	(60,714)			(60,714)		8,932		58,117	58,117	487	
91879Q-10-9	VAIL RESORTS INC		06/17/2021	GUZMAN AND COMPANY	124.000	39,878		1,799	34,591	(32,311)			(32,311)		1,799		37,464	37,464		
91913Y-10-0	VALERO ENERGY CORP		06/25/2021	Various	1,093.000	84,781		10,882	61,831	(50,202)			(50,202)		10,882		72,599	72,599	1,422	
92047W-10-1	VOLVOLINE INC		09/01/2021	Various	1,373.000	42,427		8,511	31,772	(22,919)			(22,919)		8,512		33,268	33,268	515	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		04/15/2021	Corporate Action	2,768.000	498,499		31,438	484,428	(446,350)			(446,350)		31,438		459,380	459,380		
92240M-10-8	VECTOR GROUP LTD		12/30/2021	Spin Off	0.000	10,427		10,277	11,058	(770)			(770)		10,277					
922475-10-8	VEEVA SYSTEMS INC		09/01/2021	Various	285.000	91,907		9,601	77,591	(66,993)			(66,993)		9,601		80,894	80,894		
92276F-10-0	VENTAS INC		10/12/2021	Various	919.000	51,658		14,154	45,062	(30,456)			(30,456)		14,153		36,721	36,721	515	
92339V-30-8	VEREIT INC		11/01/2021	Tax Free Exchange	6,892.000	451,684		445,179	260,449	182,022			182,022		445,179				12,206	
92343E-10-2	VERISIGN INC		03/05/2021	Various	191.000	37,550		3,699	41,332	(37,082)			(37,082)		3,698		33,275	33,275		
92343V-10-4	VERIZON COMMUNICATIONS		11/02/2021	Various	10,656.000	604,681		394,900	626,040	(227,752)			(227,752)		394,900		200,854	200,854	14,996	
92343X-10-0	VERINT SYSTEMS INC		09/01/2021	Various	1,064.000	48,636		26,114	41,994	(15,647)			(15,647)		26,114		21,798	21,798		
92343X-10-0	VERINT SYSTEMS INC		02/02/2021	Spin Off	0.000	44,257		43,620	67,312	(23,345)			(23,345)		43,620					
92345Y-10-6	VERISK ANALYTICS		09/01/2021	GUZMAN AND COMPANY	394.000	79,993		12,037	81,790	(68,731)			(68,731)		12,036		66,732	66,732	119	
92532F-10-0	VERTEX PHARMACEUTICALS INC		12/17/2021	Various	769.000	159,351		27,588	181,745	(151,897)			(151,897)		27,588		129,327	129,327		
92552R-40-6	VIAD CORP		06/25/2021	Various	116.000	5,851		3,060	4,196	(1,119)			(1,119)		3,060		2,704	2,704		
92552V-10-0	VIASAT INC		06/25/2021	Various	106.000	5,636		2,309	3,462	(1,135)			(1,135)		2,310		3,241	3,241		
925550-10-5	VIAVI SOLUTIONS INC		06/25/2021	Various	451.000	8,049		94,884	6,754	86,838			86,838		94,884		(86,856)	(86,856)		
92556H-10-7	VIACOMCBS INC CLASS A		04/20/2021	Direct	1.000	3		90	30	59			59		90		(87)	(87)		
92556H-20-6	VIACOMCBS INC CLASS B		01/13/2021	Various	885.000	38,715		54,720	32,976	21,425			21,425		54,720		(16,545)	(16,545)	212	
92556V-10-6	VIATRIS INC		07/06/2021	Various	4,782.000	77,478		73,595	89,615	(15,785)			(15,785)		73,595		2,764	2,764	303	
925652-10-9	VICI PROPERTIES INC		06/25/2021	Various	556.000	17,985		10,798	14,177	(3,330)			(3,330)		10,797		6,921	6,921	550	
926613-10-0	VIELA BIO INC		03/12/2021	Corporate Action	645.000	34,685		27,600	23,201	4,335			4,335		27,600		6,578	6,578		
92826C-83-9	VISA INC		11/02/2021	Various	4,045.000	929,598		83,523	884,763	(789,495)			(789,495)		83,523		831,780	831,780	2,374	
92827P-10-2	VIRTUSA CORP		02/12/2021	Corporate Action	1,072.000	55,851		23,972	54,811	(30,387)			(30,387)		23,972		31,041	31,041		
928377-10-0	VISTA OUTDOOR INC		05/03/2021	Various	1,043.000	35,955		8,601	24,782	(15,943)			(15,943)		8,602		26,806	26,806		
928563-40-2	VMWARE INC		11/19/2021	Direct	1.000	85		64	93	(28)			(28)		65		19	19		
929042-10-9	VORNADO REALTY TRUST		06/25/2021	Various	184.000	9,014		4,462	6,871	(2,374)			(2,374)		4,462		4,417	4,417	195	
929089-10-0	VOYA FINANCIAL INC		11/02/2021	Various	1,004.000	70,487		41,751	59,045	(17,040)			(17,040)		41,751		27,691	27,691	331	
92915B-10-6	VOYAGER THERAPEUTICS INC		06/25/2021	Various	872.000	3,848		16,620	6,234	10,233			10,233		16,619		(12,812)	(12,812)		
929160-10-9	VULCAN MATERIALS CO		06/25/2021	Various	337.000	57,989		15,259	49,981	(34,212)			(34,212)		15,260		41,848	41,848	151	
929236-10-7	WD-40 CO		06/25/2021	Various	20.000	5,243		510	5,313	(4,733)			(4,733)		510		4,652	4,652	28	
929328-10-2	WSFS FINANCIAL CORP		06/25/2021	Various	264.000	12,981		1,513	11,849	(10,184)			(10,184)		1,513		11,269	11,269	66	
92939U-10-6	WEC ENERGY GROUP INC		07/06/2021	Various	801.000	76,301		8,789	73,716	(63,975)			(63,975)		8,789		66,341	66,341	848	
92941V-10-0	VYNE THERAPEUTICS INC C/S		02/16/2021	Tax Free Exchange	1,875.000	16,917		16,673	2,963	13,509			13,509		16,673					
929566-10-7	WABASH NATIONAL CORP		06/25/2021	Various	505.000	8,295		5,029	8,701	(3,619)			(3,619)		5,028		3,145	3,145	81	
929740-10-8	WABTEC CORP		11/02/2021	Various	690.000	61,942		6,861	50,508	(43,007)			(43,007)		6,861		54,130	54,130	221	
930059-10-0	WADDELL & REED FINANCIAL INC		05/03/2021	Corporate Action	1,732.000	43,933		27,905	44,114	(15,971)			(15,971)		27,905		15,378	15,378	866	
931142-10-3	WAL-MART STORES INC		11/02/2021	Various	2,380.000	341,959		55,113	343,077	(283,743)			(283,743)		55,113		281,613	281,613	3,480	
931427-10-8	WALGREENS BOOTS ALLIANCE		09/17/2021	Various	2,098.000	110,011		38,960	83,668	(44,053)			(44,053)		38,960		69,391	69,391	1,853	
93148P-10-2	WALKER & DUNLOP INC		06/25/2021	Various	162.000	17,616		2,178	14,907	(12,542)			(12,542)		2,178		15,167	15,167	162	
93627C-10-1	WARRIOR MET COAL INC		11/02/2021	Various	1,702.000	43,389		38,882	36,286	2,558			2,558		38,882		3,878	3,878	255	
938824-10-9	WASHINGTON FEDERAL INC		01/13/2021	Various	1,292.000	36,646		16,281	33,256	(16,726)			(16,726)		16,281		19,815	19,815		
94106L-10-9	WASTE MANAGEMENT INC		09/01/2021	GUZMAN AND COMPANY	913.000	126,928		36,284	107,670	(70,340)			(70,340)		36,284		88,719	88,719	688	
941848-10-3	WATERS CORP		09/01/2021	Various	125.000	50,868		4,435	30,928	(26,104)			(26,104)		4,436		45,649	45,649		
942622-20-0	WATSCO INC		09/01/2021	Various	189.000	53,701		2,537	42,818	(39,691)			(39,691)		2,537		50,336	50,336	995	
94419L-10-1	WAYFAIR INC		11/02/2021	Various	166.000	43,327		5,331	37,485	(31,682)			(31,682)		5,332		37,330	37,330		
948741-10-3	WEINGARTEN REALTY INVESTORS		06/25/2021	Various	575.000	18,891		10,204	12,460	(2,224)			(2,224)		10,203		8,407	8,407	305	
948741-10-3	WEINGARTEN REALTY INVESTORS		08/04/2021	Taxable Exchange	4,110.000	130,360		81,927	89,064	(7,032)			(7,032)		81,927		46,505	46,505	5,014	
949746-10-1	WELLS FARGO & CO		12/17/2021	Various	8,719.000	411,693		245,551	263,140	(17,330)			(17,330)		245,552		160,037	160,037	3,729	
950400-10-4	WELL TOWER		06/25/2021	Various	1,047.000	80,228		40,278	67,657	(26,978)			(26,978)		40,278		38,753	38,753	869	
95058W-10-0	WENDY'S/ARBY'S GROUP INC		06/25/2021	Various	303.000	7,124		960	6,642	(5,599)			(5,599)		960		6,054	6,054	58	
95082P-10-5	WESCO INTERNATIONAL INC		06/25/2021	Various	175.000	18,172		5,389	13,737	(8,226)			(8,226)		5,389		12,507	12,507		
955306-10-5	WEST PHARMACEUTICAL SERVICES I		06/17/2021	GUZMAN AND COMPANY	115.000	41,075		945	32,581	(31,172)			(31,172)		945		39,495	39,495	39	
957638-10-9	WESTERN ALLIANCE BANCORP		03/05/2021	Various	605.000	59,042		13,006	36,270	(22,923)			(22,923)		13,006		45,137	45,137	151	

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
95790D-10-5	WESTERN ASSET MORTGAGE CAPITAL		06/25/2021	Various	1,589.000	5,562		23,649	5,180	18,197			18,197		23,648		(18,146)	(18,146)	191	
958102-10-5	WESTERN DIGITAL CORP		09/17/2021	Various	233.000	13,691		1,488	12,906	(11,251)			(11,251)		1,488		11,993	11,993		
958892-10-1	WESTFIELD FINANCIAL INC		06/25/2021	Various	1,021.000	8,319		8,735	7,035	1,675			1,675		8,735		(535)	(535)	102	
959802-10-9	WESTERN UNION CO/THE		05/03/2021	GUZMAN AND COMPANY	1,320.000	34,361		24,346	28,961	(4,547)			(4,547)		24,346		9,510	9,510	310	
961765-10-4	WESTWOOD HOLDINGS GROUP INC		06/25/2021	Various	322.000	7,064		13,110	4,669	8,317			8,317		13,110		(6,141)	(6,141)	64	
96208T-10-4	WRIGHT EXPRESS CORP		06/25/2021	Various	34.000	6,816		587	6,920	(6,240)			(6,240)		587		6,124	6,124		
962149-10-0	WEYCO GROUP INC		06/25/2021	Various	252.000	5,917		3,865	3,992	(125)			(125)		3,865		1,965	1,965	121	
962166-10-4	WEYERHAEUSER CO		09/01/2021	Various	2,259.000	80,358		35,105	75,744	(40,043)			(40,043)		35,105		44,048	44,048	580	
963320-10-6	WHIRLPOOL CORP		06/25/2021	Various	32.000	7,016		1,764	5,776	(3,952)			(3,952)		1,765		5,144	5,144	85	
968223-20-6	WILEY JOHN & SONS INC CL A		06/25/2021	Various	223.000	13,303		4,962	10,182	(5,143)			(5,143)		4,962		8,140	8,140	153	
969457-10-0	WILLIAMS COS INC		11/02/2021	Various	4,078.000	109,339		120,449	81,764	38,118			38,118		120,449		(12,671)	(12,671)	2,710	
969904-10-1	WILLIAMS-SONOMA INC		06/25/2021	Various	256.000	44,630		3,801	26,071	(21,944)			(21,944)		3,801		40,142	40,142	287	
974155-10-3	WINGSTOP INC		06/25/2021	Various	80.000	12,710		1,918	10,604	(8,559)			(8,559)		1,918		10,597	10,597	22	
974637-10-0	WINNEBAGO INDUSTRIES		06/25/2021	Various	137.000	9,613		1,256	8,212	(6,854)			(6,854)		1,256		8,210	8,210	49	
97650W-10-8	WINTRUST FINANCIAL CORP		06/25/2021	Various	231.000	18,524		4,286	14,112	(9,682)			(9,682)		4,286		13,956	13,956	143	
981419-10-4	WORLD ACCEPTANCE CORP		06/25/2021	Various	69.000	11,514		1,345	7,053	(5,624)			(5,624)		1,345		9,992	9,992		
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT		06/25/2021	Various	87.000	5,291		1,578	4,181	(2,565)			(2,565)		1,578		3,633	3,633	21	
98212B-10-3	WPX ENERGY INC		01/07/2021	Tax Free Exchange	13,621.000	85,483		84,252	111,011	(26,367)			(26,367)		84,252					
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		06/17/2021	GUZMAN AND COMPANY	538.000	40,348		10,495	31,980	(21,169)			(21,169)		10,496		29,239	29,239	172	
983793-10-0	XPO LOGISTICS INC		08/02/2021	Spin Off	0.000	45,319		44,666	131,209	(85,274)			(85,274)		44,666					
98389B-10-0	XCEL ENERGY INC		09/01/2021	Various	680.000	48,120		19,317	45,336	(25,638)			(25,638)		19,317		28,079	28,079	915	
98390M-10-3	XPERI HOLDING CORP		06/25/2021	Various	591.000	13,288		20,204	12,352	7,737			7,737		20,204		(7,099)	(7,099)	59	
983919-10-1	XILINX INC		11/02/2021	Various	478.000	79,557		10,981	67,766	(55,953)			(55,953)		10,981		67,356	67,356		
984017-10-3	XENIA HOTELS & RESORTS INC		06/25/2021	Various	344.000	6,691		7,797	5,229	2,530			2,530		7,797		(1,201)	(1,201)		
98420X-10-3	X4 PHARMACEUTICALS INC		06/25/2021	Various	684.000	4,858		10,259	4,398	5,775			5,775		10,259		(5,465)	(5,465)		
98421M-10-6	XEROX HOLDINGS CORP		11/02/2021	Various	3,674.000	78,955		74,085	85,201	(10,952)			(10,952)		74,086		3,728	3,728	2,964	
98422L-10-7	XERIS PHARMACETICALS INC		06/25/2021	Various	935.000	4,564		10,696	4,601	6,006			6,006		10,696		(6,191)	(6,191)		
988498-10-1	YUM! BRANDS INC		09/01/2021	Various	638.000	80,361		4,480	69,261	(63,831)			(63,831)		4,480		74,642	74,642	797	
989207-10-5	ZEBRA TECHNOLOGIES CORP		09/01/2021	Various	71.000	41,982		2,355	27,288	(24,568)			(24,568)		2,355		38,979	38,979		
98936J-10-1	ZENDESK INC		09/01/2021	Various	397.000	51,313		6,811	56,818	(49,275)			(49,275)		6,810		43,716	43,716		
98956P-10-2	ZIMMER HOLDINGS INC		06/25/2021	Various	380.000	62,199		6,813	58,554	(50,983)			(50,983)		6,813		54,431	54,431	161	
989701-10-7	ZIONS BANCORPORATION		12/17/2021	Various	806.000	47,917		45,346	35,013	10,182			10,182		45,346		1,879	1,879	882	
98974P-10-0	ZIX CORP		12/22/2021	Corporate Action	2,044.000	17,628		3,699	17,639	(13,736)			(13,736)		3,699		13,660	13,660		
98978V-10-3	ZOETIS INC		11/02/2021	Various	1,313.000	252,190		45,627	217,302	(169,157)			(169,157)		45,628		202,709	202,709	752	
98980G-10-2	ZSCALER INC		11/02/2021	Various	132.000	43,643		4,835	26,362	(21,211)			(21,211)		4,835		38,137	38,137		
98980L-10-1	ZOOM VIDEO COMMUNICATION A		11/02/2021	Various	360.000	124,148		92,440	121,435	(28,571)			(28,571)		92,439		29,888	29,888		
98986T-10-8	ZYNGA INC CL A		05/03/2021	GUZMAN AND COMPANY	3,143.000	33,885		41,297	31,021	10,125			10,125		41,297		(7,891)	(7,891)		
G0176J-10-9	ALLEGION PLC W/I		07/06/2021	GUZMAN AND COMPANY	290.000	40,768		6,670	33,750	(26,683)			(26,683)		6,670		33,474	33,474	209	
G29183-10-3	EATON CORP PLC		11/02/2021	Various	1,064.000	165,491		17,602	127,830	(108,611)			(108,611)		17,603		145,346	145,346	1,826	
G30401-10-6	ENDO PHARMACEUTICALS HOLDINGS		08/20/2021	Various	4,713.000	11,017		14,198	33,839	(19,353)			(19,353)		14,198		(3,336)	(3,336)		
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY		09/01/2021	GUZMAN AND COMPANY	1,927.000	41,363		33,726	32,643	1,067			1,067		33,726		7,033	7,033		
G7S00T-10-4	PENTAIR PLC		05/03/2021	GUZMAN AND COMPANY	528.000	35,007		10,543	28,032	(17,232)			(17,232)		10,544		23,933	23,933	211	
L0175J-10-4	ALTISOURCE PORTFOLIO SOLUTIONS		06/25/2021	Various	466.000	4,260		53,244	6,002	46,549			46,549		53,244		(48,992)	(48,992)		
Y58473-10-2	MAXEON SOLAR TECHNOLOGIE C/S		06/25/2021	Various	286.000	5,823		10,074	8,113	1,932			1,932		10,074		(4,330)	(4,330)		
04878Q-86-3	ATLANTIC POWER CORP	A	05/18/2021	Corporate Action	5,498.000	16,902		80,224	11,546	67,671			67,671		80,224		(63,496)	(63,496)		
45245E-10-9	IMAX CORP	A	06/25/2021	Various	587.000	13,562		24,186	10,578	13,409			13,409		24,186		(10,807)	(10,807)		
806857-10-8	SCHLUMBERGER LTD	D	09/17/2021	Various	4,275.000	123,301		381,223	93,323	283,680			283,680		381,223		(259,415)	(259,415)	1,409	
87265H-10-9	TRI POINTE HOMES INC	D	07/06/2021	Various	1,848.000	40,061		29,556	31,878	(2,288)			(2,288)		29,556		9,917	9,917		
G01767-10-5	ALKERMES PLC	D	09/01/2021	Various	1,532.000	47,074		35,166	30,563	4,536			4,536		35,166		11,218	11,218		
G0250X-10-7	AMCOR PLC	D	09/01/2021	Various	5,261.000	65,492		50,874	61,922	(10,886)			(10,886)		50,874		13,660	13,660	1,236	
G02602-10-3	AMDOCS LTD	C	03/19/2021	Various	248.000	20,278		9,731	17,590	(7,744)			(7,744)		9,731		10,244	10,244	81	
G037AX-10-1	AMBARELLA INC	D	06/25/2021	Various	152.000	16,017		2,557	13,956	(11,232)			(11,232)		2,557		13,215	13,215		
G0403H-10-8	AON PLC	D	11/02/2021	Various	799.000	199,511		12,101	168,805	(154,407)			(154,407)		12,101		184,336	184,336	786	
G0450A-10-5	ARCH CAPITAL GROUP LTD	C	06/17/2021	GUZMAN AND COMPANY	1,010.000	39,459		7,936	36,431	(28,076)			(28,076)		7,937		30,920	30,920		
G0464B-10-7	ARGO GROUP INTERNATIONAL HOLDI	C	06/25/2021	Various	210.000	11,376		4,673	9,176	(4,438)			(4,438)		4,672		6,533	6,533	130	
G06242-10-4	ATLASSIAN CORP PLC	D	09/01/2021	Various	194.000	65,563		4,879	45,370	(39,898)			(39,898)		4,878		59,676	59,676		
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	C	03/05/2021	Various	740.000	37,560		29,222	37,289	(7,949)			(7,949)		29,222		7,789	7,789	311	
G0750C-10-8	AXALTA COATING SUSTEMS LTD	C	03/05/2021	Various	1,296.000	37,943		36,221	37,001	(769)			(769)		36,221		1,175	1,175		

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
G1151C-10-1	ACCENTURE PLC	C	11/02/2021	Various	1,656.000	502,608		67,130	432,564	(360,077)			(360,077)		67,130		427,773	427,773	3,168	
G1991C-10-5	CARDTRONICS PLC	D	06/22/2021	Corporate Action	842.000	33,318		23,161	29,722	(6,465)			(6,465)		23,161		9,666	9,666		
G23773-10-7	CONSOLIDATED WATER CO INC	C	06/25/2021	Various	626.000	8,016		8,161	7,544	609			609		8,162		(261)	(261)	106	
G3198U-10-2	ESSENT GROUP LTD	D	03/05/2021	GUZMAN AND COMPANY	881.000	37,780		19,576	38,059	(18,212)			(18,212)		19,576		17,641	17,641		
G3223R-10-8	EVEREST RE GROUP LTD	C	03/05/2021	GUZMAN AND COMPANY	152.000	38,076		16,106	35,582	(19,191)			(19,191)		16,106		21,399	21,399		
G36738-10-5	FRESH DEL MONTE PRODUCE INC	C	06/25/2021	Various	164.000	5,538		3,812	3,948	(134)			(134)		3,812		1,644	1,644	33	
G3788M-11-4	EROS INTERNATIONAL PLC	D	08/27/2021	Various	798.000	570		10,973	1,453	9,380			9,380		10,973		(10,400)	(10,400)		
G3922B-10-7	GENPACT LTD	C	09/01/2021	Various	799.000	41,925		12,172	33,047	(20,569)			(20,569)		12,172		29,117	29,117	172	
G4388N-10-6	HELEN OF TROY LTD	C	06/25/2021	Various	26.000	5,875		731	5,777	(4,972)			(4,972)		731		5,053	5,053		
G47567-10-5	IHS MARKIT LTD	D	07/06/2021	Various	1,372.000	156,476		63,861	123,247	(58,515)			(58,515)		63,861		90,263	90,263	549	
G491BT-10-8	INVESCO LTD	C	06/25/2021	Various	1,171.000	32,579		31,910	20,410	11,330			11,330		31,909		201	201	381	
G51502-10-5	JOHNSON CONTROLS INTERNATION	D	11/02/2021	Various	2,604.000	175,112		110,847	121,321	(10,320)			(10,320)		110,847		61,676	61,676	1,776	
G54050-10-2	LAZARD LTD	C	06/25/2021	Various	129.000	6,021		5,922	5,457	458			458		5,922		12	12	121	
G5494J-10-3	LINDE PLC	D	06/25/2021	Various	16,658.000	4,808,056		2,694,265	4,389,550	(1,670,434)			(1,670,434)		2,694,265		2,042,142	2,042,142	34,803	
G5509L-10-1	LIVANOVA PLC	D	06/25/2021	Various	97.000	8,523		6,064	6,422	(353)			(353)		6,064		2,333	2,333		
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD	C	04/21/2021	Tax Free Exchange	21,197.000	411,473		405,547	1,007,705	(593,331)			(593,331)		405,547				2,544	
G5960L-10-3	MEDTRONIC INC	D	11/02/2021	Various	3,376.000	429,009			395,465	(389,668)			(389,668)				422,370	422,370	4,957	
G6095L-10-9	APTIV PLC	D	11/02/2021	Various	913.000	146,909		67,784	118,955	(50,421)			(50,421)		67,784		76,925	76,925		
G66721-10-4	NORWEGIAN CRUISE LINE	D	09/01/2021	GUZMAN AND COMPANY	1,603.000	40,914		53,388	40,764	12,439			12,439		53,388		(13,049)	(13,049)		
G6674U-10-8	NOVOCURE LTD	D	06/17/2021	GUZMAN AND COMPANY	181.000	40,825		1,920	31,320	(28,969)			(28,969)		1,920		38,275	38,275		
G6700G-10-7	NVENT ELECTRIC PLC	D	01/13/2021	Various	1,511.000	37,324		14,127	35,191	(20,755)			(20,755)		14,127		22,634	22,634		
G72800-10-8	PROTHENA CORP PLC	D	06/17/2021	GUZMAN AND COMPANY	691.000	34,155		10,204	8,299	1,877			1,877		10,204		23,433	23,433		
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	C	09/17/2021	Various	167.000	24,969		10,067	27,692	(17,367)			(17,367)		10,067		14,526	14,526	153	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING	D	06/25/2021	Various	302.000	17,840		12,405	15,927	(3,470)			(3,470)		12,405		5,172	5,172		
G8473T-10-0	STERIS PLC	D	09/17/2021	Various	274.000	59,745		22,593	51,904	(28,881)			(28,881)		22,593		36,252	36,252	336	
G8827U-10-0	THIRD POINT REINSURANCE LTD	D	03/01/2021	Tax Free Exchange	2,745.000	41,624		41,025	26,132	14,675			14,675		41,025					
G8994E-10-3	TRANE TECHNOLOGIES PLC	D	09/17/2021	Various	383.000	70,255		9,003	55,596	(45,911)			(45,911)		9,002		60,175	60,175	499	
G9001E-12-8	LIBERTY LATIN AMERIC CL C WI	D	06/25/2021	Various	696.000	10,410		14,357	7,719	6,542			6,542		14,358		(4,094)	(4,094)		
G9456A-10-0	GOLAR LNG LTD	C	06/25/2021	Various	489.000	6,793		8,252	4,714	3,486			3,486		8,252		(1,555)	(1,555)		
G94787-10-1	WATFORD HOLDINGS LTD	D	07/02/2021	Corporate Action	615.000	21,840		15,710	21,279	(5,487)			(5,487)		15,710		5,809	5,809		
G96629-10-3	WILLIS TOWERS WATSON PLC	D	12/17/2021	Various	382.000	89,008		55,523	80,479	(24,591)			(24,591)		55,522		32,169	32,169	800	
H1467J-10-4	CHUBB LTD	D	11/02/2021	Various	1,656.000	288,021		88,072	254,892	(164,375)			(164,375)		88,072		195,587	195,587	4,000	
H2906T-10-9	GARMIN LTD	D	09/01/2021	Various	541.000	79,510		38,308	64,736	(26,041)			(26,041)		38,308		40,013	40,013	305	
L8681T-10-2	SPOTIFY TECHNOLOGY SA	D	07/06/2021	Various	301.000	82,026		44,009	94,713	(49,961)			(49,961)		44,009		36,796	36,796		
L9340P-10-1	TRINSEO SA	D	10/11/2021	Tax Free Exchange	1,292.000	77,061		75,951	66,163	9,645			9,645		75,951				615	
N33462-10-7	FRANK'S INTERNATIONAL NV	D	10/04/2021	Tax Free Exchange	1,937.000	48,265		47,570	5,308	41,642			41,642		47,570					
N53745-10-0	LYONDELLBASELL INDU - CL A	D	09/17/2021	Various	280.000	27,051		10,519	25,664	(14,923)			(14,923)		10,519		16,124	16,124	827	
N72482-12-3	QIAGEN NV	D	07/06/2021	Various	1,036.000	52,145		19,080	54,753	(35,150)			(35,150)		19,080		32,279	32,279		
P31076-10-5	COPA HOLDINGS SA	C	06/25/2021	Various	63.000	4,925		1,847	4,865	(2,975)			(2,975)		1,846		3,005	3,005		
Y0207T-10-0	ARDMORE SHIPPING CORP	D	06/25/2021	Various	985.000	4,597		10,932	3,221	7,598			7,598		10,932		(6,394)	(6,394)		
Y20676-10-5	DIAMOND S SHIPPING INC	D	07/16/2021	Tax Free Exchange	640.000	10,178		10,031	4,262	5,684			5,684		10,031					
Y2106R-11-0	DORIAN LPG LTD	D	03/03/2021	Corporate Action	80.000	1,096		1,847	976	858			858		1,847		(766)	(766)		
Y41053-10-2	INTERNATIONAL SEAWAYS INC	D	08/23/2021	Various	297.000	6,142		6,269	4,857	1,391			1,391		6,269		(215)	(215)	36	
Y7546A-13-0	SCORPIO BULKERS INC	D	02/08/2021	Tax Free Exchange	218.000	10,075		9,930	3,691	6,148			6,148		9,930					
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						143,513,104	XXX	45,010,220	118,749,258	(72,658,093)			(72,658,093)		45,010,225		96,409,438	96,409,438	947,372	XXX
34962K-10-0	FORTITUDE GOLD CORP		02/26/2021	Various	625.000	2,253		621	657	(35)			(35)		621		1,598	1,598		
74587B-11-9	PULSE BIOSCIENCES INC		02/05/2021	Tax Free Exchange	10.000															
898320-10-9	TRUIST FINANCIAL CORP		11/02/2021	Various	3,823.000	223,324		208,419	183,237	24,814			24,814		208,420		11,675	11,675	3,584	
92840M-10-2	VISTRA ENERGY CORP		06/25/2021	Various	621.000	11,588		10,401	12,209	(1,782)			(1,782)		10,401		1,019	1,019	186	
G81276-10-0	SIGNET JEWELERS LTD	D	06/17/2021	Various	528.000	39,432		10,918	14,413	(3,437)			(3,437)		10,925		28,261	28,261		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						276,597	XXX	230,359	210,516	19,560			19,560		230,367		42,554	42,554	3,770	XXX
552987-55-4	MFS MID CAP GROWTH FUND R6		12/21/2021	Various	92,523.000	2,908,673		2,575,033	2,811,760	(236,727)			(236,727)		2,575,033		333,640	333,640	3,724	
00766Y-51-3	Champlain Mid Cap Institutional		12/31/2021	Various	318,635.000	8,902,245		6,210,214	8,102,897	(1,892,684)			(1,892,684)		6,210,213		2,692,032	2,692,032	44,228	
024526-43-6	American Beacon Bridgeway Lg Cap Grth Instl R6		12/31/2021	Various	143,779.000	5,651,788		4,355,312	5,220,603	(865,292)			(865,292)		4,355,311		1,296,477	1,296,477	50,312	
040337-83-4	Ariel Appreciation Institutional		12/31/2021	Various	1,900.000	94,288		84,968	82,385	2,584			2,584		84,969		9,319	9,319	162	
233203-78-5	DELAWARE DFA Emerging Markets Port Inst		12/31/2021	Various	619,872.000	21,228,418		14,099,272	20,245,010	(6,145,738)			(6,145,738)		14,099,272		7,129,146	7,129,146	132,106	

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
245914-51-0	Delaware Emerging Markets R6		12/31/2021	Various	209,915.000	5,423,714		4,028,892	5,407,400	(1,378,508)			(1,378,508)		4,028,892		1,394,822	1,394,822	9,345	
256206-10-3	Dodge & Cox Int'l Stock Fund		12/31/2021	Various	78,373.000	3,730,582		3,451,689	3,424,915	26,774			26,774		3,451,689		278,893	278,893	2,146	
298706-82-1	AF EuroPacific Growth Fd R6		12/31/2021	Various	556,506.000	39,131,191		26,342,798	38,565,877	(12,223,080)			(12,223,080)		26,342,797		12,788,394	12,788,394	1,503,227	
45775L-40-8	TRPrice Large Cap Growth Fund		12/31/2021	Various	714,291.000	49,683,784		28,062,521	43,721,774	(15,659,253)			(15,659,253)		28,062,521		21,621,263	21,621,263	97,015	
48120D-22-5	JP Morgan Small Cap Value R6		12/31/2021	Various	253,853.000	8,362,289		7,186,193	6,843,876	342,317			342,317		7,186,193		1,176,096	1,176,096	62,171	
52107V-50-0	Lazard International Equity R6		12/31/2021	Various	380,007.000	7,864,739		6,941,528	7,596,337	(654,809)			(654,809)		6,941,528		923,211	923,211	11,492	
54401E-72-1	Lord Abbett High Yield R6		12/31/2021	Various	352,336.000	2,658,119		2,652,900	2,628,428	24,472			24,472		2,652,900		5,219	5,219	57,530	
55273W-47-5	MFS Mid Cap Value R6		12/31/2021	Various	338,432.000	10,487,318		7,913,076	8,883,848	(970,772)			(970,772)		7,913,076		2,574,242	2,574,242	19,103	
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst		12/30/2021	Various	49,262.000	4,578,705		3,139,784	4,286,756	(1,146,972)			(1,146,972)		3,139,784		1,438,921	1,438,921	9,503	
701765-30-7	Parnassus Mid Cap Growth		12/31/2021	Various	11,923.000	761,621		597,009	733,160	(136,151)			(136,151)		597,009		164,612	164,612	44	
87244W-10-2	TIAA-CREF Intl Equity Inst		12/31/2021	Various	1,572,468.000	22,139,902		15,766,378	20,630,779	(4,864,400)			(4,864,400)		15,766,379		6,373,523	6,373,523	48,231	
87244W-30-0	TIAA-CREF Soc Choice Eq Inst		12/31/2021	Various	2,606,473.000	73,436,033		48,572,741	64,145,292	(15,572,551)			(15,572,551)		48,572,741		24,863,292	24,863,292	444,439	
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst		12/31/2021	Various	1,452,727.000	36,002,412		24,858,241	33,049,550	(8,191,309)			(8,191,309)		24,858,241		11,144,171	11,144,171	361,166	
87244W-40-9	TIAA-CREF Growth & Inc Inst		12/31/2021	Various	2,065,598.000	37,876,141		25,245,054	34,082,370	(8,837,316)			(8,837,316)		25,245,054		12,631,087	12,631,087	536,682	
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd		12/31/2021	Various	75,673.000	935,228		865,856	929,262	(63,407)			(63,407)		865,855		69,373	69,373	17,904	
87244W-50-8	TIAA-CREF Equity Index Inst		12/31/2021	Various	1,231,099.000	38,810,967		19,174,737	34,212,231	(15,037,493)			(15,037,493)		19,174,738		19,636,229	19,636,229	64,901	
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst		12/31/2021	Various	4,089,743.000	92,170,262		64,749,951	86,661,646	(21,911,694)			(21,911,694)		64,749,952		27,420,310	27,420,310	65,076	
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst		12/31/2021	Various	3,042,578.000	83,797,093		53,673,318	74,086,776	(20,413,457)			(20,413,457)		53,673,319		30,123,774	30,123,774	666,114	
87244W-60-7	TIAA-CREF Bond Fund Inst		12/31/2021	Various	281,370.000	3,029,383		2,940,799	3,097,879	(157,080)			(157,080)		2,940,799		88,584	88,584	30,960	
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst		12/31/2021	Various	805,775.000	19,150,946		13,987,062	16,445,868	(2,458,806)			(2,458,806)		13,987,062		5,163,884	5,163,884	38,608	
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst		12/31/2021	Various	1,153,893.000	62,311,245		25,724,708	56,933,081	(31,208,373)			(31,208,373)		25,724,708		36,586,537	36,586,537	287,705	
87244W-70-6	TIAA-CREF Money Mkt Inst		12/31/2021	Various	30,003,961.000	30,003,961		30,003,961	30,003,961						30,003,961				397	
87244W-71-4	TIAA-CREF S&P 500 Index Inst		12/31/2021	Various	2,192,800.000	103,694,951		51,205,970	90,387,213	(39,181,242)			(39,181,242)		51,205,971		52,488,980	52,488,980	141,371	
87244W-73-0	TIAA-CREF Lge Cap Value Inst		12/31/2021	Various	1,975,940.000	42,360,287		34,873,571	36,950,085	(2,076,514)			(2,076,514)		34,873,571		7,486,716	7,486,716	344,008	
87244W-79-7	TIAA-CREF Real Estat Sec Inst		12/30/2021	Various	1,138,019.000	24,158,160		16,971,900	20,108,787	(3,136,888)			(3,136,888)		16,971,899		7,186,261	7,186,261	210,534	
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst		12/31/2021	Various	1,149,027.000	33,074,468		23,564,872	31,724,648	(8,159,776)			(8,159,776)		23,564,872		9,509,596	9,509,596	503,443	
87244W-83-9	TIAA-CREF Small-Cap Eq Inst		12/31/2021	Various	1,441,167.000	31,293,043		24,354,626	26,733,650	(2,379,024)			(2,379,024)		24,354,626		6,938,417	6,938,417	337,344	
87244W-86-2	TIAA-CREF Mid-Cap Value Inst		12/31/2021	Various	2,429,714.000	48,528,014		56,953,248	40,964,974	15,988,274			15,988,274		56,953,248		(8,425,234)	(8,425,234)	461,702	
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst		12/29/2021	Various	394,455.000	7,202,922		5,392,526	6,532,169	(1,139,642)			(1,139,642)		5,392,527		1,810,395	1,810,395	20,907	
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst		12/31/2021	Various	956,454.000	13,119,428		11,135,803	12,711,269	(1,575,466)			(1,575,466)		11,135,803		1,983,625	1,983,625	949	
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst		12/31/2021	Various	510,512.000	6,683,842		6,598,850	6,912,327	(313,476)			(313,476)		6,598,851		84,991	84,991	65,815	
87245M-84-8	TIAA-CREF Bond Index Fund		12/31/2021	Various	2,288,772.000	25,779,401		24,876,068	26,526,871	(1,650,803)			(1,650,803)		24,876,068		903,333	903,333	292,126	
87283A-10-2	T Rowe Price QM US Small Cap Growth Equity		12/31/2021	Various	97,209.000	4,858,058		3,548,536	4,655,340	(1,106,804)			(1,106,804)		3,548,536		1,309,522	1,309,522	91,272	
880208-77-2	Templeton Global Bond R6		12/31/2021	Various	495,630.000	4,557,624		5,733,339	4,832,392	900,947			900,947		5,733,339		(1,175,715)	(1,175,715)	131,688	
886315-50-6	TIAA-CREF Bond Plus II Inst		12/31/2021	Various	1,865,391.000	20,445,567		19,568,008	20,799,111	(1,231,103)			(1,231,103)		19,568,008		877,559	877,559	218,477	
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst		12/31/2021	Various	799,284.000	10,209,646		9,044,856	9,871,158	(826,301)			(826,301)		9,044,857		1,164,789	1,164,789	66,841	
886315-57-1	TIAA-CREF Lifecycle 2050 Inst		12/31/2021	Various	1,426,768.000	22,532,975		14,770,520	20,374,254	(5,603,734)			(5,603,734)		14,770,520		7,762,455	7,762,455	51,754	
886315-58-9	TIAA-CREF Lifecycle 2045 Inst		12/30/2021	Various	1,960,661.000	30,285,782		20,929,335	27,625,718	(6,696,384)			(6,696,384)		20,929,334		9,356,448	9,356,448	266,072	
886315-59-7	TIAA-CREF Lifecycle 2040 Inst		12/31/2021	Various	3,495,578.000	43,165,194		33,612,560	40,059,326	(6,446,766)			(6,446,766)		33,612,560		9,552,634	9,552,634	286,254	
886315-61-3	TIAA-CREF Lifecycle 2035 Inst		12/31/2021	Various	3,086,490.000	38,269,151		30,921,854	35,309,442	(4,387,588)			(4,387,588)		30,921,854		7,347,297	7,347,297	93,227	
886315-62-1	TIAA-CREF Lifecycle 2030 Inst		12/30/2021	Various	3,506,936.000	41,979,643		36,746,099	39,347,821	(2,601,722)			(2,601,722)		36,746,099		5,233,544	5,233,544	80,366	
886315-63-9	TIAA-CREF Lifecycle 2025 Inst		12/30/2021	Various	4,589,993.000	53,948,471		48,472,860	50,857,122	(2,384,262)			(2,384,262)		48,472,860		5,475,611	5,475,611	176,157	
886315-64-7	TIAA-CREF Lifecycle 2020 Inst		12/31/2021	Various	5,622,035.000	62,940,632		58,766,532	60,211,999	(1,445,467)			(1,445,467)		58,766,532		4,174,100	4,174,100	464,290	
886315-65-4	TIAA-CREF Lifecycle 2015 Inst		12/31/2021	Various	2,624,593.000	28,392,359		26,200,775	27,138,288	(937,513)			(937,513)		26,200,775		2,191,584	2,191,584	31,518	
886315-66-2	TIAA-CREF Lifecycle 2010 Inst		12/30/2021	Various	1,724,455.000	20,973,329		18,958,592	20,227,862	(1,269,270)			(1,269,270)		18,958,592		2,014,737	2,014,737	4,672	
886315-79-5	TIAA-CREF High Yield II Inst		12/31/2021	Various	1,606,028.000	15,389,904		15,384,720	15,401,808	(17,089)			(17,089)		15,384,719		5,185	5,185	337,120	
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst		12/31/2021	Various	1,351,373.000	14,151,001		13,812,402	14,216,445	(404,043)			(404,043)		13,812,402		338,599	338,599	95,184	
921921-30-0	Vanguard Equity Income Admiral		12/31/2021	Various	38,694.000	3,474,534		2,780,737	3,069,590	(288,853)			(288,853)		2,780,737		693,797	693,797	66,710	
921926-20-0	Vanguard Vanguard Explorer Fund		12/31/2021	Various	257,003.000	33,259,679		24,422,392	30,768,383	(6,345,991)			(6,345,991)		24,422,392		8,837,287	8,837,287	53,571	
921935-20-1	Vanguard Wellington Fund		12/31/2021	Various	854,376.000	69,982,640		57,169,684	65,445,215	(8,275,531)			(8,275,531)		57,169,684		12,812,956	12,812,956	517,688	
921937-50-4	Vanguard Total Bond Mkt Index Inst		12/31/2021	Various	907,669.000	10,261,671		9,690,646	10,547,111	(856,465)			(856,465)		9,690,646		571,025	571,025	65,077	
921946-10-9	Vanguard Selected Value Fund		12/31/2021	Various	632,324.000	19,418,062		18,117,998	16,427,772	1,690,226			1,690,226		18,117,998		1,300,064	1,300,064	56,540	
922031-82-8	Vanguard Intermediate Term Treasury Fd		12/31/2021	Various	667,728.000	7,653,365		7,419,690	7,812,418	(392,729)			(392,729)		7,419,689		233,676	233,676	43,517	
922042-60-1	Vanguard Emerging Market Stock Index Fd		12/31/2021	Various	430,889.000	14,229,388		12,494,905	13,654,874	(1,159,968)			(1,159,968)		12,494,906		1,734,482	1,734,482	73,105	
922908-71-0	Vanguard 500 Index Admiral		12/31/2021	Various	38,757.000	14,735,468		8,829,259	13,432,014	(4,602,755)			(4,602,755)		8,829,259		5,906,209	5,906,209	51,107	
922908-78-5	Vanguard Small Cap Value Index Fund		12/31/2021	Various	892,494.000	36,636,477		22,793,559	30,469,747	(7,676,188)			(7,676,188)		22,793,559		13,842,918	13,842,918	252,413	
922908-88-4	Extended Market Index Inst		12/30/2021	Various	68,708.000	9,624,138		5,682,051	8,570,643	(2,888,593)			(2,888,593)		5,682,050		3,942,088	3,942,088	49,341	
939330-81-7	AF Wash Mutual Investors R6		12/31/2021	Various	686,061.000	37,990,779		27,538,855	34,426,533	(6,887,690)			(6,887,690)		27,538,843		10,451,936	10,451,936	783,916	

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
957663-66-9	LM WstrnAsst Core Plus Bond S		12/31/2021	Various	1,321,871.000	15,975,911		15,416,923	16,602,699	(1,185,777)			(1,185,777)		15,416,922		558,989	558,989	315,035	
87245R-57-3	TIAA CREF Lifecycle 2060 Fund Inst		12/31/2021	Various	180,347.000	2,766,377		2,102,524	2,494,198	(391,673)			(391,673)		2,102,525		663,852	663,852	1,045	
87249N-76-8	TIAA CREF LFCYLE 2065-INST		08/06/2021	Various	876.000	10,013		9,737	9,795	(58)			(58)		9,737		276	276		
9499999. Subtotal - Common Stocks - Mutual Funds						1,695,143,401	XXX	1,270,071,377	1,557,044,792	(286,973,426)			(286,973,426)		1,270,071,366		425,072,035	425,072,035	11,666,447	XXX
9799997. Total - Common Stocks - Part 4						1,838,933,102	XXX	1,315,311,956	1,676,004,566	(359,611,959)			(359,611,959)		1,315,311,958		521,524,027	521,524,027	12,617,589	XXX
9799998. Total - Common Stocks - Part 5						7,611,584	XXX	7,508,267							7,508,272		103,312	103,312	56,326	XXX
9799999. Total - Common Stocks						1,846,544,686	XXX	1,322,820,223	1,676,004,566	(359,611,959)			(359,611,959)		1,322,820,230		521,627,338	521,627,338	12,673,915	XXX
9899999. Total - Preferred and Common Stocks						1,846,544,686	XXX	1,322,820,223	1,676,004,566	(359,611,959)			(359,611,959)		1,322,820,230		521,627,338	521,627,338	12,673,915	XXX
9999999 - Totals						2,318,365,875	XXX	1,788,618,759	1,985,051,958	(359,611,959)	(1,253,064)		(360,865,023)		1,787,299,340		525,248,328	525,248,328	22,977,562	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-BU-4	US TREASURY N B 0.125% 03/31/23		04/06/2021	DEUTSCHE BANK SECURITIES	10/19/2021	Various	45,000,000	44,968,359	44,976,246	44,976,246		7,887		7,887					28,596	1,076
91282C-CK-5	US TREASURY N B 0.125% 06/30/23		06/24/2021	Various	12/21/2021	Various	60,720,000	60,558,991	60,590,087	60,590,087		31,096		31,096					28,995	
0599999. Subtotal - Bonds - U.S. Governments							105,720,000	105,527,350	105,566,333	105,566,333		38,983		38,983					57,591	1,076
05609V-AA-3	BX TRUST SERIES 2021-VOLT CLASS A 144A 0.810% 09/15/23		09/15/2021	CITIGROUP GLOBAL MARKETS INC	10/19/2021	DEUTSCHE BANK SECURITIES INCOR	6,000,000	6,000,000	5,996,250	6,000,000							(3,750)	(3,750)	2,880	
56585A-BG-6	MARATHON PETROLEUM CORP 4.500% 05/01/23		04/13/2021	Various	12/02/2021	Call 105.9875	3,000,000	3,219,780	3,151,725	3,151,725		(70,497)		(70,497)					146,625	61,500
361438-AC-8	GAMCO INVESTMENT INC 4.000% 06/15/23		05/28/2021	Spin Off	08/31/2021	Corporate Action	362	216	352	231		15		15						
059165-EN-6	BALTIMORE GAS AND ELECTRIC 2.250% 06/15/31		06/07/2021	JP MORGAN SECURITIES	12/01/2021	CITIGROUP GLOBAL MARKETS INC	7,000,000	6,987,540	7,017,570	6,988,087		547		547			29,483	29,483	75,688	
65339K-BG-4	NEXTERA ENERGY CAPITAL 3.150% 04/01/24		06/24/2021	WELLS FARGO SECURITIES, LLC	12/22/2021	Call 104.9160	8,000,000	8,514,080	8,420,946	8,420,946		(92,684)		(92,684)					182,700	60,900
12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A 1.440% 08/15/51		07/27/2021	CREDIT SUISSE SECURITIES US LL	12/15/2021	Paydown	54,534	54,510	54,534	54,534		24		24					115	
92343V-BY-9	VERIZON COMMUNICATIONS 4.150% 03/15/24		04/07/2021	J.P. MORGAN SECURITIES LLC	11/12/2021	Call 107.7740	5,000,000	5,462,000	5,359,704	5,359,704		(101,559)		(101,559)					136,604	13,832
177376-AG-5	CITRIX SYSTEMS INC 1.250% 03/01/26		02/09/2021	JP MORGAN SECURITIES	10/20/2021	BARCLAYS BANK PLC	6,000,000	5,987,160	5,856,780	5,988,847		1,687		1,687			(132,067)	(132,067)	50,833	
30260G-AA-4	FIC FUNDING LLC SERIES 2021-1A CLASS A 144A 1.130% 04/15/33		04/06/2021	CAPITAL ONE HEALTHCARE FINANCI	12/15/2021	Paydown	1,061,479	1,061,432	1,061,479	1,061,479		47		47					2,111	
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A 1.270% 05/15/41		03/19/2021	GOLDMAN SACHS & COMPANY	12/15/2021	Paydown	1,182,637	1,176,480	1,182,637	1,182,637		6,158		6,158			(1)	(1)	6,196	
363576-AA-7	ARTHUR J GALLAGHER & CO 2.500% 05/20/31		05/20/2021	JEFFERIES & CO. INC.	08/13/2021	Call 101.0000	7,000,000	6,966,260	7,070,000	6,966,922		662		662			33,078	33,078	110,347	1,944
577081-BE-1	MATTEL INC SERIES 144A 3.375% 04/01/26		03/09/2021	BANK OF AMERICA	06/04/2021	CITIGROUP GLOBAL MARKETS INC	425,000	425,000	440,406	425,000							15,406	15,406	3,148	
63942B-AA-2	NAVIENT STUDENT LAON TRUST SERIES 2021-A CLASS A 144A 0.840% 05/15/69		01/19/2021	BARCLAYS BANK PLC	12/15/2021	Paydown	2,211,018	2,210,697	2,211,018	2,211,018		321		321					9,071	
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A 2.380% 11/20/51		11/19/2021	CREDIT SUISSE SECURITIES US LL	12/20/2021	Paydown	6,281	6,278	6,281	6,281		2		2					5	
82652Q-AB-7	SIERRA RECEIVABLES FUNDING CO SERIES 2021-1A CLASS B 144A 1.340% 11/20/37		03/08/2021	DEUTSCHE BANK SECURITIES INCOR	12/20/2021	Paydown	1,799,126	1,798,721	1,799,126	1,799,126		405		405					9,472	
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A 2.120% 06/20/51		11/12/2021	Various	12/20/2021	Paydown	6,650	6,610	6,650	6,650		40		40					30	4
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							48,747,087	49,876,764	49,635,458	49,623,187		(254,832)		(254,832)			(57,851)	(57,851)	735,825	138,180
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		01/28/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	3,572	3,571	3,572	3,572									92	
13134M-BT-9	CALPINE CORP 12/02/27		01/01/2021	CREDIT SUISSE SECURITIES US LL	12/31/2021	Redemption 100.0000	2,799	2,771	2,799	2,799		28		28					43	
24702N-BF-6	DELL INTERNATIONAL LLC 09/19/25		02/17/2021	Tax Free Exchange	11/01/2021	Redemption 100.0000	1,269,949	1,261,245	1,269,949	1,269,949		8,705		8,705					18,012	
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO 03/15/28		03/16/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	11,813	11,830	11,813	11,813		(17)		(17)					114	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							1,288,133	1,279,417	1,288,133	1,288,133		8,716		8,716					18,261	
8399998. Total - Bonds							155,755,220	156,683,531	156,489,924	156,477,653		(207,133)		(207,133)			(57,851)	(57,851)	811,677	139,256
8999998. Total - Preferred Stocks																				
018581-10-8	ALLIANCE DATA SYSTEMS CORP		06/25/2021	Various	11/08/2021	Spin Off	0.000	1,179	1,179	1,179										
019330-10-9	ALLIED MOTION TECHNOLOGIES		05/03/2021	Stock Split	05/21/2021	Direct	0.000													
02156U-10-1	ATERIAN INC		06/25/2021	Various	08/10/2021	Various	566.000	9,225	2,594	9,225							(6,631)	(6,631)		
032095-10-1	AMPHENOL CORP		03/05/2021	Stock Split	09/01/2021	Various	563.000												121	
044103-86-9	ASHFORD HOSPITALITY TRUST		07/19/2021	Tax Free Exchange	08/30/2021	Direct	0.000	10	5	10							(5)	(5)		
044103-87-7	ASHFORD HOSPITALITY TRUST		06/25/2021	Various	07/19/2021	Tax Free Exchange	3,382.000	17,585	17,585	17,585										
04650Y-10-0	AT HOME GROUP INC		06/25/2021	Various	07/22/2021	Corporate Action	964.000	35,454	35,668	35,454							214	214		
05591L-10-7	BM TECHNOLOGIES INC		12/31/2021	Spin Off	07/28/2021	Various	154.000	1,331	1,587	1,331							256	256		
09075A-10-8	BIOVENTUS INC A		10/25/2021	Taxable Exchange	11/19/2021	Direct	0.000	5	6	5							1	1		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
09260D-10-7	BLACKSTONE GROUP INC THE A		06/25/2021	Various	11/02/2021	Various	305.000	30,056	43,897	30,056							13,841	13,841	546	
126408-10-3	CSX CORP		06/29/2021	Stock Split	12/17/2021	Various	2,499.000												209	
12740C-10-3	CADENCE BANK		10/29/2021	Tax Free Exchange	11/10/2021	Direct	0.000	9	10	9							1	1		
13123X-50-8	CALLON PETROLEUM CO		06/25/2021	Various	11/02/2021	Various	766.000	45,437	41,261	45,436							(4,175)	(4,175)		
165167-73-5	CHESAPEAKE ENERGY CORP		06/25/2021	Various	11/19/2021	Direct	1.000	31	37	31							6	6		
17888H-10-3	CIVITAS RESOURCES INC		12/31/2021	Various	11/19/2021	Direct	0.000	8	15	7							8	8		
210373-10-6	CONSTELLATION PHARMACEUTICAL		06/25/2021	Various	07/14/2021	Corporate Action	189.000	6,390	6,426	6,390							36	36		
21075N-20-4	CONTANGO OIL & GAS CO		03/19/2021	Various	12/08/2021	Tax Free Exchange	3,409.000	15,818	15,818	15,818										
21870Q-10-5	CORESITE REALTY CORPORATION		06/25/2021	Various	12/27/2021	Corporate Action	132.000	17,654	22,440	17,654							4,786	4,786	503	
22160N-10-9	COSTAR GROUP INC		06/28/2021	Stock Split	09/01/2021	Various	440.000													
24703L-20-2	DELL TECHNOLOGIES C		06/25/2021	Various	11/02/2021	Spin Off	0.000	15,585	15,585	15,585										
25058X-10-5	DESKTOP METAL INC A		06/25/2021	Various	11/24/2021	Direct	0.000	4	2	4							(2)	(2)		
25432X-10-2	DIME COMMUNITY BANCSHARES IN		02/01/2021	Tax Free Exchange	02/23/2021	Direct	1.000	7	17	8							9	9		
257559-20-3	DOMTAR CORP		09/17/2021	GUZMAN AND COMPANY	11/30/2021	Corporate Action	346.000	18,976	19,203	18,976							227	227		
270087-10-9	EARGO INC		06/25/2021	Various	09/24/2021	Various	533.000	22,357	3,630	22,357							(18,727)	(18,727)		
302104-10-4	EXONE CO		03/19/2021	Various	11/15/2021	Tax Free Exchange	433.000	14,583	18,264	14,583							3,681	3,681		
30219E-10-3	EXPRESS INC		03/19/2021	Various	06/25/2021	Various	1,922.000	10,242	13,647	10,242							3,405	3,405		
30227M-30-3	EXTRACTION OIL & GAS INC		06/25/2021	Various	11/02/2021	Tax Free Exchange	405.000	22,987	22,987	22,987										
35243J-10-1	FRANKLIN BSP REALTY TRUST IN		10/19/2021	Taxable Exchange	11/10/2021	Direct	0.000	5	5	5										
369604-30-1	GENERAL ELECTRIC CO		08/02/2021	Tax Free Exchange	11/02/2021	Various	679.000	116,368	70,418	116,368							(45,950)	(45,950)	28	
400764-10-6	GUARANTY BANCSHARES INC		02/04/2021	Stock Dividend	03/12/2021	Various	0.000													
44952J-10-4	CRESCENT ENERGY INC A		12/08/2021	Tax Free Exchange	12/23/2021	Direct	1.000	19	11	19							(8)	(8)		
45580R-10-3	INDUS REALTY TRUST INC		01/04/2021	Tax Free Exchange	06/25/2021	Various	77.000	2,713	5,115	2,713							2,402	2,402	164	
45781D-10-1	INOVALON HOLDINGS INC		09/20/2021	Various	11/26/2021	Corporate Action	391.000	15,794	15,794	15,794										
46120E-60-2	INTUITIVE SURGICAL INC		10/05/2021	Stock Split	11/02/2021	Various	67.000													
501550-10-0	KYNDRYL HOLDINGS INC W I		11/04/2021	Spin Off	11/24/2021	Direct	1.000	7	11	7							4	4		
501797-10-4	LTD BRANDS INC		06/25/2021	Various	08/03/2021	Spin Off	0.000	2,872	2,872	2,872										
501797-10-4	LTD BRANDS INC		06/25/2021	Various	08/03/2021	Tax Free Exchange	200.000	11,581	11,581	11,581										
54911Q-10-7	LOYALTY VENTURES INC W I		11/08/2021	Spin Off	11/24/2021	Direct	0.000	7	13	7							6	6		
552676-10-8	MDC HOLDINGS INC		03/02/2021	Stock Dividend	04/01/2021	Direct	0.000													
573874-10-4	MARVELL TECHNOLOGY INC		04/21/2021	Taxable Exchange	09/01/2021	Various	678.000	30,923	41,143	30,923							10,220	10,220	41	
584021-10-9	MEDALLIA INC		06/25/2021	Various	10/29/2021	Corporate Action	386.000	13,058	13,124	13,058							66	66		
594960-30-4	MICROVISION INC		06/25/2021	Various	09/01/2021	GUZMAN AND COMPANY	2,812.000	48,392	40,763	48,392							(7,629)	(7,629)		
60783X-10-4	MODIVCARE INC		01/07/2021	Tax Free Exchange	06/25/2021	Various	69.000	1,634	12,046	1,634							10,412	10,412		
62548M-10-0	MULTIPLAN CORP		06/25/2021	Various	09/17/2021	Various	4,022.000	37,885	25,604	37,885							(12,281)	(12,281)		
626717-10-2	MURPHY OIL CORP		03/19/2021	Various	09/01/2021	GUZMAN AND COMPANY	121.000	2,229	2,502	2,229							273	273	30	
62878D-10-0	N ABLE INC		07/20/2021	Spin Off	08/30/2021	Direct	1.000	8	7	8							(1)	(1)		
635017-10-6	NATIONAL BEVERAGE CORP		02/22/2021	Stock Split	06/25/2021	Various	60.000													
63934E-10-8	NAVISTAR INTERNATIONAL		06/25/2021	Various	07/01/2021	Corporate Action	139.000	6,178	6,186	6,179							7	7		
67066G-10-4	NVIDIA CORP		07/20/2021	Stock Split	11/02/2021	Various	1,136.000												45	
68622V-10-6	ORGANON & CO		06/03/2021	Spin Off	09/01/2021	Various	1,222.000	23,375	42,240	23,375							18,865	18,865	342	
69608A-10-8	PALANTIR TECHNOLOGIES INC A		06/25/2021	Various	07/06/2021	Various	1,660.000	44,452	40,962	44,452							(3,490)	(3,490)		
698340-10-6	PANDION THERAPEUTICS INC		03/19/2021	Various	03/31/2021	Corporate Action	379.000	22,751	22,740	22,751							(11)	(11)		
754730-10-9	RAYMOND JAMES FINANCIAL INC		09/22/2021	Stock Split	11/02/2021	Various	141.000												37	
756109-10-4	REALTY INCOME CORP		11/01/2021	Tax Free Exchange	11/15/2021	Spin Off	0.000	13,400	13,400	13,400										
78440X-10-1	SL GREEN REALTY CORP		01/15/2021	Corporate Action	01/21/2021	Tax Free Exchange	56.000	3,246	3,246	3,246										
78440X-80-4	SL GREEN REALTY CORP		01/21/2021	Tax Free Exchange	02/10/2021	Direct	1.000	19	54	19							35	35		
79546E-10-4	SALLY BEAUTY HOLDINGS INC		03/19/2021	Various	09/01/2021	Various	1,459.000	29,966	27,029	29,966							(2,937)	(2,937)		
824348-10-6	SHERWIN-WILLIAMS CO/THE		03/31/2021	Stock Split	11/02/2021	Various	341.000												275	
83088V-10-2	SLACK TECHNOLOGIES INC CL A		06/25/2021	Various	07/21/2021	Taxable Exchange	4,298.000	176,482	195,670	176,483							19,187	19,187		
83417Q-10-5	SOLARWINDS CORP		06/25/2021	Various	07/20/2021	Spin Off	0.000	2,412	2,412	2,412										
83417Q-10-5	SOLARWINDS CORP		06/25/2021	Various	08/02/2021	Tax Free Exchange	329.000	3,276	3,276	3,276										
83417Q-20-4	SOLARWINDS CORP		08/02/2021	Tax Free Exchange	08/30/2021	Direct	1.000	11	9	11							(2)	(2)	1	
834251-10-0	SOLITON INC		06/25/2021	Various	12/17/2021	Corporate Action	225.000	5,064	5,085	5,064							21	21		
852857-20-0	STAMPS.COM INC		09/20/2021	Various	10/06/2021	Corporate Action	64.000	21,037	21,120	21,037							83	83		
871332-10-2	SYLVAMO CORP		10/01/2021	Spin Off	10/20/2021	Direct	0.000	10	13	10							3	3		
88339J-10-5	TRADE DESK INC		06/17/2021	Stock Split	09/01/2021	GUZMAN AND COMPANY	466.000													
890516-10-7	TOOTSIE ROLL INDUSTRIES INC		03/04/2021	Stock Dividend	04/20/2021	Direct	0.000													

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

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
89374L-10-4	TRANSLATE BIO INC		06/25/2021	Various	09/15/2021	Corporate Action	283.000	6,480	10,754	6,480							4,274	4,274		
898349-20-4	TRUSTCO BANK CORP NY		05/28/2021	Tax Free Exchange	06/11/2021	Direct	1.000	32	22	33							(11)	(11)		
901384-10-7	2SEVENTY BIO INC		11/05/2021	Spin Off	11/24/2021	Direct	1.000	26	25	26							(1)	(1)		
91680M-10-7	UPSTART HOLDINGS INC		03/19/2021	Various	07/06/2021	Various	335.000	41,968	40,198	41,968							(1,770)	(1,770)		
92240M-10-8	VECTOR GROUP LTD		06/25/2021	Various	12/30/2021	Spin Off	0.000	2,370	2,370	2,370										
926400-10-2	VICTORIA S SECRET AND CO		08/03/2021	Spin Off	08/27/2021	Direct	0.000	4	23	4							19	19		
92660E-10-7	VIDLER WATER RESOUCES INC		03/09/2021	Tax Free Exchange	06/25/2021	Various	896.000	26,894	12,007	26,894							(14,887)	(14,887)		
92719V-10-0	VIMEO INC		05/25/2021	Tax Free Exchange	06/09/2021	Direct	1.000	2	36	2							34	34		
92735P-10-3	VINE ENERGY INC CLASS A		06/25/2021	Various	11/02/2021	Taxable Exchange	473.000	7,487	7,488	7,488										
G30401-10-6	ENDO PHARMACEUTICALS HOLDINGS		06/25/2021	Various	08/20/2021	Various	1,747.000	8,595	3,944	8,594							(4,650)	(4,650)		
552697-10-4	MDC PARTNERS INC-A	A	06/25/2021	Various	08/03/2021	Tax Free Exchange	1,585.000	8,574	8,574	8,574										
89620X-50-6	TRILLIUM THERAPEUTICS INC	A	06/25/2021	Various	11/18/2021	Corporate Action	2,885.000	30,666	53,373	30,666							22,707	22,707		
G3788M-11-4	EROS INTERNATIONAL PLC	D	06/25/2021	Various	08/30/2021	Various	7,369.000	11,716	5,208	11,716							(6,508)	(6,508)		
H8817H-10-0	TRANSOCEAN LTD	D	03/19/2021	Various	06/25/2021	Various	17,935.000	67,974	79,635	67,974							11,661	11,661		
M25133-10-5	COGNYTE SOFTWARE LTD	D	02/02/2021	Spin Off	06/25/2021	Various	2,429.000	43,620	57,084	43,620							13,464	13,464		
N3144W-10-5	EXPRO GROUP HOLDINGS NV	D	10/04/2021	Tax Free Exchange	10/21/2021	Direct	1.000	90	8	89							(81)	(81)		
N33462-10-7	FRANK'S INTERNATIONAL NV	D	06/25/2021	Various	10/04/2021	Tax Free Exchange	2,602.000	8,586	8,586	8,586										
N6596X-10-9	NXP SEMICONDUCTORS NV	D	06/25/2021	Various	11/02/2021	Various	486.000	99,221	101,164	99,221							1,943	1,943	232	
Y2294C-10-7	ENETI INC	D	02/08/2021	Tax Free Exchange	06/25/2021	Various	218.000	9,930	4,173	9,930							(5,757)	(5,757)	22	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,294,342	1,300,986	1,294,343							6,643	6,643	2,596	
58944M-20-7	MEREDITH HOLDINGS CORP		12/02/2021	Taxable Exchange	12/02/2021	Corporate Action	1,180.000	49,772	49,772	49,772										
89102U-10-3	TORCHLIGHT ENERGY RESOURCES		06/25/2021	Various	06/28/2021	Tax Free Exchange	3,684.000	18,235	18,235	18,235										
92941V-20-9	VYNE THERAPEUTICS INC		02/16/2021	Tax Free Exchange	06/25/2021	Various	469.000	16,673	1,755	16,673							(14,918)	(14,918)		
G6359F-14-5	NABORS INDUSTRIES LTD NABORS INDUSTRIES LTD CW26	C	06/03/2021	Spin Off	06/23/2021	Direct	0.000		2								2	2		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								84,680	69,764	84,680							(14,916)	(14,916)		
025076-35-7	AMERICAN CENTURY MDCPVA FD CLA R6		07/07/2021	Various	12/31/2021	Various	35,906.000	726,214	705,827	726,214							(20,387)	(20,387)	7,946	
091936-28-6	BLACKROCK ISHARES RUSSELL MIDCAP INDX K		10/08/2021	Various	12/31/2021	Various	1.000	21	21	20							1	1		
24610B-81-8	DELAWARE SMCP VAL R6		12/14/2021	Various	12/31/2021	Various	26,793.000	2,186,837	2,117,136	2,186,837							(69,701)	(69,701)	1,167	
46636U-87-6	JP Morgan EQUITY INC FD CLA R6		10/08/2021	Various	12/31/2021	Various	1.000	20	21	20							1	1		
648018-81-0	AMERICAN FUNDS NEW PERSPECTIVE R6		10/08/2021	Various	12/31/2021	Various	1.000	46	48	46							2	2	1	
87245R-38-3	TIAA CREF SC LOW CRBN EQ-INST		05/14/2021	Various	12/31/2021	Various	102,370.000	1,956,239	2,136,853	1,956,239							180,614	180,614	40,022	
87245R-47-4	TIAA CREF SC INTL EQ-INST		05/11/2021	Various	12/20/2021	Various	20,362.000	271,450	278,530	271,450							7,080	7,080	909	
87245R-67-2	TIAA CREF CORE IMPACT BOND INSTL		05/18/2021	Various	12/30/2021	Various	11,413.000	120,303	121,079	120,303							776	776	915	
921910-71-7	Vanguard FTSE SOCIAL INDEX ADM		05/12/2021	Various	12/30/2021	Various	995.000	39,012	43,470	39,013							4,457	4,457	180	
024526-43-6	American Beacon Bridgeway Lg Cap Grth Instl R6		05/21/2021	Various	12/27/2021	Various	0.000	1		1							(1)	(1)		
040337-83-4	Ariel Appreciation Institutional		07/28/2021	Various	12/30/2021	Various	0.000	5	3	6							(3)	(3)		
245914-51-0	Delaware Emerging Markets R6		02/12/2021	Various	12/31/2021	Various	655.000	18,329	16,922	18,329							(1,407)	(1,407)	2	
54401E-72-1	Lord Abbett High Yield R6		02/12/2021	Various	12/31/2021	Various	1,916.000	14,569	14,484	14,570							(86)	(86)	197	
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst		04/01/2021	Various	12/31/2021	Various	70.000	6,294	6,363	6,295							68	68	39	
87244W-60-7	TIAA-CREF Bond Fund Inst		02/26/2021	Dividend Reinvest	04/05/2021	Various	1.000	6	6	6										
87244W-70-6	TIAA-CREF Money Mkt Inst		03/15/2021	Various	12/31/2021	Various	309,066.000	309,066	309,066	309,066										
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst		04/29/2021	Various	12/31/2021	Various	4,138.000	52,269	54,119	52,269							1,850	1,850	218	
922908-88-4	Extended Market Index Inst		06/08/2021	Various	12/31/2021	Various	1,078.000	150,711	152,869	150,711							2,158	2,158	289	
87249N-76-8	TIAA CREF LFCYLE 2065-INST		09/16/2021	Various	12/31/2021	Various	7,827.000	94,205	99,771	94,205							5,566	5,566	294	
92203J-30-8	Vanguard TOT INT BND INDX ADM		05/11/2021	Various	12/27/2021	Various	8,073.000	183,648	184,246	183,649							597	597	1,551	
9499999. Subtotal - Common Stocks - Mutual Funds								6,129,245	6,240,834	6,129,249							111,585	111,585	53,730	
9799998. Total - Common Stocks								7,508,267	7,611,584	7,508,272							103,312	103,312	56,326	
9899999. Total - Preferred and Common Stocks								7,508,267	7,611,584	7,508,272							103,312	103,312	56,326	
9999999 - Totals								164,191,798	164,101,508	163,985,925		(207,133)		(207,133)			45,461	45,461	868,003	139,256

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
TREASURY BILL			10/27/2021	Various	10/06/2022	47,454,774	(21,067)	43,458			20,000,000	19,977,449			0.118	0.120	MAT		
TREASURY BILL			12/30/2021	Various	06/23/2022	118,775,893	(3,740)	4,188			50,000,000	49,963,542			0.150	0.152	MAT		
US TREASURY N B			12/30/2021	DAIWA SECURITIES AMERICA INC	04/30/2022	118,873,531	(5,812)	(13,433)			50,000,000	50,007,220	10,704		0.125	0.082	AO		10,359
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						285,104,198	(30,619)	34,213			120,000,000	119,948,211	10,704		XXX	XXX	XXX		10,359
0599999. Total - U.S. Government Bonds						285,104,198	(30,619)	34,213			120,000,000	119,948,211	10,704		XXX	XXX	XXX		10,359
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
FARMER MAC DISCOUNT NOTE			11/23/2021	Various	02/28/2022	29,716,692	618	6,799			12,500,000	12,498,316			0.050	0.051	MAT		
FARMER MAC DISCOUNT NOTE			11/23/2021	Various	02/28/2022	83,206,739	2,013	20,408			35,000,000	34,994,867			0.055	0.056	MAT		
FED FARM CRD DISCOUNT NT			05/11/2021	Various	02/16/2022	59,457,556	987	81,984			25,010,000	25,000,239			0.050	0.051	MAT		
FED FARM CRD DISCOUNT NT			09/16/2021	DAIWA SECURITIES AMERICA INC	03/01/2022	29,715,266	(170)	14,784			12,500,000	12,497,708			0.040	0.041	MAT		
FED FARM CRD DISCOUNT NOTE			10/06/2021	DAIWA SECURITIES AMERICA INC	04/08/2022	30,898,985	(1,334)	15,778			13,000,000	12,996,678			0.050	0.051	MAT		
FED FARM CRD DISCOUNT NOTE			10/06/2021	PERSHING LLC,USA	04/08/2022	28,522,142	(1,232)	14,563			12,000,000	11,996,933			0.050	0.051	MAT		
FED FARM CRD DISCOUNT NT			10/29/2021	DAIWA SECURITIES AMERICA INC	05/11/2022	47,524,542	(4,891)	24,998			20,000,000	19,992,456			0.070	0.071	MAT		
FED FARM CRD DISCOUNT NOTE			11/08/2021	Various	05/23/2022	19,008,931	(2,142)	8,436			8,000,000	7,996,951			0.070	0.071	MAT		
FED HOME LN DISCOUNT NT			10/06/2021	DAIWA SECURITIES AMERICA INC	01/10/2022	118,870,238	403	48,540			50,000,000	49,994,667			0.040	0.041	MAT		
FED HOME LN DISCOUNT NT			10/15/2021	PERSHING LLC,USA	01/20/2022	71,321,943	571	26,746			30,000,000	29,996,625			0.045	0.046	MAT		
FED HOME LN DISCOUNT NT			09/17/2021	PERSHING LLC,USA	02/22/2022	59,433,584	931	31,697			25,000,000	24,995,219			0.045	0.046	MAT		
FED HOME LN DISCOUNT NT			12/31/2021	DAIWA SECURITIES AMERICA INC	04/01/2022	59,422,166	(2,372)	352			25,000,000	24,996,840			0.050	0.051	MAT		
FED HOME LN DISCOUNT NT			12/31/2021	DAIWA SECURITIES AMERICA INC	04/01/2022	7,128,284	(262)	40			2,999,000	2,998,598			0.053	0.054	MAT		
FED HOME LN DISCOUNT NT			10/08/2021	Various	04/08/2022	37,078,780	(1,391)	19,153			15,600,000	15,595,662			0.055	0.056	JJ		
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						681,305,848	(8,271)	314,277			286,609,000	286,551,759			XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds						681,305,848	(8,271)	314,277			286,609,000	286,551,759			XXX	XXX	XXX		
BRISTOL MYERS SQUIBB CO SERIES 144A				No Broker	08/15/2020			180							2.875	0.000	FA	6,333	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations								180							XXX	XXX	XXX	6,333	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								180							XXX	XXX	XXX	6,333	
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						966,410,046	(38,890)	348,670			406,609,000	406,499,970	10,704		XXX	XXX	XXX	6,333	10,359
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						966,410,046	(38,890)	348,670			406,609,000	406,499,970	10,704		XXX	XXX	XXX	6,333	10,359
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						966,410,046	(38,890)	348,670			XXX	406,499,970	10,704		XXX	XXX	XXX	6,333	10,359

1.

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

1A	1A ...$ 966,410,046	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 DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SWAPTION JULY 2021 PUT 1.5 AE1999649	Equity Portfolio Hedge	D2.2	Equity/Index.	US - Chicago Board O 549300EX04Q2QBFQTQ27	06/17/2020	12/31/2021	300,000,000	450,000,000	1.500000	60,000						(519)						0002
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										60,000				XXX		(519)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										60,000				XXX		(519)					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options										60,000				XXX		(519)					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										60,000				XXX		(519)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										60,000				XXX		(519)					XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										60,000				XXX		(519)					XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of assets
0002	Hedges the equity risk of assets
0007	Hedges the credit risk of assets
0009	Hedges the currency risk of assets

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

NONE

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	[illegible]	[illegible]	Notional Amount	[illegible]	Cumulative Prior Year(s) [illegible]	Current Year [illegible] of Un-discounted (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1759999999 - Totals																	XXX							XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESM1	11	2,302,530	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index.	06/18/2021	CME SNZ20JLFK8MNNCL00F39	05/27/2021	4,186.4182	0.0000						299,583	299,583	121,000	0002	50
ESH2	43	10,083,847	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index.	03/18/2022	CME SNZ20JLFK8MNNCL00F39	12/13/2021	4,690.1614	4,758.5000	(29,563)							494,500	0002	50
1539999999. Subtotal - Long Futures - Hedging Other												(29,563)					299,583	299,583	615,500	XXX	XXX
1579999999. Subtotal - Long Futures												(29,563)					299,583	299,583	615,500	XXX	XXX
1649999999. Subtotal - Short Futures																				XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(29,563)					299,583	299,583	615,500	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(29,563)					299,583	299,583	615,500	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of assets
0002	Hedges the equity risk of assets
0007	Hedges the credit risk of assets
0009	Hedges the currency risk of assets

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
			S P 500 EMINI FUT DEC21																
ESZ1	114	9,478,698		Equity Portfolio	D2.2	Equity/Index	12/17/2021	CME SNZ20JLFK8MNNCL00F39	11/02/2021	4,556.3388	12/09/2021	4,574.7836	Closing Sale	93,335	93,335			0002	50
ESH1	129	8,636,057	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCL00F39	03/05/2021	3,765.6660	03/11/2021	3,843.2361	Closing Sale	444,172	444,172			0002	50
ESM1	95	5,651,336	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	06/18/2021	CME SNZ20JLFK8MNNCL00F39	05/03/2021	3,981.5623	06/10/2021	4,139.1991	Closing Sale	664,735	664,735			0002	50
ESU1	182	1,129,216	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	09/17/2021	CME SNZ20JLFK8MNNCL00F39	09/08/2021	4,350.3648	09/09/2021	4,423.5708	Closing Sale	591,405	591,405			0002	50
1539999999. Subtotal - Long Futures - Hedging Other														1,793,647	1,793,647			XXX	XXX
1579999999. Subtotal - Long Futures														1,793,647	1,793,647			XXX	XXX
1649999999. Subtotal - Short Futures																		XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														1,793,647	1,793,647			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														1,793,647	1,793,647			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of assets
0002	Hedges the equity risk of assets
0007	Hedges the credit risk of assets
0009	Hedges the currency risk of assets

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX						(29,563)		615,500	615,500
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals									(29,563)		615,500	615,500
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64												

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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
857509-30-1	STATE STREET NAVIGATOR SECURITIES LENDING GOVERNMENT MONEY MARKET PORTFOLIO	M		3,852,251	3,852,251	
7699999. Subtotal - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				3,852,251	3,852,251	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				3,852,251	3,852,251	XXX
8099999. Total - Preferred and Common Stocks				3,852,251	3,852,251	XXX
9999999 - Totals				3,852,251	3,852,251	XXX

General Interrogatories:

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

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
.....	.....	.....	.....	.....	.....	.....
7699999. Subtotal - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

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 *
State Street	Boston, MA					19,931,115	XXX
Citibank, N.A.	New York, NY					(4,195,408)	XXX
JPMorgan Chase Bank, N.A.	New York, NY					11,307	XXX
U.S. Bank, N.A	St Paul, MN					694,718	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			16,441,732	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				XXX
0399999. Total Cash on Deposit		XXX	XXX			16,441,732	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			16,441,732	XXX

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

1. January	36,491,852	4. April	9,072,524	7. July	(31,903,582)	10. October	10,790,564
2. February	33,803,981	5. May	84,331,357	8. August	12,838,903	11. November	81,939,951
3. March	25,834,274	6. June	(138,447,399)	9. September	21,096,391	12. December	16,441,732

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
	US TREASURY BILL		12/30/2021	0.010	02/17/2022	10,999,856		6
	TREASURY BILL		12/27/2021	0.020	01/06/2022	908,633		29
	TREASURY BILL		12/30/2021	0.010	02/17/2022	2,165,393		14
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						14,073,882		49
0599999. Total - U.S. Government Bonds						14,073,882		49
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FARMER MAC DISC		12/31/2021	0.005	01/03/2022	9,999,997		1
	FARMER MAC DISCOUNT NOTE		12/31/2021	0.005	01/03/2022	346,476		1
	FED HOME LN DISCOUNT NT		12/22/2021	0.025	01/07/2022	7,394,992		96
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 01		12/30/2021	0.000	01/05/2022	3,449,998		1
	FED FARM CRD DISCOUNT NT		12/30/2021	0.030	02/25/2022	1,207,000		23
	TVA DISCOUNT NOTE		12/31/2021	0.010	01/12/2022	582,998		
	FED HOME LN DISCOUNT NT		12/30/2021	0.020	01/07/2022	7,849,962		95
	FED FARM CRD DISCOUNT NT		12/30/2021	0.040	03/17/2022	3,031,357		78
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 01		12/30/2021	0.000	01/12/2022	13,910,875		166
	FED HOME LN DISCOUNT NT		12/30/2021	0.005	01/03/2022	1,126,047		2
	FED HOME LN DISCOUNT NT		12/23/2021	0.038	01/21/2022	10,999,768		58
	FED HOME LN DISCOUNT NT		12/31/2021	0.005	01/04/2022	2,470,026		4
	FED HOME LN DISCOUNT NT		12/31/2021	0.010	01/28/2022	5,999,955		2
	FED HOME LN DISCOUNT NT		12/30/2021	0.005	01/05/2022	10,681,673		10,338
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 02		12/30/2021	0.000	02/16/2022	5,999,883		3
	FED HOME LN DISCOUNT NT		11/23/2021	0.045	01/10/2022	415,770		248
	FED HOME LOAN DISCOUNT NOTE		12/31/2021	0.005	01/12/2022	2,167,028		1,183
	FED HOME LN DISCOUNT NT		12/23/2021	0.038	01/21/2022	952,804		58
	FED HOME LN DISCOUNT NT		12/31/2021	0.005	01/28/2022	3,291,498		11
	FED HOME LN DISCOUNT NT		11/04/2021	0.010	02/04/2022	1,732,349		1,583
	FED HOME LN DISCOUNT NT		12/31/2021	0.035	02/09/2022	1,766,991		1,416
	FED HOME LOAN DISCOUNT NOTE		12/31/2021	0.020	02/16/2022	545,686		112
	FED HOME LN DISCOUNT NT		12/31/2021	0.020	02/18/2022	11,628,300		1,759
	FED HOME LN DISCOUNT NT		11/24/2021	0.050	02/23/2022	4,330,826		2,639
	FED HOME LOAN DISCOUNT NOTE		12/31/2021	0.035	03/09/2022	4,330,558		49
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						116,212,817		19,926
3199999. Total - U.S. Special Revenues Bonds						116,212,817		19,926
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						130,286,699		19,975
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						130,286,699		19,975
9999999 - Total Cash Equivalents						130,286,699		19,975

1.

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

Line Number													
1A	1A ...$	130,286,699	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 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						
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				
59. Subtotal	XXX	XXX				
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

NONE

ALPHABETICAL INDEX

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE SEPARATE ACCOUNTS OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

ANNUAL DISKETTE TRANSMITTAL FORM AND CERTIFICATION (LIFE)

Name of Insurer _____

Date _____ FEIN _____

NAIC Group # _____ NAIC Company # _____

THIS FORM IS REQUIRED FOR ALL DISKETTE TRANSMITTALS. PLEASE PROVIDE ANY ADDITIONAL COMMENTS THAT MAY HELP TO IDENTIFY DISKETTE CONTENT.

A.

	MARCH	APRIL	JUNE	SEPA
1. Is this the first time you've submitted this filing? (Y/N)				
2. Is this being re-filed at the request of the NAIC or a state insurance department? (Y/N)				
3. Is this being re-filed due to changes to the data originally filed? (Y/N) (**IF "YES", ENCLOSE HARD COPY PAGES FOR THE CHANGES.)**				
4. Other? (Y/N) (If "yes", attach an explanation.)				

B. Additional comments if necessary for clarification:

_____

C. Diskette Contact Person:

_____

Phone: _____

Address: _____

D. Software Vendor: Sovos ETM

Version: 2021

E. Have material validation failures been addressed in the explanation file?

Yes_____ No_____

The undersigned hereby certifies, according to the best of his/her knowledge and belief: that the diskettes submitted with this form were prepared in compliance with the NAIC specifications, that the diskettes have been tested against the validations included with these specifications, and that annual statement information required to be contained on diskette is identical to the information in the 2021 Annual Statement blank filed with the insurer's domiciliary state insurance department. In addition, the diskettes submitted have been scanned through a virus detection software package, and no viruses are present on the diskettes. The virus detection software used was (name)

_____(version number) _____

Signed

_____

Type Name and Title:

_____